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QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 66869 Employer's ID Number..... 31-4156830

Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO Country of Domicile US

Incorporated/Organized..... March 21, 1929 Commenced Business..... January 10, 1931

Statutory Home Office	ONE WEST NATIONWIDE BLVD...... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*
Main Administrative Office	ONE WEST NATIONWIDE BLVD...... COLUMBUS ..... OH ..... US ..... 43215-2220 800-882-2822 *(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH .... US .... 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH .... US ....43215-2220 800-882-2822 *(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM
Statutory Statement Contact	RONALD S. PORTER 614-249-1545 *(Name) (Area Code) (Telephone Number) (Extension)* STATACCT@NATIONWIDE.COM 877-669-5908 *(E-Mail Address) (Fax Number)*

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER	4. STEVEN ANDREW GINNAN	VP - NF CHIEF ACTUARY

OTHER

PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SR VP-ENTERPRISE BRAND MRKT
JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS	RAE ANN DANKOVIC	SR VP - NFS LEGAL
TIMOTHY GERARD FROMMEYER	SR VP - CFO	DAVID LUTHER GIERTZ	SR VP - NF DISTRIB SALES
PETER ANTHONY GOLATO	SR VP - NW FINANCIAL NETWORK	HARRY HANSEN HALLOWELL	SR VP
ERIC SHAWN HENDERSON	SR VP - IND PRODUCTS & SOL	TIFFANIE J HIIBNER	SR VP-MARKT SERVICES
TERRI LYNN HILL	SR VP- PRES, NW GROWTH SOLN	MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP - CHIEF ADMINIST OFF	JENNIFER BOYD MACKENZIE	SR VP- MARKETING- NF
MARK ANGELO PIZZI	EXEC VP	STEVEN CHARLES POWER	SR VP - NFS FIN SOLN & SPT SVCS
SANDRA LYNN RICH	SR VP	MICHAEL ANTHONY RICHARDSON #	SR VP CIO NF SYSTEM
MICHAEL SCOTT SPANGLER	SR VP - INVEST MANAG GROUP	MARK RAYMOND THRESHER	EXEC VP

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	ERIC SHAWN HENDERSON	STEPHEN SCOTT RASMUSSEN
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

State of........ OHIO
County of..... FRANKLIN

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Kirt Alan Walker	[signature]	David LaPaul
(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7 day of Nov 2016

Norma J Perkins

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

NOTARIAL SEAL STATE OF OHIO

Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	29,964,007,253		29,964,007,253	28,663,095,863
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	800,923,910		800,923,910	823,951,370
3. Mortgage loans on real estate:				
3.1 First liens	7,198,768,012		7,198,768,012	6,895,883,779
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....31,051,471), cash equivalents ($..........0) and short-term investments ($.....297,783,683)	328,835,154		328,835,154	181,712,228
6. Contract loans (including $..........0 premium notes)	929,268,774	172,827	929,095,947	940,560,771
7. Derivatives	593,050,998		593,050,998	493,460,675
8. Other invested assets	363,428,207		363,428,207	255,691,617
9. Receivables for securities	20,459,086		20,459,086	
10. Securities lending reinvested collateral assets	189,913,919		189,913,919	172,001,289
11. Aggregate write-ins for invested assets	191,821,713	0	191,821,713	93,373,446
12. Subtotals, cash and invested assets (Lines 1 to 11)	40,580,477,026	172,827	40,580,304,199	38,519,731,038
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	556,944,647	104,307	556,840,340	436,528,564
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	64,833,225	1,035,970	63,797,255	63,573,826
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	26,929,697		26,929,697	38,407,380
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,126,608		16,126,608	13,456,373
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	13,238,549		13,238,549	9,842,915
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,439,008		1,439,008	
18.2 Net deferred tax asset	1,032,013,786	362,077,785	669,936,001	595,633,251
19. Guaranty funds receivable or on deposit	2,270,766		2,270,766	2,105,699
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates	211		211	
23. Receivables from parent, subsidiaries and affiliates	19,796,497		19,796,497	3,706,468
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	282,651,571	132,187,123	150,464,448	147,711,477
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	42,596,721,591	495,578,012	42,101,143,579	39,830,696,991
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	90,468,743,433		90,468,743,433	87,029,823,139
28. Total (Lines 26 and 27)	133,065,465,024	495,578,012	132,569,887,012	126,860,520,130

DETAILS OF WRITE-INS

	1	2	3	4
1101. Derivative collateral and receivables	191,821,713		191,821,713	93,373,446
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	191,821,713	0	191,821,713	93,373,446
2501. Accrued fees and other assets	146,362,993		146,362,993	143,553,668
2502. Cash value of corporate owned insurance	1,543,984		1,543,984	1,543,984
2503. Deferred software costs	50,590,817	50,590,817	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	84,153,777	81,596,306	2,557,471	2,613,825
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	282,651,571	132,187,123	150,464,448	147,711,477

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....32,504,141,810 less $..........0 included in Line 6.3 (including $.....65,552,262 Modco Reserve)	32,504,141,810	30,909,866,030
2. Aggregate reserve for accident and health contracts (including $....60,389,105 Modco Reserve)	71,800,674	90,446,339
3. Liability for deposit-type contracts (including $.....577,938 Modco Reserve)	3,605,456,587	3,569,404,315
4. Contract claims:		
4.1 Life	56,813,118	64,858,375
4.2 Accident and health	43,312,760	43,377,081
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		30,365
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $.....577,002 Modco)	49,386,912	50,919,071
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....42,706 accident and health premiums	4,390,511	4,133,969
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $.....4,053,215 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	4,053,215	3,909,666
9.3 Other amounts payable on reinsurance, including $.....855,847 assumed and $.....148,514,465 ceded	149,370,312	134,885,495
9.4 Interest Maintenance Reserve		3,081,279
10. Commissions to agents due or accrued - life and annuity contracts $.....7,994,605, accident and health $.....10,808,278 and deposit-type contract funds $.....5,275,588	24,078,470	20,117,074
11. Commissions and expense allowances payable on reinsurance assumed	4,657,056	701,811
12. General expenses due or accrued	34,541,580	72,551,959
13. Transfers to Separate Accounts due or accrued (net) (including $.....(1,737,589,110) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,842,065,851)	(1,821,128,336)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	11,844,279	11,649,777
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		116,891,431
15.2 Net deferred tax liability		
16. Unearned investment income	4,995,641	5,583,222
17. Amounts withheld or retained by company as agent or trustee	10,124,398	7,033,011
18. Amounts held for agents' account, including $..........0 agents' credit balances		
19. Remittances and items not allocated	61,782,774	67,660,628
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $.....328,100,000 and interest thereon $.....12,056,230	340,156,230	403,306,291
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	337,091,909	310,150,076
24.02 Reinsurance in unauthorized and certified ($..........0) companies	66,483	120,093
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	20,219,406	92,440,822
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	459,581,535	388,790,181
24.08 Derivatives	167,618,780	99,084,972
24.09 Payable for securities	571,971,014	355,189,991
24.10 Payable for securities lending	190,488,270	172,633,967
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	79,089,700	86,486,445
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	36,964,967,573	35,264,175,400
27. From Separate Accounts statement	90,468,743,433	87,029,823,139
28. Total liabilities (Lines 26 and 27)	127,433,711,006	122,293,998,539
29. Common capital stock	3,814,779	3,814,779
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	700,000,000	700,000,000
33. Gross paid in and contributed surplus	963,017,274	963,017,274
34. Aggregate write-ins for special surplus funds	0	1,093,757
35. Unassigned funds (surplus)	3,469,343,953	2,898,595,781
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	5,132,361,227	4,562,706,812
38. Totals of Lines 29, 30 and 37	5,136,176,006	4,566,521,591
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	132,569,887,012	126,860,520,130

DETAILS OF WRITE-INS

2501. Derivative liability accrued interest	4,831,292	10,769,893
2502. Loss recognition reserve	2,969,000	2,969,000
2503. Reserve for escheat funds	23,319,520	21,661,906
2598. Summary of remaining write-ins for Line 25 from overflow page	47,969,888	51,085,646
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	79,089,700	86,486,445
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. Special surplus- ACA HIP fee		1,093,757
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	1,093,757

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	7,401,353,953	7,997,015,830	11,305,075,162
2. Considerations for supplementary contracts with life contingencies	1,893,855	944,002	2,179,080
3. Net investment income	1,367,277,319	1,235,535,407	1,666,686,268
4. Amortization of Interest Maintenance Reserve (IMR)	(652,918)	3,707,154	5,864,619
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	55,457,141	60,073,977	76,026,480
7. Reserve adjustments on reinsurance ceded	(22,734,994)	19,140,321	(6,085,131)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,295,129,459	1,263,166,000	1,661,967,229
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	361,638,963	330,865,765	437,402,467
9. Totals (Lines 1 to 8.3)	10,459,362,778	10,910,448,456	15,149,116,174
10. Death benefits	361,922,952	335,578,430	448,407,260
11. Matured endowments (excluding guaranteed annual pure endowments)	1,440,548	1,160,615	1,559,807
12. Annuity benefits	1,156,332,795	1,125,037,938	1,513,990,372
13. Disability benefits and benefits under accident and health contracts	2,356,422	4,719,626	7,840,336
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	6,472,303,097	6,937,073,537	9,129,269,987
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	46,122,621	41,565,441	54,650,838
18. Payments on supplementary contracts with life contingencies	2,683,350	2,576,905	3,606,437
19. Increase in aggregate reserves for life and accident and health contracts	1,599,863,579	1,212,079,135	1,497,537,881
20. Totals (Lines 10 to 19)	9,643,025,364	9,659,791,627	12,656,862,918
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	517,003,564	545,678,732	716,479,466
22. Commissions and expense allowances on reinsurance assumed	9,631,754	8,370,864	11,016,568
23. General insurance expenses	206,862,346	224,804,957	315,482,520
24. Insurance taxes, licenses and fees, excluding federal income taxes	35,792,633	31,592,221	58,474,435
25. Increase in loading on deferred and uncollected premiums	134,187	(1,728,709)	(1,362,264)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(530,187,864)	(125,447,989)	861,084,014
27. Aggregate write-ins for deductions	(162,915,651)	(193,485,900)	(245,623,920)
28. Totals (Lines 20 to 27)	9,719,346,333	10,149,575,803	14,372,413,737
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	740,016,445	760,872,653	776,702,437
30. Dividends to policyholders	34,366,803	33,680,560	47,736,482
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	705,649,642	727,192,093	728,965,955
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(51,276,171)	110,506,223	110,071,244
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	756,925,813	616,685,870	618,894,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....9,255,915 (excluding taxes of $.....(7,925,046) transferred to the IMR)	(180,794,275)	(428,915,988)	(452,088,353)
35. Net income (Line 33 plus Line 34)	576,131,538	187,769,882	166,806,358
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,566,521,591	4,407,978,173	4,407,978,172
37. Net income (Line 35)	576,131,538	187,769,882	166,806,358
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....22,346,163	(61,624,842)	(125,124,765)	(147,447,305)
39. Change in net unrealized foreign exchange capital gain (loss)	545,828	1,081,322	2,067,873
40. Change in net deferred income tax	(65,433,966)	123,255,190	154,660,149
41. Change in nonadmitted assets	147,562,329	(93,520,902)	(128,992,809)
42. Change in liability for reinsurance in unauthorized and certified companies	53,610	(75,741)	(92,324)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			144,466,982
44. Change in asset valuation reserve	(26,941,833)	(23,521,856)	(32,069,260)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(638,249)	(695,250)	(856,245)
54. Net change in capital and surplus (Lines 37 through 53)	569,654,415	69,167,880	158,543,419
55. Capital and surplus as of statement date (Lines 36 + 54)	5,136,176,006	4,477,146,053	4,566,521,591

DETAILS OF WRITE-INS

	1	2	3
08.301. Miscellaneous income	361,638,963	330,865,765	437,402,467
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	361,638,963	330,865,765	437,402,467
2701. Change in loss recognition reserves		1,712,000	1,712,000
2702. Change in rate stabilization reserves	(2,884,616)	3,271,588	2,030,927
2703. Reserve adjustments on reinsurance assumed	(173,350,696)	(198,483,825)	(253,336,850)
2798. Summary of remaining write-ins for Line 27 from overflow page	13,319,661	14,337	3,970,003
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(162,915,651)	(193,485,900)	(245,623,920)
5301. Adjustment to initial commission and expense allowance	(638,249)	(695,250)	(886,000)
5302. Change in prepaid pension cost			29,755
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(638,249)	(695,250)	(856,245)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	7,530,224,806	7,939,467,072	11,802,506,539
2.	Net investment income	1,281,969,757	1,463,750,798	1,852,487,538
3.	Miscellaneous income	1,669,386,870	1,653,629,738	2,184,670,068
4.	Total (Lines 1 through 3)	10,481,581,433	11,056,847,608	15,839,664,145
5.	Benefit and loss related payments	8,090,678,532	8,426,391,083	11,262,836,818
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(509,250,349)	(145,203,701)	826,678,273
7.	Commissions, expenses paid and aggregate write-ins for deductions	637,012,703	625,161,158	894,350,096
8.	Dividends paid to policyholders	35,929,327	38,224,862	52,699,974
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,215,772) tax on capital gains (losses)	68,385,137	101,321,687	100,669,864
10.	Total (Lines 5 through 9)	8,322,755,350	9,045,895,089	13,137,235,025
11.	Net cash from operations (Line 4 minus Line 10)	2,158,826,083	2,010,952,519	2,702,429,120
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,152,220,078	3,330,750,885	2,713,324,212
	12.2 Stocks	14,724,760		
	12.3 Mortgage loans	478,851,003	707,513,891	904,627,022
	12.4 Real estate			
	12.5 Other invested assets	8,420,530	48,615,475	52,752,926
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,095,928		
	12.7 Miscellaneous proceeds	120,417,539	3,008,943,469	2,899,177,389
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,779,729,838	7,095,823,720	6,569,881,549
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,510,272,840	4,515,506,934	4,546,894,555
	13.2 Stocks	90,945,100	45,729,000	230,365,500
	13.3 Mortgage loans	785,433,180	1,067,761,426	1,340,112,081
	13.4 Real estate			
	13.5 Other invested assets	164,373,851	101,812,532	184,066,750
	13.6 Miscellaneous applications	221,814,833	514,214,825	622,786,878
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,772,839,804	6,245,024,717	6,924,225,764
14.	Net increase or (decrease) in contract loans and premium notes	(11,512,520)	(9,203,221)	(8,183,124)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,981,597,446)	860,002,224	(346,161,091)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(63,150,061)	(378,470,077)	(259,493,623)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	36,052,272	368,832,285	571,536,782
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(3,007,922)	(3,063,757,770)	(2,897,483,652)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(30,105,711)	(3,073,395,562)	(2,585,440,493)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	147,122,926	(202,440,819)	(229,172,464)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	181,712,228	410,884,692	410,884,692
	19.2 End of period (Line 18 plus Line 19.1)	328,835,154	208,443,873	181,712,228

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Exchange of bond investment to bond investment	286,012,545		443,370,709
20.0002	Dividend receivable from subsidiary	171,000,000		60,000,000
20.0003	Reinsurance settlement payable to subsidiary	133,298,016		116,637,733
20.0004	Change in tax credit commitment liability	17,857,351		25,498,713
20.0005	Capitalized interest on bonds	1,230,958		6,594,872
20.0006	Capitalized interest on mortgage loans	260,975		70,545
20.0007	Bond to be announced commitments (purchased/sold)			1,006,937,500
20.0008	Initial funds withheld for benefit of subsidiary			401,744,422
20.0009	Exchange of bond investment to equity investment			1,133,392
20.0010	Change in interest on indebtedness			768,071
20.0011	Amortization of hedge accounting adjustments			91,403

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	499,097,963	507,907,111	705,315,766
3. Ordinary individual annuities	4,001,206,950	4,787,540,152	6,388,247,240
4. Credit life (group and individual)			
5. Group life insurance	433,200,329	325,187,359	1,443,647,424
6. Group annuities	2,877,209,046	2,416,591,145	3,329,354,834
7. A&H - group	222,254,790	237,092,155	285,696,741
8. A&H - credit (group and individual)			
9. A&H - other	6,103,810	6,643,013	9,681,351
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	8,039,072,888	8,280,960,935	12,161,943,356
12. Deposit-type contracts	129,450,000	336,539,800	548,334,800
13. Total	8,168,522,888	8,617,500,735	12,710,278,156

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life Insurance Company (NLIC or the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The NAIC's *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. The Company has no statutory accounting practices that differ from NAIC SAP.

Eagle Captive Reinsurance, LLC (Eagle), a wholly owned subsidiary of the Company, is an Ohio domiciled special purpose financial captive insurance company formed in 2015. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice that decreased the subsidiary's valuation by $131,818,382 and $64,394,820 as of September 30, 2016 and December 31, 2015, respectively, and also reduced the admitted deferred tax assets (DTA) by $19,772,757 and $9,659,223 as of September 30, 2016 and December 31, 2015, respectively.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and indirect subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $56,000,000 as of September 30, 2016 and December 31, 2015, and which also allowed the Company to admit additional DTA of $8,400,000 as of September 30, 2016 and December 31, 2015.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

		State of Domicile	Current year to date 2016	Prior year ended 2015
	Net Income			
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	OH	$ 576,131,538	$ 166,806,358
(2)	State prescribed practices that increase/(decrease) NAIC SAP	OH	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP	OH	-	-
(4)	Net Income, NAIC SAP (1-2-3=4)		$ 576,131,538	$ 166,806,358
	Surplus			
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	OH	$ 5,136,176,006	$ 4,566,521,591
(6)	State prescribed practices that increase/(decrease) NAIC SAP			
	Subsidiary valuation - Eagle	OH	(131,818,382)	(64,394,820)
	Subsidiary valuation - Eagle impact on DTA admittance	OH	(19,772,757)	(9,659,223)
(7)	State permitted practices that increase/(decrease) NAIC SAP			
	NONE	OH	-	-
	Subsidiary valuation - Olentangy	VT	56,000,000	56,000,000
	Subsidiary valuation - Olentangy impact on DTA admittance	VT	8,400,000	8,400,000
(8)	Statutory Capital and Surplus, NAIC SAP (5-6-7=8)		$ 5,223,367,145	$ 4,576,175,634

The amounts in this statement pertain to the entire Company business including, as appropriate, its Separate Account business.

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(6) Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (SSAP) No. 43-*Revised and the Purposes and Procedures Manual* of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method. Refer to Note 5(D) for a discussion of the other-than-temporary impairment policy for loan-backed securities.

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

On September 28, 2016, the Company announced that it had entered into a definitive agreement to purchase Jefferson National Financial Corp (Jefferson National). Under terms of the agreement, NLIC will purchase all of the stock of Jefferson National, which will become a wholly owned subsidiary of the Company. Subject to customary closing conditions, including, among others, approvals from the appropriate state and federal regulatory bodies, the transaction is expected to close in early 2017. Jefferson National, based in Louisville, Kentucky, is a distributor of tax-advantaged investing solutions for registered investment advisors, fee-based advisors and the clients they serve.

Note 4 – Discontinued Operations

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

2. None

3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1) CUSIP	(2) Amortized cost before current period OTTI	(3) Present value of projected cash flows	(4) Recognized other-than-temporary impairment	(5) Amortized cost after other-than-temporary impairment	(6) Fair value at time of OTTI	(7) Date of financial statement where reported
86359BMK4	$ 1,220,105	$ 940,775	$ 279,330	$ 940,775	$ 654,929	Q3 '16
Total			$ 279,330			

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (5,410,625)
2.	12 Months or Longer	$ (64,069,366)

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 243,529,261
2.	12 Months or Longer	$ 916,898,255

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E. Repurchase Agreements and Securities Lending Transactions

No significant changes from prior year-end.

3. Collateral Received

b. The fair value of that collateral and of the portion of that collateral that the Company has sold or repledged was $189,713,470 as of September 30, 2016.

F. Real Estate

No significant changes from prior year end.

G. Low-Income Housing Tax Credits

No significant changes from prior year end.

H. Restricted Assets

No significant changes from prior year end.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No 64, *Offsetting and Netting of Assets and Liabilities*.

K. Structured Notes

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

No significant changes from prior year end.

Note 9 - Income Taxes

No significant changes from prior year end.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes from prior year end, except for the following.

On March 31, 2016, the Company made a surplus contribution of $10,000,000 to Eagle.

On May 16, 2016, the Company made a capital contribution of $45,000,000 to Nationwide Life and Annuity Insurance Company.

On September 1, 2016, the Company made a capital contribution of $45,000,000 to Nationwide Life and Annuity Insurance Company.

On November 10, 2016, the Company received a total distribution of $171,000,000 from Eagle, which included an ordinary dividend of $15,842,541 and an extraordinary dividend of $155,157,459, that was declared on September 30, 2016. The dividend receivable has been recorded in Investment Income Due and Accrued on the September 30, 2016 statutory statement of admitted assets.

Note 11 - Debt

A. All Other Debt

No significant changes from prior year end.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

(1) The Company is a member of the FHLB of Cincinnati. Through its membership, the FHLB established the Company's capacity for short-term borrowings and cash advances under the funding agreement program at up to 50% of total admitted assets, or $66,284,943,506 as of September 30, 2016.

The Company's Board of Directors has authorized the issuance of funding agreements up to $4,000,000,000 to the FHLB in exchange for cash advances, which are collateralized by pledged securities. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money.

Additionally, through its membership, the Company has access to borrow up to $250,000,000 from the FHLB that expires on March 24, 2017. The Company had no amounts outstanding under the agreement as of September 30, 2016 and December 31, 2015. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 46,526,800	$ 46,526,800	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 71,526,800	$ 71,526,800	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,250,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 45,581,700	$ 45,581,700	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 70,581,700	$ 70,581,700	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,250,000,000	XXX	XXX

NOTES TO THE FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 25,000,000	$ 25,000,000	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,843,276,270	$ 2,668,986,840	$ 2,287,745,447
2 Current Year General Account Total Collateral Pledged	$ 2,843,276,270	$ 2,668,986,840	$ 2,287,745,447
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 2,643,422,636	$ 2,534,700,464	$ 2,280,942,822

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,936,729,341	$ 2,757,326,155	$ 2,319,564,748
2 Current Year General Account Maximum Collateral Pledged	$ 2,936,729,341	$ 2,757,326,155	$ 2,319,564,748
3 Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 2,741,541,485	$ 2,585,797,857	$ 2,280,942,822

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,287,745,447	$ 2,287,745,447	$ -	$ 2,287,745,447
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,287,745,447	$ 2,287,745,447	$ -	$ 2,287,745,447

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,280,942,822	$ 2,280,942,822	$ -	$ 2,280,977,804
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,280,942,822	$ 2,280,942,822	$ -	$ 2,280,977,804

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 2,319,564,748	$ 2,319,564,748	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,319,564,748	$ 2,319,564,748	$ -

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements? (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant changes from prior year end.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

A-E. No significant changes from prior year end.

F. All Other Contingencies

Legal and Regulatory Matters

The Company is subject to legal and regulatory proceedings in the ordinary course of its business. The Company's legal and regulatory matters include proceedings specific to the Company and other proceedings generally applicable to business practices in the industries in which the Company operates. These matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. Regulatory proceedings could also affect the outcome of one or more of the Company's litigation matters. Furthermore, it is often not possible to determine the ultimate outcomes of the pending regulatory investigations and legal proceedings, or to provide reasonable ranges of potential losses with any degree of certainty. Some matters are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the plaintiffs' claims for liability or damages. In some of the cases seeking to be certified as class actions, the court has not yet decided whether a class will be certified or (in the event of certification) the size of the class and class period. In many of the cases, the plaintiffs are seeking undefined amounts of damages or other relief, including punitive damages and equitable remedies, which are difficult to quantify and cannot be defined based on the information currently available. The Company believes, however, that based on currently known information, the ultimate outcome of all pending legal and regulatory matters is not likely to have a material adverse effect on the Company's statutory financial position. Nonetheless, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that such outcomes could materially affect the Company's financial position or results of operations in a particular quarter or annual period. The Company maintains Professional Liability Insurance and Director and Officer Liability policies that may cover losses for certain legal and regulatory matters. The Company will make adequate provision for any probable and reasonably estimable recoveries under such policies.

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the U.S. Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor (DOL), the Internal Revenue Service, and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. The financial services industry has been the subject of increasing scrutiny in connection with a broad spectrum of regulatory issues; with respect to all such scrutiny directed at the Company and/or its affiliates, the Company is cooperating with regulators. The Company will cooperate with Nationwide Mutual Insurance Company (NMIC) insofar as any inquiry, examination or investigation encompasses NMIC's operations. In addition, recent regulatory rulings, including the DOL fiduciary rule, may impact the Company's business and operations, and certain estimates and assumptions used by the Company in determining amounts presented in the financial statements and accompanying notes. Actual results could differ significantly from those estimates.

Tax Matters

The Company's federal income tax returns are routinely audited by the IRS. The Company provides for federal income taxes based on amounts the Company believes it ultimately will owe. Inherent in the provision for federal income taxes are estimates regarding the deductibility of certain items and the realization of certain tax credits. In the event the ultimate deductibility of certain items or the realization of certain tax credits differs from estimates, the Company may be required to change the provision for federal income taxes recorded in the statutory financial statements, which could be significant. Management has used best estimates to establish reserves for uncertain tax positions based on current facts and circumstances regarding tax exposure items where the ultimate deductibility is open to interpretation. Management believes its tax reserves reasonably provide for potential assessments that may result from IRS examinations and other tax-related matters for all open tax years.

Indemnifications

In the normal course of business, the Company provides standard indemnifications to contractual counterparties. The types of indemnifications typically provided include breaches of representations and warranties, taxes, and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated, and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

Note 15 – Leases

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant changes from prior year end.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

2. No servicing assets or liabilities were recognized during the period.

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes from prior year end.

Note 20 – Fair Value Measurements

A. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market and income approaches.

The Company categorizes its assets and liabilities into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Company categorizes assets and liabilities held at fair value in the statutory statements of admitted assets, liabilities, capital and surplus as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, U.S. LIBOR, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimate about the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs.

The Company reviews its fair value hierarchy classifications for assets and liabilities quarterly. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the period in which the change occurs.

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

A corporate pricing matrix is used in valuing certain corporate bonds. The corporate pricing matrix was developed using publicly available spreads for privately placed corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified accordingly in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. Broker quotes are subject to validation of price movements that require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities held at fair value as of September 30, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Special revenues	$ -	$ 1,011,757	$ -	$ 1,011,757
Industrial and miscellaneous	-	3,365,251	13,487,866	16,853,117
Total Bonds	$ -	$ 4,377,008	$ 13,487,866	$ 17,864,874
Securities lending collateral assets	-	138,856	-	138,856
Common stocks	57,647	71,526,800	931,310	72,515,757
Separate account assets[1]	85,219,733,539	2,266,004,393	2,697,460,107	90,183,198,040
Derivative assets	-	91,185,459	419,495,574	510,681,033
Total Assets at Fair Value	$ 85,219,791,186	$ 2,433,232,516	$ 3,131,374,857	$ 90,784,398,560
Liabilities at Fair Value				
Derivative liabilities	$ -	$ 163,782,545	$ -	$ 163,782,545
Total Liabilities at Fair Value	$ -	$ 163,782,545	$ -	$ 163,782,545

1 The value of separate account liabilities is set to equal the fair value of separate account assets.

The following table presents the rollforward of Level 3 assets held at fair value during the period ended September 30, 2016:

	Beginning Balance at 6/30/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2016
Assets at Fair Value										
Industrial and miscellaneous	$15,999,729	$265,893	$(2,844,433)	$-	$227,791	$-	$-	$(323,697)	$162,583	$13,487,866
Total Bonds	$15,999,729	$265,893	$(2,844,433)	$-	$227,791	$-	$-	$(323,697)	$162,583	$13,487,866
Common stocks	$751,056	$-	$-	$-	$180,254	$-	$-	$-	$-	$931,310
Separate account assets	$2,694,961,551	$-	$-	$-	$2,498,556	$-	$-	$-	$-	$2,697,460,107
Derivative assets	$441,346,980	$-	$-	$334,556	$(19,168,727)	$-	$-	$(3,017,235)	$-	$419,495,574
Total Assets at Fair Value	$3,153,059,316	$265,893	$(2,844,433)	$334,556	$(16,262,126)	$-	$-	$(3,340,932)	$162,583	$3,131,374,857

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$32,317,753,235	$29,946,142,379	$1,111,015,209	$29,960,728,023	$1,246,010,003	$-
Stocks	728,408,152	728,408,153	-	-	728,408,152	-
Mortgage loans, net of allowance	7,466,080,026	7,198,768,012	-	-	7,466,080,026	-
Short-term investments	297,783,683	297,783,683	3,414,940	294,368,743	-	-
Derivative assets	94,490,417	82,369,965	-	94,490,417	-	-
Policy loans[1]	929,095,947	929,095,947	-	-	929,095,947	-
Separate account assets	306,382,779	285,545,393	3,275,109	303,107,670	-	-
Securities lending collateral assets	189,574,614	189,775,063	189,061,627	512,987	-	-
Total Assets	$42,329,568,853	$39,657,888,595	$1,306,766,885	$30,653,207,840	$10,369,594,128	$-
Liabilities						
Derivative liabilities	$9,099,890	$3,836,235	$-	$9,099,890	$-	$-
Investment Contracts	21,814,494,621	23,281,316,400	-	-	21,814,494,621	-
Total Liabilities	$21,823,594,511	$23,285,152,635	$-	$9,099,890	$21,814,494,621	$-

1 Includes nonadmitted amounts

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 11, 2016 for the statutory statement issued on November 14, 2016.

There were no Type I material events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 11, 2016 for the statutory statement issued on November 14, 2016.

There were no Type II material events occurring subsequent to the end of the period that merited disclosure in these statements that have not already been disclosed as required.

Note 23 - Reinsurance

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions (YES/NO)? YES

The Company issues individual comprehensive health coverage and student health insurance plans that are subject to certain ACA risk sharing provisions. The individual comprehensive health coverage is a grandfathered plan and not considered a qualified health plan under ACA, therefore, not subject to any of the ACA risk sharing provisions. Student health insurance plans are specifically excluded from the Permanent ACA Risk Adjustment Program and are not considered qualified health plans under ACA, therefore, not subject to the Temporary ACA Risk Corridors Program. Student health insurance plans must participate in payment of premiums into the Transitional ACA Reinsurance Program, but are ineligible to receive reimbursement of losses from the program.

(2) Impact of risk sharing provisions of the Affordable Care Act on Admitted Assets, Liabilities, and Revenue for the current period:

				Amount
a. Permanent ACA Risk Adjustment Program				
Assets				
	1.	Premium adjustments receivable due to ACA Risk Adjustment	$	-
Liabilities				
	2.	Risk adjustment user fees payable for ACA Risk Adjustment	$	-
	3.	Premium adjustments payable due to ACA Risk Adjustment	$	-
Operations (Revenue & Expense)				
	4.	Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	-
	5.	Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	-
b. Transitional ACA Reinsurance Program				
Assets				
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	$	-
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$	-
	3.	Amounts receivable relating to uninsured plans for contributions ACA Reinsurance	$	-
Liabilities				
	4.	Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$	1,116,079
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	$	-
	6.	Liability for amounts held under uninsured plans contributions for ACA Reinsurance	$	-
Operations (Revenue & Expense)				
	7.	Ceded reinsurance premiums due to ACA Reinsurance	$	-
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$	-
	9.	ACA Reinsurance contributions - not reported as ceded premium	$	1,116,079
c. Temporary ACA Risk Corridors Program				
Assets				
	1.	Accrued retrospective premium due to ACA Risk Corridors	$	-
Liabilities				
	2.	Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$	-
Operations (Revenue & Expense)				
	3.	Effect of ACA Risk Corridors on net premium income (paid/received)	$	-
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits	$	-

NOTES TO THE FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
2. Premium adjustments (payable)	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
3. Subtotal ACA Permanent Risk Adjustment Program	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
2. Amounts recoverable for claims unpaid	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
3. Amounts receivable relating to uninsured plans	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
5. Ceded reinsurance premiums payable	$-	$2,910,248	$-	$2,910,248	$-	$-	$-	$-		$-	$-
6. Liability for amounts held under uninsured plans	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
7. Subtotal ACA Transitional Reinsurance Program	$-	$2,910,248	$-	$2,910,248	$-	$-	$-	$-		$-	$-
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
2. Reserve for rate credits or policy experience rating refunds	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
3. Subtotal ACA Risk Corridors Program	$-	$-	$-	$-	$-	$-	$-	$-		$-	$-
d. Total for ACA Risk Sharing Provisions	$-	$2,910,248	$-	$2,910,248	$-	$-	$-	$-		$-	$-

As of September 30, 2016, the Company has no Risk Corridor Asset and Liability balances.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant changes from prior year end.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2013

6.4 By what department or departments?
OH

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	YES
Nationwide Fund Advisors	King of Prussia, PA	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	Yes

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The No-Retaliation Policy has been updated in regards to reporting possible violations of state and federal law or regulation to any governmental agency or entity or making disclosures protected under state or federal whistleblower laws or regulation.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 96,018,862

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 14,294,011	$ 14,285,713
14.22	Preferred Stock	0	0
14.23	Common Stock	736,350,535	728,408,153
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	216,041,762	271,230,675
14.26	All Other	75,344,567	96,268,552
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,042,030,875	$ 1,110,193,093
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 189,713,470

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 189,913,919

16.3 Total payable for securities lending reported on the liability page: $ 190,488,270

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Federal Home Loan Bank	221 E. 4th St, Suite 600, Cincinnati, OH 45202

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	One Nationwide Plaza, Columbus, Ohio 43215
152209	Gramercy Funds Management LLC	20 Dayton Avenue, Greenwich, CT. 06830

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$7,198,768,012
1.14	Total mortgages in good standing	$7,198,768,012
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$7,198,768,012
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	187.8
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	39.7

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

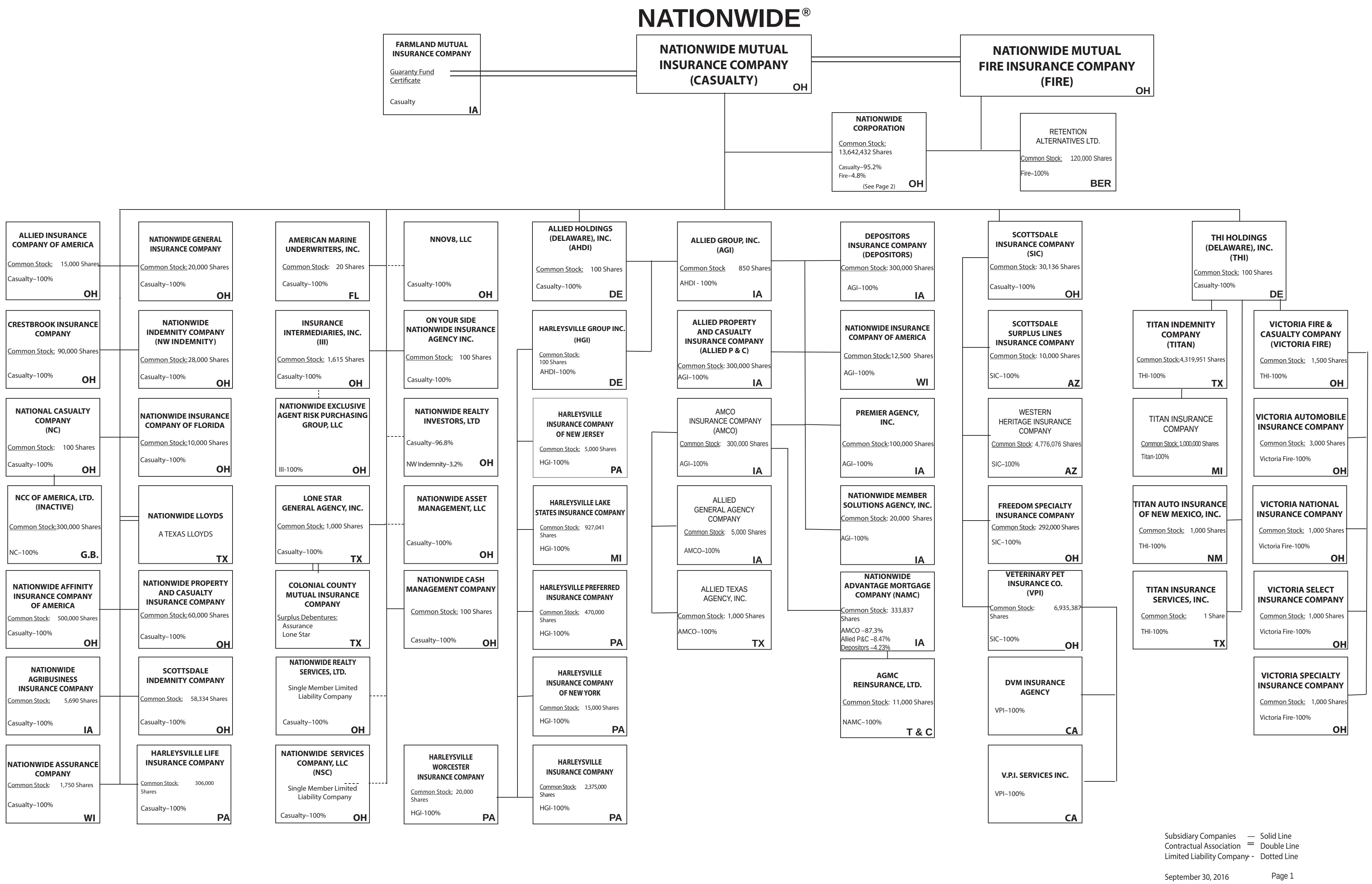
Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	4,747,948	2,998,652	3,878,951	85,625,312	97,250,863	
2. Alaska AK	L	172,766	420,826	913,662	5,142,362	6,649,616	
3. Arizona AZ	L	19,570,346	6,529,809	5,134,637	208,942,215	240,177,007	
4. Arkansas AR	L	22,676,285	1,710,079	1,036,553	47,721,419	73,144,336	
5. California CA	L	67,774,020	30,709,101	29,084,098	627,859,668	755,426,887	
6. Colorado CO	L	14,766,285	6,874,532	1,747,812	86,808,421	110,197,050	
7. Connecticut CT	L	4,768,787	19,023,852	7,678,163	106,799,156	138,269,958	
8. Delaware DE	L	142,625,130	2,668,229	426,514	15,511,912	161,231,785	
9. District of Columbia DC	L	956,065	662,216	234,005	10,137,960	11,990,246	
10. Florida FL	L	59,210,552	29,552,857	5,293,070	993,788,507	1,087,844,986	
11. Georgia GA	L	16,489,409	4,825,365	4,919,581	129,250,425	155,484,780	
12. Hawaii HI	L	2,059,583	3,567,698	13,991	34,066,396	39,707,668	
13. Idaho ID	L	530,250	553,325	391,470	27,645,724	29,120,769	
14. Illinois IL	L	48,485,420	10,309,295	7,660,800	276,585,918	343,041,433	
15. Indiana IN	L	3,911,314	4,374,617	6,123,393	113,133,754	127,543,078	
16. Iowa IA	L	8,232,737	2,482,489	2,079,166	29,622,174	42,416,566	
17. Kansas KS	L	2,918,914	3,036,894	2,920,600	44,066,629	52,943,037	
18. Kentucky KY	L	8,357,510	5,478,934	4,387,136	51,427,339	69,650,919	
19. Louisiana LA	L	4,317,614	1,258,761	923,195	92,264,198	98,763,768	
20. Maine ME	L	773,551	984,315	(1,033,593)	18,182,621	18,906,894	
21. Maryland MD	L	14,274,987	9,209,102	3,336,143	125,269,770	152,090,002	
22. Massachusetts MA	L	9,128,591	35,951,239	6,985,822	162,605,477	214,671,129	
23. Michigan MI	L	17,801,969	10,890,433	20,353,956	174,433,867	223,480,225	
24. Minnesota MN	L	49,643,850	3,718,506	4,604,685	70,126,079	128,093,120	
25. Mississippi MS	L	1,547,687	994,423	391,872	16,005,541	18,939,523	
26. Missouri MO	L	11,714,346	3,906,570	4,128,138	64,110,449	83,859,503	
27. Montana MT	L	411,596	651,630	104,683	9,545,392	10,713,301	
28. Nebraska NE	L	25,636,060	2,391,480	5,044,174	25,346,553	58,418,267	
29. Nevada NV	L	2,132,564	1,153,380	946,118	28,324,641	32,556,703	
30. New Hampshire NH	L	1,379,523	3,805,774	4,432,975	17,270,397	26,888,669	
31. New Jersey NJ	L	26,312,897	17,393,093	11,542,858	235,107,045	290,355,893	
32. New Mexico NM	L	369,492	3,532,273	522,891	18,906,850	23,331,506	
33. New York NY	L	107,704,524	37,998,305	12,455,495	633,362,443	791,520,767	
34. North Carolina NC	L	49,729,410	8,764,653	7,432,976	114,576,544	180,503,583	
35. North Dakota ND	L	16,004,585		78,164	11,359,846	27,442,595	
36. Ohio OH	L	38,952,981	24,351,536	23,420,432	418,396,803	505,121,752	129,450,000
37. Oklahoma OK	L	1,059,578	1,066,148	2,662,202	60,910,470	65,698,398	
38. Oregon OR	L	1,719,559	4,311,342	1,210,859	55,090,860	62,332,620	
39. Pennsylvania PA	L	34,693,805	37,908,445	13,628,738	295,626,849	381,857,837	
40. Rhode Island RI	L	2,569,496	1,675,365	(4,453,269)	14,408,150	14,199,742	
41. South Carolina SC	L	6,614,672	2,603,660	2,918,344	54,314,103	66,450,779	
42. South Dakota SD	L	488,541		781,208	3,921,998	5,191,747	
43. Tennessee TN	L	4,751,119	6,276,605	1,611,367	75,735,733	88,374,824	
44. Texas TX	L	29,655,457	15,314,907	6,601,194	371,998,080	423,569,638	
45. Utah UT	L	1,898,572	4,692,864	1,076,827	27,529,505	35,197,768	
46. Vermont VT	L	971,529	570,947	3,385,233	18,545,498	23,473,207	
47. Virginia VA	L	15,586,782	6,003,744	2,291,208	95,254,610	119,136,344	
48. Washington WA	L	1,487,962	9,192,599	4,248,514	88,847,468	103,776,543	
49. West Virginia WV	L	3,504,536	3,083,742	808,656	25,223,590	32,620,524	
50. Wisconsin WI	L	3,789,383	3,622,588	1,931,828	117,631,730	126,975,529	
51. Wyoming WY	L	1,777,317	147,358	316,072	3,201,611	5,442,358	
52. American Samoa AS	N	22,629				22,629	
53. Guam GU	L	734			4,500	5,234	
54. Puerto Rico PR	L	292,769	5,082,622		35,917,637	41,293,028	
55. US Virgin Islands VI	L	39,121		16,845	664,479	720,445	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	70,800			2,026	72,826	
58. Aggregate Other Alien OT	XXX	548,897	(45,311)	1,402	15,351	520,339	0
59. Subtotal	(a) 54	917,632,806	404,241,867	228,631,814	6,474,174,055	8,024,680,542	129,450,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	17,192,070			75	17,192,145	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	3,030,727		24,665		3,055,392	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	937,855,603	404,241,867	228,656,479	6,474,174,130	8,044,928,079	129,450,000
96. Plus Reinsurance Assumed	XXX	6,211,484	6,295	1	34,458,812	40,676,592	
97. Totals (All Business)	XXX	944,067,087	404,248,162	228,656,480	6,508,632,942	8,085,604,671	129,450,000
98. Less Reinsurance Ceded	XXX	91,807,727	86,434	228,321,101	348,825,571	669,040,833	
99. Totals (All Business) less Reinsurance Ceded	XXX	852,259,360	404,161,728	335,379	6,159,807,371	7,416,563,839	129,450,000

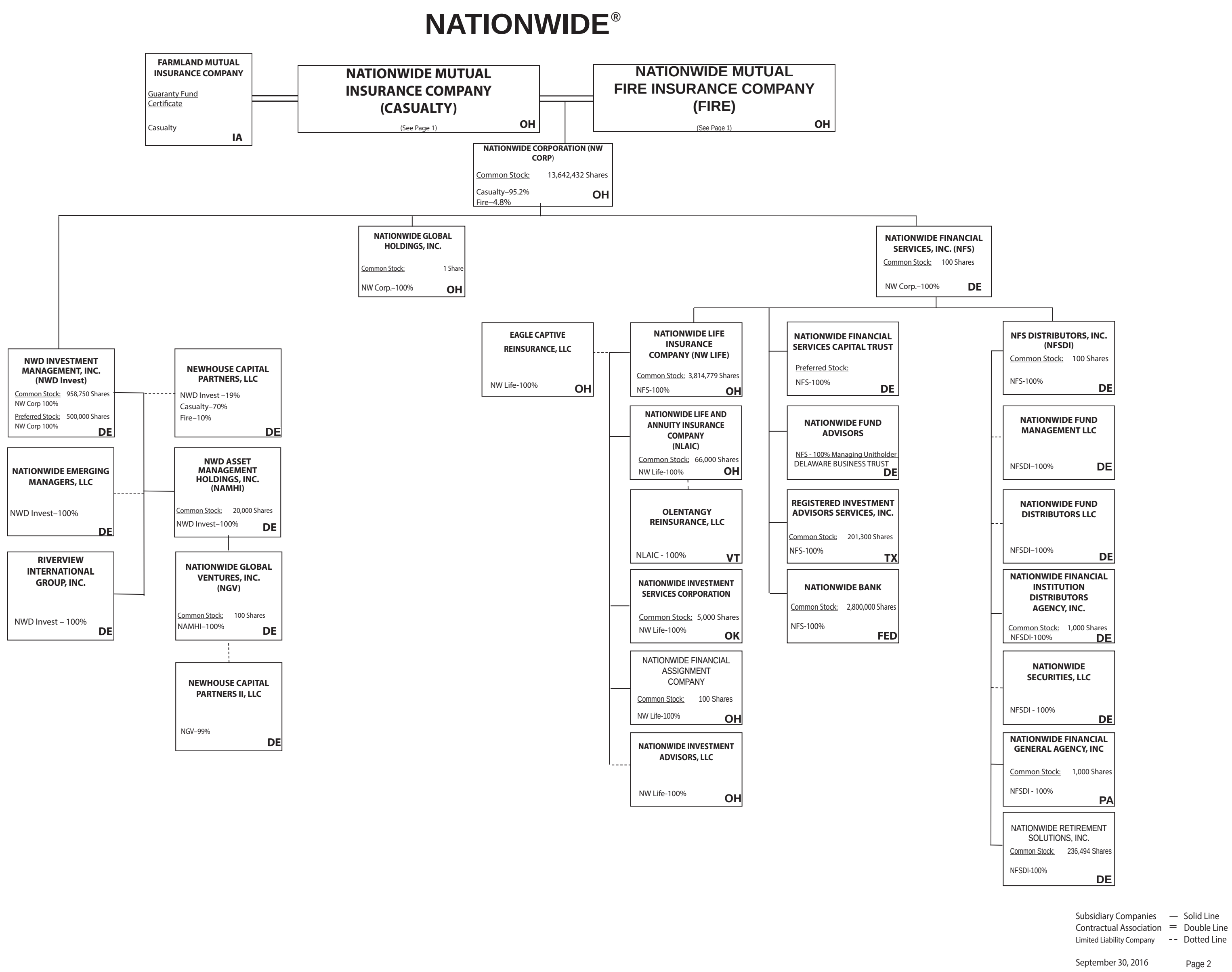
DETAILS OF WRITE-INS

	1	2	3	4	5	6	7
58001. Foreign - other	XXX	548,897	(45,311)	1,402	15,351	520,339	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	548,897	(45,311)	1,402	15,351	520,339	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.



(Casualty/Fire subsidiaries)



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0140	Nationwide		31-1486309	4595018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594954		0	101 N Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810038		0	1125 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-2451988	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	5042171		0	170 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4960960		0	245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590497		0	775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890834		0	808 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	5042612		0	825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	5012286		0	828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590611		0	845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4903921		0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4903912		0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4869438		0	895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810029		0	975 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1

Statement as of September 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314	4287247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42579	42-1201931	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
	0		90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd	ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-0899413	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	1
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
	0		n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	2
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	2
	0		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		04-3750770	4595951		0	Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0366090	3327212		0	Continental/North Shore II, L.P.	DE	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0142724	4588177		0	Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42587	42-1207150	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-4104813	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		33-0096671	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide	15821	47-4523959	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	76.090	Nationwide Mutual Insurance Company	1
	0		30-0951639	n/a		0	ERN-4 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	2
0140	Nationwide	22209	75-6013587	4287676		0	Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-4736379	n/a		0	GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	2
0140	Nationwide		20-4939866	4590808		0	Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590826		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	5036200		0	GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172	3582909		0	Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260		0	Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42900	16-1075588	4442158		0	Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242		0	Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251		0	Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659		0	Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35696	23-2384978	4442288		0	Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372		0	Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216	4596903		0	Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0871532	4288020		0	Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-2974590	n/a		0	Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
	0		46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		74-1395229	4613350		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	1
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	1

Statement as of September 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069		0	Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc.	DE	UDP	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	4287050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		41-2206199	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740	2995098		0	Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	66869	31-4156830	2819288		0	Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969	4596127		0	Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		01-0749754	4595960		0	Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		54-2113175	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		58-2672725	4596163		0	Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		20-0382144	4596707		0	Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745944	4596211		0	Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745965	4596239		0	Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128408	4596332		0	Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128472	4596350		0	Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1918935	3318117		0	Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303694	4596369		0	Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303602	4596378		0	Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2450960	4596387		0	Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2451052	4596396		0	Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2774223	4596408		0	Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		21-1288836	4596426		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427373	4596435		0	Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427435	4596444		0	Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427479	4596499		0	Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427525	4596510		0	Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-4737055	4596529		0	Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4737157	4596547		0	Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-1362364	4596622		0	Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2

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0140	Nationwide		45-0469525	3779811		0	Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide	42110	75-1780981	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	2
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		34-2012765	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	96.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	ownership	3.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096		0	Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4177100	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545	4564041		0	Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-0768791	4596891		0	Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1952215	4596556		0	Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-1971926	4596592		0	Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-5976272	4595410		0	Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3651828	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	ownership	99.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	19.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		38-3660659	4287032		0	NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
	0		26-0351004	n/a		0	North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594815		0	NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-3836925			0	NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-0936428	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-2326191	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1263284	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666	4594860		0	NW-Bandera, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1246932	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	4595063		0	NW-Bayshore, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156	4594879		0	NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		81-1869861	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4999493	4902223		0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3707480	4593612		0	NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3968244	4591757		0	NW-Camelback, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	4591690		0	NW-Cameron, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1211881	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3994437	4591663		0	NW-Central Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4595456		0	NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1285433	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0359208	4595157		0	NW-Corvallis, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590563		0	NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	1

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0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898	4591430		0	NW-Dulles, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2997049	4591775		0	NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	4591458		0	NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4857522	4671798		0	NW-Lawrence, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	4593461		0	NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	4593470		0	NW-Mueller II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	4591476		0	NW-Northridge, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165	4593555		0	NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4706924	4902214		0	NW-Olathe, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	4591485		0	NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1603024	4981086		0	NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1619428	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117	4591421		0	NW-South Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	4593582		0	NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-5764783	4809939		0	NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1077615	4593591		0	NW-West Ave., LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4992444	4671800		0	NW-Windcross, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2

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0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc.	OH	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	1
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1610040	2989882+E3		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc	NM	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc	TX	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	

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0140......	Nationwide......................................	10778...	34-1842604..	4287920.....	....	0.........................	Victoria National Insurance Company...............	OH...........	IA.................	Victoria Fire & Casualty Insurance Company...	ownership..........	....100.000	Nationwide Mutual Insurance Company...........	....
0140......	Nationwide......................................	10105...	34-1777972..	4287939.....	....	0.........................	Victoria Select Insurance Company..................	OH...........	IA.................	Victoria Fire & Casualty Insurance Company...	ownership..........	....100.000	Nationwide Mutual Insurance Company...........	....
0140......	Nationwide......................................	10777...	34-1842602..	4287948.....	....	0.........................	Victoria Specialty Insurance Company..............	OH...........	IA.................	Victoria Fire & Casualty Insurance Company...	ownership..........	....100.000	Nationwide Mutual Insurance Company...........	....
0140......	Nationwide......................................	37150...	86-0561941..	4287667.....	....	0.........................	Western Heritage Insurance Company.............	AZ............	IA.................	Scottsdale Insurance Company......................	ownership..........	....100.000	Nationwide Mutual Insurance Company...........	....
0140......	Nationwide......................................	....	n/a...............	4613341.....	....	0.........................	Westport Capital Partners II.............................	CT............	OTH.............	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	......71.000	other non-Nationwide......................................	2...........
0140......	Nationwide......................................	....	31-1486309..	4590321.....	....	0.........................	Wilson Road Developers, LLC..........................	OH...........	NIA..............	Nationwide Realty Investors, Ltd......................	ownership..........	....100.000	Nationwide Mutual Insurance Company...........	....

Asterisk	Explanation
1	For the purposes of this schedule, Nationwide presumed control of these entities because they are owned by at least 10% and are not wholly-owned by a Nationwide entity.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

66869201649000003

66869201644700003

66869201636500003

66869201644800003

66869201644500003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid pension costs	73,170,032	70,612,561	2,557,471	2,613,825
2505. Disallowed interest maintenance reserve	10,983,745	10,983,745	0	
2597. Summary of remaining write-ins for Line 25	84,153,777	81,596,306	2,557,471	2,613,825

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	6,633,869	7,473,519
2505. Reserve for rate stabilizations	15,228,797	18,113,414
2506. Tax credit commitment liability	26,079,244	25,498,713
2507. Contingency reserve	27,978	
2597. Summary of remaining write-ins for Line 25	47,969,888	51,085,646

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Net investment earnings on funds withheld	13,291,683		3,955,666
2705. Other fees and penalties		14,337	14,337
2706. Change in contingency reserve	27,978		
2797. Summary of remaining write-ins for Line 27	13,319,661	14,337	3,970,003

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	6,914,640,466	6,473,998,321
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	763,583,084	1,297,362,178
2.2 Additional investment made after acquisition	21,850,096	42,749,904
3. Capitalized deferred interest and other	260,975	70,545
4. Accrual of discount	170,515	463,202
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	808,235	5,277,173
7. Deduct amounts received on disposals	478,851,003	904,627,022
8. Deduct amortization of premium and mortgage interest points and commitment fees	332,082	653,834
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,222,130,286	6,914,640,466
12. Total valuation allowance	(23,362,283)	(18,756,697)
13. Subtotal (Line 11 plus Line 12)	7,198,768,003	6,895,883,769
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,198,768,003	6,895,883,769

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	255,691,617	132,123,124
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	41,739,312	162,164,587
2.2 Additional investment made after acquisition	104,777,188	47,400,876
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(594,341)	18,079,485
6. Total gain (loss) on disposals		(908,876)
7. Deduct amounts received on disposals	8,420,530	52,752,926
8. Deduct amortization of premium and depreciation	29,765,039	50,414,653
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	363,428,207	255,691,617
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	363,428,207	255,691,617

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	29,487,047,234	27,637,267,486
2. Cost of bonds and stocks acquired	3,888,461,430	6,255,832,063
3. Accrual of discount	49,396,780	88,296,327
4. Unrealized valuation increase (decrease)	(101,267,277)	(179,276,737)
5. Total gain (loss) on disposals	(12,472,139)	(18,415,181)
6. Deduct consideration for bonds and stocks disposed of	2,452,957,363	4,185,209,946
7. Deduct amortization of premium	55,166,487	72,940,858
8. Total foreign exchange change in book/adjusted carrying value	(13,575,107)	(36,676,204)
9. Deduct current year's other-than-temporary impairment recognized	24,535,908	1,829,716
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,764,931,163	29,487,047,234
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	30,764,931,163	29,487,047,234

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	15,919,339,369	704,184,505	567,802,144	(19,629,609)	15,953,938,769	15,919,339,369	16,036,092,121	15,827,020,567
2. NAIC 2 (a)	11,588,426,812	590,070,209	222,591,211	(28,498,069)	11,198,769,810	11,588,426,812	11,927,407,741	11,175,608,715
3. NAIC 3 (a)	1,512,329,321	75,439,913	126,683,576	22,248,875	1,687,694,196	1,512,329,321	1,483,334,533	1,269,147,761
4. NAIC 4 (a)	426,082,373	11,330,375	68,402,000	(6,326,392)	365,893,093	426,082,373	362,684,356	306,880,343
5. NAIC 5 (a)	83,237,550	567,813	4,285,056	15,838,651	86,788,389	83,237,550	95,358,958	70,262,682
6. NAIC 6 (a)	67,805,091	120,031	6,057,588	676,951	29,474,684	67,805,091	62,544,485	30,694,368
7. Total Bonds	29,597,220,516	1,381,712,846	995,821,575	(15,689,593)	29,322,558,941	29,597,220,516	29,967,422,194	28,679,614,436
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2							0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	29,597,220,516	1,381,712,846	995,821,575	(15,689,593)	29,322,558,941	29,597,220,516	29,967,422,194	28,679,614,436

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	297,783,683	XXX	297,783,683	174,068	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	249,830,784	474,314,340
2. Cost of short-term investments acquired	16,915,576,187	22,095,048,347
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	16,867,623,288	22,319,531,903
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	297,783,683	249,830,784
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	297,783,683	249,830,784

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	394,434,597
2.	Cost paid/(consideration received) on additions	2,695,907
3.	Unrealized valuation increase/(decrease)	61,850,979
4.	Total gain (loss) on termination recognized	(39,591,287)
5.	Considerations received/(paid) on terminations	8,078,700
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	14,120,721
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	425,432,217
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	425,432,217

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				56,261,550
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(4,155,900)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year	(58,895)	58,895		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	4,216,224			
3.14	Section 1, Column 18, prior year	(1,068,044)	5,284,269	5,343,164	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year	(58,895)	58,895		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	4,216,224			
3.24	Section 1, Column 19, prior year	(1,068,044)	5,284,268	5,343,163	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(126,905,406)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(126,905,406)	(126,905,406)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				52,105,650
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				52,105,650

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	425,432,217	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	52,105,650	
3.	Total (Line 1 plus Line 2)		477,537,867
4.	Part D, Section 1, Column 5	645,156,648	
5.	Part D, Section 1, Column 6	(167,618,780)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	432,289,015	
8.	Part B, Section 1, Column 13	(8,829,067)	
9.	Total (Line 7 plus Line 8)		423,459,948
10.	Part D, Section 1, Column 8	605,229,465	
11.	Part D, Section 1, Column 9	(181,769,518)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	39,821,506	
14.	Part B, Section 1, Column 20	52,105,650	
15.	Part D, Section 1, Column 11	91,927,156	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired	6,000,000	41,000,000
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	6,000,000	41,000,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102460	BROOKFIELD	WI		12/03/2015	4.170		8,000,000	
00-1102530	COLUMBUS	OH	S	07/07/2016	3.620	20,000,000		35,060,000
00-1102531	COLUMBUS	OH	S	07/07/2016	3.620	17,500,000		24,020,000
00-1102532	COLUMBUS	OH	S	07/07/2016	3.620	12,500,000		18,470,000
00-1102535	CINCINNATI	OH		09/30/2016	4.120	25,200,000		31,580,000
00-1102542	MAUMEE	OH		07/25/2016	4.100	14,150,000		19,110,000
00-1102574	ATLANTA	GA		07/26/2016	3.710	17,000,000		23,176,120
00-1102587	DALLAS	TX		09/30/2016	3.900	10,800,000		14,620,000
00-1102592	SAN JUAN CAPISTRANO	CA		07/13/2016	4.000	6,200,000		19,090,000
00-1102598	NOVATO	CA		07/12/2016	3.850	15,200,000		22,850,384
00-1102606	CHARLOTTE	NC		07/12/2016	3.760	8,200,000		15,330,000
00-1102609	ONTARIO	CA		07/01/2016	3.460	10,800,000		17,270,000
00-1102616	HOUSTON	TX		08/18/2016	3.850	33,750,000		46,200,000
00-1102620	PORTLAND	OR		08/25/2016	4.050	8,250,000		42,490,000
00-1102626	ATLANTA	GA		07/27/2016	3.640	11,690,000		17,170,000
00-1102638	MARIETTA	GA		08/08/2016	3.450	9,500,000		13,900,000
00-1102639	GAINESVILLE	GA		08/08/2016	3.450	12,700,000		17,930,000
00-1102640	WAKE FOREST	NC		08/08/2016	3.450	9,400,000		13,020,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	242,840,000	8,000,000	391,286,504
Mortgages in Good Standing - Mezzanine Loans								
99-0000034	HOUSTON	TX		02/06/2015	10.000		248,946	
99-0000054	KING OF PRUSSIA	PA		09/29/2016	12.000	0		95,150,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	248,946	95,150,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	242,840,000	8,248,946	486,436,504
3399999. Total Mortgages				XXX	XXX	242,840,000	8,248,946	486,436,504

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1001165	CHESTERFIELD	VA		11/20/2002	09/01/2016	7,805,352					0		7,667,053	7,667,053			0
00-1100857	COLORADO SPRINGS	CO		06/15/2005	07/25/2016	1,510,583					0		1,414,574	1,414,574			0
00-1101000	BRIDGEVIEW	IL		09/22/2005	08/09/2016	1,268,046					0		1,239,959	1,239,959			0
00-1101033	RALEIGH	NC		01/13/2006	07/07/2016	22,506,441					0		22,072,845	22,072,845			0
00-1101074	RALEIGH	NC		01/13/2006	07/07/2016	25,210,854					0		24,693,805	24,693,805			0
00-1101215	LUMBERTON	NC		08/25/2006	09/01/2016	281,156					0		95,295	95,295			0
00-1101229	SAN FRANCISCO	CA		07/31/2006	08/04/2016	408,771					0		404,800	404,800			0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101248	POWAY	CA		08/30/2006	08/09/2016	1,267,797					0		1,243,985	1,243,985			0
00-1101254	EL SEGUNDO	CA		08/31/2006	08/25/2016	5,027,820					0		4,977,786	4,977,786			0
00-1101283	HAUPPAUGE	NY		09/27/2006	08/08/2016	4,464,561					0		4,411,187	4,411,187			0
00-1101293	DAYTON	OH		09/26/2006	08/01/2016	840,793					0		825,383	825,383			0
00-1101332	CLEARFIELD	UT		10/31/2006	09/09/2016	3,889,294					0		3,815,762	3,815,762			0
00-1101453	CHARLESTON	SC		06/05/2007	07/26/2016	2,629,154					0		2,582,835	2,582,835			0
00-1101545	CERRITOS	CA		09/10/2007	09/23/2016	7,947,401					0		7,845,428	7,845,428			0
00-1101688	MADISON	WI		04/23/2010	07/05/2016	6,616,171					0		6,510,022	6,510,022			0
00-1101723	SPRING VALLEY	CA		01/31/2011	09/23/2016	3,663,241					0		3,611,422	3,611,422			0
00-1101811	BUFORD	GA		12/20/2011	09/30/2016	27,264,863					0		26,995,952	26,995,952			0
00-1102124	DALLAS	TX		01/29/2014	09/01/2016	32,000,000					0		32,000,000	32,000,000			0
03-0308822	RALEIGH	NC		06/27/1996	07/07/2016	2,420,344					0		352,262	352,262			0
0199999. Total - Mortgages Closed by Repayment						157,022,642	0	0	0	0	0	0	152,760,355	152,760,355	0	0	0
Mortgages With Partial Repayments																	
00-1000030	PITTSBURGH	PA		11/16/1999		3,366,394					0		188,782	188,782			0
00-1000031	PITTSBURGH	PA		11/16/1999		1,105,400					0		85,762	85,762			0
00-1000032	PITTSBURGH	PA		09/20/1999		2,949,516					0		60,445	60,445			0
00-1000038	VISTA	CA		08/31/2000		2,452,134					0		110,242	110,242			0
00-1000171	CANTON	OH		08/15/2000		1,215,616					0		73,362	73,362			0
00-1000188	KEASBY	NJ		04/17/2000		3,019,127					0		149,216	149,216			0
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,109,814					0		25,829	25,829			0
00-1000541	COLUMBUS	OH		04/30/2001		2,884,585					0		113,006	113,006			0
00-1000593	KENILWORTH	NJ		08/08/2001		4,467,091					0		161,072	161,072			0
00-1000665	EDISON	NJ		07/06/2001		6,083,658					0		224,509	224,509			0
00-1000701	VILLANOVA	PA		12/17/2001		3,191,900					0		108,983	108,983			0
00-1000714	CLOSTER	NJ		11/08/2001		1,590,561					0		54,689	54,689			0
00-1000735	NEW CASTLE	IN		07/18/2002		1,630,230					0		48,933	48,933			0
00-1000774	FLINT	MI		12/20/2001		4,380,101					0		242,469	242,469			0
00-1000788	FT. PIERCE	FL		11/20/2001		788,191					0		44,532	44,532			0
00-1000818	LEECHBURG	PA		02/22/2002		4,070,758					0		134,216	134,216			0
00-1000819	BARBERTON	OH		12/21/2001		2,189,288					0		74,652	74,652			0
00-1000820	PITTSBURGH	PA		12/21/2001		1,007,916					0		34,369	34,369			0
00-1000821	LOWER BURRELL	PA		12/21/2001		1,134,492					0		38,685	38,685			0
00-1000822	CANAL FULTON	OH		12/21/2001		623,503					0		21,261	21,261			0
00-1000848	NEW ALBANY	OH		02/07/2002		2,383,279					0		78,792	78,792			0
00-1000858	BROOK PARK	OH		04/09/2002		2,196,997					0		151,735	151,735			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,819,867					0		60,002	60,002			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,322,163					0		38,150	38,150			0
00-1000914	CINCINNATI	OH		07/01/2002		1,371,774					0		46,045	46,045			0
00-1000926	MARIETTA	GA		12/23/2002		2,374,202					0		33,604	33,604			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		18,820,854					0		266,494	266,494			0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		5,751,146					0		74,779	74,779			0
00-1000949	STOW	OH		05/30/2002		1,995,404					0		62,240	62,240			0
00-1000958	HOUSTON	TX		06/18/2002		1,752,241					0		24,796	24,796			0
00-1000964	COLUMBUS	OH		10/03/2002		1,727,996					0		50,215	50,215			0
00-1001017	STARKVILLE	MS		07/03/2002		1,293,170					0		18,049	18,049			0
00-1001038	ITHACA	NY		10/01/2002		5,169,379					0		38,967	38,967			0
00-1001042	RAVENNA	OH		06/27/2002		4,551,270					0		140,338	140,338			0
00-1001049	WAYNE	PA		10/24/2002		209,565					0		26,709	26,709			0
00-1001090	MASON	OH		12/20/2002		7,666,584					0		67,152	67,152			0
00-1001135	MADISON	WI		12/20/2002		2,640,158					0		22,361	22,361			0
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		4,643,498					0		66,987	66,987			0
00-1001203	NILES	IL		12/30/2002		4,397,076					0		38,765	38,765			0
00-1001215	EDISON	NJ		12/17/2002		9,183,818					0		274,467	274,467			0
00-1001237	DALLAS	TX		11/20/2002		6,261,306					0		223,553	223,553			0
00-1001244	PITTSBURGH	PA		02/08/2005		16,038,241					0		174,487	174,487			0
00-1001260	PITTSBURGH	PA		03/05/2003		569,890					0		58,834	58,834			0
00-1001279	PITTSBURGH	PA		12/23/2003		4,832,295					0		120,877	120,877			0
00-1001283	GARLAND	TX		03/03/2003		1,917,302					0		54,388	54,388			0
00-1001308	CHICAGO	IL		07/22/2003		8,826,727					0		238,271	238,271			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		2,215,559					0		35,139	35,139			0
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		909,886					0		76,636	76,636			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,171,981					0		87,171	87,171			0
00-1002014	KNOXVILLE	TN		07/28/2003		2,153,774					0		58,160	58,160			0
00-1002028	MADISON	WI		11/25/2003		3,760,275					0		29,096	29,096			0
00-1002030	LA PALMA	CA		04/28/2003		9,208,469					0		131,544	131,544			0
00-1100012	PITTSBURGH	PA		05/13/2003		2,962,203					0		286,755	286,755			0
00-1100030	CHICAGO	IL		08/04/2003		816,617					0		73,683	73,683			0
00-1100036	MOORESVILLE	NC		08/05/2003		2,573,292					0		69,463	69,463			0
00-1100046	GLEN CARBON	IL		01/05/2004		2,404,163					0		29,864	29,864			0
00-1100047	SAINT LOUIS	MO		11/14/2003		5,294,985					0		64,196	64,196			0
00-1100067	JOHNSON CITY	TN		10/31/2003		2,017,746					0		52,482	52,482			0
00-1100068	BELLEVUE	TN		10/31/2003		2,469,085					0		64,221	64,221			0
00-1100080	GREENDALE	WI		09/02/2003		762,534					0		66,931	66,931			0
00-1100109	MILFORD	OH		09/23/2003		743,376					0		64,870	64,870			0
00-1100131	CONCORD	NH		09/30/2003		506,075					0		44,021	44,021			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		553,289					0		44,876	44,876			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		4,338,956					0		66,714	66,714			0
00-1100163	RESTON	VA		10/27/2003		3,796,723					0		97,053	97,053			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,159,790					0		46,905	46,905			0
00-1100174	SIOUX FALLS	SD		11/12/2003		2,130,783					0		53,793	53,793			0
00-1100195	HOUSTON	TX		11/21/2003		1,670,489					0		21,343	21,343			0
00-1100196	HOUSTON	TX		11/21/2003		1,705,956					0		21,796	21,796			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100197	HOUSTON	TX		11/21/2003		2,156,386					0		27,551	27,551			0
00-1100202	BALDWINSVILLE	NY		12/10/2003		1,583,280					0		121,909	121,909			0
00-1100223	PITTSBURGH	PA		10/30/2003		2,762,656					0		69,523	69,523			0
00-1100233	ITHACA	NY		12/10/2003		546,151					0		4,179	4,179			0
00-1100240	MARGATE	FL		03/03/2004		10,415,597					0		80,372	80,372			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,754,881					0		58,666	58,666			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		2,014,773					0		61,786	61,786			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,816,798					0		21,929	21,929			0
00-1100296	CINCINNATI	OH		01/21/2004		2,765,161					0		68,245	68,245			0
00-1100339	PORTLAND	OR		03/22/2004		2,354,824					0		30,306	30,306			0
00-1100346	FARRAGUT	TN		05/04/2004		1,676,170					0		40,303	40,303			0
00-1100347	VISALIA	CA		07/14/2004		644,346					0		41,139	41,139			0
00-1100365	WENATCHEE	WA		08/09/2004		1,865,460					0		42,188	42,188			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,910,647					0		33,450	33,450			0
00-1100371	ANDERSON	SC		12/21/2004		2,197,961					0		25,899	25,899			0
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		3,320,392					0		71,040	71,040			0
00-1100375	ALGONQUIN	IL		09/15/2004		1,480,944					0		92,215	92,215			0
00-1100378	GLENDALE	WI		04/28/2005		9,241,745					0		121,047	121,047			0
00-1100394	FORT WAYNE	IN		05/14/2004		1,929,309					0		37,955	37,955			0
00-1100403	BAKERSFIELD	CA		05/20/2004		122,641					0		3,000	3,000			0
00-1100406	EDISON	NJ		05/18/2004		3,597,626					0		86,793	86,793			0
00-1100414	BOURNE	MA		05/05/2004		3,004,017					0		72,540	72,540			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,952,226					0		46,531	46,531			0
00-1100421	PORT ORANGE	FL		09/16/2004		821,835					0		30,739	30,739			0
00-1100464	GAINESVILLE	FL		05/26/2004		5,762,231					0		78,657	78,657			0
00-1100475	ITHACA	NY		06/25/2004		2,747,667					0		19,737	19,737			0
00-1100479	OXNARD	CA		02/18/2005		2,776,480					0		32,877	32,877			0
00-1100487	HILLIARD	OH		01/06/2005		529,036					0		28,412	28,412			0
00-1100497	KENT	WA		08/23/2004		1,408,635					0		59,069	59,069			0
00-1100501	SAN DIEGO	CA		07/22/2004		8,591,429					0		81,781	81,781			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,787,789					0		15,601	15,601			0
00-1100533	DAVENPORT	IA		10/01/2004		1,308,665					0		78,623	78,623			0
00-1100581	CHARLOTTE	NC		05/11/2005		7,367,888					0		102,822	102,822			0
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,169,378					0		13,359	13,359			0
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,383,162					0		27,224	27,224			0
00-1100601	DALLAS	TX		12/16/2004		1,871,716					0		21,382	21,382			0
00-1100602	HOUSTON	TX		12/16/2004		1,871,004					0		21,374	21,374			0
00-1100603	HOUSTON	TX		12/16/2004		1,219,705					0		13,933	13,933			0
00-1100640	MANHATTAN	KS		11/03/2004		1,355,665					0		29,480	29,480			0
00-1100649	KNOXVILLE	TN		11/04/2004		3,237,763					0		38,770	38,770			0
00-1100677	LAS VEGAS	NV		02/18/2005		4,420,067					0		51,414	51,414			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100686	CHARLOTTE	NC		12/15/2004		1,426,300					0		12,265	12,265			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		5,939,863					0		128,838	128,838			0
00-1100697	CLEARFIELD	UT		01/28/2005		2,240,777					0		73,865	73,865			0
00-1100698	ALGONQUIN	IL		03/02/2005		6,833,862					0		81,101	81,101			0
00-1100717	FARMERS BRANCH	TX		12/16/2004		688,313					0		7,863	7,863			0
00-1100718	FARMERS BRANCH	TX		12/16/2004		682,029					0		7,791	7,791			0
00-1100720	HOUSTON	TX		12/16/2004		766,917					0		8,761	8,761			0
00-1100721	DALLAS	TX		12/16/2004		1,267,782					0		14,483	14,483			0
00-1100722	HOUSTON	TX		12/16/2004		961,223					0		10,981	10,981			0
00-1100723	WAUSAU	WI		03/28/2006		1,798,500					0		10,977	10,977			0
00-1100729	PHOENIX	AZ		03/30/2005		3,868,214					0		41,284	41,284			0
00-1100738	CHULA VISTA	CA		01/28/2005		1,201,219					0		17,654	17,654			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		4,168,425					0		68,860	68,860			0
00-1100765	CHICAGO	IL		05/19/2005		1,375,380					0		36,986	36,986			0
00-1100773	SIMI VALLEY	CA		08/31/2005		5,267,504					0		105,994	105,994			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,977,298					0		47,796	47,796			0
00-1100796	TAMPA	FL		02/14/2006		1,269,455					0		92,527	92,527			0
00-1100806	RENO	NV		03/15/2005		7,639,889					0		91,249	91,249			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,712,854					0		52,891	52,891			0
00-1100822	LAS VEGAS	NV		06/07/2005		11,854,907					0		136,032	136,032			0
00-1100826	DUQUESNE	PA		06/03/2005		2,003,945					0		40,892	40,892			0
00-1100856	NAPLES	FL		06/30/2005		16,880,617					0		197,842	197,842			0
00-1100859	ROCKVILLE	MD		07/13/2005		5,244,842					0		60,600	60,600			0
00-1100867	CARSON	CA		07/27/2005		3,309,551					0		38,620	38,620			0
00-1100868	REDMOND	WA		09/08/2006		21,230,650					0		210,977	210,977			0
00-1100877	FAIRFIELD	NJ		07/06/2005		8,864,521					0		68,435	68,435			0
00-1100916	NASHVILLE	TN		06/20/2006		3,885,013					0		39,809	39,809			0
00-1100917	W. BABYLON	NY		02/05/2008		4,214,787					0		33,743	33,743			0
00-1100918	IONIA	MI		08/16/2005		2,228,078					0		25,435	25,435			0
00-1100920	BEAVERTON	OR		08/09/2005		5,502,730					0		64,574	64,574			0
00-1100928	TAMPA	FL		09/01/2005		6,738,509					0		137,541	137,541			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,385,204					0		27,207	27,207			0
00-1100990	ROCKVILLE	MD		05/10/2006		4,208,235					0		44,920	44,920			0
00-1100992	SOUTHGATE	MI		10/14/2005		3,825,125					0		27,630	27,630			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		3,796,129					0		73,897	73,897			0
00-1101003	JACKSONVILLE	FL		10/12/2005		4,158,252					0		81,285	81,285			0
00-1101007	TAMPA	FL		12/08/2005		1,763,856					0		79,102	79,102			0
00-1101025	MANHATTAN	KS		12/08/2005		3,533,159					0		67,219	67,219			0
00-1101031	PLANO	TX		12/01/2005		4,768,723					0		215,855	215,855			0
00-1101037	MIRAMAR	FL		03/22/2007		1,386,999					0		22,921	22,921			0
00-1101041	GARDEN CITY	GA		04/28/2006		4,462,446					0		169,686	169,686			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		2,686,568					0		68,852	68,852			0

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Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101056	ELLICOTT CITY	MD		12/08/2005		20,100,000					0		67,219	67,219			0
00-1101137	FRANKFORT	IL		04/23/2007		3,086,395					0		27,956	27,956			0
00-1101138	INDIAN TRAIL	NC		04/26/2006		2,734,871					0		44,226	44,226			0
00-1101145	TUSTIN	CA		04/11/2006		3,545,164					0		16,320	16,320			0
00-1101152	CINCINNATI	OH		09/28/2006		2,114,565					0		78,591	78,591			0
00-1101156	LAKESIDE	CA		01/03/2007		8,935,099					0		85,309	85,309			0
00-1101157	MASPETH	NY		04/21/2006		1,316,393					0		23,981	23,981			0
00-1101161	BONITA SPRINGS	FL		04/17/2006		443,473					0		21,906	21,906			0
00-1101173	VISTA	CA		05/31/2006		1,138,142					0		52,330	52,330			0
00-1101181	LAKE ST LOUIS	MO		06/29/2007		13,629,841					0		206,669	206,669			0
00-1101197	COLUMBUS	OH		02/06/2007		6,928,123					0		48,442	48,442			0
00-1101211	LAS VEGAS	NV		06/29/2006		3,168,686					0		30,677	30,677			0
00-1101214	MIAMI	FL		12/07/2006		10,882,428					0		100,053	100,053			0
00-1101224	DUQUESNE	PA		01/12/2007		2,397,123					0		38,485	38,485			0
00-1101227	MURRIETA	CA		06/15/2007		13,245,926					0		70,881	70,881			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		4,967,804					0		130,689	130,689			0
00-1101231	CENTREVILLE	VA		11/29/2006		17,526,074					0		90,103	90,103			0
00-1101233	CENTREVILLE	VA		02/29/2008		3,626,512					0		17,706	17,706			0
00-1101238	BIRMINGHAM	AL		08/11/2006		11,293,846					0		46,492	46,492			0
00-1101278	KANSAS CITY	KS		10/05/2006		3,953,020					0		58,744	58,744			0
00-1101279	LANCASTER	PA		12/01/2006		14,431,430					0		140,227	140,227			0
00-1101280	COATESVILLE	PA		12/01/2006		3,092,449					0		30,049	30,049			0
00-1101287	PALATINE	IL		08/25/2006		19,591,005					0		105,957	105,957			0
00-1101302	DES PLAINES	IL		11/06/2006		1,869,524					0		17,979	17,979			0
00-1101308	CARLSBAD	CA		01/11/2007		1,571,877					0		8,168	8,168			0
00-1101309	BRANCHBURG	NJ		11/07/2006		3,734,823					0		21,469	21,469			0
00-1101317	LIVONIA	MI		12/18/2006		2,099,720					0		34,195	34,195			0
00-1101340	RIVERTON	UT		11/17/2006		1,660,570					0		16,274	16,274			0
00-1101375	HILLSBORO	OR		02/05/2007		5,091,062					0		33,406	33,406			0
00-1101383	AURORA	OH		04/12/2007		5,316,809					0		49,548	49,548			0
00-1101387	SANTA FE	NM		01/22/2007		737,098					0		158,291	158,291			0
00-1101395	SAN DIEGO	CA		08/31/2007		4,762,872					0		52,899	52,899			0
00-1101405	ANNAPOLIS	MD		03/23/2007		2,399,280					0		22,857	22,857			0
00-1101414	LAKE ST LOUIS	MO		12/21/2007		2,867,948					0		43,334	43,334			0
00-1101419	AVON	MA		04/27/2007		721,427					0		24,074	24,074			0
00-1101427	MILWAUKEE	WI		10/31/2007		2,824,280					0		19,538	19,538			0
00-1101439	SANTA MARIA	CA		04/17/2007		810,154					0		7,442	7,442			0
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,035,742					0		19,111	19,111			0
00-1101447	TAMPA	FL		06/29/2007		1,581,103					0		24,768	24,768			0
00-1101449	MORENO VALLEY	CA		05/29/2007		6,849,789					0		49,040	49,040			0
00-1101456	BURLINGTON	WA		05/14/2007		3,218,338					0		71,203	71,203			0

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Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101458	CHICAGO	IL		05/22/2007		4,410,382					0		41,839	41,839			0
00-1101475	LONGWOOD	FL		12/27/2007		6,708,556					0		198,177	198,177			0
00-1101481	ANN ARBOR	MI		07/24/2007		21,454,401					0		89,162	89,162			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,120,279					0		62,403	62,403			0
00-1101493	SALT LAKE CITY	UT		07/30/2007		10,703,159					0		64,449	64,449			0
00-1101509	ITHACA	NY		07/31/2007		4,276,342					0		32,171	32,171			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,355,738					0		18,371	18,371			0
00-1101518	BIRMINGHAM	AL		08/07/2007		5,447,226					0		54,723	54,723			0
00-1101521	ATLANTA	GA		08/07/2007		10,492,441					0		60,305	60,305			0
00-1101525	AUSTIN	TX		07/18/2007		4,095,141					0		36,235	36,235			0
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,644,896					0		14,455	14,455			0
00-1101534	TORRANCE	CA		08/30/2007		4,308,615					0		37,133	37,133			0
00-1101540	ORANGE	CA		08/29/2007		10,138,628					0		44,392	44,392			0
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		4,509,742					0		39,633	39,633			0
00-1101548	TACOMA	WA		10/31/2007		13,238,995					0		79,937	79,937			0
00-1101549	TACOMA	WA		10/31/2007		3,441,274					0		28,105	28,105			0
00-1101558	ROCKLEDGE	FL		09/24/2007		6,134,795					0		34,777	34,777			0
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,201,224					0		39,914	39,914			0
00-1101563	HICKORY	NC		10/19/2007		2,931,590					0		43,474	43,474			0
00-1101566	ADDISON	IL		10/18/2007		2,705,281					0		12,503	12,503			0
00-1101567	VARIOUS	PA		08/31/2007		13,694,546					0		421,402	421,402			0
00-1101568	VARIOUS	OH		08/31/2007		7,857,951					0		241,801	241,801			0
00-1101631	SAN DIEGO	CA		04/03/2008		3,924,369					0		34,419	34,419			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,827,590					0		38,177	38,177			0
00-1101637	PITTSBURGH	PA		04/22/2008		12,456,654					0		87,169	87,169			0
00-1101640	MOON TOWNSHIP	PA		07/24/2008		17,266,879					0		121,441	121,441			0
00-1101646	TACOMA	WA		10/30/2008		1,308,573					0		9,930	9,930			0
00-1101650	BEDFORD	OH		09/26/2008		9,016,622					0		217,783	217,783			0
00-1101672	HOUSTON	TX		02/19/2010		7,076,779					0		21,968	21,968			0
00-1101673	ADDISON	IL		02/19/2010		2,573,374					0		7,988	7,988			0
00-1101674	HANOVER	MD		02/19/2010		4,503,405					0		13,980	13,980			0
00-1101675	ALGONA	WA		02/19/2010		13,602,121					0		42,224	42,224			0
00-1101678	ADDISON	IL		02/19/2010		3,951,968					0		12,268	12,268			0
00-1101679	ATLANTA	GA		02/19/2010		11,212,559					0		34,807	34,807			0
00-1101680	HOUSTON	TX		02/19/2010		1,378,594					0		4,279	4,279			0
00-1101681	HOUSTON	TX		02/19/2010		2,297,656					0		7,132	7,132			0
00-1101682	BUFORD	GA		02/19/2010		2,113,843					0		6,562	6,562			0
00-1101685	SAN ANTONIO	TX		03/18/2010		11,559,254					0		78,833	78,833			0
00-1101686	PITTSBURGH	PA		03/26/2010		1,192,119					0		35,035	35,035			0
00-1101690	WEST VIEW	PA		06/10/2010		5,232,382					0		32,813	32,813			0
00-1101691	ALEXANDRIA	VA		06/18/2010		5,171,069					0		35,451	35,451			0
00-1101693	FT WRIGHT	KY		10/05/2010		7,395,228					0		35,381	35,381			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101695	KENT	WA		07/15/2010		4,235,837					0		56,487	56,487			0
00-1101699	BURLINGTON	KY		08/05/2010		8,578,716					0		63,303	63,303			0
00-1101700	HOUSTON	TX		09/01/2010		3,567,751					0		71,595	71,595			0
00-1101701	FAIRVIEW	OR		09/29/2010		11,906,270					0		62,035	62,035			0
00-1101702	CLINTON	UT		10/08/2010		9,708,928					0		133,627	133,627			0
00-1101703	GLENSHAW	PA		01/27/2011		11,899,670					0		128,559	128,559			0
00-1101704	ST. PETERSBURG	FL		08/05/2010		158,372					0		34,035	34,035			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,308,122					0		40,790	40,790			0
00-1101719	LOVELAND	OH		12/13/2010		1,514,279					0		68,552	68,552			0
00-1101720	WEST BEND	WI		12/07/2010		8,453,265					0		63,104	63,104			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,456,949					0		32,364	32,364			0
00-1101724	TORRANCE	CA		01/27/2011		4,477,496					0		88,968	88,968			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,331,643					0		16,354	16,354			0
00-1101726	COLUMBUS	OH	S	12/29/2010		17,347,328					0		119,812	119,812			0
00-1101727	WEST BABYLON	NY		02/15/2011		3,056,118					0		31,451	31,451			0
00-1101728	COLUMBUS	OH	S	06/08/2011		2,016,284					0		80,769	80,769			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		36,183,509					0		227,365	227,365			0
00-1101733	BIRMINGHAM	AL		03/11/2011		21,412,492					0		134,386	134,386			0
00-1101734	BIRMINGHAM	AL		07/08/2011		1,017,016					0		37,687	37,687			0
00-1101736	SHAWNEE	KS		03/01/2011		3,447,661					0		37,302	37,302			0
00-1101738	FLORHAM PARK	NJ		06/02/2011		19,583,664					0		91,772	91,772			0
00-1101743	CHAPEL HILL	NC		11/15/2011		7,572,607					0		45,948	45,948			0
00-1101746	MESA	AZ		05/20/2011		2,716,327					0		34,771	34,771			0
00-1101747	IRVINE	CA		05/02/2011		7,417,236					0		135,140	135,140			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,803,435					0		12,666	12,666			0
00-1101751	WOOD DALE	IL		05/05/2011		4,269,764					0		27,723	27,723			0
00-1101753	HOUSTON	TX		06/29/2011		12,964,571					0		233,403	233,403			0
00-1101756	NASHVILLE	TN		07/20/2011		8,661,899					0		89,888	89,888			0
00-1101757	WOODINVILLE	WA		07/13/2011		5,369,724					0		41,032	41,032			0
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,503,464					0		18,739	18,739			0
00-1101760	WOOD DALE	IL		05/05/2011		2,472,021					0		24,356	24,356			0
00-1101761	WOOD DALE	IL		05/05/2011		4,928,398					0		31,999	31,999			0
00-1101762	WOOD DALE	IL		05/05/2011		3,747,399					0		24,331	24,331			0
00-1101763	CINCINNATI	OH		08/30/2011		14,511,542					0		100,728	100,728			0
00-1101765	CHICAGO	IL		08/31/2011		5,458,503					0		102,142	102,142			0
00-1101767	GREENFIELD	WI		09/12/2011		9,677,079					0		66,965	66,965			0
00-1101771	CINCINNATI	OH		07/27/2011		5,305,418					0		32,699	32,699			0
00-1101772	PARKER	CO		09/01/2011		14,882,963					0		74,491	74,491			0
00-1101776	ORANGE	CA		09/29/2011		5,429,588					0		106,988	106,988			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		18,622,974					0		93,912	93,912			0
00-1101782	LAGUNA HILLS	CA		10/11/2011		9,585,273					0		70,133	70,133			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101783	MISSION VIEJO	CA		12/15/2011		4,546,780					0		32,594	32,594			0
00-1101784	SEATTLE	WA		09/30/2011		6,665,667					0		33,118	33,118			0
00-1101786	PITTSBURGH	PA		09/23/2011		29,341,636					0		200,705	200,705			0
00-1101788	WEST CHESTER	PA		10/31/2011		7,438,374					0		56,062	56,062			0
00-1101789	LENEXA	KS		12/08/2011		7,675,763					0		80,169	80,169			0
00-1101791	WAUSAU	WI		11/22/2011		4,554,878					0		31,661	31,661			0
00-1101792	LEXINGTON	KY		02/07/2012		4,055,316					0		41,227	41,227			0
00-1101793	SAN ANTONIO	TX		10/21/2011		617,589					0		4,166	4,166			0
00-1101794	RALEIGH	NC		11/21/2011		4,561,344					0		23,783	23,783			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,501,563					0		30,158	30,158			0
00-1101800	CHICAGO	IL		11/30/2011		16,805,430					0		84,428	84,428			0
00-1101802	COLUMBUS	OH	S	12/01/2011		11,307,236					0		120,098	120,098			0
00-1101803	HOUSTON	TX		11/16/2011		17,685,209					0		82,346	82,346			0
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,379,449					0		37,634	37,634			0
00-1101807	LAGRANGE	KY		12/14/2011		3,139,966					0		54,810	54,810			0
00-1101812	PLATTEVILLE	WI		01/25/2012		5,002,929					0		23,826	23,826			0
00-1101816	ATLANTA	GA		03/01/2012		45,280,922					0		347,227	347,227			0
00-1101817	OAKLAND	CA		06/27/2012		9,748,419					0		46,819	46,819			0
00-1101819	HOUSTON	TX		03/29/2012		25,041,726					0		119,835	119,835			0
00-1101825	REISTERSTOWN	MD		06/01/2012		6,050,513					0		60,347	60,347			0
00-1101826	BEDMINSTER	NJ		04/19/2012		8,116,109					0		49,406	49,406			0
00-1101828	DYER	IN		04/05/2012		1,852,497					0		41,380	41,380			0
00-1101830	PITTSBURGH	PA		05/03/2012		4,251,303					0		43,130	43,130			0
00-1101831	COMMACK	NY		04/25/2012		4,379,720					0		47,789	47,789			0
00-1101832	CENTEREACH	NY		06/29/2012		15,134,680					0		117,895	117,895			0
00-1101833	COLUMBIA	SC		05/03/2012		2,825,211					0		29,287	29,287			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,718,802					0		38,584	38,584			0
00-1101838	ANN ARBOR	MI		04/27/2012		14,683,714					0		102,689	102,689			0
00-1101839	WASHINGTON	DC		09/17/2012		22,701,120					0		113,019	113,019			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,131,069					0		20,901	20,901			0
00-1101847	BRENTWOOD	TN		11/08/2012		8,160,428					0		54,282	54,282			0
00-1101848	CINCINNATI	OH		07/20/2012		20,104,182					0		162,240	162,240			0
00-1101852	OCEANSIDE	CA		06/28/2012		4,968,092					0		35,061	35,061			0
00-1101860	MILWAUKEE	WI		06/15/2012		9,980,810					0		106,478	106,478			0
00-1101861	REDMOND	WA		06/08/2012		22,627,660					0		153,382	153,382			0
00-1101863	MULLICA HILL	NJ		06/20/2012		4,580,000					0		46,588	46,588			0
00-1101865	COLUMBUS	OH		08/09/2012		6,752,507					0		43,004	43,004			0
00-1101869	IRVINE	CA		08/09/2012		27,472,175					0		149,211	149,211			0
00-1101870	PORTLAND	OR		09/25/2012		3,775,424					0		27,938	27,938			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,902,582					0		35,225	35,225			0
00-1101873	CINCINNATI	OH		08/23/2012		11,373,864					0		78,835	78,835			0
00-1101874	FT. THOMAS	KY		08/23/2012		8,044,929					0		55,761	55,761			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101875	GRANDVIEW	MO		07/25/2012		10,908,365					0		115,064	115,064			0
00-1101876	CARLSBAD	CA		06/22/2012		17,531,412					0		86,973	86,973			0
00-1101879	BOULDER	CO		08/01/2012		3,903,648					0		28,541	28,541			0
00-1101881	NASHVILLE	TN		09/10/2012		4,636,286					0		31,750	31,750			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,569,930					0		23,349	23,349			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,467,281					0		22,940	22,940			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,344,575					0		21,959	21,959			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		23,082,762					0		124,872	124,872			0
00-1101893	FORT WORTH	TX		10/01/2012		9,452,784					0		44,373	44,373			0
00-1101894	COLUMBUS	OH	S	11/13/2012		22,583,147					0		222,564	222,564			0
00-1101895	CHARLESTON	SC		11/13/2012		7,154,437					0		46,361	46,361			0
00-1101898	NEW YORK	NY		11/15/2012		28,426,449					0		143,524	143,524			0
00-1101899	NEW YORK	NY		11/15/2012		4,435,542					0		56,164	56,164			0
00-1101900	BELLEVUE	WA		12/06/2012		11,443,020					0		77,373	77,373			0
00-1101901	NASHVILLE	TN		03/14/2013		5,434,496					0		37,251	37,251			0
00-1101904	WOODLAND	CA		10/24/2012		6,442,273					0		47,799	47,799			0
00-1101906	CHICAGO	IL		04/01/2013		11,793,285					0		122,039	122,039			0
00-1101909	IRVINE	CA		11/30/2012		42,504,137					0		226,038	226,038			0
00-1101912	COLUMBUS	OH	S	12/19/2012		26,507,336					0		325,827	325,827			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,232,756					0		11,964	11,964			0
00-1101914	LOGAN	UT		11/13/2012		5,084,032					0		26,832	26,832			0
00-1101920	CHANDLER	AZ		12/20/2012		5,727,624					0		39,137	39,137			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		12,197,925					0		124,983	124,983			0
00-1101922	JUANITA	WA		02/07/2013		7,510,748					0		48,009	48,009			0
00-1101924	TUSTIN	CA		12/05/2012		20,515,120					0		111,225	111,225			0
00-1101927	BRICK	NJ		12/12/2012		21,743,527					0		116,640	116,640			0
00-1101928	ANAHEIM	CA		12/14/2012		30,246,162					0		162,744	162,744			0
00-1101929	IRVINE	CA		01/03/2013		3,608,062					0		37,501	37,501			0
00-1101930	KANSAS CITY	MO		02/05/2013		2,796,248					0		29,063	29,063			0
00-1101931	CHICAGO	IL		01/22/2013		5,321,891					0		55,313	55,313			0
00-1101933	PITTSBURGH	PA		12/21/2012		6,151,556					0		42,136	42,136			0
00-1101934	SCOTTSDALE	AZ		05/01/2013		14,850,185		(9,075)			(9,075)		75,068	75,068			0
00-1101935	WASHINGTON	DC		03/14/2013		19,089,352					0		141,922	141,922			0
00-1101938	GRIMES	IA		03/27/2013		4,415,451					0		29,168	29,168			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		15,630,745					0		82,566	82,566			0
00-1101944	OMAHA	NE		03/07/2013		5,235,065					0		26,871	26,871			0
00-1101946	MCLEAN	VA		08/02/2013		10,055,198					0		52,754	52,754			0
00-1101949	COLUMBIA	SC		03/19/2013		15,500,000					0		69,594	69,594			0
00-1101950	KANSAS CITY	MO		03/04/2013		7,458,157					0		53,327	53,327			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		9,136,721					0		61,382	61,382			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		6,188,303					0		92,899	92,899			0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101954	WEST DES MOINES	IA		04/24/2013		6,480,651					0		44,056	44,056			0
00-1101955	WASHINGTON	DC		04/15/2013		14,849,012		(4,243)			(4,243)		121,556	121,556			0
00-1101956	CHINO	CA		04/11/2013		6,087,298					0		59,307	59,307			0
00-1101957	CINCINNATI	OH		05/31/2013		17,987,628		2,996			2,996		122,915	122,915			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,890,870					0		61,698	61,698			0
00-1101959	SAN MATEO	CA		06/03/2013		7,189,739					0		34,733	34,733			0
00-1101960	OMAHA	NE		04/03/2013		3,649,627					0		25,448	25,448			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,370,514					0		29,076	29,076			0
00-1101964	BELLMORE	NY		04/24/2013		6,302,615					0		31,202	31,202			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,771,402					0		25,315	25,315			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,596,791					0		45,082	45,082			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,388,293					0		11,731	11,731			0
00-1101970	KNOXVILLE	TN		07/03/2013		10,521,296					0		67,360	67,360			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,768,527					0		51,670	51,670			0
00-1101972	CHAPEL HILL	NC		05/17/2013		6,436,553					0		61,422	61,422			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,860,460					0		52,591	52,591			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		24,028,063					0		312,325	312,325			0
00-1101977	ANN ARBOR	MI		07/01/2013		14,290,185					0		78,307	78,307			0
00-1101978	FREDERICK	MD		06/27/2013		29,769,864					0		142,374	142,374			0
00-1101979	SEATTLE	WA		08/01/2013		18,361,754					0		187,646	187,646			0
00-1101980	NASHVILLE	TN		07/02/2013		47,784,705					0		246,169	246,169			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,249,859					0		16,690	16,690			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,758,668					0		36,535	36,535			0
00-1101986	SAN ANTONIO	TX		07/03/2013		25,000,000					0		78,119	78,119			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,914,873					0		42,580	42,580			0
00-1101989	SALEM	OR		08/05/2013		13,402,005					0		70,861	70,861			0
00-1101990	LADY LAKE	FL		05/30/2013		21,500,000					0		120,033	120,033			0
00-1101991	MARGATE	FL		08/02/2013		8,646,149					0		53,582	53,582			0
00-1101993	ROCHESTER	MN		10/01/2013		26,928,035					0		132,648	132,648			0
00-1101994	TIGARD	OR		08/21/2013		8,041,595		8,568			8,568		58,516	58,516			0
00-1101995	MENLO PARK	CA		06/10/2013		28,502,371					0		164,235	164,235			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		6,744,190					0		46,713	46,713			0
00-1101997	LEXINGTON	KY		03/03/2014		12,777,652					0		86,652	86,652			0
00-1101998	WINSTON SALEM	NC		07/02/2013		10,262,549					0		54,030	54,030			0
00-1102000	NEW BEDFORD	MA		08/12/2013		10,509,055					0		56,907	56,907			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,684,847					0		47,367	47,367			0
00-1102003	JUPITER	FL		09/17/2013		16,001,124					0		74,545	74,545			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,341,888					0		73,105	73,105			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		12,042,783					0		120,520	120,520			0
00-1102010	MANSFIELD	TX		11/25/2013		5,603,167					0		53,146	53,146			0
00-1102011	MANSFIELD	TX		11/25/2013		24,280,390					0		230,299	230,299			0
00-1102013	TULSA	OK		09/25/2013		19,776,711					0		90,229	90,229			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102015	BOSTON	MA		07/30/2013		14,102,363					0		102,598	102,598			0
00-1102016	ANN ARBOR	MI		08/01/2013		6,896,062					0		69,384	69,384			0
00-1102021	EVANSTON	IL		09/09/2013		2,378,462					0		14,701	14,701			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,794,853					0		41,365	41,365			0
00-1102027	OWASSO	OK		10/10/2013		21,620,377					0		240,744	240,744			0
00-1102028	MOORE	OK		10/10/2013		16,911,490					0		188,310	188,310			0
00-1102029	BROKEN ARROW	OK		10/10/2013		10,131,243					0		112,812	112,812			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,992,653					0		31,096	31,096			0
00-1102031	PASADENA	CA		09/03/2013		2,377,454					0		14,808	14,808			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		11,169,757					0		175,380	175,380			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,459,559					0		62,762	62,762			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,553,254					0		53,721	53,721			0
00-1102038	LONE TREE	CO		08/29/2013		21,354,000					0		137,807	137,807			0
00-1102040	CARSON	CA		08/29/2013		4,267,663					0		27,891	27,891			0
00-1102041	SPARTANBURG	SC		10/23/2013		7,416,288					0		108,014	108,014			0
00-1102043	GRAPEVINE	TX		12/05/2013		29,055,269					0		117,433	117,433			0
00-1102045	DENVER	CO		02/13/2014		36,951,590					0		160,718	160,718			0
00-1102046	EAST ISLIP	NY		11/21/2013		13,318,368					0		113,555	113,555			0
00-1102050	CHINO	CA		12/30/2013		10,646,094					0		49,464	49,464			0
00-1102051	GAINESVILLE	FL		11/01/2013		13,263,620					0		57,479	57,479			0
00-1102059	TALLAHASSEE	FL		10/25/2013		18,898,254		(15,064)			(15,064)		99,273	99,273			0
00-1102065	SEATTLE	WA		11/01/2013		4,153,651					0		18,942	18,942			0
00-1102066	TUKWILA	WA		11/01/2013		5,756,068		(4,421)			(4,421)		24,959	24,959			0
00-1102067	FARGO	ND		02/03/2014		4,664,664					0		66,459	66,459			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,827,546					0		22,542	22,542			0
00-1102073	NORMAN	OK		11/07/2013		9,382,706					0		83,551	83,551			0
00-1102077	YUKON	OK		12/19/2013		22,000,000					0		87,173	87,173			0
00-1102084	WOODSTOCK	GA		01/09/2014		26,662,791					0		106,431	106,431			0
00-1102087	MADISON	WI		06/03/2014		11,263,948					0		44,607	44,607			0
00-1102088	MADISON	WI		02/03/2014		2,366,237					0		20,575	20,575			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,277,942					0		17,288	17,288			0
00-1102092	SANDY	OR		04/07/2014		2,147,846					0		8,836	8,836			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,407,587					0		29,601	29,601			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,594,717					0		31,535	31,535			0
00-1102096	BALTIMORE	MD		11/12/2013		10,000,000					0		41,056	41,056			0
00-1102099	BEAVERTON	OR		12/10/2013		32,120,641					0		203,014	203,014			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,870,664					0		46,507	46,507			0
00-1102102	ONTARIO	CA		10/31/2013		7,153,978					0		44,214	44,214			0
00-1102106	CARROLLTON	TX		12/26/2013		10,852,349					0		42,515	42,515			0
00-1102107	ADDISON	IL		12/19/2013		5,930,100					0		37,770	37,770			0
00-1102108	WAUKEE	IA		12/20/2013		16,578,506					0		73,241	73,241			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102109	BROOKLYN	NY		12/20/2013		12,094,371					0		56,649	56,649			0
00-1102110	PITTSBURGH	PA		06/05/2014		22,263,091					0		131,224	131,224			0
00-1102111	FORT COLLINS	CO		01/23/2014		8,615,167					0		53,963	53,963			0
00-1102113	WILLIAMSVILLE	NY		12/23/2013		4,082,647					0		19,436	19,436			0
00-1102115	LEXINGTON	KY		01/10/2014		2,740,423					0		38,168	38,168			0
00-1102116	CHARLOTTE	NC		01/22/2014		51,424,513					0		230,460	230,460			0
00-1102117	BOSTON	MA		06/02/2014		23,441,441					0		104,566	104,566			0
00-1102121	AUBURN HILLS	MI		01/29/2014		17,416,131					0		85,981	85,981			0
00-1102126	GRIMES	IA		03/06/2014		4,340,500					0		25,687	25,687			0
00-1102127	BOUNTIFUL	UT		02/13/2014		12,062,643					0		51,777	51,777			0
00-1102128	ONTARIO	CA		04/22/2014		7,717,240					0		47,596	47,596			0
00-1102129	PHOENIX	AZ		01/30/2014		5,885,081					0		30,962	30,962			0
00-1102132	PITTSBURGH	PA		03/31/2014		9,262,348					0		70,258	70,258			0
00-1102133	BALTIMORE	MD		03/10/2014		53,446,903					0		217,002	217,002			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		8,101,642					0		89,419	89,419			0
00-1102138	CANONSBURG	PA		03/12/2014		11,793,471					0		98,271	98,271			0
00-1102139	ONTARIO	CA		04/10/2014		4,105,160					0		24,470	24,470			0
00-1102140	LA QUINTA	CA		02/28/2014		21,000,000					0		84,364	84,364			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		19,839,677					0		165,457	165,457			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,606,708					0		15,728	15,728			0
00-1102148	MIAMISBURG	OH		05/28/2014		10,000,000					0		54,852	54,852			0
00-1102149	ANNAPOLIS	MD		06/10/2014		4,103,942					0		25,833	25,833			0
00-1102150	LITTLE ROCK	AR		06/24/2014		5,255,703					0		45,855	45,855			0
00-1102152	EDISON	NJ		06/12/2014		21,990,912					0		199,613	199,613			0
00-1102156	LOS ANGELES	CA		05/16/2014		7,059,184					0		33,630	33,630			0
00-1102161	FULLERTON	CA		07/15/2014		6,900,000					0		9,286	9,286			0
00-1102162	CHULA VISTA	CA		11/03/2014		11,599,539					0		97,648	97,648			0
00-1102164	ITASCA	IL		07/29/2014		6,047,785					0		39,867	39,867			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,462,519					0		27,303	27,303			0
00-1102168	LEXINGTON	KY		06/18/2014		7,135,075					0		64,318	64,318			0
00-1102169	ST. LOUIS	MO		08/22/2014		10,085,929					0		45,203	45,203			0
00-1102170	WATERLOO	IL		08/22/2014		6,141,639					0		54,541	54,541			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,290,003					0		14,869	14,869			0
00-1102173	LEXINGTON	KY		09/12/2014		10,071,089					0		90,104	90,104			0
00-1102179	COLUMBUS	OH		01/02/2015		2,510,988					0		25,446	25,446			0
00-1102184	CHEVY CHASE	MD		07/29/2014		14,518,020					0		95,083	95,083			0
00-1102185	CHEVY CHASE	MD		07/29/2014		14,518,020					0		95,083	95,083			0
00-1102186	MESA	AZ		07/14/2014		20,754,592		(309)			(309)		38,566	38,566			0
00-1102191	ALPHARETTA	GA		06/27/2014		50,000,000					0		160,933	160,933			0
00-1102192	SEATAC	WA		09/05/2014		14,542,368					0		201,634	201,634			0
00-1102193	OCALA	FL		09/11/2014		20,893,322					0		136,254	136,254			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,465,717					0		8,992	8,992			0

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Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102197	VISTA	CA		12/15/2014		3,444,435					0		21,131	21,131			0
00-1102198	VISTA	CA		12/15/2014		3,151,292					0		19,333	19,333			0
00-1102199	SAN DIEGO	CA		07/10/2014		10,800,000					0		30,181	30,181			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		11,252,155					0		65,970	65,970			0
00-1102206	GREENVILLE	SC		10/22/2014		12,258,216					0		58,406	58,406			0
00-1102208	SANTA CLARA	CA		12/04/2014		45,167,174					0		217,371	217,371			0
00-1102213	TEMPE	AZ		11/03/2014		19,746,708		(10,427)			(10,427)		126,611	126,611			0
00-1102215	LEXINGTON	MA		11/03/2014		7,000,000					0		31,185	31,185			0
00-1102217	RICHMOND	VA		10/23/2014		32,369,374					0		152,458	152,458			0
00-1102222	COLLEGE STATION	TX		12/01/2014		9,122,710					0		94,109	94,109			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,803,891					0		51,151	51,151			0
00-1102224	CHESTERFIELD	MO		09/17/2014		8,259,485					0		54,004	54,004			0
00-1102230	NEWPORT	KY		10/15/2014		9,136,863					0		40,479	40,479			0
00-1102231	CINCINNATI	OH		01/28/2015		7,850,000					0		40,402	40,402			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		10,276,969					0		63,629	63,629			0
00-1102235	LOS ANGELES	CA		09/17/2014		2,140,982					0		13,391	13,391			0
00-1102238	COLUMBUS	OH		09/30/2014		10,770,179					0		48,336	48,336			0
00-1102242	NASHVILLE	TN		11/14/2014		5,028,423					0		31,807	31,807			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,939,839					0		22,322	22,322			0
00-1102249	JERICHO	NY		12/19/2014		15,243,616					0		72,893	72,893			0
00-1102256	DALLAS	TX		12/18/2014		5,777,485					0		35,013	35,013			0
00-1102257	COLUMBIA	SC		12/11/2014		13,500,000					0		64,335	64,335			0
00-1102259	WALTHAM	MA		12/18/2014		10,749,755					0		71,017	71,017			0
00-1102263	DERBY	KS		12/01/2014		10,433,604					0		147,320	147,320			0
00-1102265	FONTANA	CA		12/03/2014		5,430,879					0		48,207	48,207			0
00-1102266	SARTELL	MN		06/11/2015		15,844,473					0		96,513	96,513			0
00-1102267	RIVERSIDE	MO		03/12/2015		13,541,674					0		120,038	120,038			0
00-1102268	WESTPORT	CT		12/11/2014		9,342,862					0		44,676	44,676			0
00-1102269	WOODLAND	CA		12/04/2014		6,993,353					0		44,584	44,584			0
00-1102271	COLUMBUS	OH	S	02/17/2015		44,864,780					0		394,085	394,085			0
00-1102272	COLUMBUS	OH	S	02/17/2015		17,555,784					0		154,207	154,207			0
00-1102274	EL SEGUNDO	CA		04/01/2015		25,604,981					0		154,275	154,275			0
00-1102275	BURKE	VA		12/16/2014		53,000,000					0		238,199	238,199			0
00-1102285	DUBLIN	OH		12/15/2015		28,500,000					0		111,533	111,533			0
00-1102290	TULSA	OK		03/02/2015		11,265,403					0		55,353	55,353			0
00-1102292	HAMPTON	VA		06/19/2015		31,884,984					0		143,369	143,369			0
00-1102293	SEATTLE	WA		12/30/2014		16,014,276					0		222,861	222,861			0
00-1102296	CLIVE	IA		06/22/2015		17,076,358					0		76,727	76,727			0
00-1102299	CANTON	MI		04/30/2015		15,457,245					0		130,534	130,534			0
00-1102306	CANTON	MI		04/30/2015		1,961,446					0		17,139	17,139			0
00-1102308	TUCSON	AZ		01/22/2015		8,463,333					0		42,528	42,528			0
00-1102316	ROCKVILLE	MD		06/01/2015		5,185,079					0		33,512	33,512			0

Statement as of September 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015		36,600,000					0		409,497	409,497			0
00-1102323	ANN ARBOR	MI		07/01/2015		17,822,006					0		110,345	110,345			0
00-1102324	CANONSBURG	PA		02/27/2015		9,560,256					0		83,292	83,292			0
00-1102326	BURKE	VA		06/22/2015		16,000,000					0		73,158	73,158			0
00-1102328	CLEARWATER	FL		04/20/2015		4,400,477					0		38,641	38,641			0
00-1102330	DUBLIN	OH		04/20/2015		41,500,000					0		194,365	194,365			0
00-1102336	MENLO PARK	CA		04/15/2015		36,235,270					0		337,974	337,974			0
00-1102337	CHATSWORTH	CA		04/08/2015		9,849,329					0		66,583	66,583			0
00-1102340	CONCORD	NC		11/13/2015		20,780,000					0		261,861	261,861			0
00-1102343	BELLEVUE	WA		04/22/2016				(13,976)			(13,976)		47,327	47,327			0
00-1102344	BELLEVUE	WA		04/22/2016				(15,840)			(15,840)		45,194	45,194			0
00-1102348	SAN DIEGO	CA		08/03/2015		29,756,560					0		188,057	188,057			0
00-1102350	MELVILLE	NY		04/29/2015		9,888,867					0		49,178	49,178			0
00-1102352	COLUMBUS	OH	S	06/02/2015		12,164,487		2,180			2,180		113,656	113,656			0
00-1102353	PALO ALTO	CA		08/04/2015		4,244,718					0		56,699	56,699			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,902,871					0		50,195	50,195			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		11,431,601					0		70,420	70,420			0
00-1102362	FEDERAL WAY	WA		04/30/2015		10,592,092					0		65,745	65,745			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016							0		91,566	91,566			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		10,098,026					0		89,891	89,891			0
00-1102366	WILMINGTON	NC		06/18/2015		7,939,057					0		37,715	37,715			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,977,192					0		37,629	37,629			0
00-1102369	VANCOUVER	WA		12/31/2015		13,000,000					0		62,854	62,854			0
00-1102373	MARYSVILLE	WA		05/08/2015		3,412,295					0		45,317	45,317			0
00-1102377	REDMOND	WA		06/30/2015		11,836,046					0		101,734	101,734			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,926,843					0		37,796	37,796			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		26,716,258					0		175,275	175,275			0
00-1102382	DUNWOODY	GA		06/01/2015		22,776,274					0		115,205	115,205			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,866,971					0		34,112	34,112			0
00-1102387	VISTA	CA		07/01/2015		3,554,916					0		23,254	23,254			0
00-1102388	LADUE	MO		09/18/2015		3,985,055					0		23,108	23,108			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,719,387					0		23,671	23,671			0
00-1102394	ANN ARBOR	MI		07/31/2015		34,721,593					0		215,307	215,307			0
00-1102397	DRAPER	UT		07/30/2015		11,000,000					0		20,483	20,483			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,750,000					0		29,557	29,557			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016							0		74,262	74,262			0
00-1102439	CONYERS	GA		10/15/2015		12,964,476					0		109,433	109,433			0
00-1102443	OVERLAND PARK	KS		10/23/2015		24,198,316					0		150,222	150,222			0
00-1102444	LEES SUMMIT	MO		10/23/2015		18,710,038					0		116,145	116,145			0
00-1102461	MIDDLETOWN	NY		11/24/2015		7,000,000					0		42,158	42,158			0
00-1102462	TEMPE	AZ		03/28/2016							0		370,103	370,103			0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102468	PITTSBURGH	PA		12/17/2015		4,050,000					0		17,582	17,582			0
00-1102491	MERIDIAN	ID		02/01/2016							0		57,682	57,682			0
00-1102519	ROCKVILLE	MD		02/24/2016							0		19,272	19,272			0
00-1102530	COLUMBUS	OH	S	07/07/2016							0		56,896	56,896			0
00-1102531	COLUMBUS	OH	S	07/07/2016							0		49,784	49,784			0
00-1102532	COLUMBUS	OH	S	07/07/2016							0		35,560	35,560			0
00-1102542	MAUMEE	OH		07/25/2016							0		20,027	20,027			0
00-1102546	CERRITOS	CA		05/02/2016							0		77,154	77,154			0
00-1102558	FULLERTON	CA		06/30/2016							0		73,660	73,660			0
00-1102561	ANAHEIM	CA		06/30/2016							0		22,616	22,616			0
00-1102563	COSTA MESA	CA		06/30/2016							0		47,903	47,903			0
00-1102565	COSTA MESA	CA		06/30/2016							0		72,090	72,090			0
00-1102566	LAGUNA HILLS	CA		06/30/2016							0		30,783	30,783			0
00-1102590	CHARLOTTE	NC		06/06/2016							0		33,601	33,601			0
00-1102598	NOVATO	CA		07/12/2016							0		22,492	22,492			0
00-1102601	RICHMOND	VA		06/30/2016							0		11,364	11,364			0
00-1102602	CHANDLER	AZ		06/24/2016							0		36,402	36,402			0
00-1102606	CHARLOTTE	NC		07/12/2016							0		12,329	12,329			0
00-6000125	ARLINGTON	VA		01/31/2002		627,375					0		117,197	117,197			0
00-6000180	ARLINGTON	VA		01/31/2002		673,168					0		53,139	53,139			0
00-6000193	CINCINNATI	OH		01/31/2002		178,624					0		13,588	13,588			0
00-6000256	ARDEN HILLS	MN		01/31/2002		170,341					0		47,037	47,037			0
00-9000137	YORBA LINDA	CA		05/01/2002		59,113					0		10,383	10,383			0
00-9000144	ROCK HILL	SC		08/01/2002		208,300					0		6,225	6,225			0
03-0306302	WATERFORD	MI		10/04/1994		671,903					0		60,157	60,157			0
03-0307129	AMHERST	NY		06/27/1995		917,155					0		42,875	42,875			0
03-0308244	LA VERGNE	TN		01/09/1997		250,386					0		58,152	58,152			0
03-0308428	PLAINVILLE	OH		03/14/1996		994,308					0		68,808	68,808			0
03-0308877	WOODSTOCK	GA		04/03/1997		916,031					0		171,171	171,171			0
03-0310231	ST PAUL	MN		08/27/1997		1,655,120					0		47,545	47,545			0
03-0310337	HOUSTON	TX		09/30/1997		5,965,709					0		274,819	274,819			0
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		510,669					0		71,384	71,384			0
03-0310442	HOUSTON	TX		09/30/1997		349,490					0		16,100	16,100			0
03-0310520	OAKDALE	MN		12/01/1997		684,700					0		19,146	19,146			0
03-0311838	SEATTLE	WA		04/07/1999		421,929					0		29,256	29,256			0
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,117,653					0		45,439	45,439			0
03-4000027	NAUGATUCK	CT		09/10/1996		2,717,394					0		96,690	96,690			0
03-4000509	FAIRFIELD	OH		06/30/1997		1,347,343					0		209,526	209,526			0
03-4000518	MARIETTA	GA		07/18/1997		1,181,285					0		173,933	173,933			0
03-4000590	CINCINNATI	OH		09/30/1997		773,913					0		103,007	103,007			0
03-4000669	ROBERTSDALE	AL		11/04/1997		252,450					0		69,753	69,753			0
03-4001019	MONROEVILLE	PA		09/01/1998		2,267,110					0		195,000	195,000			0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-4001028	OKLAHOMA CITY	OK		07/27/1998		550,529					0		49,078	49,078			0
03-4100224	HOUSTON	TX		03/12/1997		519,756					0		97,114	97,114			0
0299999. Total - Mortgages With Partial Repayments						5,007,746,368	0	(59,611)	0	0	(59,611)	0	45,598,452	45,598,452	0	0	0
0599999. Total Mortgages						5,164,769,010	0	(59,611)	0	0	(59,611)	0	198,358,807	198,358,807	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Clareant European Direct Lending Fund II SCSp	Kirchberg	Luxembourg	Alcentra Limited		09/17/2015	2		(401,358)		13,729,881	2.230
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	246,427			14,753,573	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	16,202,478			18,797,522	4.670
	TCW Direct Lending LLC	Dover	DE	TCW Asset Management		03/20/2015	2		6,351,764		21,999,479	2.230
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	(788,154)			4,978,495	1.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								15,660,751	5,950,406	0	74,258,950	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Catalyst Fund V, L.P.	Toronto	Canada	Catalyst Group, LLC		08/12/2015	3		500,000		7,750,000	0.670
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital		05/05/2016	3	390,000			5,412,000	2.670
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								390,000	500,000	0	13,162,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	CCP NI Managing Member 2 LLC		12/10/2015			(4,161)			50.000
	CCP NI Master Tenant LLC	Santa Monica	CA	CCP NI Owner LLC		07/31/2015			2,500			50.000
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014			1,717,882		5,481,771	0.700
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			749,563		5,134,985	0.670
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE	Heitman Capital Management		10/15/2015			644,364		656,355	10.000
	Nationwide Sol 1 LLC	Washington, D.C.	Washington, D.C	Sol Systems LLC		07/21/2016		3,224,697			32,519,051	50.000
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016		520,091			5,435,710	1.500
	Rose Hill Solar LLC	Asheville	NC	FLS Operations LLC		12/13/2012			5,000			12.500
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners		10/23/2015		3,150,000			11,850,000	2.220
	Shovel Works Master Lessee LLC	North Easton	MA	Shovel Works Master Lessee		09/12/2013			412,940			99.970
	Stonehenge REV I LLC	Columbus	OH	Stonehenge Capital Company LLC		12/22/2015			2,483,008		7,547,212	49.950
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		934,658			9,158,336	49.950
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC	Strata Fund 18, LLC		07/25/2014			6,629		2,544,676	99.000
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Strata Fund 25 LLC		06/30/2015			6,775			50.000
	SunE DGS Master Tenant LLC	Wilmington	DE	SunE DG Holdings, LLC		12/30/2013			5,000		513,584	99.000
	Town Of Dunn Solar Farm - Solar	Asheville	NC	FLS Operations LLC		12/31/2012			5,407			99.990
	Weinland Park Master Tenant LLC	Columbus	OH	Weinland Park Manager LLC		04/28/2014			95,264			99.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								7,829,446	6,130,171	0	80,841,680	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016		940,975				
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								940,975	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014	3		519,342		9,112,840	8.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	519,342	0	9,112,840	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 81 Ltd.	Palm Beach	FL	Alliant GP 81 LLC		01/15/2015			(3,180,743)		328,095	50.000
	Alliant Tax Credit Fund 82 Ltd.	Palm Beach	FL	Alliant GP 82 LLC		03/31/2015			3,915,633		29,829,606	50.000
	Alliant Tax Credit Fund 84 Ltd.	Palm Beach	FL	Alliant GP 84 LLC		12/21/2015			243,113		9,145,219	15.600

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Columbus	OH	The Great Laurels, Inc.		12/29/2006			5,036			99.990
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland	OH	RBC Tax Credit LLC		06/04/2012			99,640		368,762	99.990
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC	Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014			2,981,468		35,290,751	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			2,153,636		11,370,088	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		1,491,354			17,367,965	50.000
	Nationwide Affordable Housing Fund VIII: Apollo Tax Credit Fund XXVIII LP	Columbus	OH	Nationwide Life Insurance Co.		04/29/2016		309				100.000
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH	Nationwide Life Insurance Co.		11/24/2003			2,679			99.990
	OEF Nationwide Fund III LLC	Columbus	OH	Ohio Equity Fund Inc.		12/16/2014			109		2,962,521	49.990
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc.		09/22/2016		37,652			5,826,153	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015			135		10,888,769	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		400,176			13,596,734	4.820
	Raymond James Housing Opportunities Fund 19 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/17/2010			354,121		961,646	95.150
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/08/2014			8,313,454		3,618,785	49.990
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC		09/23/2010			54,736		12,843,492	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015			2,406,218		9,364,778	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								1,929,491	17,349,235	0	163,763,364	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	Nationwide Tax Credit Partners 2014 - C LLC	Columbus	OH	Nationwide Life Insurance Company		08/22/2014			5,947,742		1,365,489	0.010
	Nationwide Tax Credit Partners 2015 - A LLC	Columbus	OH	Nationwide Life Insurance Company		08/12/2015		216,645				0.010
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								216,645	5,947,742	0	1,365,489	XXX
4499999. Subtotal - Unaffiliated								25,809,688	30,449,154	0	341,138,834	XXX
4599999. Subtotal - Affiliated								1,157,620	5,947,742	0	1,365,489	XXX
4699999. Totals								26,967,308	36,396,896	0	342,504,323	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	TCW Direct Lending LLC	Dover	DE	Distribution	03/20/2015	08/10/2016	764,392					0			764,392			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	07/26/2016	3,811					0			3,811			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							768,203	0	0	0	0	0	0	0	768,203	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	07/08/2016	16,537					0			16,537			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	Distribution	12/10/2015	08/30/2016	10,408					0			10,408			0	
	CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	09/01/2016	37,732					0			37,732			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004	07/19/2016		125				125			63			0	
	Rose Hill Solar LLC	Asheville	NC	Distribution	12/13/2012	08/30/2016	56,429					0			56,429			0	
	Shovel Works Master Lessee LLC	North Easton	MA	Distribution	09/12/2013	07/15/2016	95,625					0			95,625			0	

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC	Distribution	07/25/2014	08/15/2016	122,340					0			122,340			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015	08/15/2016	13,256					0			13,256			0	
	Town Of Dunn Solar Farm - Solar	Asheville	NC	Distribution	12/31/2012	08/30/2016	42,320					0			42,320			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							394,647	125	0	0	0	125	0	0	394,710	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	Distribution	09/23/2010	07/27/2016	3,649					0			3,649			0	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							3,649	0	0	0	0	0	0	0	3,649	0	0	0	0
4499999. Subtotal - Unaffiliated							1,166,499	125	0	0	0	125	0	0	1,166,562	0	0	0	0
4699999. Totals							1,166,499	125	0	0	0	125	0	0	1,166,562	0	0	0	0

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
000000 00 0	United Mexican States Sr Nt 4.125% 01/	F	08/08/2016	Direct		462,532	425,000	974	2FE
1099999. Total Bonds - All Other Government						462,532	425,000	974	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		09/01/2016	Interest Capitalization		346,133	346,133		1
544652 6F 2	Los Angeles CA Wstwtr Sys Rev Recovery Z		09/21/2016	Morgan Stanley & Co Inc		20,378,523	15,300,000	284,110	1FE
977100 DR 4	Wisconsin St Gen Rev Txbl Ref Ser B 3		08/03/2016	Stifel Nicolaus & Co Villanova		10,000,000	10,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						30,724,656	25,646,133	284,110	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se		07/26/2016	Tax Free Exchange		7,649,772	7,721,542	51,960	3FE
000000 00 0	Sovos Compliance LLC Additional Term Ln		07/26/2016	Guggenheim Securities LLC		8,294,583	8,500,000		4
02665W BF 7	American Honda Finance Sr Nt 1.650% 07		07/07/2016	BNP Paribas Securities		4,998,350	5,000,000		1FE
02665W BH 3	American Honda Finance Sr Nt 2.300% 09		09/09/2016	Various		19,900,110	20,000,000	2,619	1FE
037833 BZ 2	Apple Inc Sr Nt 2.450% 08/04/26		07/28/2016	Morgan/JP/Securities - Bonds		18,948,130	19,000,000		1FE
037833 CC 2	Apple Inc Sr Nt 1.550% 08/04/21		07/28/2016	Goldman Sachs & Company		14,979,150	15,000,000		1FE
071813 BP 3	Baxter Intl Sr Nt 3.500% 08/15/46		09/08/2016	Barclays Capital		3,818,200	4,000,000	10,889	2FE
071813 BQ 1	Baxter Intl Sr Nt 2.600% 08/15/26		09/09/2016	Various		11,828,040	12,000,000	25,133	2FE
092113 AH 2	Black Hills Corp Sr Nt 4.250% 11/30/23		08/15/2016	US Bancorp		1,744,928	1,600,000	14,733	2FE
092113 AM 1	Black Hills Corp Sr Nt 3.150% 01/15/27		09/06/2016	Various		31,885,100	31,700,000	14,175	2FE
092113 AN 9	Black Hills Corp Sr Nt 4.200% 09/15/46		08/11/2016	Various		10,521,025	10,500,000		2FE
10112R AY 0	Boston Properties LP Sr Nt 2.750% 10/0		08/08/2016	Morgan/JP/Securities - Bonds		24,321,395	24,500,000		2FE
115637 AP 5	Brown-Forman Corp Sr Nt 4.500% 07/15/4		07/28/2016	Merrill Lynch		5,860,200	5,000,000	10,625	1FE
124857 AR 4	CBS Corp Sr Nt 2.900% 01/15/27		07/06/2016	Morgan/JP/Securities - Bonds		2,950,500	3,000,000		2FE
12543K AM 6	Community Health Systems Inc Term Ln G N		08/31/2016	Tax Free Exchange		8,423	8,415	4	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		08/31/2016	Tax Free Exchange		15,498	15,483	7	3FE
133131 AV 4	Camden Properties Trust Sr Nt 3.500% 0		07/19/2016	US Bancorp		1,034,140	1,000,000	12,347	2FE
14040H BK 0	Capital One Financial Corp Sr Nt 3.750		07/25/2016	Morgan Stanley & Co Inc		4,982,250	5,000,000		2FE
17275R BL 5	Cisco Sys Inc Sr Nt 2.500% 09/20/26		09/13/2016	Morgan Stanley & Co Inc		20,981,520	21,000,000		1FE
191216 BY 5	Coca-Cola Co Sr Nt 1.550% 09/01/21		08/29/2016	Wells Fargo		6,992,300	7,000,000		1FE
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26		08/29/2016	Morgan/JP/Securities - Bonds		13,484,340	13,500,000		1FE
20030N BU 4	Comcast Corp Sr Nt 3.400% 07/15/46		07/26/2016	Various		12,767,180	13,000,000	9,444	1FE
20030N BW 0	Comcast Corp Sr Nt 2.350% 01/15/27		07/12/2016	Stifel Nicolaus & Co Villanova		5,002,325	5,000,000		1FE
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		07/02/2016	Interest Capitalization		5,543	5,543		1FE
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt 4.250%		09/08/2016	Citigroup		8,515,000	8,500,000		3FE
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24		07/01/2016	KeyCorp		1,765,392	1,600,000	18,007	1FE
25468P DN 3	Disney Walt Co Sr Nt 3.000% 07/30/46		07/07/2016	Merrill Lynch		6,734,840	7,000,000		1FE
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23		08/10/2016	Goldman Sachs & Company		1,086,250	1,000,000	26,194	3FE
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23		08/01/2016	Tax Free Exchange		9,364,406	9,000,000	215,625	3FE
256746 AD 0	Dollar Tree Inc Sr Nt 5.250% 03/01/20		08/01/2016	Tax Free Exchange		4,057,587	4,000,000	87,500	3FE
25746U CK 3	Dominion Resources Inc Sr Nt 2.850% 08		08/04/2016	Mizuho Securities Inc		3,998,600	4,000,000		2FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26441C AT 2	Duke Energy Corp Sr Nt 3.750% 09/01/46		08/09/2016	Barclays Capital		19,988,800	20,000,000		2FE
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt 3.250% 06/3		07/14/2016	Various		7,268,322	7,125,000	13,474	2FE
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd 3.4		09/06/2016	Various		11,941,816	12,000,000		1FE
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt		09/29/2016	Barclays Capital		10,000,000	10,000,000		2FE
281020 AJ 6	Edison International Sr Nt 2.950% 03/1		09/08/2016	US Bancorp		3,802,802	3,680,000	55,486	1FE
29364D AS 9	Entergy Arkansas Inc 1st Mortgage Bond		07/07/2016	Morgan Stanley & Co Inc		1,107,360	1,000,000	4,214	1FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%		09/26/2016	Goldman Sachs & Company		544,330	500,000	8,653	1FE
313747 AX 5	Federal Realty Investors Tr Sr Nt 3.62		07/07/2016	Wells Fargo		977,560	1,000,000		1FE
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd 4.050%		07/21/2016	Deutsche Bank Securities		2,260,280	2,000,000	12,375	1FE
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd 2.750%		07/26/2016	Morgan Stanley & Co Inc		15,711,030	15,000,000	51,333	1FE
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%		09/19/2016	CRT Capital LLC		3,277,500	3,000,000	62,533	2FE
372546 AV 3	George Washington University Nt 3.545%		07/21/2016	Various		23,497,048	23,560,000	7,279	1FE
375558 BK 8	Gilead Sciences Inc Sr Nt 4.150% 03/01		09/15/2016	Bank of America BISD Dealer		11,913,960	12,000,000		1FE
404119 BU 2	HCA Inc High Yield Corp 4.500% 02/15/2		09/14/2016	Various		5,164,250	5,150,000	12,000	3FE
437076 BN 1	Home Depot Inc Sr Nt 2.125% 09/15/26		09/06/2016	Merrill Lynch		15,824,640	16,000,000		1FE
437076 BP 6	Home Depot Inc Sr Nt 3.500% 09/15/56		09/09/2016	Various		24,247,820	25,000,000		1FE
446150 AK 0	Huntington Bancshares Sr Nt 2.300% 01/		08/04/2016	Goldman Sachs & Company		24,962,250	25,000,000		2FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T		08/31/2016	Tax Free Exchange		49,626	50,000	16	3FE
44701P AX 2	Huntsman International Inc 2015 Extended		09/30/2016	Tax Free Exchange		1,366,637	1,370,476	286	3FE
449934 AD 0	IMS Health Inc High Yield Corp 5.000%		09/14/2016	Various		8,079,375	8,000,000		3FE
457187 AB 8	Ingredion Inc Sr Nt 3.200% 10/01/26		09/20/2016	Various		23,120,500	23,000,000	711	2FE
478165 AH 6	Johnson SC & Son Inc Sr Nt 4.750% 10/1		09/13/2016	Cantor Fitzgerald		11,631,600	10,000,000	199,236	1FE
485170 AQ 7	Kansas City Southern Inds Inc Sr Nt 4		07/26/2016	Tax Free Exchange		15,397,831	16,525,000	140,141	2FE
485170 AR 5	Kansas City Southern Inds Inc Sr Nt 3		07/26/2016	Tax Free Exchange		15,524,364	15,500,000	117,692	2FE
49338C AB 9	Keyspan Gas East Corp Sr Nt 2.742% 08/		09/01/2016	Various		23,901,444	23,550,000	30,649	1FE
494368 BU 6	Kimberly-Clark Corp Sr Nt 2.750% 02/15		09/08/2016	Merrill Lynch		7,319,270	7,000,000	14,972	1FE
494368 BV 4	Kimberly-Clark Corp Sr Nt 3.200% 07/30		09/08/2016	Various		37,877,386	38,000,000	54,756	1FE
49446R AP 4	Kimco Realty Corp Sr Nt 2.800% 10/01/2		08/09/2016	Barclays Capital		17,354,575	17,500,000		2FE
49803X AA 1	Kite Realty Group LP Sr Nt 4.000% 10/0		09/15/2016	US Bancorp		30,875,690	31,000,000		2FE
50077L AM 8	Kraft Heinz Foods Co Sr Nt 5.200% 07/1		08/19/2016	Tax Free Exchange		49,387,240	47,500,000	233,278	2FE
525015 AA 1	Lehigh University Nt 3.479% 11/15/46		09/27/2016	Morgan/JP/Securities - Bonds		15,000,000	15,000,000		1FE
53117C AP 7	Liberty Property LP Sr Nt 3.375% 06/15		09/06/2016	Wells Fargo		1,538,340	1,500,000	11,813	2FE
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15		08/23/2016	Morgan/JP/Securities - Bonds		2,548,705	2,342,000	3,149	2FE
53117C AS 1	Liberty Property LP Sr Nt 3.250% 10/01		09/26/2016	Various		28,078,579	28,200,000	1,625	2FE
532716 AU 1	Limited Brands Inc High Yield Corp 5.6		07/05/2016	Goldman Sachs & Company		822,700	760,000	16,981	3FE
57169* AY 3	Mars Inc Sr Nt Ser O 2.820% 09/27/28		09/27/2016	Morgan/JP/Securities - Bonds		25,000,000	25,000,000		1Z
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1 4.75		09/16/2016	Jeffries & Co Inc		654,312	651,057		4FE
594918 BQ 6	Microsoft Corp Sr Nt 2.000% 08/08/23		08/01/2016	Bank of America BISD Dealer		13,808,589	13,850,000		1FE
594918 BR 4	Microsoft Corp Sr Nt 2.400% 08/08/26		08/01/2016	Bank of America BISD Dealer		24,953,500	25,000,000		1FE
594918 BT 0	Microsoft Corp Sr Nt 3.700% 08/08/46		08/01/2016	Bank of America BISD Dealer		39,806,000	40,000,000		1FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
60662W AJ 1	Mitchell International Inc 1st Lien TL N		07/29/2016	Tax Free Exchange		29,605	29,700		4FE
60871R AG 5	Molson Coors Brewing Co Sr Nt 3.000% 0		07/21/2016	Merrill Lynch		17,312,290	17,000,000	26,917	2FE
64952W CH 4	New York Life Global Fdg Sec Nt 2.350%		09/09/2016	Various		21,677,513	21,800,000	37,234	1FE
651229 AW 6	Newell Rubbermaid Inc Sr Nt 4.200% 04/		07/19/2016	BNP Paribas Securities		3,287,340	3,000,000	39,200	2FE
651229 AY 2	Newell Rubbermaid Inc Sr Nt 5.500% 04/		07/19/2016	Various		12,452,950	10,000,000	171,111	2FE
667274 AA 2	Northwell Healthcare Inc Nt 3.979% 11/		09/20/2016	Citigroup		25,000,000	25,000,000		1FE
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23		07/21/2016	Various		8,287,500	7,800,000	132,458	3FE
694308 HC 4	Pacific Gas & Elec Co Sr Nt 3.250% 06/		07/12/2016	Deutsche Bank Securities		5,345,700	5,000,000	13,542	2FE
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond		09/21/2016	US Bancorp		3,295,952	3,050,000	3,355	1FE
74052B AA 5	Premier Health Partners Nt Ser G 2.911		08/24/2016	Barclays Capital		14,000,000	14,000,000		1FE
74052B AB 3	Premier Health Partners Nt Ser G 3.992		09/28/2016	Barclays Capital		4,962,800	5,000,000	18,297	1FE
743756 AB 4	Prov St Joseph Health Obl Unsecured Ser		09/20/2016	Merrill Lynch		10,000,000	10,000,000		1FE
756109 AG 9	Realty Income Corp Sr Nt 5.875% 03/15/		07/21/2016	Wells Fargo		3,714,030	3,000,000	64,135	2FE
756109 AR 5	Realty Income Corp Sr Nt 4.125% 10/15/		08/18/2016	Wells Fargo		1,342,067	1,232,000	18,069	2FE
78409V AA 2	S&P Global Inc Sr Nt 5.900% 11/15/17		07/29/2016	Tax Free Exchange		2,021,350	2,000,000	34,089	2FE
78409V AB 0	S&P Global Inc Sr Nt 6.550% 11/15/37		07/29/2016	Tax Free Exchange		2,869,894	3,000,000	40,392	2FE
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp		08/24/2016	Various		1,052,500	1,000,000	20,703	3FE
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s		09/13/2016	Various		6,192,430	5,694,000	85,212	3FE
785592 AR 7	Sabine Pass Liquefaction High Yield Corp		09/20/2016	Bank of America BISD Dealer		5,509,375	5,500,000		3FE
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25		08/09/2016	Various		377,813	350,000	7,792	3FE
817565 CB 8	Service Corp Intl Sr Nt 5.375% 05/15/2		09/14/2016	Bank of America BISD Dealer		8,336,853	7,921,000	146,649	3FE
842400 GD 9	Southern CA Edison Co 1st Mtg Bd Ser B		07/07/2016	Merrill Lynch		5,197,500	5,000,000	53,667	1FE
842434 CP 5	Southern CA Gas Co 1st Mtg 3.200% 06/1		07/28/2016	BB&T Capital Markets		5,377,200	5,000,000	20,889	1FE
8426EP AB 4	Southern CO Gas Capital Sr Nt 3.950% 1		09/08/2016	Morgan/JP/Securities - Bonds		6,987,610	7,000,000		2FE
85253# AF 8	STAG Industrial Sr Nt 3.980% 01/05/23		09/19/2016	CRT Capital LLC		15,731,550	15,000,000	122,717	2
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt 2.9		09/14/2016	Morgan/JP/Securities - Bonds		17,781,660	18,000,000		2FE
904764 AU 1	Unilever Cap Corp Sr Nt 2.000% 07/28/2		07/25/2016	Morgan/JP/Securities - Bonds		13,778,380	14,000,000		1FE
91159H HN 3	US Bancorp Sr MT Nt 2.375% 07/22/26		07/19/2016	US Bancorp		17,868,240	18,000,000		1FE
913017 BV 0	United Technologies Corp Sr Nt 3.100%		07/28/2016	Merrill Lynch		1,233,835	1,150,000	6,041	1FE
913017 CA 5	United Technologies Corp Sr Nt 4.150%		07/19/2016	Baird Robert W & Co Inc		5,620,400	5,000,000	38,618	1FE
948741 AK 9	Weingarten Realty Inv Sr Nt 4.450% 01/		08/02/2016	Wells Fargo		4,487,498	4,150,000	10,260	2FE
948741 AM 5	Weingarten Realty Inv Sr Nt 3.250% 08/		08/02/2016	Merrill Lynch		1,983,100	2,000,000		2FE
976656 CE 6	Wisconsin Electric Power Co Sr Nt 3.65		07/21/2016	Deutsche Bank Securities		1,057,170	1,000,000	4,157	1FE
000000 00 0	Digicel Limited Sr Nt 8.250% 09/30/20	F	08/02/2016	Direct		567,813	625,000	17,594	5FE
000000 00 0	Compania Minera Milpo Sr Nt 4.625% 03/	F	09/08/2016	Direct		150,750	150,000	3,180	3FE
000000 00 0	Credito Real Sab De CV Sr Nt 7.250% 07	F	09/28/2016	Direct		2,092,818	2,095,000	7,718	3FE
000000 00 0	Comcel Trust Sr Nt 6.875% 02/06/24	F	09/26/2016	Direct		824,400	800,000	8,097	3FE
000000 00 0	Odebrecht Finance LTD Sr Nt 4.375% 04/	F	07/21/2016	Direct		463,913	1,250,000	13,793	4FE
000000 00 0	Braskem SA Sr Nt 7.125% 07/22/41	F	09/26/2016	Direct		537,500	500,000	6,630	2FE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00913R AD 8	Air Liquide Fin Sr Nt 2.500% 09/27/26	F	09/22/2016	HSBC Securities		4,482,990	4,500,000		1FE
00913R AE 6	Air Liquide Fin Sr Nt 3.500% 09/27/46	F	09/22/2016	HSBC Securities		11,476,655	11,500,000		1FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	R	09/23/2016	Interest Capitalization		31,031	31,031		6FE
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A Cl A2R	R	09/28/2016	Bank of America BISD Dealer		13,000,000	13,000,000		1Z
067316 AD 1	Bacardi LTD Sr Nt 2.750% 07/15/26	F	08/03/2016	Various		12,490,278	12,500,000	13,292	2FE
134638 AC 9	Camposol SA Sec Nt 10.500% 07/15/21	F	08/17/2016	Taxable Exchange				(964)	5FE
20445P AE 5	Cia Latino Americana Sr Nt 9.500% 07/2	F	07/14/2016	Direct		543,142	550,000		4FE
22112E AC 2	Cosan Luxembourg SA Sr Nt 7.000% 01/20	F	07/11/2016	Direct		297,201	300,000	1,633	3FE
55953T AA 5	Magnetite CLO Ltyd CLO Ser 2016-18A Cl A	R	09/29/2016	Goldman Sachs & Company		20,000,000	20,000,000		1Z
63938N AE 4	Navios SA Logistics Inc Sr Nt 7.250% 0	F	08/11/2016	Direct		429,650	625,000	12,499	4FE
714264 AK 4	Pernod Ricard SA Sr Nt 5.500% 01/15/42	R	07/26/2016	Credit Suisse First Boston		16,134,690	13,000,000	27,806	2FE
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%	F	09/26/2016	Direct		547,500	500,000	14,656	4FE
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt 3.200%	F	09/19/2016	Barclays Capital		53,436,335	53,500,000		2FE
82620K AL 7	Siemens Financieringsmat Nt 2.350% 10/	F	09/06/2016	Goldman Sachs & Company		9,971,300	10,000,000		1FE
82620K AM 5	Siemens Financieringsmat Nt 3.300% 09/	F	09/06/2016	Goldman Sachs & Company		15,942,560	16,000,000		1FE
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt 1	F	09/06/2016	Goldman Sachs & Company		8,463,705	8,500,000		1FE
86960B AQ 5	Svenska Handelsbanken AB Sr Nt 1.875%	F	08/31/2016	Various		3,987,256	4,000,000		1FE
88167A AD 3	Teva Pharmaceuticals NE Sr Nt 2.800% 0	R	07/18/2016	Barclays Capital		3,986,640	4,000,000		2FE
88167A AE 1	Teva Pharmaceuticals NE Sr Nt 3.150% 1	R	07/18/2016	Barclays Capital		26,928,180	27,000,000		2FE
88167A AF 8	Teva Pharmaceuticals NE Sr Nt 4.100% 1	R	08/02/2016	Barclays Capital		14,965,750	15,000,000	15,944	2FE
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt	F	09/30/2016	Interest Capitalization		89,000	89,000		6FE
G5963# AH 6	Meggitt plc Sr Nt Ser B 3.600% 07/06/2	F	07/06/2016	Bank of America BISD Dealer		15,000,000	15,000,000		2Z
G6710E AL 4	Odebrecht Finance LTD Sr Nt 7.125% 06/	F	07/22/2016	Direct		387,125	1,100,000	6,462	4FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	F	09/26/2016	Direct		523,688	475,000	20,204	4FE
Q3629# AL 7	ETSA Utilities Finance Pty Ltd Sr Nt Ser	F	08/10/2016	National Australia Fdg Del		6,000,000	6,000,000		1Z
3899999. Total Bonds - Industrial and Miscellaneous						1,343,005,083	1,330,731,247	2,835,962	XXX
8399997. Total Bonds - Part 3						1,374,192,271	1,356,802,380	3,121,046	XXX
8399999. Total Bonds						1,374,192,271	1,356,802,380	3,121,046	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
63866# 10 7	Nationwide Life & Annuity Ins		09/01/2016	Capital Contribution		45,000,000	XXX		K
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						45,000,000	XXX	0	XXX
9799997. Total Common Stocks - Part 3						45,000,000	XXX	0	XXX
9799999. Total Common Stocks						45,000,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks						45,000,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,419,192,271	XXX	3,121,046	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36200M TT 0	GNMA Pool #604562 3.500% 08/15/18	.	09/01/2016.	Paydown		19,545	19,545	18,348	19,188		357		357		19,545			0	455	08/15/2018	1
362197 3A 1	GNMA GNSF Pool #269993 9.500% 06/15/20	.	09/01/2016.	Paydown		47	47	49	48		(1)		(1)		47			0	3	06/15/2020	1
36223A 5D 0	GNMA GNSF Pool #302444 9.500% 12/15/20	.	09/01/2016.	Paydown		52	52	54	53		(1)		(1)		52			0	3	12/15/2020	1
455780 A# 3	Indonesia (Republic of) AID Nt 9.020%	.	08/01/2016.	Redemption 100.0000		79,926	79,926	77,928	79,543		383		383		79,926			0	7,209	08/01/2019	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	.	09/01/2016.	Paydown		113,012	113,012	117,140	114,891		(1,878)		(1,878)		113,012			0	5,647	09/15/2025	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	.	09/01/2016.	Paydown		43,447	43,447	44,697	44,117		(670)		(670)		43,447			0	1,958	06/15/2028	1
0599999. Total Bonds - U.S Government						256,029	256,029	258,216	257,840	0	(1,810)	0	(1,810)	0	256,029	0	0	0	15,275	XXX	XXX
Bonds - All Other Government																					
459056 JS 7	International Bk Recon & Dev Nt 8.250%	.	09/01/2016.	Maturity		4,000,000	4,000,000	3,840,000	3,990,558		9,442		9,442		4,000,000			0	330,000	09/01/2016	1FE
000000 00 0	United Mexican States Sr Nt 4.125% 01/	F	08/09/2016.	Direct		464,313	425,000	462,532			(9)		(9)		462,522		1,790	1,790	1,023	01/21/2026	2FE
040114 GU 8	Argentina (Republic of) Sr Nt 7.625% 0	F	07/14/2016.	Direct		205,580	190,000	181,942			17		17		181,959		23,621	23,621	3,501	04/22/2046	4FE
1099999. Total Bonds - All Other Government						4,669,893	4,615,000	4,484,474	3,990,558	0	9,450	0	9,450	0	4,644,481	0	25,411	25,411	334,524	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
745145 UZ 3	Puerto Rico Comwlth GO Ref Pub Impt 5	.	07/01/2016.	Maturity		250,000	250,000	258,725	253,440		(3,440)		(3,440)		250,000			0	13,750	07/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						250,000	250,000	258,725	253,440	0	(3,440)	0	(3,440)	0	250,000	0	0	0	13,750	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
186103 CU 9	Cleveland OH Port Auth Rev Txbl Dev Tru	.	09/30/2016.	Call 100.0000		585,000	585,000	585,000	585,000				0		585,000			0	34,654	11/15/2023	2FE
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18	.	09/01/2016.	Paydown		19,006	19,006	17,417	18,510		496		496		19,006			0	441	08/15/2018	1
3128H7 B7 6	FHLMC Pool #E99062 3.500% 09/15/18	.	09/01/2016.	Paydown		9,381	9,381	8,839	9,213		168		168		9,381			0	219	09/15/2018	1
3128H7 G3 0	FHLMC Pool #E99218 3.500% 09/15/18	.	09/01/2016.	Paydown		34,703	34,703	32,632	34,065		638		638		34,703			0	805	09/15/2018	1
3128H7 K4 3	FHLMC Pool #E99315 3.500% 10/15/18	.	09/01/2016.	Paydown		22,389	22,389	21,053	21,956		433		433		22,389			0	524	10/15/2018	1
3128H7 K7 6	FHLMC Pool #E99318 3.500% 09/15/18	.	09/01/2016.	Paydown		24,300	24,300	22,850	23,823		477		477		24,300			0	569	09/15/2018	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18	.	09/01/2016.	Paydown		27,415	27,415	25,779	26,887		528		528		27,415			0	639	10/15/2018	1
3128H7 NH 1	FHLMC Pool #E99392 3.500% 09/15/18	.	09/01/2016.	Paydown		27,733	27,733	26,000	27,180		553		553		27,733			0	658	09/15/2018	1
3128HJ AD 8	FHLMC Gold PC Pool #W30004 7.450% 05/1	.	09/01/2016.	Paydown		179,549	179,549	170,717	176,435		3,115		3,115		179,549			0	8,923	05/15/2021	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	.	09/01/2016.	Paydown		292,434	292,434	300,087	299,737		(7,304)		(7,304)		292,434			0	6,920	01/15/2042	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44	.	09/01/2016.	Paydown		943,918	943,918	1,007,190	1,005,724		(61,806)		(61,806)		943,918			0	28,351	02/15/2044	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	.	09/15/2016.	Paydown		158	158	162	158				0		158			0	9	05/15/2021	1
312904 AU 9	FHLMC REMIC Ser 181-E 7.000% 08/15/21	.	09/15/2016.	Paydown		6,290	6,290	6,382	6,274		17		17		6,290			0	285	08/15/2021	1
312904 F7 5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	.	09/01/2016.	Paydown		4,164	4,164	4,111	4,133		31		31		4,164			0	167	12/15/2020	1
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	.	09/01/2016.	Paydown		1,489	1,489	1,575	1,544		(55)		(55)		1,489			0	89	12/15/2020	1
312905 RA 2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21	.	09/01/2016.	Paydown		12,586	12,586	12,924	12,595		(9)		(9)		12,586			0	630	04/15/2021	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	.	09/01/2016.	Paydown		3,883	3,883	3,934	3,886		(3)		(3)		3,883			0	231	05/15/2021	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	.	09/01/2016.	Paydown		2,800	2,800	2,695	2,765		35		35		2,800			0	157	08/15/2021	1
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	.	09/01/2016.	Paydown		7,853	7,853	8,165	7,967		(114)		(114)		7,853			0	445	07/15/2021	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		09/01/2016	Paydown		9,972	9,972	10,229	10,096		(124)		(124)		9,972			0	448	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		09/01/2016	Paydown		7,253	7,253	7,461	7,353		(100)		(100)		7,253			0	341	05/15/2023	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1		09/01/2016	Paydown		33,110	33,110	31,164	32,483		627		627		33,110			0	762	09/15/2018	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		09/01/2016	Paydown		73,469	73,469	74,181	73,662		(193)		(193)		73,469			0	2,982	02/15/2032	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		09/01/2016	Paydown		22,559	22,559	22,502	22,504		55		55		22,559			0	933	10/15/2031	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		09/01/2016	Paydown		7,339	7,339	7,491	7,409		(70)		(70)		7,339			0	313	05/15/2023	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		09/01/2016	Paydown		68,426	68,426	71,887	69,785		(1,359)		(1,359)		68,426			0	2,777	12/15/2023	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		09/01/2016	Paydown		33,237	33,237	34,266	33,759		(521)		(521)		33,237			0	1,432	04/15/2026	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		09/01/2016	Paydown		4,929	4,929	5,115	5,035		(106)		(106)		4,929			0	228	11/20/2027	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564		09/01/2016	Paydown		446	446	429	444		2		2		446			0	21	03/25/2029	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		09/01/2016	Paydown		2,914	2,914	2,989	2,961		(47)		(47)		2,914			0	128	06/15/2028	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		09/01/2016	Paydown		2,912	2,912	2,730	2,853		59		59		2,912			0	115	03/15/2029	1
313401 VR 9	Federal Home Loan Mtg Corp Ser 17-0189		09/01/2016	Paydown		36	36	35	35				0		36			0	2	09/15/2016	1
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		09/15/2016	Paydown		1,150	1,150	1,213	1,162		(12)		(12)		1,150			0	69	06/15/2019	1
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		09/15/2016	Paydown		2,263	2,263	2,253	2,247		15		15		2,263			0	140	11/15/2019	1
31340Y JX 8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		09/15/2016	Paydown		413	413	413	374		39		39		413			0	41	02/15/2020	1
31340Y KF 5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		08/15/2016	Paydown		2,097	2,097	2,119	1,582		515		515		2,097			0	322	05/15/2020	1
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		09/15/2016	Paydown		1,967	1,967	1,967	1,960		6		6		1,967			0	102	09/15/2020	1
31340Y X6 1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		09/15/2016	Paydown		5,693	5,693	5,416	5,604		90		90		5,693			0	316	01/15/2021	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		09/01/2016	Paydown		2,831	2,831	2,764	2,801		30		30		2,831			0	170	07/25/2020	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		09/01/2016	Paydown		6,165	6,165	6,055	6,108		57		57		6,165			0	352	06/25/2021	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		09/01/2016	Paydown		1,259	1,259	1,209	1,241		17		17		1,259			0	66	07/25/2021	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		09/01/2016	Paydown		3,158	3,158	3,256	3,182		(24)		(24)		3,158			0	170	08/25/2021	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		09/01/2016	Paydown		564	564	580	570		(6)		(6)		564			0	28	09/25/2021	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		09/01/2016	Paydown		11,716	11,716	11,635	11,644		72		72		11,716			0	556	07/25/2022	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		09/01/2016	Paydown		72,673	72,673	74,769	73,446		(773)		(773)		72,673			0	3,507	07/25/2022	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		09/01/2016	Paydown		44,606	44,606	40,641	43,373		1,233		1,233		44,606			0	1,672	07/25/2023	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		09/01/2016	Paydown		10,040	10,040	9,908	9,972		68		68		10,040			0	445	07/25/2023	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		09/01/2016	Paydown		46,107	46,107	42,016	44,340		1,767		1,767		46,107			0	2,022	10/25/2023	1
31359E YL 9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		09/01/2016	Paydown		32,422	32,422	32,977	32,313		109		109		32,422			0	1,453	10/25/2023	1
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1		09/01/2016	Paydown		16,665	16,665	16,933	16,815		(150)		(150)		16,665			0	714	12/25/2023	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		09/01/2016	Paydown		36,733	36,733	37,300	36,797		(64)		(64)		36,733			0	1,609	03/25/2024	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/		09/01/2016	Paydown		13,295	13,295	13,560	13,428		(134)		(134)		13,295			0	623	09/25/2021	1
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		09/01/2016	Paydown		2,006	2,006	2,155	2,121		(114)		(114)		2,006			0	95	01/17/2037	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		09/01/2016	Paydown		12,764	12,764	12,988	12,880		(116)		(116)		12,764			0	595	09/18/2027	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06	.	09/01/2016.	Paydown		98,834	98,834	101,767	99,827		(994)		(994)		98,834			0	3,810	06/17/2028	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2	.	09/01/2016.	Paydown		9,811	9,811	9,847	9,818		(7)		(7)		9,811			0	392	09/18/2028	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	.	09/01/2016.	Paydown		3,459	3,459	3,548	3,510		(51)		(51)		3,459			0	145	10/17/2038	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	.	09/01/2016.	Paydown		3,096	3,096	3,086	3,079		17		17		3,096			0	188	10/25/2019	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1	.	09/01/2016.	Paydown		2,416	2,416	2,446	2,415		1		1		2,416			0	141	06/25/2018	1
313602 GQ 1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1	.	09/01/2016.	Paydown		2,680	2,680	2,836	2,695		(15)		(15)		2,680			0	166	10/25/2018	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	.	09/01/2016.	Paydown		3,826	3,826	3,832	3,819		7		7		3,826			0	219	10/25/2019	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2	.	09/01/2016.	Paydown		57	57	60	57				0		57			0	4	04/25/2020	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	.	09/01/2016.	Paydown		1,283	1,283	1,271	1,275		8		8		1,283			0	75	11/25/2019	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	.	09/01/2016.	Paydown		901	901	950	915		(14)		(14)		901			0	52	12/25/2019	1
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2	.	09/01/2016.	Paydown		2,782	2,782	2,821	2,778		4		4		2,782			0	164	03/25/2020	1
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	.	09/01/2016.	Paydown		20,196	20,196	21,676	20,540		(344)		(344)		20,196			0	812	12/25/2019	1
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24	.	09/01/2016.	Paydown		41,564	41,564	45,980	43,553		(1,989)		(1,989)		41,564			0	1,826	04/25/2024	1
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18	.	09/01/2016.	Paydown		49,834	49,834	55,371	50,844		(1,010)		(1,010)		49,834			0	2,277	07/25/2018	1
31377R JL 5	FNMA DUS Pool #384667 7.090% 01/25/27	.	09/01/2016.	Paydown		71,210	71,210	78,231	75,188		(3,978)		(3,978)		71,210			0	3,368	01/25/2027	1
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19	.	09/01/2016.	Paydown		32,964	32,964	31,589	32,529		435		435		32,964			0	1,112	04/25/2019	1
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35	.	09/01/2016.	Paydown		22,155	22,155	22,283	22,224		(69)		(69)		22,155			0	805	03/25/2035	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	.	09/01/2016.	Paydown		139,772	139,772	143,856	141,309		(1,538)		(1,538)		139,772			0	5,081	11/25/2023	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	.	09/01/2016.	Paydown		41,125	41,125	42,256	41,544		(418)		(418)		41,125			0	1,491	09/25/2023	1
31381L KH 9	FNMA Pool #463896 6.340% 10/25/27	.	09/01/2016.	Paydown		11,543	11,543	13,529	13,234		(1,691)		(1,691)		11,543			0	493	10/25/2027	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	.	09/01/2016.	Paydown		5,541	5,541	6,584	6,421		(880)		(880)		5,541			0	246	01/25/2028	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	.	09/01/2016.	Paydown		7,278	7,278	8,132	8,060		(782)		(782)		7,278			0	287	01/25/2035	1
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20	.	09/01/2016.	Paydown		49,715	49,715	53,661	51,478		(1,763)		(1,763)		49,715			0	1,456	04/25/2020	1
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20	.	09/01/2016.	Paydown		33,434	33,434	35,868	34,532		(1,098)		(1,098)		33,434			0	964	05/25/2020	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20	.	09/01/2016.	Paydown		37,803	37,803	39,903	38,795		(992)		(992)		37,803			0	1,029	10/25/2020	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	.	09/01/2016.	Paydown		18,103	18,103	20,649	20,305		(2,202)		(2,202)		18,103			0	750	12/25/2029	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20	.	09/01/2016.	Paydown		31,910	31,910	32,927	32,374		(464)		(464)		31,910			0	793	09/25/2020	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20	.	09/01/2016.	Paydown		62,712	62,712	62,712	62,712				0		62,712			0	1,390	10/25/2020	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	.	09/01/2016.	Paydown		10,073	10,073	11,688	11,455		(1,382)		(1,382)		10,073			0	426	01/25/2029	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	.	09/01/2016.	Paydown		10,390	10,390	12,499	12,212		(1,821)		(1,821)		10,390			0	470	07/25/2029	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	.	09/01/2016.	Paydown		11,713	11,713	11,337	11,369		344		344		11,713			0	582	02/25/2030	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	.	09/01/2016.	Paydown		349,164	349,164	352,587	352,391		(3,228)		(3,228)		349,164			0	9,382	03/25/2041	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	.	09/01/2016.	Paydown		161,216	161,216	162,797	162,698		(1,482)		(1,482)		161,216			0	4,033	04/25/2041	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	.	09/01/2016.	Paydown		17,695	17,695	17,903	17,890		(195)		(195)		17,695			0	412	04/25/2041	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	.	09/01/2016.	Paydown		329,039	329,039	332,265	332,120		(3,081)		(3,081)		329,039			0	8,269	08/25/2041	1
3138EG N4 2	FNMA Pool #AL0410 4.404% 06/25/21	.	09/01/2016.	Paydown		123,659	123,659	132,315	128,407		(4,748)		(4,748)		123,659			0	3,677	06/25/2021	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42		09/01/2016.	Paydown		1,902,011	1,902,011	1,915,711	1,915,058		(13,047)		(13,047)		1,902,011			0	45,377	10/25/2042	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28		09/01/2016.	Paydown		224,683	224,683	230,089	229,551		(4,868)		(4,868)		224,683			0	4,464	02/25/2028	1
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31		09/01/2016.	Paydown		2,790	2,790	3,539	3,468		(679)		(679)		2,790			0	135	01/25/2031	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31		09/01/2016.	Paydown		4,820	4,820	6,129	6,006		(1,186)		(1,186)		4,820			0	231	02/25/2031	1
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31		09/01/2016.	Paydown		1,717	1,717	2,241	2,192		(474)		(474)		1,717			0	88	01/25/2031	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42		09/01/2016.	Paydown		328,437	328,437	341,780	340,855		(12,418)		(12,418)		328,437			0	7,223	07/25/2042	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42		09/01/2016.	Paydown		127,141	127,141	132,306	131,940		(4,800)		(4,800)		127,141			0	2,543	07/25/2042	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42		09/01/2016.	Paydown		78,885	78,885	82,090	81,874		(2,989)		(2,989)		78,885			0	1,577	08/25/2042	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27		09/01/2016.	Paydown		115,638	115,638	115,222	115,251		387		387		115,638			0	1,999	11/25/2027	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28		09/01/2016.	Paydown		1,896,586	1,896,586	1,883,547	1,884,726		11,859		11,859		1,896,586			0	31,141	01/25/2028	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43		09/01/2016.	Paydown		2,073,592	2,073,592	2,054,962	2,055,560		18,032		18,032		2,073,592			0	48,306	08/25/2043	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43		09/01/2016.	Paydown		1,340,374	1,340,374	1,345,820	1,345,505		(5,131)		(5,131)		1,340,374			0	31,319	08/25/2043	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39		09/01/2016.	Paydown		2,355,314	2,355,314	2,521,106	2,517,799		(162,485)		(162,485)		2,355,314			0	60,371	11/25/2039	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45		09/01/2016.	Paydown		5,926,862	5,926,862	6,124,115	6,122,703		(195,841)		(195,841)		5,926,862			0	143,128	09/01/2045	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43		09/01/2016.	Paydown		181,960	181,960	176,871	177,071		4,889		4,889		181,960			0	3,652	05/25/2043	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28		09/01/2016.	Paydown		324,135	324,135	321,502	321,734		2,401		2,401		324,135			0	5,467	05/25/2028	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43		09/01/2016.	Paydown		80,843	80,843	78,269	78,411		2,432		2,432		80,843			0	1,620	08/25/2043	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28		09/01/2016.	Paydown		550,726	550,726	546,252	546,642		4,085		4,085		550,726			0	9,041	07/25/2028	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43		09/01/2016.	Paydown		1,036,494	1,036,494	1,003,496	1,005,062		31,432		31,432		1,036,494			0	21,430	08/25/2043	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43		09/01/2016.	Paydown		169,562	169,562	164,164	164,414		5,148		5,148		169,562			0	3,611	07/25/2043	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44		09/01/2016.	Paydown		174,667	174,667	177,164	177,101		(2,434)		(2,434)		174,667			0	3,813	01/25/2044	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43		09/01/2016.	Paydown		855,251	855,251	873,647	873,109		(17,858)		(17,858)		855,251			0	19,970	10/25/2043	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44		09/01/2016.	Paydown		17,251	17,251	18,499	18,471		(1,221)		(1,221)		17,251			0	518	01/25/2044	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44		09/01/2016.	Paydown		484,621	484,621	487,934	487,833		(3,212)		(3,212)		484,621			0	11,093	03/25/2044	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44		09/01/2016.	Paydown		747,478	747,478	802,838	801,395		(53,917)		(53,917)		747,478			0	23,475	03/25/2044	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44		09/01/2016.	Paydown		246,204	246,204	264,015	263,121		(16,917)		(16,917)		246,204			0	7,339	02/25/2044	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44		09/01/2016.	Paydown		2,190,447	2,190,447	2,324,099	2,322,183		(131,735)		(131,735)		2,190,447			0	58,237	08/25/2044	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42		09/01/2016.	Paydown		3,659,786	3,659,786	3,911,397	3,907,476		(247,689)		(247,689)		3,659,786			0	97,115	01/25/2042	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44		09/01/2016.	Paydown		1,970,982	1,970,982	2,108,335	2,106,267		(135,285)		(135,285)		1,970,982			0	55,076	11/25/2044	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04		09/01/2016.	Paydown		8,602	8,602	8,852	8,794		(191)		(191)		8,602			0	368	04/25/2032	1
31392E 4S 6	FNMA REMIC Ser 2002-72 Cl DA 5.500% 11		09/01/2016.	Paydown		31,003	31,003	31,894	31,027		(24)		(24)		31,003			0	1,125	11/25/2017	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11		09/01/2016.	Paydown		122,058	122,058	120,208	121,256		802		802		122,058			0	4,530	11/25/2022	1
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC 5.000% 10		09/01/2016.	Paydown		6,270	6,270	6,320	6,258		12		12		6,270			0	208	10/25/2017	1
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/		09/01/2016.	Paydown		3,081	3,081	3,204	3,098		(17)		(17)		3,081			0	113	09/25/2017	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356		09/01/2016.	Paydown		23,818	23,818	24,220	24,055		(238)		(238)		23,818			0	869	06/25/2042	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/...	.	09/01/2016.	Paydown...		744,203	744,203	765,599	755,134		(10,931)		(10,931)		744,203			0	31,952	10/27/2031....	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2...	.	09/01/2016.	Paydown...		9,498	9,498	9,893	9,613		(115)		(115)		9,498			0	387	08/15/2022....	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1...	.	09/01/2016.	Paydown...		56,522	56,522	57,749	56,601		(80)		(80)		56,522			0	2,064	09/15/2017....	1
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1...	.	09/01/2016.	Paydown...		25,540	25,540	26,351	25,589		(48)		(48)		25,540			0	932	09/15/2017....	1
31392V 7G 1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1...	.	09/01/2016.	Paydown...		4,407	4,407	4,530	4,416		(9)		(9)		4,407			0	161	09/15/2017....	1
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1...	.	09/01/2016.	Paydown...		20,394	20,394	21,032	20,438		(44)		(44)		20,394			0	750	09/15/2017....	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1...	.	09/01/2016.	Paydown...		570,444	570,444	563,991	567,192		3,252		3,252		570,444			0	18,804	10/27/2031....	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1...	.	09/01/2016.	Paydown...		128,297	128,297	129,580	128,400		(103)		(103)		128,297			0	4,696	10/15/2022....	1
31392W MB 3	FHLMC REMIC Ser 2515 Cl KB 5.000% 10/1...	.	09/01/2016.	Paydown...		13,909	13,909	14,174	13,925		(16)		(16)		13,909			0	465	10/15/2017....	1
31392X 6X 1	FHLMC REMIC Ser 2517 Cl BH 5.500% 10/1...	.	09/01/2016.	Paydown...		38,492	38,492	39,581	38,558		(66)		(66)		38,492			0	1,406	10/15/2017....	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04...	.	09/01/2016.	Paydown...		148,913	148,913	157,848	150,424		(1,511)		(1,511)		148,913			0	5,461	04/25/2023....	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04...	.	09/01/2016.	Paydown...		192,562	192,562	203,875	194,258		(1,696)		(1,696)		192,562			0	7,000	04/25/2023....	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06...	.	09/01/2016.	Paydown...		437,020	437,020	450,131	442,295		(5,275)		(5,275)		437,020			0	16,014	06/25/2033....	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06...	.	09/01/2016.	Paydown...		18,297	18,297	18,105	18,195		102		102		18,297			0	609	06/25/2023....	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06...	.	09/01/2016.	Paydown...		82,808	82,808	84,762	83,092		(284)		(284)		82,808			0	2,770	06/25/2023....	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%...	.	09/01/2016.	Paydown...		93,262	93,262	93,259	93,104		159		159		93,262			0	2,822	06/25/2043....	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%...	.	09/01/2016.	Paydown...		312,659	312,659	302,958	307,083		5,575		5,575		312,659			0	9,500	06/25/2043....	1
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1...	.	09/01/2016.	Paydown...		30,092	30,092	30,621	30,222		(130)		(130)		30,092			0	1,112	11/15/2022....	1
31393F LU 8	FHLMC REMIC Ser 2527 Cl BP 5.000% 11/1...	.	09/01/2016.	Paydown...		16,522	16,522	16,744	16,525		(2)		(2)		16,522			0	548	11/15/2017....	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1...	.	09/01/2016.	Paydown...		433,223	433,223	445,272	438,805		(5,582)		(5,582)		433,223			0	16,656	12/15/2032....	1
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN 5.000% 12/1...	.	09/01/2016.	Paydown...		39,584	39,584	39,237	39,475		109		109		39,584			0	1,334	12/15/2017....	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1...	.	09/01/2016.	Paydown...		35,988	35,988	37,697	36,312		(324)		(324)		35,988			0	1,316	01/15/2023....	1
31393J CQ 9	FHLMC REMIC Ser 2551 Cl CB 5.000% 01/1...	.	09/01/2016.	Paydown...		42,756	42,756	40,692	42,378		378		378		42,756			0	1,434	01/15/2018....	1
31393M FL 0	FHLMC REMIC Ser 2591 Cl WC 5.000% 10/1...	.	09/01/2016.	Paydown...		131,333	131,333	127,927	130,867		467		467		131,333			0	4,388	10/15/2032....	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1...	.	09/01/2016.	Paydown...		159,469	159,469	163,854	161,556		(2,087)		(2,087)		159,469			0	5,264	03/15/2033....	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1...	.	09/01/2016.	Paydown...		81,279	81,279	85,293	82,045		(766)		(766)		81,279			0	2,987	04/15/2023....	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15...	.	09/01/2016.	Paydown...		52,403	52,403	55,457	53,035		(632)		(632)		52,403			0	1,910	04/15/2023....	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09...	.	09/01/2016.	Paydown...		61,717	61,717	59,089	60,820		898		898		61,717			0	2,058	09/25/2023....	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1...	.	09/01/2016.	Paydown...		94,212	94,212	94,035	93,934		278		278		94,212			0	3,143	12/25/2023....	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1...	.	09/01/2016.	Paydown...		254,248	254,248	237,484	248,148		6,100		6,100		254,248			0	8,458	12/25/2023....	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1...	.	09/01/2016.	Paydown...		72,701	72,701	73,621	72,795		(94)		(94)		72,701			0	2,423	06/15/2023....	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07...	.	09/01/2016.	Paydown...		68,494	68,494	68,195	68,229		265		265		68,494			0	2,485	07/25/2024....	1
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0...	.	09/01/2016.	Paydown...		973,424	973,424	991,790	983,730		(10,306)		(10,306)		973,424			0	35,266	08/25/2034....	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08...	.	09/01/2016.	Paydown...		914,891	914,891	872,273	888,352		26,538		26,538		914,891			0	27,615	08/25/2034....	1
31394A XM 3	FNMA Grantor Tr Ser 2004-T4 Cl AI9 4.7...	.	09/01/2016.	Paydown...		107,252	107,252	107,926	107,569		(317)		(317)		107,252			0	3,365	08/25/2034....	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	.	09/01/2016.	Paydown		241,830	241,830	242,246	241,376		454		454		241,830			0	8,124	02/25/2025	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	.	09/01/2016.	Paydown		877,679	877,679	891,098	883,508		(5,829)		(5,829)		877,679			0	32,463	11/25/2034	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	.	09/01/2016.	Paydown		516,285	516,285	531,451	520,890		(4,605)		(4,605)		516,285			0	19,288	06/25/2035	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	.	09/01/2016.	Paydown		405,161	405,161	402,586	402,941		2,221		2,221		405,161			0	14,865	05/25/2035	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	.	09/01/2016.	Paydown		100,496	100,496	105,772	102,719		(2,223)		(2,223)		100,496			0	4,066	05/25/2035	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10	.	09/01/2016.	Paydown		1,043,128	1,043,128	1,024,900	1,035,518		7,610		7,610		1,043,128			0	38,527	10/25/2035	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	.	09/01/2016.	Paydown		55,727	55,727	51,539	54,518		1,210		1,210		55,727			0	1,888	08/15/2023	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	.	09/01/2016.	Paydown		157,179	157,179	145,734	153,877		3,301		3,301		157,179			0	5,339	08/15/2023	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	.	09/01/2016.	Paydown		34,473	34,473	35,421	34,938		(465)		(465)		34,473			0	1,263	09/15/2023	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	.	09/01/2016.	Paydown		349,729	349,729	357,893	351,371		(1,642)		(1,642)		349,729			0	12,819	09/15/2023	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	.	09/01/2016.	Paydown		301,763	301,763	285,563	297,046		4,716		4,716		301,763			0	10,072	09/15/2023	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	.	09/01/2016.	Paydown		136,508	136,508	122,047	132,384		4,124		4,124		136,508			0	4,035	10/15/2023	1
31394L 4E 9	FHLMC REMIC Ser 2684 Cl PH 5.000% 01/1	.	07/01/2016.	Paydown		20,108	20,108	18,882	20,005		103		103		20,108			0	586	01/15/2033	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	.	09/01/2016.	Paydown		132,938	132,938	123,799	130,244		2,695		2,695		132,938			0	4,399	11/15/2023	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	.	09/01/2016.	Paydown		57,044	57,044	53,104	55,517		1,527		1,527		57,044			0	1,888	12/15/2023	1
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE 6.000%	.	09/01/2016.	Paydown		557,785	557,785	590,380	569,690		(11,905)		(11,905)		557,785			0	22,620	12/25/2035	1
31394W KC 1	FHLMC REMIC Ser 2777 Cl DG 4.000% 04/1	.	09/01/2016.	Paydown		173,913	173,913	151,522	170,737		3,176		3,176		173,913			0	4,562	04/15/2033	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	.	09/01/2016.	Paydown		45,749	45,749	45,263	45,545		204		204		45,749			0	1,525	06/15/2024	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	.	09/01/2016.	Paydown		2,779,765	2,779,765	2,837,074	2,807,941		(28,176)		(28,176)		2,779,765			0	103,916	04/25/2036	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	.	09/01/2016.	Paydown		417,139	417,139	438,257	424,405		(7,265)		(7,265)		417,139			0	16,275	06/25/2036	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	.	09/01/2016.	Paydown		159,983	159,983	160,008	159,771		212		212		159,983			0	5,356	08/15/2024	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	.	09/01/2016.	Paydown		34,231	34,231	34,210	34,179		52		52		34,231			0	1,145	11/15/2024	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	.	09/01/2016.	Paydown		754,551	754,551	783,554	766,322		(11,771)		(11,771)		754,551			0	26,869	12/15/2034	1
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1	.	09/01/2016.	Paydown		763,274	763,274	775,439	765,690		(2,416)		(2,416)		763,274			0	22,984	12/15/2019	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	.	09/01/2016.	Paydown		176,487	176,487	180,982	177,857		(1,371)		(1,371)		176,487			0	6,221	02/15/2030	1
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1	.	09/01/2016.	Paydown		20,300	20,300	19,298	20,005		296		296		20,300			0	608	02/15/2035	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	.	09/01/2016.	Paydown		614,499	614,499	597,888	607,852		6,647		6,647		614,499			0	21,900	05/15/2035	1
31395X 3F 0	FHLMC REMIC Ser 3018 Cl UG 5.500% 10/1	.	09/01/2016.	Paydown		125,336	125,336	126,589	125,212		124		124		125,336			0	4,628	10/15/2034	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1	.	09/01/2016.	Paydown		605,796	605,796	599,902	601,794		4,002		4,002		605,796			0	20,247	08/15/2035	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1	.	09/01/2016.	Paydown		4,658,468	4,658,468	4,620,576	4,633,094		25,374		25,374		4,658,468			0	154,348	06/15/2035	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	.	09/01/2016.	Paydown		666,288	666,288	680,034	674,070		(7,782)		(7,782)		666,288			0	24,488	11/15/2035	1
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15	.	09/01/2016.	Paydown		169,017	169,017	164,211	167,112		1,906		1,906		169,017			0	6,094	04/15/2026	1
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1	.	09/01/2016.	Paydown		263,208	263,208	277,026	268,052		(4,844)		(4,844)		263,208			0	10,393	06/15/2036	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1	.	09/01/2016.	Paydown		1,292,005	1,292,005	1,285,262	1,287,011		4,993		4,993		1,292,005			0	43,282	01/15/2036	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08	.	09/01/2016.	Paydown		616,936	616,936	628,857	621,809		(4,874)		(4,874)		616,936			0	22,462	08/25/2037	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396X GH 1	FHLMC REMIC Ser 2007-77 Cl MD 6.000% 1		09/01/2016.	Paydown		667,103	667,103	730,985	678,907		(11,804)		(11,804)		667,103			0	26,374	12/25/2036	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		09/01/2016.	Paydown		444,278	444,278	458,300	448,896		(4,618)		(4,618)		444,278			0	17,461	08/25/2037	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		09/01/2016.	Paydown		729,891	729,891	693,143	708,601		21,291		21,291		729,891			0	21,651	04/25/2038	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		09/01/2016.	Paydown		269,103	269,103	264,602	266,340		2,763		2,763		269,103			0	9,125	08/15/2036	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		09/01/2016.	Paydown		243,393	243,393	258,301	249,979		(6,585)		(6,585)		243,393			0	11,345	08/15/2036	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		09/01/2016.	Paydown		789,893	789,893	806,678	795,433		(5,540)		(5,540)		789,893			0	29,567	10/15/2036	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		09/01/2016.	Paydown		818,755	818,755	839,480	825,497		(6,742)		(6,742)		818,755			0	29,822	03/15/2037	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		09/01/2016.	Paydown		512,454	512,454	528,147	518,060		(5,607)		(5,607)		512,454			0	18,700	03/15/2037	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1		09/01/2016.	Paydown		1,822,298	1,822,298	1,862,161	1,831,816		(9,518)		(9,518)		1,822,298			0	72,200	07/15/2037	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1		09/01/2016.	Paydown		844,416	844,416	880,304	854,084		(9,668)		(9,668)		844,416			0	30,860	08/15/2037	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		09/01/2016.	Paydown		185,542	185,542	194,355	188,396		(2,854)		(2,854)		185,542			0	7,325	09/25/2038	1
31397S DQ 4	FNMA REMIC Ser 2011-23 Cl A 4.000% 12/		09/01/2016.	Paydown		39,532	39,532	40,018	39,673		(142)		(142)		39,532			0	1,005	12/25/2036	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		09/01/2016.	Paydown		518,577	518,577	533,739	524,858		(6,281)		(6,281)		518,577			0	18,896	07/15/2038	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10		09/01/2016.	Paydown		873,590	873,590	896,522	876,668		(3,078)		(3,078)		873,590			0	29,536	10/25/2039	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		09/01/2016.	Paydown		1,190,380	1,190,380	1,156,528	1,174,411		15,968		15,968		1,190,380			0	35,971	10/15/2039	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1		09/01/2016.	Paydown		1,010,118	1,010,118	988,653	1,000,674		9,444		9,444		1,010,118			0	29,825	10/15/2039	1
31402Q NR 8	FNMA Pool #734900 3.500% 08/25/18		09/01/2016.	Paydown		2,025	2,025	1,862	1,961		64		64		2,025			0	47	08/25/2018	1
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18		09/01/2016.	Paydown		32,196	32,196	30,022	31,439		756		756		32,196			0	749	10/25/2018	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		09/01/2016.	Paydown		19,510	19,510	19,952	19,910		(400)		(400)		19,510			0	837	07/25/2035	1
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20		09/01/2016.	Paydown		22,097	22,097	20,968	21,620		477		477		22,097			0	589	03/25/2020	1
31411D FZ 7	FNMA Pool #904784 2.584% 12/25/36		09/01/2016.	Paydown		15,352	15,352	15,419	15,402		(50)		(50)		15,352			0	285	12/25/2036	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39		09/01/2016.	Paydown		242,355	242,355	241,712	241,711		645		645		242,355			0	6,220	04/25/2039	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39		09/01/2016.	Paydown		119,404	119,404	120,574	120,501		(1,097)		(1,097)		119,404			0	3,102	09/25/2039	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38		09/01/2016.	Paydown		36,555	36,555	36,407	36,406		149		149		36,555			0	1,493	02/25/2038	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38		09/01/2016.	Paydown		3,695	3,695	3,714	3,712		(18)		(18)		3,695			0	148	04/25/2038	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39		09/01/2016.	Paydown		240,018	240,018	236,634	236,776		3,242		3,242		240,018			0	6,989	03/25/2039	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42		09/01/2016.	Paydown		426,690	426,690	432,524	432,272		(5,582)		(5,582)		426,690			0	10,178	09/25/2042	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28		09/01/2016.	Paydown		111,590	111,590	111,991	111,925		(335)		(335)		111,590			0	1,862	04/25/2028	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28		09/01/2016.	Paydown		309,841	309,841	308,728	308,795		1,047		1,047		309,841			0	5,181	04/25/2028	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42		09/01/2016.	Paydown		547,014	547,014	569,236	567,971		(20,957)		(20,957)		547,014			0	11,247	08/25/2042	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44		09/01/2016.	Paydown		566,384	566,384	607,358	606,536		(40,152)		(40,152)		566,384			0	16,320	03/25/2044	1
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44		09/01/2016.	Paydown		887,982	887,982	952,500	951,089		(63,107)		(63,107)		887,982			0	26,246	04/25/2044	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40		09/01/2016.	Paydown		279,955	279,955	280,426	280,370		(415)		(415)		279,955			0	7,472	07/25/2040	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40		09/01/2016.	Paydown		262,754	262,754	265,330	265,144		(2,391)		(2,391)		262,754			0	7,033	09/25/2040	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40		09/01/2016.	Paydown		1,238,003	1,238,003	1,237,761	1,237,643		360		360		1,238,003			0	33,766	12/25/2040	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40		09/01/2016.	Paydown		551,102	551,102	579,776	579,035		(27,934)		(27,934)		551,102			0	12,644	12/25/2040	1

Statement as of September 30, 2016 of the **NATIONWIDE LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76116E FN 5	Resolution Funding Corp Strips 0.000%	.	07/15/2016.	Maturity		10,000,000	10,000,000	1,134,200	9,541,596		458,404		458,404		10,000,000			0		07/15/2016	1
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%	.	08/15/2016.	Redemption 100.0000		932,575	932,575	941,279	940,181		(7,605)		(7,605)		932,575			0	35,867	08/15/2033	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						87,479,295	87,479,295	80,102,298	88,254,231	0	(774,937)	0	(774,937)	0	87,479,295	0	0	0	2,358,662	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Duke Finance LLC 1st Lien TL Nt 1 7.00	.	09/30/2016.	Redemption 100.0000		18,797	18,797	16,917			1,880		1,880		18,797			0	475	10/28/2021	4FE
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	.	09/01/2016.	Paydown		31,324	82,186	79,405	79,405				0		79,405		(48,081)	(48,081)	3,216	09/15/2033	5FM
00103Y AE 1	AES Red Oak LLC Sec Nt 8.540% 11/30/19	.	08/31/2016.	Redemption 100.0000		79,193	79,193	79,193	79,193				0		79,193			0	5,072	11/30/2019	4FE
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/	.	09/30/2016.	Redemption 100.0000		294,150	294,150	286,587	290,950		3,200		3,200		294,150			0	15,156	06/30/2022	5
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.5	.	09/01/2016.	Paydown		18,458	18,458	18,674	18,941		(483)		(483)		18,458			0	805	04/25/2031	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	.	08/01/2016.	Paydown			1,409	1,441	1,444		(2)		(2)		1,442		(1,442)	(1,442)	59	01/25/2032	5FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.5	.	07/12/2016.	Paydown			122,233	42,044	42,044				0		42,044		(42,044)	(42,044)	3,459	06/25/2032	1FM
00442M AA 5	ACE Securities Corp RMBS Ser 2006-SD2 Cl	.	09/26/2016.	Paydown		42,144	42,144	42,157	42,144				0		42,144			0	228	12/25/2045	1FM
00507X AC 9	Activision Blizzard Inc Term Ln Nt 1 3	.	08/23/2016.	Redemption 100.0000		5,737,500	5,737,500	5,755,450	5,750,252		(12,752)		(12,752)		5,737,500			0	122,241	10/11/2020	2FE
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1	.	09/26/2016.	Paydown		157,844	157,844	157,844	157,844				0		157,844			0	1,507	04/25/2034	1FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35	.	09/22/2016.	Redemption 100.0000		319,672	319,672	319,672	319,672				0		319,672			0	18,381	03/22/2035	3FE
01741R AE 2	Allegheny Technologies Inc Sr Nt 5.950	.	08/29/2016.	Goldman Sachs & Company		17,819,975	19,150,000	19,638,957	19,424,454		(33,712)		(33,712)		19,390,742		(1,570,767)	(1,570,767)	1,268,229	01/15/2021	4FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		780,127	780,127	758,831	758,831		21,296		21,296		780,127			0	17,378	08/25/2036	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		93,080	123,074	99,816	99,816				0		99,816		(6,737)	(6,737)	4,358	04/25/2037	2FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		287,015	292,052	222,624	222,624				0		222,624		64,391	64,391	11,561	02/25/2047	1FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		98,775	125,133	85,367	85,367				0		85,367		13,408	13,408	4,394	05/25/2036	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		130,134	157,279	133,224	133,224				0		133,224		(3,091)	(3,091)	5,832	01/25/2037	1FM
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		87,282	87,282	83,566	83,566				0		83,566		3,715	3,715	1,008	01/25/2047	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		400,479	436,801	371,263	371,263				0		371,263		29,216	29,216	15,479	03/25/2037	1FM
023654 AR 7	America West Airlines LBASS EETC Ser 199	.	07/02/2016.	Paydown		33,995	33,995	32,870	33,903		92		92		33,995			0	2,335	01/02/2017	2FE
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	.	07/15/2016.	Redemption 100.0000		556,571	556,571	565,847	564,076		(7,505)		(7,505)		556,571			0	31,168	07/15/2020	3FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	.	07/15/2016.	Redemption 100.0000		124,796	124,796	118,550	119,361		5,435		5,435		124,796			0	4,992	07/15/2025	1FE
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	.	07/15/2016.	Redemption 100.0000		287,301	287,301	287,301	287,301				0		287,301			0	14,221	01/15/2023	2FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	.	09/01/2016.	Paydown		82,872	82,872	81,875	82,333		539		539		82,872			0	2,652	10/25/2034	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	.	09/01/2016.	Paydown		300,914	300,914	299,466	299,620		1,294		1,294		300,914			0	8,945	09/25/2035	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	.	09/01/2016.	Paydown		267,697	267,697	267,697	267,697				0		267,697			0	8,313	09/25/2035	2FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	.	09/26/2016.	Paydown		28,315	28,315	28,315	28,315				0		28,315			0	204	09/25/2027	1FM
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	.	09/01/2016.	Paydown		113,464	113,464	113,459	113,264		201		201		113,464			0	3,209	04/25/2033	1FM
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	.	09/28/2016.	Paydown		6,043	6,043	6,015	6,006		81		81		6,087		(44)	(44)	547	03/25/2027	1FM
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1 10.000	.	09/30/2016.	Redemption 100.0000		1,576	1,576	1,545	1,550		26		26		1,576			0	133	05/21/2018	4FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3	.	09/15/2016.	Redemption 100.0000		29,497	29,497	29,693	29,590		(93)		(93)		29,497			0	1,247	02/15/2025	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	.	09/15/2016.	Redemption 100.0000		158,252	158,252	161,663	159,702		(1,450)		(1,450)		158,252			0	6,359	07/15/2023	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	.	09/01/2016.	Paydown		205,152	205,152	205,061	210,829		(5,677)		(5,677)		205,152			0	8,077	10/25/2033	1FM
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C	.	09/26/2016.	Paydown		513,496	513,496	437,292	453,208		60,289		60,289		513,496			0	2,820	11/25/2035	1FM
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B	.	08/15/2016.	Redemption 100.0000		27,446	27,446	27,446	27,446				0		27,446			0	1,137	08/15/2016	2
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	.	09/21/2016.	Paydown		32	32				32		32		32			0	1	06/21/2029	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	.	09/26/2016.	Paydown		442,200	442,200	413,734	416,763		25,438		25,438		442,200			0	4,217	10/25/2034	1FM
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-	.	09/28/2016.	Paydown		44,530	44,530	44,424	44,424		238		238		44,661		(132)	(132)	2,587	10/25/2031	2FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	.	09/01/2016.	Paydown		104,107	104,107	104,103	103,940		166		166		104,107			0	3,626	10/25/2032	1FM
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004-	.	09/26/2016.	Paydown		494,122	494,122	494,122	494,122				0		494,122			0	4,443	08/25/2033	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	.	09/01/2016.	Paydown		112,755	112,755	107,716	110,386		2,368		2,368		112,755			0	3,266	06/25/2035	1FM
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9	.	09/15/2016.	Redemption 100.0000		110,979	110,979	107,695	109,621		1,357		1,357		110,979			0	5,174	12/15/2022	1
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS	.	09/20/2016.	Nationwide Mutual		6,387,360	6,000,000	6,179,983	6,123,731		(18,186)		(18,186)		6,105,544		281,816	281,816	180,924	09/05/2032	1FM
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS	.	09/20/2016.	Nationwide Mutual		3,164,643	3,000,000	3,087,632	3,060,401		(8,843)		(8,843)		3,051,558		113,085	113,085	97,410	09/05/2032	1FM
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	.	09/15/2016.	Redemption 100.0000		78,932	78,932	79,693	79,265		(333)		(333)		78,932			0	3,659	05/15/2022	2
05568N AF 9	BNSF Railway Company ABS PTC Nt 5.631%	.	07/02/2016.	Redemption 100.0000		142,680	142,680	142,680	142,680				0		142,680			0	8,034	07/02/2016	1
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	.	09/01/2016.	Paydown		70,204	70,204	70,708	70,351		(147)		(147)		70,204			0	2,463	10/25/2033	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	.	09/01/2016.	Paydown		287,675	287,675	273,460	273,460		14,215		14,215		287,675			0	10,579	01/25/2036	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	.	09/01/2016.	Paydown		447,518	447,518	414,693	439,544		7,974		7,974		447,518			0	14,871	06/25/2019	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	.	09/01/2016.	Paydown		387,204	539,987	531,509	531,509				0		531,509		(144,306)	(144,306)	19,506	03/25/2035	4FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	.	09/01/2016.	Paydown		373,339	520,652	506,477	506,477				0		506,477		(133,137)	(133,137)	18,808	03/25/2035	3FM
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200	.	09/01/2016.	Paydown		645,852	713,518	690,908	690,908				0		690,908		(45,056)	(45,056)	26,492	05/25/2035	3FM
05949A NZ 9	Bank of America Mtg Securities RMBS Ser	.	09/01/2016.	Paydown		120,677	120,677	120,300	120,248		429		429		120,677			0	4,859	08/25/2034	1FM
05949C LZ 7	Bank of America Mtg Securities RMBS Ser	.	09/01/2016.	Paydown		42,838	44,818	44,453	44,572		16		16		44,587		(1,749)	(1,749)	1,619	04/25/2018	3FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	.	09/20/2016.	Paydown		117,443	117,443	109,854	109,854		7,589		7,589		117,443			0	463	02/20/2047	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	.	09/01/2016.	Paydown		256,224	364,960	360,346	360,135		15		15		360,151		(103,927)	(103,927)	14,536	03/25/2037	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	.	09/01/2016.	Paydown		179,431	188,072	169,329	169,329				0		169,329		10,102	10,102	7,483	01/25/2037	1FM
07383F 5Q 7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-	.	09/01/2016.	Paydown		1,769,860	1,769,860	1,806,763	1,775,016		(5,156)		(5,156)		1,769,860			0	60,611	02/13/2042	1FM
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	.	09/01/2016.	Paydown		52,925	52,925	51,377	52,658		267		267		52,925			0	1,743	11/11/2041	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	.	09/01/2016.	Paydown		27,649	27,649	27,735	28,548		(899)		(899)		27,649			0	1,022	10/25/2033	1FM
07388N AF 3	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20	.	09/01/2016.	Paydown		4,926,012	4,926,012	4,685,432	4,891,700		34,312		34,312		4,926,012			0	205,710	10/12/2041	1FM
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-	.	09/01/2016.	Paydown		1,800,241	1,800,241	1,808,117	1,798,697		1,544		1,544		1,800,241			0	86,044	09/11/2042	1FM
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C	.	09/01/2016.	Paydown		449,600	449,600	452,064	449,383		216		216		449,600			0	15,289	06/13/2050	1FM
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1	.	09/30/2016.	Redemption 100.0000		29,104	29,104	25,612	25,671		3,434		3,434		29,104			0	2,497	07/15/2027	4FE
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6	.	07/08/2016.	Redemption 100.0000		1,146,184	1,146,184	1,146,184	1,128,056				0		1,146,184			0	35,546	06/30/2018	5
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	.	08/15/2016.	Redemption 100.0000		113,774	113,774	103,549	109,616		4,158		4,158		113,774			0	7,122	02/15/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2016.	Redemption 100.0000		166,145	166,145	166,145	166,145				0		166,145			0	9,935	01/15/2024	1
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 5.0		09/01/2016.	Paydown		63,676	63,676	63,676	63,676				0		63,676			0	2,546	12/25/2033	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 1.57		09/26/2016.	Paydown		47,134	47,134	47,310	47,228		(95)		(95)		47,134			0	415	12/25/2033	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.79		09/01/2016.	Paydown		434,434	434,434	435,606	434,973		(538)		(538)		434,434			0	11,791	07/25/2035	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003		09/26/2016.	Paydown		48,084	48,084	32,213	32,213		15,870		15,870		48,084			0	498	10/25/2033	1FM
12543K AM 6	Community Health Systems Inc Term Ln G N		09/30/2016.	Redemption 100.0000		8,415	8,415	8,423			(8)		(8)		8,415			0	26	12/31/2019	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		08/31/2016.	Tax Free Exchange		8,423	8,415	8,425	8,424		(1)		(1)		8,423			0	245	12/31/2019	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		09/30/2016.	Redemption 100.0000		15,483	15,483	15,498			(15)		(15)		15,483			0	52	01/27/2021	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		08/31/2016.	Tax Free Exchange		15,498	15,483	15,502	15,500		(2)		(2)		15,498			0	480	01/27/2021	3FE
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20		09/01/2016.	Paydown		100,960	100,123	99,638	99,659				0		99,659		1,301	1,301	3,764	02/25/2037	4FM
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		09/01/2016.	Paydown		42,227	42,227	42,253	42,148		79		79		42,227			0	1,149	10/20/2032	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser		09/01/2016.	Paydown		106,057	120,843	101,249	101,249				0		101,249		4,808	4,808	4,661	01/25/2037	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser		09/01/2016.	Paydown		103,214	125,272	99,068	99,068				0		99,068		4,146	4,146	4,833	02/25/2037	1FM
12593Q BC 3	Comm Mortgage Trust CMBS Ser 2015-CR26 C		09/07/2016.	Deutsche Bank Securities		53,654,297	50,000,000	51,499,290	51,454,905		(135,871)		(135,871)		51,319,034		2,335,263	2,335,263	1,316,407	10/10/2048	1FM
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20		09/20/2016.	Nationwide Mutual		9,490,122	9,000,000	9,266,931	9,265,882		(17,021)		(17,021)		9,248,860		241,262	241,262	304,822	11/15/2037	1FM
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20		09/20/2016.	Nationwide Mutual		20,556,060	20,000,000	20,185,160	20,183,441		(14,152)		(14,152)		20,169,290		386,770	386,770	677,381	11/15/2037	1FM
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR		09/07/2016.	Deutsche Bank Securities		7,248,281	7,000,000	6,868,203	6,911,762		13,468		13,468		6,925,230		323,052	323,052	150,366	08/15/2045	1FM
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl		09/20/2016.	Nationwide Mutual		6,323,631	6,305,000	6,177,281	6,206,691		8,022		8,022		6,214,714		108,918	108,918	154,124	04/12/2035	1FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7		09/15/2016.	Redemption 100.0000		73,681	73,681	73,681	73,681				0		73,681			0	3,583	12/15/2026	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/15/2016.	Redemption 100.0000		185,975	185,975	185,975	185,975				0		185,975			0	13,148	08/14/2021	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		09/15/2016.	Redemption 100.0000		27,049	27,049	26,839	26,953		96		96		27,049			0	1,212	07/15/2022	2
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		09/15/2016.	Redemption 100.0000		30,098	30,098	30,098	30,098				0		30,098			0	1,335	10/15/2022	1
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/		09/15/2016.	Redemption 100.0000		64,245	64,245	64,650	64,426		(181)		(181)		64,245			0	2,837	01/15/2023	2
12644@ BV 6	CTL Cap Tr CTL Ser 2003-17 Costco 5.50		09/20/2016.	Redemption 100.0000		239,232	239,232	237,285	238,440		792		792		239,232			0	8,775	09/20/2022	1
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%		09/15/2016.	Redemption 100.0000		29,063	29,063	29,063	29,063				0		29,063			0	1,033	01/15/2025	2
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		09/15/2016.	Redemption 100.0000		386,683	386,683	380,344	382,638		4,044		4,044		386,683			0	14,086	01/15/2026	1
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County		09/05/2016.	Redemption 100.0000		543,961	543,961	543,961	543,961				0		543,961			0	21,332	04/05/2025	1
12644@ CF 0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen		09/15/2016.	Redemption 100.0000		38,303	38,303	38,303	38,303				0		38,303			0	1,379	11/15/2029	2
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC		09/15/2016.	Redemption 100.0000		43,595	43,595	43,595	43,595				0		43,595			0	1,570	07/15/2030	2
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		09/15/2016.	Redemption 100.0000		421,741	421,741	421,741	421,741				0		421,741			0	16,905	10/15/2023	1
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6		09/15/2016.	Redemption 100.0000		131,593	131,593	131,593	131,593				0		131,593			0	5,275	03/15/2023	1
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L		08/15/2016.	Redemption 100.0000		173,868	173,868	173,868	173,868				0		173,868			0	6,425	09/01/2017	2
12650Y AA 1	Credit Suisse Mortgage Trust CMBS Ser 20		09/13/2016.	Bank of America BISD Dealer		7,557,813	7,000,000	7,245,547			(16,978)		(16,978)		7,228,569		329,243	329,243	137,990	11/15/2034	1FM
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		09/10/2016.	Redemption 100.0000		50,666	50,666	50,666	50,666				0		50,666			0	2,660	10/10/2031	2
126650 BE 9	CVS Health Corp Sr Nt 6.125% 08/15/16		08/15/2016.	Maturity		5,000,000	5,000,000	5,174,050	5,017,226		(17,226)		(17,226)		5,000,000			0	306,250	08/15/2016	2FE
126650 BP 4	CVS Health Corp ABS PTC Nt 6.036% 12/1		09/10/2016.	Redemption 100.0000		63,949	63,949	74,720	73,029		(9,080)		(9,080)		63,949			0	2,574	12/10/2028	2FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
126650 BQ 2	CVS Health Corp ABS PTC Nt 6.943% 01/1		09/10/2016	Redemption 100.0000		412,792	412,792	383,433	390,934		21,858		21,858		412,792			0	19,116	01/10/2030	2FE
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1		09/10/2016	Redemption 100.0000		111,738	111,738	122,206	121,434		(9,695)		(9,695)		111,738			0	5,595	01/10/2032	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		09/10/2016	Redemption 100.0000		36,551	36,551	36,551	36,551				0		36,551			0	1,147	01/10/2036	2FE
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 1.06		09/26/2016	Paydown		174,153	174,153	170,272	170,272		3,881		3,881		174,153			0	1,157	01/25/2036	1FM
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1 5.403		09/01/2016	Paydown		53,191	53,191	53,191	53,063		128		128		53,191			0	1,888	01/25/2034	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603		09/01/2016	Paydown		71,033	71,033	71,031	70,837		196		196		71,033			0	2,155	12/25/2034	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		762,417	762,417	734,136	734,136		28,281		28,281		762,417			0	28,068	04/25/2035	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		468,567	468,567	398,916	398,916				0		398,916		69,651	69,651	17,081	04/25/2035	3FM
12667F F9 1	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		827,866	827,866	824,609	824,084		3,782		3,782		827,866			0	30,731	02/25/2035	1FM
12667F LG 8	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		932	932	932	931				0		932			0	34	07/25/2034	1FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		105,448	105,448	100,472	102,361		3,087		3,087		105,448			0	3,918	08/25/2034	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		130,165	130,165	131,670	130,568		(403)		(403)		130,165			0	5,224	09/25/2034	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		1,487	1,487	1,487	1,482		5		5		1,487			0	51	08/25/2034	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		113,193	143,164	130,980	130,980				0		130,980		(17,787)	(17,787)	4,522	08/25/2035	2FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		212,624	268,923	241,629	241,629				0		241,629		(29,006)	(29,006)	8,495	08/25/2035	1FM
12667G DW 0	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		287,731	287,731	282,440	282,440		5,291		5,291		287,731			0	10,452	05/25/2035	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		940,338	940,338	946,362	940,818		(480)		(480)		940,338			0	33,368	05/25/2035	1FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2016	Paydown		362,699	363,315	336,085	321,440		14,645		14,645		336,085		26,614	26,614	13,486	07/25/2035	2FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.67		09/15/2016	Paydown		247,331	247,331	85,626	85,626		161,705		161,705		247,331			0	959	11/15/2036	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5		09/01/2016	Paydown		519,094	553,888	492,061	492,061				0		492,061		27,032	27,032	18,897	02/25/2036	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5		09/01/2016	Paydown		153,972	171,040	156,124	156,124				0		156,124		(2,151)	(2,151)	5,997	04/25/2036	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5		09/01/2016	Paydown		193,991	208,780	179,198	175,830		3,368		3,368		179,198		14,794	14,794	7,943	05/25/2036	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500		09/01/2016	Paydown		19,339	19,339	18,822	19,072		267		267		19,339			0	730	12/25/2035	2FM
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		09/01/2016	Paydown		39,184	39,184	38,084	38,465		719		719		39,184			0	1,437	10/25/2033	1FM
12669E C5 3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5		09/01/2016	Paydown		610,321	610,321	593,537	598,574		11,747		11,747		610,321			0	21,718	09/25/2033	1FM
12669F D2 6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000		07/01/2016	Paydown		8,179	8,179	7,657	8,132		47		47		8,179			0	239	07/25/2034	1FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		09/01/2016	Paydown		10,502	10,525	10,358	10,427				0		10,428		74	74	354	08/25/2035	2FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C		09/01/2016	Paydown		423,209	423,209	406,407	406,407		16,802		16,802		423,209			0	14,884	04/25/2035	1FM
13003* AP 5	California Almond Growers Exch Sr Nt 4		08/14/2016	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000				0		2,250,000			0	110,925	08/14/2016	1
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09		09/30/2016	Redemption 100.0000		457,396	457,396	458,687	458,414		(1,018)		(1,018)		457,396			0	26,392	09/30/2027	2
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05		09/25/2016	Paydown		211,615	211,615	55,892	55,892		155,724		155,724		211,615			0	4,705	09/25/2036	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		09/01/2016	Paydown		70,830	70,830	70,825	70,626		205		205		70,830			0	3,465	07/25/2032	3FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001		09/01/2016	Paydown		54,738	54,738	54,733	54,593		146		146		54,738			0	2,396	07/25/2032	1FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		09/01/2016	Paydown			155,235	123,738	9,410	114,328			114,328		123,738		(123,738)	(123,738)	8,434	07/25/2032	1FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		09/01/2016	Paydown		127,154	127,154	127,152	126,881		273		273		127,154			0	4,265	11/25/2028	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL		09/01/2016	Redemption 100.0000		253,022	253,022	253,022	253,022				0		253,022			0	10,817	12/01/2016	1FE
161542 CQ 6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1		07/01/2016	Paydown		57,705	57,705	57,702	57,568		137		137		57,705			0	1,427	08/25/2032	1FM
16162W KK 4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		08/01/2016	Paydown		395,437	395,437	399,389	394,480		957		957		395,437			0	13,676	05/25/2035	1FM
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt 8.000		08/16/2016	Goldman Sachs & Company		4,449,875	4,850,000	2,400,000	2,403,879		102,874		102,874		2,506,753		1,943,122	1,943,122	254,356	12/15/2022	5FE
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		09/01/2016	Paydown		323,571	323,571	325,189	323,300		271		271		323,571			0	11,389	02/25/2035	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		09/01/2016	Paydown		77,905	77,905	73,060	75,212		2,693		2,693		77,905			0	2,594	07/25/2035	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		09/01/2016	Paydown		17,919	17,919	17,918	17,893		26		26		17,919			0	519	04/25/2034	1FM
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2004-R		09/01/2016	Paydown		9,480	9,480	8,781	9,209		271		271		9,480			0	181	05/25/2034	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		09/01/2016	Paydown		389,185	389,185	378,146	380,247		8,938		8,938		389,185			0	13,995	09/25/2035	1FM
17313K AF 8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		09/01/2016	Paydown		231,854	231,854	234,598	231,914		(60)		(60)		231,854			0	9,655	12/10/2049	1FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser		09/01/2016	Paydown		221,001	301,638	264,790	264,790				0		264,790		(43,790)	(43,790)	12,226	06/25/2037	3FM
20173Q AE 1	Greenwich Cap Comm Funding CMBS Ser 2007		09/01/2016	Paydown		10,160,736	10,160,736	10,550,020	10,203,807		(43,071)		(43,071)		10,160,736			0	398,992	03/10/2039	1FM
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		09/01/2016	Paydown		746	746	745	744		2		2		746			0	50	08/15/2025	1FM
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		07/02/2016	Paydown		26,409	26,409	26,210	26,386		23		23		26,409			0	1,943	01/02/2018	1FE
210805 CB 1	Continental Airlines Inc LBASS EETC Ser		09/15/2016	Paydown		3,535	3,535	3,390	3,512		22		22		3,535			0	235	03/15/2019	1FE
210805 CT 2	Continental Airlines Inc LBASS PTC Ser 1		09/15/2016	Redemption 100.0000		3,656	3,656	3,571	3,634		23		23		3,656			0	265	03/15/2020	1FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33		08/31/2016	Redemption 100.0000		705,871	705,871	705,871	705,871				0		705,871			0	42,352	02/28/2033	2FE
22357@ AA 9	Cox Tower II PTC Nt 5.409% 01/02/40		09/02/2016	Redemption 100.0000		51,369	51,369	51,369	51,369				0		51,369			0	1,853	01/02/2040	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2		09/30/2016	Redemption 100.0000		211,677	211,677	211,677	210,617		1,060		1,060		211,677			0	10,047	06/30/2027	2
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		93,390	93,390	95,608	94,273		(883)		(883)		93,390			0	3,424	12/25/2033	1FM
22541S D4 7	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		317,304	317,304	318,315	316,627		678		678		317,304			0	10,569	01/25/2043	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		472,584	472,584	478,417	474,910		(2,326)		(2,326)		472,584			0	18,332	08/25/2034	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		340,900	340,900	350,541	345,402		(4,503)		(4,503)		340,900			0	12,918	09/25/2034	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		(22,855)	4,235	4,113	4,146		15		15		4,161		(27,016)	(27,016)	783	08/25/2025	3FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		128,317	128,317	118,847	118,847		9,470		9,470		128,317			0	4,248	10/25/2035	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		132,028	132,028	133,229	132,357		(329)		(329)		132,028			0	4,649	02/25/2035	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		189,638	189,638	186,653	186,653		2,985		2,985		189,638			0	6,310	03/25/2035	1FM
225458 EX 2	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		338,424	338,424	341,226	340,438		(2,014)		(2,014)		338,424			0	11,239	03/25/2035	1FM
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		7,951	7,951	8,145	7,946		6		6		7,951			0	292	02/25/2025	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		35,859	35,859	36,570	36,041		(183)		(183)		35,859			0	1,256	02/25/2020	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		241,038	241,038	240,548	240,312		726		726		241,038			0	9,355	07/25/2035	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		122,847	122,847	120,774	121,742		1,106		1,106		122,847			0	3,760	07/25/2035	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		101,402	101,402	99,437	100,545		857		857		101,402			0	3,276	07/25/2035	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		358,385	358,385	354,621	354,621		3,765		3,765		358,385			0	12,586	07/25/2035	1FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		13,840	13,840	13,749	13,770		70		70		13,840			0	511	10/25/2034	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20		09/01/2016	Paydown		191,240	191,240	185,204	188,942		156		156		189,099		2,142	2,142	6,684	12/25/2020	4FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	.	09/01/2016	Paydown		93,100	93,100	93,405	93,270				0		93,270		(170)	(170)	3,295	10/25/2026	3FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	.	09/30/2016	Redemption 100.0000		267,731	267,731	267,731	267,731				0		267,731			0	10,785	09/30/2038	2FE
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	.	09/15/2016	Redemption 100.0000		158,210	158,210	158,210	158,210				0		158,210			0	4,737	04/15/2029	2
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	.	09/01/2016	Paydown		101,699	59,328	24,423	24,423				0		24,423		77,275	77,275	8,231	07/25/2034	1FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016	Paydown		38,391	72,258	58,961	58,961				0		58,961		(20,570)	(20,570)	2,803	02/25/2037	2FM
23312L AQ 1	Deutsche Bank Comm Mtg Trust CMBS Ser 20	.	09/07/2016	Morgan/JP/Securities - Bonds		6,351,797	6,000,000	6,179,942			(9,127)		(9,127)		6,170,815		180,982	180,982	81,520	05/10/2049	1FE
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	.	09/07/2016	Redemption 100.0000		450,308	450,308	450,308	450,308				0		450,308			0	16,799	12/07/2021	1
24702N AD 2	Dell International Inc Term Ln C Nt 1	.	09/07/2016	Redemption 100.0000		16,198,445	16,198,445	16,117,453	16,150,604		47,841		47,841		16,198,445			0	521,938	10/29/2018	2FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	.	09/01/2016	Paydown		50,024	50,024	50,019	49,918		106		106		50,024			0	1,629	08/15/2030	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	.	09/01/2016	Paydown		11,093	11,093	11,090	11,085		8		8		11,093			0	396	09/25/2033	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	.	09/01/2016	Paydown		289,334	289,334	294,081	289,746		(412)		(412)		289,334			0	9,828	03/25/2020	1FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	.	09/01/2016	Paydown		59,294	59,294	58,368	58,708		586		586		59,294			0	2,227	05/25/2035	1FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	.	09/01/2016	Paydown		135,522	135,522	134,479	134,725		797		797		135,522			0	4,918	06/25/2035	1FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	.	09/01/2016	Paydown		82,090	82,090	80,987	81,316		775		775		82,090			0	2,902	06/25/2035	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	.	09/01/2016	Paydown		62,236	75,293	70,643	70,643				0		70,643		(8,406)	(8,406)	2,726	09/25/2035	2FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	.	09/01/2016	Paydown		41,585	41,585	41,573	42,014		(429)		(429)		41,585			0	1,570	12/25/2033	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	.	09/01/2016	Paydown		14,372	14,372	14,369	14,578		(206)		(206)		14,372			0	437	01/25/2034	1FM
257867 AT 8	Donnelley R R & Sons Co Nt 6.125% 01/1	.	09/16/2016	Call 98.8500		21,499,875	21,750,000	19,636,875	21,255,898		243,977		243,977		21,499,875			0	1,557,919	01/15/2017	4FE
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 0	.	09/26/2016	Paydown		36,921	36,921	29,269	29,269		7,653		7,653		36,921			0	221	12/25/2042	1FM
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser	.	09/01/2016	Paydown		184,742	184,742	183,395	183,695		1,047		1,047		184,742			0	12,076	05/18/2026	3AM
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6	.	07/09/2016	Redemption 100.0000		6,504	6,504	6,398	(1,069)		7,573		7,573		6,504			0	47,648	06/20/2023	2FE
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl	.	09/20/2016	Nationwide Mutual		7,335,115	6,651,000	7,350,394	7,210,113		(84,078)		(84,078)		7,126,035		209,080	209,080	282,816	09/25/2045	1FM
30706V AA 3	Family Tree Escrow LLC Nt 5.750% 03/01	.	08/01/2016	Tax Free Exchange		9,364,406	9,000,000	9,397,500	4,098,611		(21,705)		(21,705)		9,364,406			0	330,625	03/01/2023	3FE
30706V AC 9	Family Tree Escrow LLC Sr Nt 5.250% 03	.	08/01/2016	Tax Free Exchange		4,057,587	4,000,000	4,086,250	4,069,381		(11,794)		(11,794)		4,057,587			0	192,500	03/01/2020	3FE
32007U BE 8	First Data Corp 1st Len Extended Term Ln	.	09/08/2016	Redemption 100.0000		413,916	413,916	413,916	413,916				0		413,916			0	13,251	03/24/2021	3FE
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10	.	09/26/2016	Paydown		379,770	379,770	363,141	375,437		4,333		4,333		379,770			0	1,983	11/25/2035	1FM
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20	.	09/01/2016	Paydown		116,821	117,082	109,351	109,351				0		109,351		7,470	7,470	4,498	09/25/2035	3FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	.	09/01/2016	Paydown		303,502	426,100	353,818	353,818				0		353,818		(50,316)	(50,316)	19,586	08/25/2037	4FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	.	09/01/2016	Paydown		10,816	10,816	11,055	10,804		12		12		10,816			0	593	12/10/2024	6FM
35645M AM 0	Freedom Trust RMBS Ser 2011-3 Cl M89 0	.	09/01/2016	Paydown		87,170	87,170	24,708	34,385		1,271		1,271		35,656		51,514	51,514	381	09/01/2051	1FM
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt 3	.	09/12/2016	Goldman Sachs & Company		11,314,750	12,900,000	12,795,386	12,809,057		6,979		6,979		12,816,036		(1,501,286)	(1,501,286)	466,410	03/15/2023	3FE
361452 AA 3	GATX Rail Corp ABS PTC Ser 2000-1 8.10	.	07/13/2016	Redemption 100.0000		659	659	659	659				0		659			0	53	01/13/2020	2FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	.	09/01/2016	Paydown		47,276	47,276	51,830	49,698		(2,422)		(2,422)		47,276			0	2,503	07/25/2029	4FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	.	09/01/2016	Paydown		107	107	107	107				0		107			0	5	04/25/2029	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	.	09/26/2016	Paydown		361,212	361,212	168,482	168,482				0		168,482		192,730	192,730	1,587	11/25/2036	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	.	09/01/2016.	Paydown		64,828	64,828	64,830	64,828				0		64,828			0	2,845	07/20/2031	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	.	09/28/2016.	Paydown		52,003	52,003	52,001	51,911		191		191		52,101		(99)	(99)	2,587	04/25/2034	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	.	09/01/2016.	Paydown		18,706	18,706	18,706	18,680		26		26		18,706			0	581	06/25/2034	1FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	.	09/01/2016.	Paydown		14,904	14,904	14,903	14,897		7		7		14,904			0	524	11/25/2033	1FM
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	.	09/26/2016.	Paydown		461,365	461,365	338,564	338,564		122,800		122,800		461,365			0	4,821	10/25/2033	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	.	09/26/2016.	Paydown		69,617	69,617	69,617	69,617				0		69,617			0	640	11/25/2033	1FM
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	.	09/26/2016.	Paydown		14,674	14,674	14,674	14,674				0		14,674			0	246	11/25/2033	1FM
362332 AE 8	GS Mortgage Securities Corp CMBS Ser 200	.	09/01/2016.	Paydown		3,598,861	3,598,861	3,605,013	3,595,602		3,259		3,259		3,598,861			0	127,897	11/10/2039	1FM
362332 AG 3	GS Mortgage Securities Corp CMBS Ser 200	.	09/01/2016.	Paydown		7,441,058	7,441,058	7,631,643	7,460,182		(19,124)		(19,124)		7,441,058			0	312,022	11/10/2039	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	.	09/01/2016.	Paydown		60,276	60,276	60,360	60,184		91		91		60,276			0	2,404	07/25/2035	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	.	09/01/2016.	Paydown		21,480	21,480	21,319	21,365		115		115		21,480			0	778	06/25/2035	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	.	09/01/2016.	Paydown		233,205	233,205	224,933	228,362		4,842		4,842		233,205			0	8,201	06/25/2035	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	.	09/01/2016.	Paydown		270,818	270,818	258,063	264,458		6,360		6,360		270,818			0	9,722	06/25/2035	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	.	09/28/2016.	Paydown		59,943	59,943	59,940	59,791		456		456		60,247		(304)	(304)	3,419	08/25/2034	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	.	09/01/2016.	Paydown		154,154	154,154	155,623	154,637		(483)		(483)		154,154			0	5,583	02/25/2035	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	.	09/28/2016.	Paydown		51,969	51,969	4,660	4,660		116,622		116,622		121,282		(69,313)	(69,313)	44	05/25/2036	1FM
36828Q QG 4	GE Capital Commercial Mortgage CMBS Ser	.	09/01/2016.	Paydown		1,209,671	1,209,671	1,200,835	1,209,671				0		1,209,671			0	46,499	11/10/2045	1FM
368907 AD 3	General American Trans Corp LBASS PTC Se	.	08/28/2016.	Paydown		285,995	285,995	285,995	285,995				0		285,995			0	78,224	08/28/2021	2FE
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0	.	07/01/2016.	Redemption 100.0000		1,395,349	1,395,349	1,395,349	1,395,349				0		1,395,349			0	81,070	07/01/2021	1
39121J AH 3	Great River Energy 1st Mtg Bd 4.478% 0	.	07/01/2016.	Redemption 100.0000		526,000	526,000	526,000	526,000				0		526,000			0	23,554	07/01/2030	1FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	.	09/26/2016.	Paydown		281,865	281,865	263,097	263,097		18,768		18,768		281,865			0	1,247	06/25/2037	1FM
404122 AN 3	HCA Inc Term Ln B4 Nt 1 4.088% 05/01/1	.	08/15/2016.	Redemption 100.0000		9,272,856	9,272,856	9,263,189	9,268,508		4,348		4,348		9,272,856			0	197,988	05/01/2018	3FE
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	.	09/19/2016.	Paydown		269,350	269,350	262,532	264,627		4,723		4,723		269,350			0	1,161	07/19/2047	1FM
423074 AV 5	Heinz /H J/ Co Sr Nt 5.200% 07/15/45	.	08/19/2016.	Tax Free Exchange		49,387,240	47,500,000	49,413,250	49,405,700		(18,460)		(18,460)		49,387,240			0	2,792,472	07/15/2045	2FE
42346# AE 1	Helmerich & Payne Inc Sr Nt 6.100% 07/	.	07/21/2016.	Redemption 100.0000		2,000,000	2,000,000	2,035,400	2,004,683		(4,683)		(4,683)		2,000,000			0	122,000	07/21/2016	2
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	.	09/29/2016.	Paydown		688,866	688,866	638,761	638,761		113,123		113,123		751,884		(63,018)	(63,018)	5,148	08/25/2036	1FM
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20	.	09/26/2016.	Paydown		310,523	310,523	304,167	305,266		5,257		5,257		310,523			0	2,309	06/25/2034	1FM
44701P AV 6	Huntsman International Inc Sr 1st Lien T	.	09/30/2016.	Redemption 100.0000		50,000	50,000	49,626			374		374		50,000			0	156	09/30/2021	3FE
44701P AV 6	Huntsman International Inc Sr 1st Lien T	.	08/31/2016.	Tax Free Exchange		49,626	50,000	49,500	49,582		44		44		49,626			0	1,286	09/30/2021	3FE
44701P AX 2	Huntsman International Inc 2015 Extended	.	09/30/2016.	Redemption 100.0000		517,161	517,161	515,222	515,308		1,853		1,853		517,161			0	15,112	04/19/2019	3FE
44701P AX 2	Huntsman International Inc 2015 Extended	.	07/22/2016.	Redemption 100.0000		517,161	517,161	515,222	515,308		1,853		1,853		517,161			0	11,738	04/19/2019	3FE
44701P AX 2	Huntsman International Inc 2015 Extended	.	09/30/2016.	Tax Free Exchange		1,366,637	1,370,476	1,365,337	1,365,566		1,070		1,070		1,366,637			0	39,711	04/19/2019	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	.	09/30/2016.	Redemption 100.0000		7,224,240	7,224,240	7,224,240	7,224,240				0		7,224,240			0	179,342	12/31/2031	1FE
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.9	.	09/26/2016.	Paydown		61,573	61,573	60,275	60,275		1,298		1,298		61,573			0	375	08/25/2035	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	09/01/2016.	Paydown		77,067	77,067	77,060	76,897		170		170		77,067			0	2,663	03/25/2034	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	09/01/2016.	Paydown		17,759	17,759	17,759	17,720		39		39		17,759			0	568	08/25/2034	1FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	.	09/01/2016.	Paydown		151,021	151,021	150,974	150,766		255		255		151,021			0	5,387	04/25/2035	3FM
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	.	09/01/2016.	Paydown		28,225	66,321	17,525	1,522	14,120	1,884		16,004		17,525		10,700	10,700	6,226	06/25/2035	1FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	.	09/01/2016.	Paydown		160,573	178,298	172,178	167,758		4,420		4,420		172,178		(11,605)	(11,605)	8,777	07/25/2035	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	.	09/01/2016.	Paydown		259,303	266,650	214,210	208,739		5,471		5,471		214,210		45,092	45,092	8,753	10/25/2035	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	.	09/28/2016.	Paydown		142,419	142,419	134,112	135,965		12,813		12,813		148,778		(6,359)	(6,359)	7,844	09/25/2033	4FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	.	09/01/2016.	Paydown		145,899	145,899	133,133	144,467		552		552		145,019		880	880	3,773	08/25/2033	1FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	.	09/01/2016.	Paydown		137,278	227,884	159,488	159,488				0		159,488		(22,210)	(22,210)	7,043	06/25/2036	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	.	09/01/2016.	Paydown		568,898	568,898	538,329	538,329		30,568		30,568		568,898			0	15,096	08/25/2036	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	.	09/25/2016.	Paydown		116,903	116,903	91,284	91,284				0		91,284		25,618	25,618	499	11/25/2036	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	.	09/01/2016.	Paydown			48,448	41,407	41,200		207		207		41,407		(41,407)	(41,407)	2,678	12/25/2035	1FM
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4	.	09/01/2016.	Paydown		164,605	164,605	158,548	163,036		1,569		1,569		164,605			0	4,939	09/25/2034	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	.	09/01/2016.	Paydown		77,180	77,180	77,819	77,258		(78)		(78)		77,180			0	3,184	01/25/2035	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	.	09/29/2016.	Paydown		503,832	503,832	466,832	493,297		20,227		20,227		513,524		(9,692)	(9,692)	23,763	09/25/2020	3FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	.	09/01/2016.	Paydown		56,869	56,869	55,927	56,232		637		637		56,869			0	1,009	11/25/2035	2FM
46625Y Q4 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	.	09/01/2016.	Paydown		576,244	576,244	527,597	527,597		48,647		48,647		576,244			0	19,053	04/15/2043	1FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	.	09/01/2016.	Paydown		57,644	58,151	52,763	52,266		497		497		52,763		4,881	4,881	3,614	12/25/2035	4FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	.	09/01/2016.	Paydown		76,456	76,456	67,223	66,724		498		498		67,223		9,234	9,234	3,883	12/25/2035	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	.	09/01/2016.	Paydown		111,913	124,792	103,445	101,125		2,320		2,320		103,445		8,468	8,468	7,318	03/25/2036	3FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	.	09/01/2016.	Paydown		86,382	92,033	64,672	63,383		1,289		1,289		64,672		21,710	21,710	2,809	01/25/2037	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	.	09/01/2016.	Paydown		706,453	754,309	684,660	684,660				0		684,660		21,793	21,793	17,958	09/25/2036	1FM
485170 AJ 3	Kansas City Southern Inds Inc Sr Nt 4	.	07/26/2016.	Tax Free Exchange		15,397,831	16,525,000	15,385,304	15,386,530		11,301		11,301		15,397,831			0	448,057	05/15/2043	2FE
485170 AK 0	Kansas City Southern Inds Inc Sr Nt 3	.	07/26/2016.	Tax Free Exchange		15,524,364	15,500,000	15,526,611	15,526,066		(1,702)		(1,702)		15,524,364			0	376,284	11/15/2023	2FE
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl	.	09/11/2016.	Paydown		10,848	10,848	10,889	10,848		1		1		10,848			0	442	07/15/2044	1FM
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	.	09/11/2016.	Paydown		3,507,865	3,507,865	3,602,636	3,521,558		(13,693)		(13,693)		3,507,865			0	129,093	04/15/2041	1FM
52109R BM 2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A	.	09/11/2016.	Paydown		258,081	258,081	259,851	258,203		(122)		(122)		258,081			0	10,232	09/15/2045	1FM
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C	.	09/10/2016.	Redemption 100.0000		147,175	147,175	159,601	148,855		(1,680)		(1,680)		147,175			0	7,756	04/10/2017	1
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C	.	09/10/2016.	Redemption 100.0000		97,106	97,106	109,886	98,498		(1,392)		(1,392)		97,106			0	4,121	04/10/2017	1
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	.	09/01/2016.	Redemption 100.0000		328,530	328,530	310,639	320,953		7,577		7,577		328,530			0	10,560	03/01/2023	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	.	09/15/2016.	Redemption 100.0000		87,907	87,907	92,023	89,278		(1,372)		(1,372)		87,907			0	4,310	12/15/2021	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	.	09/15/2016.	Redemption 100.0000		44,900	44,900	47,090	45,610		(710)		(710)		44,900			0	2,299	01/15/2021	4
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl	.	09/15/2016.	Redemption 100.0000		150,378	150,378	168,079	154,071		(3,694)		(3,694)		150,378			0	8,225	11/15/2018	5*
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	.	09/26/2016.	Paydown		30,880	55,991	27,384	27,384				0		27,384		3,496	3,496	327	09/26/2045	1FM
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	.	09/26/2016.	Paydown		597,434	597,434	558,600	563,302		34,132		34,132		597,434			0	3,077	09/25/2034	1FM
54401P A# 3	Lord Corp Sr Nt 4.763% 07/12/16	O	07/12/2016.	Maturity		24,550,772	24,550,772	28,000,000	24,109,076				0	3,890,924	24,550,772	(3,449,228)		(3,449,228)	1,158,501	07/12/2016	2

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4	.	09/01/2016.	Paydown		75,986	75,986	71,607	73,665		2,321		2,321		75,986			0	2,567	09/25/2033	1FM
55265K QM 4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2	.	09/01/2016.	Paydown		40,643	40,643	41,557	41,041		(5)		(5)		41,037		(394)	(394)	1,708	02/25/2033	1FM
55265K RQ 4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2	.	09/01/2016.	Paydown		51,306	51,306	50,841	51,107		200		200		51,306			0	1,498	03/25/2018	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	.	09/01/2016.	Paydown		6,743	6,743	6,967	6,939		(196)		(196)		6,743			0	269	08/25/2032	1FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	.	09/01/2016.	Paydown		324,149	324,149	324,987	324,764		(23)		(23)		324,741		(592)	(592)	12,547	10/25/2036	3FM
576434 2D 5	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		404,501	459,563	351,959	351,959				0		351,959		52,542	52,542	18,344	03/25/2036	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		40,711	40,711	41,118	40,826		(116)		(116)		40,711			0	1,591	01/25/2035	3FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		194,089	194,089	197,546	194,821		(732)		(732)		194,089			0	6,801	03/25/2035	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser	.	09/28/2016.	Paydown		488,066	488,066	479,868	482,793		14,572		14,572		497,366		(9,300)	(9,300)	29,877	04/25/2035	1FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		64,647	64,647	64,647	64,647				0		64,647			0	2,157	08/25/2034	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		79,931	79,931	80,556	79,791		140		140		79,931			0	3,185	09/25/2034	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		161,288	161,288	154,136	155,732		5,556		5,556		161,288			0	6,439	12/25/2034	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser	.	09/01/2016.	Paydown		251,279	251,279	243,741	247,581		3,698		3,698		251,279			0	9,607	07/25/2034	1FM
580645 AE 9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17	.	07/29/2016.	Tax Free Exchange		2,021,350	2,000,000	2,109,820	2,030,336		(8,986)		(8,986)		2,021,350			0	93,089	11/15/2017	2FE
580645 AF 6	McGraw-Hill Cos Sr Nt 6.550% 11/15/37	.	07/29/2016.	Tax Free Exchange		2,869,894	3,000,000	2,854,710	2,868,358		1,536		1,536		2,869,894			0	138,642	11/15/2037	2FE
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199	.	09/01/2016.	Paydown		6,244	6,244	6,303	6,248		(4)		(4)		6,244			0	325	08/25/2027	1FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	.	09/01/2016.	Paydown		53,281	53,281	53,260	53,171		(67)		(67)		53,104		178	178	2,666	09/25/2032	1FM
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	.	09/01/2016.	Paydown		691	691	673	681		10		10		691			0	24	08/25/2036	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39	.	09/30/2016.	Redemption 100.0000		225,201	225,201	225,201	225,201				0		225,201			0	7,837	12/31/2039	2FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	.	09/15/2016.	Paydown		36,789	36,789	36,788	36,789				0		36,789			0	1,373	07/15/2038	2AM
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G	.	08/27/2016.	Redemption 100.0000		6,986,139	6,986,139	7,640,168	7,036,686		(50,548)		(50,548)		6,986,139			0	410,261	08/27/2016	2
60662W AJ 1	Mitchell International Inc 1st Lien TL N	.	09/30/2016.	Redemption 100.0000		29,700	29,700	29,605			95		95		29,700			0	234	10/11/2020	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N	.	07/29/2016.	Tax Free Exchange		29,605	29,700	29,552	29,593		12		12		29,605			0	676	10/11/2020	4FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	.	09/26/2016.	Paydown		368,015	368,015	345,014	348,472		19,544		19,544		368,015			0	3,271	09/25/2034	1FM
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	.	09/01/2016.	Paydown		160,663	160,663	157,274	160,663				0		160,663			0	5,658	10/12/2052	1FM
617459 AD 4	Morgan Stanley Cap I CMBS Ser 2011-C2 Cl	.	09/20/2016.	Nationwide Mutual		51,739,574	46,500,000	47,698,137	47,172,130		(95,738)		(95,738)		47,076,392		4,663,181	4,663,181	1,739,913	06/15/2044	1FM
61745M 5J 8	Morgan Stanley Cap I CMBS Ser 2005-T19 C	.	08/01/2016.	Paydown		190,973	190,973	186,867	157,959		33,014		33,014		190,973			0	7,456	06/12/2047	1FM
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C	.	09/01/2016.	Paydown		764,812	764,812	762,509	763,433		1,379		1,379		764,812			0	26,475	06/12/2047	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	.	09/01/2016.	Paydown		11,507	11,507	11,507	11,507				0		11,507			0	382	11/25/2018	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	.	09/01/2016.	Paydown		49,282	49,282	46,948	48,522		759		759		49,282			0	1,605	11/25/2033	1FM
61749M AB 5	Morgan Stanley Cap I CMBS Ser 2006-T23 C	.	09/01/2016.	Paydown		1,992,988	1,992,988	1,987,617	1,989,277		3,711		3,711		1,992,988			0	80,773	08/12/2041	1FM
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16	.	09/01/2016.	Paydown		1,852,790	1,852,790	1,862,952	1,851,313		1,476		1,476		1,852,790			0	77,302	12/12/2049	1FM
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9	.	09/07/2016.	Bank of America BISD Dealer		13,847,077	13,320,000	12,947,929	13,055,040		34,545		34,545		13,089,585		757,492	757,492	276,248	05/15/2046	1FM
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18	.	09/20/2016.	Nationwide Mutual		11,749,248	11,200,000	11,193,000	11,191,997		(589)		(589)		11,191,408		557,840	557,840	342,909	08/15/2031	1FM
61764J AA 4	Morgan Stanley Capital I Trust CMBS Ser	.	09/20/2016.	Nationwide Mutual		5,289,515	5,000,000	5,149,766	5,126,482		(15,643)		(15,643)		5,110,839		178,676	178,676	139,242	08/11/2029	1FM
61764J AD 8	Morgan Stanley Capital I Trust CMBS Ser	.	09/20/2016.	Nationwide Mutual		14,174,771	13,500,000	13,889,757	13,829,384		(40,650)		(40,650)		13,788,734		386,036	386,036	400,229	08/11/2029	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61764J AE 6	Morgan Stanley Capital I Trust CMBS Ser	.	09/20/2016.	Nationwide Mutual		3,069,351	3,000,000	3,060,215	3,050,787		(6,333)		(6,333)		3,044,455		24,896	24,896	90,681	08/11/2029	1FM
61765D AT 5	Morgan Stanley Capital I Trust CMBS Ser	.	09/13/2016.	Morgan Stanley & Co Inc		28,914,258	27,000,000	27,268,302	27,255,401		(19,288)		(19,288)		27,236,113		1,678,145	1,678,145	750,263	05/15/2048	1FM
61766L BR 9	Morgan Stanley BAML Tr CMBS Ser 2016-C28	.	09/22/2016.	Morgan Stanley & Co Inc		26,403,320	25,000,000	25,248,753			(15,201)		(15,201)		25,233,551		1,169,769	1,169,769	536,244	11/15/2025	1FE
629377 BS 0	NRG Energy Inc Sr Nt 7.875% 05/15/21	.	09/01/2016.	Call 103.9380		611,155	588,000	620,340	615,388		(4,233)		(4,233)		611,155			0	36,787	05/15/2021	4FE
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	.	09/15/2016.	Call 100.0000		74,755	74,755	74,755	74,755				0		74,755			0	2,642	09/15/2028	1
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B	.	07/15/2016.	Redemption 100.0000		61,106	61,106	61,106	61,106				0		61,106			0	4,277	01/15/2024	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld	.	09/15/2016.	Redemption 100.0000		177,352	177,352	180,735	178,278		(927)		(927)		177,352			0	6,819	01/15/2019	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		1,556	1,556	1,556	1,553		3		3		1,556			0	53	11/25/2033	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	.	09/01/2016.	Paydown		253,940	253,940	260,368	260,260		(6,320)		(6,320)		253,940			0	6,252	05/25/2054	1FE
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2	.	09/26/2016.	Paydown		2,366,477	2,366,477	2,023,338	2,217,870		148,607		148,607		2,366,477			0	15,955	03/25/2036	1FM
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	.	09/01/2016.	Paydown		14,367	14,367	14,380	14,330		37		37		14,367			0	636	08/25/2033	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	.	09/01/2016.	Paydown		30,483	30,483	30,482	30,402		80		80		30,483			0	1,054	03/25/2034	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	.	09/01/2016.	Paydown		11,897	11,897	11,803	11,839		58		58		11,897			0	485	07/25/2034	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	.	09/01/2016.	Paydown		26,199	26,199	27,706	27,254		(1,055)		(1,055)		26,199			0	927	10/25/2034	1FM
65535V HF 8	Nomura Asset Sec Corp RMBS Ser 2005-AP1	.	08/01/2016.	Paydown		54,084	54,084	52,986	54,084				0		54,084			0	1,760	02/25/2035	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	.	09/01/2016.	Paydown		15,732	15,732	15,654	15,673		60		60		15,732			0	518	02/25/2035	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	.	09/26/2016.	Paydown		30,968	30,968	15,016	15,016		15,952		15,952		30,968			0	127	04/25/2036	1FM
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	.	09/26/2016.	Paydown		943,140	943,140	929,288	931,036		12,104		12,104		943,140			0	9,039	10/25/2034	1FM
718009 A@ 2	Philadelphia Suburban Corp Sr Nt 4.870	.	07/31/2016.	Redemption 100.0000		2,200,000	2,200,000	2,200,000	2,200,000				0		2,200,000			0	107,140	07/31/2023	1
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	.	09/13/2016.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	2,745	09/13/2027	1
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	.	09/13/2016.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	8,254	09/13/2027	1
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt	.	09/30/2016.	Redemption 100.0000		179,673	179,673	180,993	179,957		(285)		(285)		179,673			0	7,951	12/31/2018	2
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	.	09/29/2016.	Paydown		45,086	45,086	41,986	43,558		4,847		4,847		48,406		(3,320)	(3,320)	3,175	10/25/2033	1FM
74160M KW 1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1	.	09/01/2016.	Paydown		385,947	385,947	375,092	383,620		2,327		2,327		385,947			0	13,203	10/25/2035	1FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	.	07/01/2016.	Redemption 100.0000		1,254,761	1,254,761	1,646,018	1,433,265		(178,504)		(178,504)		1,254,761			0	117,446	01/01/2021	1FE
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	.	09/26/2016.	Paydown		169,976	169,976	169,764	169,841		136		136		169,976			0	1,209	05/25/2035	1FM
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C	.	09/20/2016.	Nationwide Mutual		9,007,425	8,800,000	7,923,781	8,072,848		47,264		47,264		8,120,112		887,313	887,313	238,496	01/11/2037	1FM
74927# AA 9	RB Investment Associates CTL 7.220% 12	.	09/15/2016.	Redemption 100.0000		36,897	36,897	36,897	36,897				0		36,897			0	1,777	09/15/2028	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	.	09/01/2016.	Paydown		457,331	457,331	458,761	457,039		292		292		457,331			0	17,280	04/25/2035	3FM
74932# AD 6	RC Cement Holding Co Gtd Sr Nt 6.330%	.	09/01/2016.	Redemption 100.0000		3,666,667	3,666,667	3,516,005	3,654,287		12,379		12,379		3,666,667			0	232,100	09/01/2016	3
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	.	09/01/2016.	Paydown		53,486	82,157	82,362	82,242		(3)		(3)		82,239		(28,752)	(28,752)	3,437	01/25/2037	4FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser	.	09/26/2016.	Paydown		282,525	279,788	204,345	204,345				0		204,345		78,180	78,180	1,182	04/25/2036	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser	.	09/29/2016.	Paydown		251,372	251,372	215,436	215,436		101,811		101,811		317,247		(65,874)	(65,874)	1,938	08/25/2037	1FM
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser	.	08/01/2016.	Redemption 100.0000		289,991	289,991	319,793	293,740		(3,748)		(3,748)		289,991			0	18,849	08/01/2017	1FE
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	.	09/29/2016.	Paydown		146,395	146,395	121,564	(43,381)	164,945	58,335		223,280		179,899		(33,504)	(33,504)	1,191	04/25/2037	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	.	09/26/2016.	Paydown		121,177	121,177	121,177	121,177				0		121,177			0	1,651	06/25/2032	1FM
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		203,433	203,433	203,433	203,013		(23)		(23)		202,990		443	443	7,602	11/25/2034	2FM
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		146,338	146,338	146,338	145,896		442		442		146,338			0	4,439	02/25/2035	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		34,328	34,328	30,123	33,125		1,203		1,203		34,328			0	1,149	05/25/2035	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser	.	09/26/2016.	Paydown		138,971	138,971	138,971	138,971				0		138,971			0	1,007	10/25/2031	1FM
760985 7F 2	Residential Asset Mtg Prod Inc RMBS Ser	.	09/01/2016.	Paydown		28,405	29,176	17,551	17,551				0		17,551		10,854	10,854	994	07/25/2034	1FM
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser	.	09/01/2016.	Paydown		7,248	7,248	7,247	7,231		17		17		7,248			0	235	01/25/2034	1FM
760985 RZ 6	Residential Asset Mtg Prod Inc RMBS Ser	.	09/01/2016.	Paydown		19,183	19,183	8,176	8,176				0		8,176		11,007	11,007	828	02/25/2033	4FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser	.	09/01/2016.	Paydown		4,121	4,121	3,932	4,034		87		87		4,121			0	110	03/25/2033	1FM
760985 WP 2	Residential Asset Mtg Prod Inc RMBS Ser	.	09/01/2016.	Paydown		59,854	59,854	59,853	59,728		126		126		59,854			0	1,533	03/25/2033	1FM
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser	.	09/01/2016.	Paydown		9,512	9,512	9,512	9,489		23		23		9,512			0	315	09/25/2033	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser	.	09/01/2016.	Paydown		385,991	398,021	361,574	361,574				0		361,574		24,417	24,417	14,670	04/25/2035	1FM
76110H UV 9	Residential Accredit Loans Inc RMBS Ser	.	09/01/2016.	Paydown		110,278	110,278	106,522	108,094		2,184		2,184		110,278			0	3,955	06/25/2034	1FM
76110H X9 5	Residential Accredit Loans Inc RMBS Ser	.	09/01/2016.	Paydown		227,682	227,682	230,741	227,388		(142)		(142)		227,245		437	437	8,405	03/25/2035	4FM
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001	.	09/01/2016.	Paydown		9,462	9,462	9,460	9,443		20		20		9,462			0	363	09/25/2031	1FM
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001	.	09/01/2016.	Paydown		77,340	142,475	75,740	75,740				0		75,740		1,600	1,600	5,961	09/25/2031	6FM
76110W RQ 1	Residential Asset Sec Corp RMBS Ser 2003	.	09/01/2016.	Paydown		75,603	75,603	75,562	75,430		173		173		75,603			0	1,953	05/25/2033	1FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	.	09/01/2016.	Paydown		147,389	147,389	140,434	145,145		2,244		2,244		147,389			0	5,152	09/25/2034	1FM
76112B SV 3	Residential Asset Mtg Products RMBS Ser	.	09/01/2016.	Paydown		231,886	231,886	224,214	229,698		2,188		2,188		231,886			0	8,105	09/25/2034	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	.	09/01/2016.	Paydown		54,266	89,864	63,143	63,143				0		63,143		(8,877)	(8,877)	3,742	06/25/2036	1FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	.	09/01/2016.	Paydown		1,602	158,316	115,855	115,855				0		115,855		(114,253)	(114,253)	6,856	09/25/2037	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	.	09/01/2016.	Paydown		181,728	194,896	177,531	174,700		2,831		2,831		177,531		4,197	4,197	8,627	05/25/2037	3FM
761713 BQ 8	Reynolds American Inc Sr Nt 3.500% 08/	.	08/04/2016.	Maturity		8,250,000	8,250,000	8,283,614	8,282,346		(32,346)		(32,346)		8,250,000			0	288,750	08/04/2016	2FE
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	.	09/01/2016.	Paydown		358,384	390,092	337,676	337,571				0		337,571		20,813	20,813	15,356	06/25/2037	4FM
771196 AS 1	Roche Hldgs Inc Co Gtd Nt 6.000% 03/01	.	08/25/2016.	Call 111.5740		13,502,685	12,102,000	13,303,572	12,575,460		927,225		927,225		13,502,685			0	714,018	03/01/2019	1FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	.	09/01/2016.	Redemption 100.0000		188,473	188,473	197,764	192,941		(4,468)		(4,468)		188,473			0	8,711	11/01/2026	2
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	.	08/21/2016.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	22,900	02/21/2032	2
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	.	09/01/2016.	Paydown		408	408	412	406				0		406		2	2	19	06/25/2028	1FM
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	.	09/01/2016.	Paydown		148,951	148,951	148,944	148,641		310		310		148,951			0	4,444	06/25/2032	1FM
81441P CE 9	Security Natl Mtg Loan Tr RMBS Ser 2005-	.	09/01/2016.	Paydown		42,955	42,955	42,949	42,955				0		42,955			0	1,298	02/25/2035	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	.	09/01/2016.	Paydown		245,003	251,456	237,025	237,025				0		237,025		7,977	7,977	4,824	02/20/2047	2FM
82454N AA 6	Shiloh Texas Properties Ltd CTL 6.232%	.	08/15/2016.	Redemption 100.0000		321,951	321,951	341,223	329,008		(7,056)		(7,056)		321,951			0	20,064	02/15/2020	1
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B	.	08/15/2016.	Redemption 100.0000		81,002	81,002	81,002	81,002				0		81,002			0	4,253	02/15/2020	1
844741 AM 0	Southwest Airlines Co ABS PTC Ser A4 9	.	07/01/2016.	Redemption 100.0000		3,290	3,290	4,134	3,304		(13)		(13)		3,290			0	301	07/01/2016	1FE
844741 AS 7	Southwest Airlines Co ABS PTC Ser 1995-A	.	07/01/2016.	Redemption 100.0000		3,385,014	3,385,014	3,839,019	3,423,374		(38,360)		(38,360)		3,385,014			0	258,615	01/01/2018	1FE
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	.	09/01/2016.	Paydown		69,716	69,716	52,414	52,414		17,302		17,302		69,716			0	1,612	02/25/2037	5FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd	.	07/15/2016.	Redemption 100.0000		53,566	53,566	53,566	53,566				0		53,566			0	3,701	01/15/2019	1
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd	.	09/15/2016.	Redemption 100.0000		108,718	108,718	108,718	108,718				0		108,718			0	3,822	01/13/2019	1
861832 A# 0	Stonehenge Cap Fund NY LLC ABS Sr Struct	.	09/15/2016.	Redemption 100.0000		10,577	10,577	10,577	10,577				0		10,577			0	668	12/15/2016	1Z
863576 AC 8	Structured Asset Sec Corp RMBS Ser 2005-	.	09/01/2016.	Paydown		122,845	122,845	123,752	122,956		(111)		(111)		122,845			0	4,552	04/25/2035	3FM
863576 BF 0	Structured Asset Sec Corp RMBS Ser 2005-	.	09/01/2016.	Paydown		378,551	378,551	380,857	379,307		(77)		(77)		379,230		(679)	(679)	12,728	05/25/2035	1FM
863576 CJ 1	Structured Asset Sec Corp RMBS Ser 2005-	.	09/01/2016.	Paydown		476,017	476,017	464,865	469,002		7,015		7,015		476,017			0	16,423	05/25/2035	1FM
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004	.	09/01/2016.	Paydown		17,708	17,708	17,860	17,439		269		269		17,708			0	380	10/25/2034	1FM
86359B 5U 1	Structured Asset Sec Corp RMBS Ser 2005-	.	09/01/2016.	Paydown		51,560	51,560	46,057	45,931				0		45,931		5,629	5,629	1,979	03/25/2035	4FM
86359B G3 9	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		20,492	20,492	20,483	20,441		52		52		20,492			0	668	10/25/2034	1FM
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		3,661	3,661	3,661	3,657		4		4		3,661			0	128	03/25/2034	1FM
86359B MK 4	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		37,541	37,541	36,298	36,535		1,007		1,007		37,541			0	1,397	03/25/2034	5FM
86359B WR 8	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		100,694	100,694	101,355	100,770		(75)		(75)		100,694			0	1,833	07/25/2034	1FM
86359B XL 0	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		38,381	38,381	37,513	37,705		676		676		38,381			0	1,389	08/25/2034	1FM
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		41,937	41,937	41,924	41,835		102		102		41,937			0	1,309	09/25/2034	1FM
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004-	.	09/01/2016.	Paydown		35,216	35,216	35,722	35,430		(214)		(214)		35,216			0	1,310	09/25/2034	1FM
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-	.	09/01/2016.	Paydown		168,963	168,963	170,785	169,435		(472)		(472)		168,963			0	6,090	06/25/2035	3FM
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-	.	09/01/2016.	Paydown		95,880	96,071	96,352	95,935		(13)		(13)		95,923		(42)	(42)	3,189	12/25/2034	3FM
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-	.	09/26/2016.	Paydown		54,687	54,687	10,840	10,840		43,847		43,847		54,687			0	341	01/25/2037	1FM
86723C AC 2	Suncoke Energy Part LP/FI Sr Nt 7.375%	.	09/13/2016.	Credit Suisse First Boston		1,870,000	2,000,000	2,100,000	2,075,877		(16,257)		(16,257)		2,059,620		(189,620)	(189,620)	165,938	02/01/2020	3FE
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	.	09/10/2016.	Paydown		139,477	139,477	144,192	139,565		(88)		(88)		139,477			0	6,225	08/15/2039	1FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	.	09/30/2016.	Redemption 100.0000		172,243	172,243	172,243	172,243				0		172,243			0	7,912	03/30/2023	2FE
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/	.	09/30/2016.	Redemption 100.0000		980,084	980,084	980,084	980,084				0		980,084			0	56,355	09/30/2039	2FE
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/	.	09/30/2016.	Redemption 100.0000		424,386	424,386	424,386	424,386				0		424,386			0	20,689	09/30/2039	2FE
89615# AH 9	Trident Seafoods Corp Sr Sec Nt 5.960%	.	09/21/2016.	Maturity		23,000,000	23,000,000	23,000,000	23,000,000				0		23,000,000			0	1,370,800	09/21/2016	3
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200	.	09/12/2016.	Paydown		102,759	102,759	102,759	102,759				0		102,759			0	3,865	10/12/2026	1FE
90211E AF 2	Asset Backed Funding Ctf RMBS Ser 01-AQ1	.	08/01/2016.	Paydown		7,286	7,286	7,272	7,267		18		18		7,286			0	286	11/20/2030	1FM
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/	.	09/15/2016.	Redemption 100.0000		92,670	92,670	92,670	92,670				0		92,670			0	4,800	09/15/2018	1
90261X BY 7	Swiss Bank Corp-NY Sub Nt 5.875% 07/15	.	07/15/2016.	Maturity		40,000,000	40,000,000	42,821,650	40,317,748		(317,748)		(317,748)		40,000,000			0	2,350,000	07/15/2016	2FE
90332U AB 9	US Airways Pass-Thru Tr ABS Ser 1998-1B	.	07/30/2016.	Redemption 100.0000		164,554	164,554	166,200	165,676		(1,122)		(1,122)		164,554			0	12,095	07/30/2019	3FE
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1 5.250	.	09/29/2016.	Redemption 100.0000		26,376	26,376	26,216	26,261		116		116		26,376			0	1,050	05/27/2021	4FE
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A 7	.	07/02/2016.	Redemption 100.0000		168,792	168,792	168,792	168,792				0		168,792			0	12,828	01/02/2017	1FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5	.	07/02/2016.	Redemption 100.0000		136,646	136,646	136,646	136,646				0		136,646			0	6,944	01/02/2029	1
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6	.	09/15/2016.	Redemption 100.0000		120,403	120,403	120,403	120,403				0		120,403			0	4,537	10/15/2024	1
91736# AA 4	United States of America BIA CTL GSA Gtd	.	09/15/2016.	Redemption 100.0000		390,663	390,663	387,955	389,437		1,226		1,226		390,663			0	22,385	03/15/2024	1
91736# AB 2	United States of America BIA CTL GSA Gtd	.	09/15/2016.	Redemption 100.0000		56,085	56,085	56,085	56,085				0		56,085			0	3,365	03/15/2024	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	.	09/15/2016.	Redemption 100.0000		1,195,057	1,195,057	1,191,527	1,194,158		899		899		1,195,057			0	37,489	11/15/2018	1
91740# AA 8	United States of America BIA-2 CTL Alber	.	09/15/2016.	Redemption 100.0000		398,423	398,423	398,423	398,423				0		398,423			0	15,306	10/15/2025	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls	.	09/15/2016.	Redemption 100.0000		165,463	165,463	165,463	165,463				0		165,463			0	5,959	12/15/2026	1
91802M AA 8	Utility Contract Funding LLC Nt 7.944%	.	08/01/2016.	Call 101.1946		458,874	453,457	453,208	453,369		5,505		5,505		458,874			0	30,019	10/01/2016	2FE
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T	.	09/15/2016.	Redemption 100.0000		128,831	128,831	128,831	128,831				0		128,831			0	4,831	07/15/2031	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%	.	09/14/2016.	Redemption 100.0000		208,890	208,890	208,890	208,890				0		208,890			0	6,896	10/14/2031	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	.	09/15/2016.	Redemption 100.0000		21,150	21,150	21,150	21,150				0		21,150			0	588	04/15/2032	1
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	.	09/15/2016.	Redemption 100.0000		47,124	47,124	47,124	47,124				0		47,124			0	2,084	04/15/2022	2
929227 N8 5	Washington Mutual Mtg RMBS Ser 2003-S2 C	.	09/01/2016.	Paydown		25,231	25,231	24,537	25,043		188		188		25,231			0	848	05/25/2018	1FM
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	.	09/01/2016.	Paydown		385,084	385,084	379,398	381,629		3,455		3,455		385,084			0	6,415	10/25/2033	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	.	09/01/2016.	Paydown		163,696	163,696	156,330	159,547		4,149		4,149		163,696			0	6,015	06/25/2034	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	.	09/01/2016.	Paydown		88,308	191,279	180,798	180,798				0		180,798		(92,491)	(92,491)	3,584	11/25/2036	1FM
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1	.	09/07/2016.	Morgan/JP/Securities - Bonds		11,000,000	10,000,000	10,299,930	10,212,909		(28,326)		(28,326)		10,184,583		815,417	815,417	309,334	07/15/2046	1FM
92939K AF 5	WF-RBS Comm Mtg Tr CMBS Ser 2014-C24 Cl	.	09/07/2016.	Deutsche Bank Securities		15,270,879	14,250,000	14,677,286	14,615,564		(39,428)		(39,428)		14,576,135		694,744	694,744	369,726	11/15/2047	1FM
92979F AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-	.	09/01/2016.	Paydown		164,164	164,164	174,627	167,101		(2,938)		(2,938)		164,164			0	6,194	05/15/2046	1FM
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	.	09/01/2016.	Paydown		583,900	579,803	482,375	482,375				0		482,375		101,525	101,525	10,265	03/25/2037	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	.	09/01/2016.	Paydown		28,904	29,976	27,506	27,506				0		27,506		1,398	1,398	442	11/25/2036	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		349,051	349,051	351,506	350,562		(1,510)		(1,510)		349,051			0	13,160	03/25/2035	2FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		58,619	58,619	59,132	58,771		(152)		(152)		58,619			0	2,172	03/25/2035	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		851,583	851,583	850,941	850,941		642		642		851,583			0	31,709	04/25/2035	3FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		752,543	831,728	825,139	825,139				0		825,139		(72,597)	(72,597)	31,103	05/25/2035	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		520,374	533,823	535,653	535,027		(596)		(596)		534,432		(14,058)	(14,058)	20,321	06/25/2035	3FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		224,710	224,710	225,307	224,438		272		272		224,710			0	8,388	06/25/2035	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	.	09/01/2016.	Paydown		53,599	95,481	75,147	75,147				0		75,147		(21,548)	(21,548)	2,777	05/25/2036	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		213,454	230,348	204,992	204,992				0		204,992		8,463	8,463	8,357	08/25/2035	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		37,376	43,394	43,747	43,612		(4)		(4)		43,608		(6,233)	(6,233)	1,636	10/25/2035	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	.	07/01/2016.	Paydown		5,465	6,976	6,884	6,899				0		6,899		(1,434)	(1,434)	234	01/25/2036	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	.	09/01/2016.	Paydown		698,792	854,488	715,420	715,420				0		715,420		(16,628)	(16,628)	32,646	02/25/2036	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	.	09/01/2016.	Paydown		69,759	92,455	89,219	89,185				0		89,185		(19,426)	(19,426)	4,064	11/25/2034	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	.	09/01/2016.	Paydown		316,579	316,579	205,042	217,263		111,537	12,221	99,316		316,579			0	6,176	09/25/2036	1FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	.	09/01/2016.	Redemption 100.0000		14,772	14,772	14,772	14,772				0		14,772			0	655	08/01/2027	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	.	09/15/2016.	Redemption 100.0000		93,913	93,913	98,326	96,824		(2,911)		(2,911)		93,913			0	4,503	05/15/2032	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	.	09/10/2016.	Redemption 100.0000		25,066	25,066	25,066	25,066				0		25,066			0	1,110	10/10/2024	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	.	09/01/2016.	Redemption 100.0000		156,845	156,845	156,845	156,845				0		156,845			0	6,903	11/01/2022	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	.	09/01/2016.	Paydown		153,788	153,788	150,197	150,839		2,949		2,949		153,788			0	5,087	04/25/2034	1FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	09/01/2016.	Paydown		789,273	789,273	679,515	720,483		68,791		68,791		789,273			0	14,754	10/25/2035	1FM
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	09/01/2016.	Paydown		133,485	133,485	137,531	137,347		(3,863)		(3,863)		133,485			0	2,574	06/25/2035	1FM
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	09/01/2016.	Paydown		402,230	402,230	401,602	401,130		1,100		1,100		402,230			0	15,217	04/25/2035	1FM
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	09/01/2016.	Paydown		143,016	143,016	145,161	143,702		(686)		(686)		143,016			0	5,091	05/25/2035	1FM
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	09/01/2016.	Paydown		493,984	493,984	469,593	474,815		19,169		19,169		493,984			0	20,128	04/25/2036	1FM
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC	.	09/07/2016.	Morgan Stanley & Co Inc		13,711,445	13,000,000	13,389,376	13,352,750		(35,549)		(35,549)		13,317,202		394,244	394,244	302,184	04/15/2050	1FM
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX	.	09/07/2016.	Bank of America BISD Dealer		10,750,000	10,000,000	10,299,600	10,288,839		(24,339)		(24,339)		10,264,500		485,500	485,500	206,942	09/15/2057	1FM
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7	.	09/25/2016.	Redemption 104.4274		265,145	253,904	289,213	264,993		152		152		265,145			0	13,332	01/25/2023	2
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	.	09/15/2016.	Redemption 100.0000		31,754	31,754	31,754	31,754				0		31,754			0	1,358	01/15/2032	2
97181# BU 6	Wilmington Tr Co ABS Nt Ser A-Minerals P	.	07/01/2016.	Redemption 100.0000		20,053	20,053	20,053	20,053				0		20,053			0	1,508	07/01/2017	1
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7	.	07/15/2016.	Redemption 100.0000		181,537	181,537	181,537	181,537				0		181,537			0	12,951	12/23/2022	3
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt	G	07/26/2016.	Tax Free Exchange		7,649,772	7,721,542	7,605,719	7,641,001		8,771		8,771		7,649,772			0	250,194	08/06/2020	3FE
496902 AJ 6	Kinross Gold Corp Sr Nt 5.125% 09/01/2	I	08/29/2016.	Various		17,117,375	16,750,000	16,615,714	16,660,769		7,715		7,715		16,668,484		448,891	448,891	771,099	09/01/2021	3FE
496902 AK 3	Kinross Gold Corp Sr Nt 6.875% 09/01/4	I	08/11/2016.	Morgan Stanley & Co Inc		2,919,000	3,000,000	2,975,732	2,977,174		192		192		2,977,367		(58,367)	(58,367)	188,719	09/01/2041	3FE
878742 AW 5	Teck Cominco Ltd Co Gtd Nt 6.250% 07/1	I	09/20/2016.	Various		13,100,875	16,300,000	16,264,869	16,267,393		372		372		16,267,764		(3,166,889)	(3,166,889)	1,119,201	07/15/2041	4FE
878742 AZ 8	Teck Cominco Ltd Sr Nt 5.400% 02/01/43	I	07/27/2016.	Citigroup		2,070,000	3,000,000	2,994,240	2,994,482		54		54		2,994,536		(924,536)	(924,536)	162,000	02/01/2043	4FE
000000 00 0	KOKS OAO Sr Nt 10.750% 12/28/18	F	07/25/2016.	Direct		220,220	242,000	251,359	250,224		(1,398)		(1,398)		248,826		(28,606)	(28,606)	15,103	12/28/2018	4FE
000000 00 0	Alfa Bank SC Sr Nt 7.750% 04/28/21	F	08/04/2016.	Direct		513,000	450,000	465,750	465,327		(1,427)		(1,427)		463,901		49,099	49,099	26,628	04/28/2021	3FE
000000 00 0	Minerva SA Sr Nt 7.750% 01/31/23	F	09/15/2016.	Call 103.5000		724,500	700,000	678,705			45,795		45,795		724,500			0	61,031	01/31/2023	3FE
05543E AA 0	BCP Singapore VI Cayman Sec Nt 8.000%	F	09/21/2016.	Direct		863,726	875,000	867,594	868,311		667		667		868,978		(5,252)	(5,252)	62,584	04/15/2021	4FE
12657@ AA 7	Calittum I CTL Nt 4.130% 04/01/27	R	07/01/2016.	Redemption 100.0000		283,478	283,478	283,478	283,478				0		283,478			0	8,781	04/01/2027	2
134638 AA 3	Camposol SA Sr Nt 9.875% 02/02/17	F	07/29/2016.	Taxable Exchange		(8,689)					(11)		(11)		(11)		(8,679)	(8,679)	22,027	02/02/2017	5FE
29358Q AA 7	Ensco Plc Sr Nt 4.700% 03/15/21	R	07/01/2016.	Call 0.0000									0					0	70,500	03/15/2021	3FE
37253D AA 5	Geopark Latin Amer Chile 1st Lien Nt 7	F	09/23/2016.	Direct		330,625	375,000	297,188	306,089		9,522		9,522		315,611		15,014	15,014	31,068	02/11/2020	4FE
39807K AR 9	Greylock Synthetic CDO CDO Ser 2006-2A C	R	09/26/2016.	Morgan/JP/Securities - Bonds		20,410,000	20,000,000	20,000,000	20,000,000				0		20,000,000		410,000	410,000	1,404,713	03/20/2017	3AM
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt	R	07/01/2016.	Morgan Stanley & Co Inc		7,850,000	10,000,000	5,557,841	3,900,000	1,657,841			1,657,841		5,557,841		2,292,159	2,292,159	364,950	12/01/2035	6FE
71645W AN 1	Petrobras Intl Fin Co Co Gtd Nt 7.875%	F	09/26/2016.	Direct		602,286	555,000	566,100			(1,115)		(1,115)		564,985		37,301	37,301	23,553	03/15/2019	4FE
74040S AA 3	Preferred Term Sec Ltd XIII LBASS Residu	R	07/20/2016.	Direct		145,806	145,806						0				145,806	145,806		03/24/2034	6*
74041A AA 1	Preferred Term Sec XIII LBASS Flt Rt Nt	R	09/26/2016.	Paydown		930,892	930,892	721,441	706,252		224,639		224,639		930,892			0	9,657	03/24/2034	1FE
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	09/23/2016.	Paydown		74,103	74,103	4,115	666	3,449	69,988		73,437		74,103			0	617	03/23/2035	6FE
74041W AA 3	Preferred Term Sec XI LBASS Sec Nt 1.5	R	09/26/2016.	Paydown		799,597	799,597	599,698	622,799		176,798		176,798		799,597			0	7,744	09/24/2033	1FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	R	09/22/2016.	Paydown		12,016	12,016	10,300	10,481		1,534		1,534		12,016			0	138	03/22/2038	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	R	09/23/2016.	Paydown		7,205	7,205	5,346	3,970		3,235		3,235		7,205			0	116	06/23/2035	1AM
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl	R	09/29/2016.	Paydown		25,599	25,599		(59,682)	(255,431)	340,712		85,281		25,599			0	3,902	06/23/2035	6FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	R	09/22/2016.	Paydown		10,112	10,112	6,067	6,513		3,598		3,598		10,112			0	73	12/22/2035	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	R	07/01/2016.	Paydown		(2,184)	(2,184)	(2,185)	(2,184)				0		(2,184)			0	73	12/22/2035	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	R	09/22/2016.	Redemption 100.0000		10,951	10,951	10,951	10,951				0		10,951			0	79	03/22/2038	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl	R	09/22/2016.	Paydown		23,042	23,042	23,042	23,042				0		23,042			0	165	09/22/2036	1FE
74042W AD 6	Preferred Term Sec Ltd XVIII LBASS Nt Cl	R	09/23/2016.	Paydown		279,391	279,391	125,395		125,395	153,997		279,392		279,391			0	4,161	09/23/2035	6FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	R	09/22/2016.	Paydown		13,145	13,145	12,531	12,688		457		457		13,145			0	91	12/22/2036	1FE
741382 AA 3	Preferred Term Sec Ltd XV ABS Combo Nt P	R	09/26/2016.	Paydown		9,697	9,697	5,553	5,553		4,144		4,144		9,697			0	153	09/26/2034	1AM
74138N AA 7	Preferred Term Sec Ltd XiX ABS Combo Nt	R	09/23/2016.	Paydown		23,917	23,917	9,936	2,526	7,410	13,981		21,391		23,917			0	57	12/22/2036	6*
74138P AA 2	Preferred Term Sec Ltd XVIII LBASS Combo	R	09/23/2016.	Paydown		10,181	10,181	4,098	471	3,626	6,083		9,709		10,181			0		09/23/2035	6*
86960B AA 0	Svenska Handelsbanken AB Bk Gtd Nt 3.1	R	07/12/2016.	Maturity		20,000,000	20,000,000	19,998,200	19,999,796		204		204		20,000,000			0	625,000	07/12/2016	1FE
D9002# AD 3	Vaillant GmbH Gtd Sr Nt Ser B (EUR) 4	D	08/15/2016.	Maturity		17,581,248	17,581,248	19,995,840	17,075,064				0	2,920,776	17,581,248	(2,414,592)		(2,414,592)	623,560	08/15/2016	2
G09059 AA 7	BCP Singapore VI Cayman Sec Nt 8.000%	F	09/21/2016.	Direct		128,324	130,000	130,325	130,297		(41)		(41)		130,256		(1,932)	(1,932)	9,301	04/15/2021	4FE
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	09/01/2016.	Redemption 100.0000		360,964	360,964	360,964	360,964				0		360,964			0	13,130	03/01/2019	1
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	R	09/15/2016.	Redemption 100.0000		240,000	240,000	240,000	240,000				0		240,000			0	9,900	09/15/2027	3FE
M63751 AA 5	Koc Holdings AS Sr Nt 3.500% 04/24/20	F	07/22/2016.	Direct		486,250	500,000	493,125	494,045		727		727		494,773		(8,523)	(8,523)	13,222	04/24/2020	2FE
N3386# AN 9	Fugro NV Sr Nt Ser B 5.780% 08/17/21	F	08/10/2016.	Call 100.0000		1,989,528	1,989,528	1,600,029	1,602,163		387,365		387,365		1,989,528			0	101,271	08/17/2021	3
P19189 AA 0	Camposol SA Sr Nt 9.875% 02/02/17	F	07/29/2016.	Taxable Exchange		(724)					(502)		(502)		(502)		(221)	(221)	30,366	02/02/2017	5FE
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt 5.700% 01/	F	07/20/2016.	Direct		920,468	925,000	900,948	725,397		772		772		901,729		18,739	18,739	49,075	01/11/2025	4FE
P32506 AC 4	Credito Real Sab De CV Sr Nt 7.500% 03	F	07/20/2016.	Call 102.7500		462,375	450,000	455,250	257,316		8,559		8,559		462,375			0	28,781	03/13/2019	3FE
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt 7	F	09/23/2016.	Direct		576,746	676,000	546,486	559,582		14,885		14,885		574,467		2,279	2,279	53,206	02/11/2020	4FE
P9423F BK 4	TV Azetca SA DE CV Sr Nt 7.625% 09/18/	F	08/19/2016.	Direct		655,900	900,000	970,000	959,822		(9,382)		(9,382)		950,440		(294,540)	(294,540)	62,970	09/18/2020	4FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	F	07/14/2016.	Direct		321,750	300,000	308,100	307,500		(423)		(423)		307,077		14,673	14,673	20,781	04/04/2024	4FE
3899999. Total Bonds - Industrial and Miscellaneous						911,086,929	899,215,037	903,651,544	844,907,674	1,835,683	3,375,296	12,221	5,198,758	6,811,700	896,771,123	(5,863,820)	14,315,801	8,451,981	36,450,525	XXX	XXX
8399997. Total Bonds - Part 4						1,003,742,146	991,815,361	988,755,257	937,663,743	1,835,683	2,604,559	12,221	4,428,021	6,811,700	989,400,928	(5,863,820)	14,341,212	8,477,392	39,172,736	XXX	XXX
8399999. Total Bonds						1,003,742,146	991,815,361	988,755,257	937,663,743	1,835,683	2,604,559	12,221	4,428,021	6,811,700	989,400,928	(5,863,820)	14,341,212	8,477,392	39,172,736	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						1,003,742,146	XXX	988,755,257	937,663,743	1,835,683	2,604,559	12,221	4,428,021	6,811,700	989,400,928	(5,863,820)	14,341,212	8,477,392	39,172,736	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:...............0.

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity...	N/A........	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	.01/20/2016	.12/30/2016	3,211	6,962,597	...2,062.1000		69,393		193,484		193,484	124,091						003.............
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity...	N/A........	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	.01/20/2016	.12/30/2016	2,662	5,770,916	...2,008.5200		124,932		340,819		340,819	215,887						003.............
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity...	N/A........	Equity/ Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	.01/20/2016	.12/30/2016	...38,611	...83,719,658	...2,043.9400		847,131		2,213,108		...2,213,108	...1,365,976						003.............
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity...	N/A........	Equity/ Index	Citibank NA.......... E57ODZWZ7FF32TWEFA76..	.04/14/2016	.03/31/2017	1,019	2,209,142	...1,865.3800		161,019		192,844		192,844	31,825						003.............
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity...	N/A........	Equity/ Index	Citibank NA.......... E57ODZWZ7FF32TWEFA76..	.04/14/2016	.03/31/2017	...34,530	...74,870,840	...2,059.7400		1,493,432		1,856,052		...1,856,052	362,620						003.............
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	2,695,907	0	4,796,306	XXX	...4,796,306	...2,100,399	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P 500 Index PUT Options....................	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/23/2007	.12/30/2016	1,214	2,632,865	...1,354.7500	166,355			516		516	.......(24,682)						003.............
Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/23/2007	.12/30/2016	575	1,220,326	...1,724.9800	112,033			2,617		2,617	.......(30,659)						003.............
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/23/2007	.12/30/2016	2,076	4,017,366	...1,523.3300	241,592			962		962	.......(45,046)						003.............
S&P 500 Index PUT Options....................	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653...	.05/04/2007	.03/31/2017	1,460	3,165,566	...1,468.9600	220,949			8,034		8,034	.......(48,842)						003.............
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653...	.05/04/2007	.03/31/2017	1,924	3,724,208	...1,606.5600	324,369			11,384		11,384	.......(71,774)						003.............
S&P 500 Index PUT Options....................	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	Citibank NA.......... E57ODZWZ7FF32TWEFA76..	.07/26/2007	.06/30/2017	1,590	3,447,051	...1,548.9100	352,136			27,370		27,370	.......(66,368)						003.............
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A........	Equity/ Index	Citibank NA.......... E57ODZWZ7FF32TWEFA76..	.07/26/2007	.06/30/2017	2,246	4,347,684	...1,691.8600	312,565			44,994		44,994	.....(116,118)						003.............
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge...........	N/A........	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/04/2011	.03/31/2021	########	.240,000,000	..........1.0000	...23,529,639			27,078,285		.27,078,285	...2,544,030						003.............
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge...........	N/A........	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/04/2011	.03/31/2021	########	...75,000,000	..........1.0000	4,636,013												003.............
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge...........	N/A........	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	.04/04/2011	.03/31/2021	########	...82,500,000	..........1.0000	5,939,423												003.............
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge...........	N/A........	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	.122,622,998	..........1.0000	...13,628,802			33,530,973		.33,530,973	...2,052,908						003.............
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge...........	N/A........	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	.119,849,732	..........1.0000	5,972,229												003.............

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	31,279,731	1.0000	2,085,904												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	260,318,441	1.0000	12,503,785												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	40,050,902	1.0000	1,478,291												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	164,622,464	1.0000	7,546,789												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.04/27/2011	.03/31/2021	########	30,036,006	1.0000	1,779,915												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/31/2008	.03/31/2038	########	201,281,040	1.0000	14,450,000			13,254,203		13,254,203	961,917						003
Equity Basket Options PUT - Asian Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/31/2008	.09/28/2018	70,000	135,479,245	1,743.0102	11,041,100			29,443		29,443	(241,110)						003
Equity Basket Options PUT - Asian Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/15/2008	.09/28/2018	20,000	38,708,356	1,743.0102	2,458,400			14		14	(7,242)						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	########	99,600,000	1.0000	12,141,961			40,094,999		40,094,999	3,284,763						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	########	157,630,000	1.0000	9,414,357												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	########	116,930,000	1.0000	7,728,512												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	########	110,990,000	1.0000	11,546,029												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27..	.05/13/2011	.03/31/2021	########	55,870,000	1.0000	3,725,128												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76...	.06/02/2011	.03/31/2021	########	43,645,957	1.0000	4,228,307			61,633,425		61,633,425	7,022,059						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76...	.06/02/2011	.03/31/2021	########	47,912,468	1.0000	5,488,732												003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	45,674,171	1.0000	5,961,884												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	50,747,167	1.0000	6,072,754												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	48,278,459	1.0000	5,315,245												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	49,588,299	1.0000	5,346,550												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	64,638,405	1.0000	8,407,578												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	68,336,862	1.0000	5,777,960												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021	########	49,630,385	1.0000	7,415,419												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021	########	33,225,387	1.0000	4,684,979			20,750,582		20,750,582	1,783,854						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021	########	28,619,692	1.0000	5,961,567												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021	########	62,714,088	1.0000	5,653,395												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021	########	40,484,257	1.0000	8,250,100												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021	########	33,225,387	1.0000	4,610,839			20,558,357		20,558,357	1,892,401						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021	########	28,619,692	1.0000	5,590,815												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021	########	62,714,088	1.0000	5,827,164												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021	########	40,484,257	1.0000	8,334,396												003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021	########	72,843,370	1.0000	9,184,831			25,261,721		25,261,721	1,856,449						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021	########	43,007,665	1.0000	9,494,889												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021	########	38,997,497	1.0000	9,642,906												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2011	06/30/2021	########	72,843,370	1.0000	9,191,959			24,899,914		24,899,914	1,928,887						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2011	06/30/2021	########	43,007,665	1.0000	9,487,323												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2011	06/30/2021	########	38,997,497	1.0000	9,640,212												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	08/17/2011	06/30/2021	########	205,889,663	1.0000	31,743,840			26,340,135		26,340,135	1,578,996						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	08/17/2011	06/30/2021	########	106,762,129	1.0000	16,184,140												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	08/31/2011	06/30/2021	########	297,752,595	1.0000	50,559,502			42,881,580		42,881,580	4,631,786						003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	08/31/2011	06/30/2021	########	50,065,794	1.0000	6,742,054												003
Structured Equity Basket Options PUT Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/09/2011	06/30/2021	########	169,154,517	1.0000	39,940,499			34,895,480		34,895,480	4,076,532						003
Equity Basket Options PUT - Sellback Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2011	06/30/2021	########	169,154,517	1.0000	43,579,969			26,726,990		26,726,990	2,813,743						003
Equity Basket Options PUT - Sellback Options (GDDUEAFE, LBUSTRUU,RU20INTR,SPTR,SDTRMDCP)	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2011	06/30/2021	########	74,998,750	1.0000	19,322,234			16,667,289		16,667,289	1,247,541						003
-	-	-	-	-						-												-	-
0099999. Total-Purchased Options-Hedging Other-Put Options											520,978,317	0	0	414,699,268	XXX	414,699,268	37,024,026	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											520,978,317	2,695,907	0	419,495,574	XXX	419,495,574	39,124,425	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											0	2,695,907	0	4,796,306	XXX	4,796,306	2,100,399	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											520,978,317	0	0	414,699,268	XXX	414,699,268	37,024,026	0	0	0	0	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0429999. Total-Purchased Options										520,978,317	2,695,907	0	419,495,574	XXX	419,495,574	39,124,425	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101197	B 1-1	Interest	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	R 3M (0.29594)			(237,034)			(1,452,158)					78,567		100 / 0.9992
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(237,034)	0	XXX	(1,452,158)	0	0	0	0	78,567	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	USD (5.5 EUR)			32,756	355,000		251,755		(74,600)			37,725		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	USD (5.5 EUR)			32,756	355,000		251,755		(74,600)			37,725		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	USD (5.5 EUR)			82,745	882,500		634,440		(186,500)			94,240		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	USD (5.5 EUR)			82,745	882,500		634,440		(186,500)			94,240		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	USD (5.5 EUR)			75,090	754,000		644,268		(149,200)			76,088		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	USD (5.5 EUR)			112,635	1,131,000		966,402		(223,800)			114,132		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	SD (5.736 EUR)			437,903	9,869,100		8,371,068		(1,249,550)			509,449		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,921,680	SD (4.101 GBP)			83,007	1,581,840		1,579,554		1,270,080			161,565		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	SD (4.101 GBP)			76,090	1,450,020		1,447,925		1,164,240			148,102		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	SD (4.101 GBP)			76,090	1,450,020		1,447,925		1,164,240			148,102		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	SD (4.101 GBP)			76,090	1,450,020		1,447,925		1,164,240			148,102		100 / 100
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	GBP LIBOR 3M)			362,001	3,123,362		5,678,875		1,751,032			229,964		100 / 100
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	GBP LIBOR 3M)			905,003	7,808,404		14,197,188		4,377,581			574,909		100 / 100
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	GBP LIBOR 3M)			203,626	1,756,891		3,194,367		984,956			129,355		100 / 100
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	GBP LIBOR 3M)			203,626	1,756,891		3,194,367		984,956			129,355		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AB9	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	USD (3.11 EUR)			232,529	2,634,500		2,671,831		(410,300)			209,623		100 / 100
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	(2.81063 GBP)			513,585	5,667,200		9,662,794		2,469,600			425,472		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AA1	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	USD (2.67 EUR)			283,118	3,353,000		3,383,738		(522,200)			209,390		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- Q1297#AE8	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	ISD (1.65 EUR)			389,407	3,277,500		3,503,620		(708,700)			304,596		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AM3	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	ISD (4.51 GBP)			138,188	3,418,200		3,753,267		1,587,600			269,095		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1835#AA6	D 1-1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	ISD (3.63 GBP)			349,814	9,726,000		9,819,715		5,292,000			697,145		100 / 100
Pay Fixed AUD Receive Float USD Currency Swap	AFS Bond -- Q7794#AF0	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	ISD (6.28 AUD)			(71,291)	3,775,200		3,980,609		(831,600)			370,292		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	ISD (3.43 GBP)			119,257	2,778,000		2,749,273		1,764,000			236,070		100 / 100
Pay Fixed DKK Receive Float USD Currency Swap	AFS Bond -- K3752#AH1	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	JSD (2.35 DKK)			291,683	(36,757)		(904,301)		(880,144)			371,061		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G1696#BH8	D 1-1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	ISD (1.82 EUR)			546,344	213,500		(305,415)		(1,305,500)			489,821		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	ISD (5.78 EUR)			117,398	2,504,100		1,926,101		(317,050)			154,835		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AJ0	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	ISD (4.53 GBP)			188,764	3,896,000		3,268,757		3,528,000			507,136		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AG6	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	ISD (4.11 GBP)			92,573	1,948,000		1,798,877		1,764,000			190,894		100 / 100
Pay Fixed CAD Receive Float USD Currency Swap	AFS Bond -- C7051*AA8	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	ISD (3.86 CAD)			12,639	(356,704)		(445,468)		(1,371,759)			399,246		100 / 100
Pay Fixed CHF Receive Float USD Currency Swap	AFS Bond -- 249030C*6	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	ISD (0.86 CHF)			562,253	(1,144,274)		(711,650)		(788,441)			373,008		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 249030C@4	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	ISD (2.05 EUR)			211,659	(898,500)		(1,288,320)		(559,500)			241,990		100 / 100
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G6596#AA4	D 1-1	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	ISD (4.07 GBP)			154,581	3,717,600		3,964,005		2,116,800			350,711		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G9006@AJ5	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	ISD (1.69 EUR)			84,596	35,444		(148,578)		35,444			176,784		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G9006@AJ5	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	ISD (1.69 EUR)			74,123	31,056		(130,183)		31,056			154,897		100 / 100
Pay Fixed SEK Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	JSD (2.52 SEK)				361,271		(122,211)		361,271			396,798		100 / 100
Pay Fixed SEK Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	JSD (2.52 SEK)				361,271		(122,211)		361,271			396,798		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026		16,218,250	USD (1.2 EUR)				(72,500)		(10,151)		(72,500)			258,114		100 / 100
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- F1840#AA0	D 1-1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	SD (1.839 EUR)			447,501	(1,327,500)		(3,459,244)		(1,327,500)			758,740		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	7,580,886	78,468,155	XXX	86,777,110	0	20,932,421	0	0	10,575,566	XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0909999. Total-Swaps-Hedging Effective										0	0	7,343,852	78,468,155	XXX	85,324,952	0	20,932,421	0	0	10,654,133	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2025		78,000,000	ISD LIBOR 3M)			876,882	4,756,186		4,756,186	5,077,831				1,177,456		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2025		106,000,000	ISD LIBOR 3M)			1,289,868	7,339,461		7,339,461	6,873,901				1,601,815		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/07/2011	07/11/2026		12,900,000	)R 3M (0.2895)			(304,420)	(2,761,504)		(2,761,504)	(845,932)				201,748		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2011	07/11/2021		9,600,000	)R 3M (0.2895)			(191,121)	(943,831)		(943,831)	(183,467)				104,952		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2041		218,530,000	R 3M (0.28525)			(5,518,553)	(100,042,209)		(100,042,209)	(41,301,260)				5,441,053		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/12/2009	03/16/2039		16,000,000	R 3M (0.29188)			(317,149)	(4,633,246)		(4,633,246)	(2,614,501)				379,231		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/28/2011	08/01/2021		10,000,000	ISD LIBOR 3M)			182,262	884,643		884,643	209,870				109,981		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2018		8,700,000	ISD LIBOR 3M)			72,135	115,568		115,568	25,632				59,722		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2026		9,100,000	ISD LIBOR 3M)			148,479	1,128,142		1,128,142	632,193				143,093		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2038		2,150,000	ISD LIBOR 3M)			68,199	1,226,923		1,226,923	370,283				49,933		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2028		3,160,000	R 3M (0.28844)			(98,790)	(1,106,141)		(1,106,141)	(253,319)				53,743		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2023		8,170,000	R 3M (0.28844)			(247,819)	(1,750,327)		(1,750,327)	(238,280)				104,662		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2018		3,100,000	R 3M (0.28844)			(87,289)	(162,984)		(162,984)	58,670				19,370		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2023		10,000,000	ISD LIBOR 3M)			176,320	1,146,032		1,146,032	440,476				133,985		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2008	11/28/2023		8,000,000	ISD LIBOR 3M)			153,767	1,031,929		1,031,929	342,223				107,065		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/12/2010	02/16/2025		2,600,000	R 3M (0.28438)			(70,683)	(591,498)		(591,498)	(129,318)				37,647		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/07/2010	06/09/2017		7,800,000	ISD LIBOR 3M)			130,822	103,866		103,866	(105,405)				32,405		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2017		9,700,000	ISD LIBOR 3M)			140,515	120,465		120,465	(104,621)				42,098		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2025		8,900,000	ISD LIBOR 3M)			185,797	1,490,438		1,490,438	508,258				131,700		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2030		7,900,000	ISD LIBOR 3M)			174,697	1,961,923		1,961,923	798,837				146,532		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2010	01/07/2017		13,100,000	ISD LIBOR 3M)			273,051	90,632		90,632	(248,952)				34,112		001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2010	08/27/2017		7,900,000	SD LIBOR 3M)			83,980	78,981		78,981	(50,362)				37,615		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2040		5,300,000	SD LIBOR 3M)			121,932	2,043,314		2,043,314	941,105				129,199		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl. E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2026		47,100,000	SD LIBOR 3M)			1,145,316	10,089,727		10,089,727	2,847,158				718,443		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl. E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2031		31,800,000	SD LIBOR 3M)			819,301	10,075,630		10,075,630	3,372,875				601,465		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2031		32,600,000	BOR 3M (0.314)			(911,443)	(11,560,788)		(11,560,788)	(3,480,572)				618,306		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/14/2011	02/16/2026		49,700,000	BOR 3M (0.314)			(1,326,537)	(12,049,609)		(12,049,609)	(2,975,797)				761,331		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2011	02/09/2018		9,000,000	BOR 3M (0.312)			(173,896)	(268,572)		(268,572)	107,500				52,510		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/14/2011	02/16/2018		40,100,000	BOR 3M (0.314)			(776,772)	(1,213,508)		(1,213,508)	474,865				235,604		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	01/29/2008	01/31/2018		17,150,000	SD LIBOR 3M)			464,895	742,023		742,023	(338,538)				99,151		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	01/29/2008	01/31/2028		42,540,000	SD LIBOR 3M)			1,299,918	14,261,285		14,261,285	3,314,557				716,343		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl. E58DKGMJYYYJLN8C3868	06/13/2011	06/15/2021		12,900,000	OR 3M (0.3095)			(236,871)	(1,125,249)		(1,125,249)	(251,385)				139,975		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/30/2011	07/05/2018		7,900,000	BOR 3M (0.301)			(120,205)	(230,349)		(230,349)	36,673				52,427		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl. E58DKGMJYYYJLN8C3868	07/07/2011	07/11/2041		9,700,000	OR 3M (0.2895)			(251,457)	(4,613,559)		(4,613,559)	(1,844,646)				241,501		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2010	02/03/2017		8,300,000	SD LIBOR 3M)			164,768	65,576		65,576	(149,443)				24,383		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2016		10,600,000	SD LIBOR 3M)			57,176	8,687		8,687	(43,938)				21,488		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2012	06/07/2017		12,600,000	SD LIBOR 3M)			32,136	4,248		4,248	5,376				52,139		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/01/2011	06/03/2021		8,800,000	SD LIBOR 3M)			163,511	774,399		774,399	165,815				95,153		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2013	04/03/2020		10,400,000	BOR 3M (0.306)			(63,249)	(122,242)		(122,242)	(203,516)				97,416		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2013	02/05/2023		11,600,000	SD LIBOR 3M)			119,875	524,425		524,425	484,703				146,195		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2008	03/26/2018		3,400,000	SD LIBOR 3M)			88,276	156,366		156,366	(58,902)				20,716		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	01/19/2016	01/21/2026		97,200,000	OR 3M (0.6186)			(854,714)	(4,253,464)		(4,253,464)	(4,253,464)				1,483,301		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	01/19/2016	01/21/2026		97,000,000	OR 3M (0.6186)			(875,441)	(4,329,618)		(4,329,618)	(4,329,618)				1,480,249		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/01/2013	11/05/2018		4,900,000	ISD LIBOR 3M)			31,975	48,213		48,213	31,208				35,492		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	01/05/2009	01/07/2024		16,400,000	IBOR 3M (0.29)			(300,556)	(2,007,482)		(2,007,482)	(732,857)				221,156		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/01/2013	11/05/2023		6,400,000	DR 3M (0.2656)			(102,148)	(629,705)		(629,705)	(285,391)				85,275		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/01/2013	11/05/2033		8,300,000	DR 3M (0.2656)			(178,226)	(2,274,110)		(2,274,110)	(1,053,880)				171,660		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/01/2013	11/05/2016		8,000,000	ISD LIBOR 3M)			4,984	(697)		(697)	5,216				12,562		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/01/2013	11/05/2043		5,500,000	ISD LIBOR 3M)			124,743	2,263,022		2,263,022	1,101,048				143,198		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/01/2013	11/05/2020		13,900,000	DR 3M (0.2656)			(157,946)	(554,410)		(554,410)	(270,188)				140,750		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/12/2015	08/14/2035		12,000,000	ISD LIBOR 3M)			172,268	1,634,608		1,634,608	1,610,320				260,722		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2017		15,000,000	DR 3M (0.3205)			(39,722)	(1,558)		(1,558)	(42,677)				79,683		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	02/09/2012	02/13/2022		4,000,000	ISD LIBOR 3M)			44,925	191,056		191,056	129,481				46,370		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2020		19,000,000	DR 3M (0.3114)			(135,367)	(326,990)		(326,990)	(442,009)				192,649		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2020		27,000,000	DR 3M (0.3205)			(212,946)	(569,427)		(569,427)	(614,185)				274,402		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/16/2013	08/20/2020		9,500,000	DR 3M (0.2741)			(128,613)	(463,746)		(463,746)	(149,832)				93,690		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2025		78,000,000	ISD LIBOR 3M)			875,712	4,742,799		4,742,799	5,078,425				1,177,456		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2025		106,000,000	ISD LIBOR 3M)			1,270,477	7,312,119		7,312,119	6,875,107				1,601,815		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	04/10/2012	04/12/2019		8,400,000	ISD LIBOR 3M)			60,504	115,823		115,823	81,668				66,825		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	07/07/2011	07/11/2031		13,100,000	DR 3M (0.2895)			(326,824)	(4,068,955)		(4,068,955)	(1,440,970)				251,867		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/24/2011	08/26/2018		8,200,000	ISD LIBOR 3M)			75,491	131,817		131,817	17,376				56,576		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	04/20/2012	04/24/2022		9,200,000	ISD LIBOR 3M)			100,109	428,151		428,151	314,521				108,536		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	12/01/2011	12/05/2016		10,700,000	R 3M (0.32944)			(58,211)	(9,652)		(9,652)	44,461				22,750		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/26/2015	08/28/2045		8,000,000	ISD LIBOR 3M)			121,494	1,618,679		1,618,679	1,545,205				215,142		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2017		10,000,000	DR 3M (0.3114)			(21,033)	6,227		6,227	(32,505)				52,669		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2025		106,000,000	ISD LIBOR 3M)			1,272,862	7,339,461		7,339,461	6,873,901				1,601,815		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	07/06/2016	07/08/2026		50,000,000	ISD LIBOR 3M)			75,388	(519,878)		(519,878)	(519,878)				781,639		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2025		78,000,000	ISD LIBOR 3M)			874,249	4,726,065		4,726,065	5,079,168				1,177,456		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	07/06/2016	07/08/2026		50,000,000	ISD LIBOR 3M)			75,331	(522,166)		(522,166)	(522,166)				781,639		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	09/02/2016	09/06/2026		50,000,000	ISD LIBOR 3M)			23,136	226,764		226,764	226,764				788,183		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39	09/02/2016	09/06/2026		50,000,000	ISD LIBOR 3M)			23,275	245,363		245,363	245,363				788,183		001
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	(427,201)	(72,456,438)	XXX	(72,456,438)	(13,763,743)	0	0	0	29,167,374	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3	D 1-1	Credit.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2008	12/20/2018		2,000,000	) LIBOR 3M (0)			(31,967)	(75,073)		(75,073)	15,347						006
0929999. Total-Swaps-Hedging Other-Credit Default										0	0	(31,967)	(75,073)	XXX	(75,073)	15,347	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	(459,167)	(72,531,511)	XXX	(72,531,511)	(13,748,396)	0	0	0	29,167,374	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(664,235)	(72,456,438)	XXX	(73,908,596)	(13,763,743)	0	0	0	29,245,941	XXX	XXX
1169999. Total-Swaps-Credit Default										0	0	(31,967)	(75,073)	XXX	(75,073)	15,347	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	7,580,886	78,468,155	XXX	86,777,110	0	20,932,421	0	0	10,575,566	XXX	XXX
1209999. Total-Swaps										0	0	6,884,684	5,936,643	XXX	12,793,441	(13,748,396)	20,932,421	0	0	39,821,506	XXX	XXX
1399999. Total-Hedging Effective										0	0	7,343,852	78,468,155	XXX	85,324,952	0	20,932,421	0	0	10,654,133	XXX	XXX
1409999. Total-Hedging Other										520,978,317	2,695,907	(459,167)	346,964,063	XXX	346,964,063	25,376,030	0	0	0	29,167,374	XXX	XXX
1449999. TOTAL										520,978,317	2,695,907	6,884,684	425,432,217	XXX	432,289,015	25,376,030	20,932,421	0	0	39,821,506	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION INCOME GENERATION
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
6	77	3,850	S&P 500 MINI Futures Contract..	Annuity	N/A	Index	12/15/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016.	2,157.8661	2,160.5000	56,796					10,140	10,140	399,000	1	50
12829999. Total-Long Futures-Hedging Other												56,796	0	0	0	0	10,140	10,140	399,000	XXX	XXX
1329999. Total-Long Futures												56,796	0	0	0	0	10,140	10,140	399,000	XXX	XXX
Short Futures																					
Hedging Other																					
6	89	4,450	S&P 500 MINI Futures Contract..	Minimum Annuity Benefit	N/A	Index	12/15/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016.	2,169.8479	2,160.5000	(62,229)					41,598	41,598	415,800	1	50
6	5,382	269,100	S&P 500 MINI Futures Contract..	Hedge	N/A	Index	12/15/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016.	2,165.0845	2,160.5000	(3,283,045)					1,233,702	1,233,702	22,839,600	1	50
6	20	2,000	S&P 400 E-MINI Futures Contract	Minimum Annuity Benefit	N/A	Index	12/15/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016.	1,570.9452	1,549.6000	(27,000)					42,690	42,690	124,000	1	100
6	1,021	102,100	S&P 400 E-MINI Futures Contract	Hedge	N/A	Index	12/15/2016.	CME SNZ2OJLFK8MNNCLQOF39	09/15/2016.	1,561.2789	1,549.6000	(1,411,748)					1,192,420	1,192,420	6,355,000	1	100
6	65	3,250	Contract	Minimum Annuity Benefit	N/A	Index	12/15/2016.	ICE 5493004R83R1LVX2IL36	09/15/2016.	1,717.2284	1,706.7000	(48,912)					34,217	34,217	268,800	1	50
6	4,885	244,250	Contract	Hedge	N/A	Index	12/15/2016.	ICE 5493004R83R1LVX2IL36	09/15/2016.	1,713.6718	1,706.7000	(3,710,507)					1,702,869	1,702,869	20,008,800	1	50
6	9	900	Futures Contract	Minimum Annuity Benefit	N/A	Index	12/15/2016.	ICE 5493004R83R1LVX2IL36	09/15/2016.	1,252.1917	1,248.3000	(10,890)					3,503	3,503	53,100	1	100
6	275	27,500	Futures Contract	Hedge	N/A	Index	12/15/2016.	ICE 5493004R83R1LVX2IL36	09/15/2016.	1,246.7041	1,248.3000	(332,750)					(43,888)	(43,888)	1,622,500	1	100
6	13	26,000	Contract	Annuity	N/A	Rate	12/15/2016.	CBT 549300EX04Q2QBFQTQ27	09/15/2016.	109.1905	109.2300	1,219					(1,028)	(1,028)	19,050	2	2,000
13429999. Total-Short Futures-Hedging Other												(8,885,864)	0	0	0	0	4,206,084	4,206,084	51,706,650	XXX	XXX
1389999. Total-Short Futures												(8,885,864)	0	0	0	0	4,206,084	4,206,084	51,706,650	XXX	XXX
1409999. Total-Hedging Other												(8,829,067)	0	0	0	0	4,216,224	4,216,224	52,105,650	XXX	XXX
1449999. TOTAL												(8,829,067)	0	0	0	0	4,216,224	4,216,224	52,105,650	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	56,261,550	(4,155,900)	52,105,650
Total Net Cash Deposits	56,261,550	(4,155,900)	52,105,650

(a)	Code	Description of Hedged Risk(s)
	1	Hedges the equity risk of a liability
	2	Hedges the interest rate risk of a liability

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	52,105,650		52,105,650	58,015	(8,887,082)	58,015	52,105,650	52,105,650
NAIC 1 Designation												
Bank of America Corp.	B4TYDEB6GKMZO031MB27	Y	Y	104,721,263	88,071,520		0	99,890,770		0	1,063,582	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	83,599,000	106,971,578	(75,073)	23,297,505	110,958,601	(75,073)	27,284,528	1,031,342	1,031,342
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y		213,500	(1,327,500)	0		(3,764,659)	0	1,248,561	134,561
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	167,488,900	169,318,836	(2,594,220)	0	168,314,616	(3,101,013)	0	4,027,670	3,263,386
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	16,289,000	23,236,255	(6,330,305)	616,949	23,236,255	(7,782,463)	0	2,148,616	2,148,616
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	31,014,000	47,090,718	(16,024,621)	52,097	47,090,718	(16,024,621)	52,097	1,198,683	1,198,683
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		8,687		8,687	8,687		8,687	21,488	21,488
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	60,969,000	60,723,935	(36,757)	0	60,968,687	(904,301)	0	1,396,436	1,114,614
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	76,000	19,419		0	19,419		0		0
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		6,697,342	(105,619,286)	0	6,943,748	(105,619,286)	0	6,783,325	0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	937,000	1,765,000		828,000	1,268,880		331,880	188,480	188,480
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	643,000	774,399	(230,349)	0	774,399	(230,349)	0	147,580	48,630
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	1,360,000	1,188,296		0	1,188,296		0	127,781	0
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y		2,747,411		2,747,411	2,747,411		2,747,411		0
0299999. Total NAIC 1 Designation				467,097,163	508,826,894	(132,238,111)	27,550,648	523,410,483	(137,501,766)	30,424,602	19,383,545	9,149,801
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	10,487,000	24,868,062	(11,829,360)	2,551,702	22,404,924	(11,829,360)	88,564	2,421,782	2,421,782
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y	13,601,500	16,230,231	(3,019,451)	0	16,230,231	(3,019,451)	0	1,043,202	652,482
0399999. Total NAIC 2 Designation				24,088,500	41,098,292	(14,848,811)	2,551,702	38,635,155	(14,848,811)	88,564	3,464,984	3,074,263
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	27,192,561	43,125,812	(20,531,858)	0	43,125,812	(20,531,858)	0	16,972,978	12,374,370
0999999. Gross Totals				518,378,224	645,156,648	(167,618,780)	82,208,000	605,229,465	(181,769,518)	30,571,181	91,927,156	76,704,084
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					645,156,648	(167,618,780)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
CBT - Futures	549300EX04Q2QBFQTQ27	Cash		Cash	19,050	19,050	19,050		I
CME - Futures	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	30,133,400	30,133,400	30,133,400		I
ICE - Futures	5493004R83R1LVX2IL36	Cash		Cash	21,953,200	21,953,200	21,953,200		I
BNP Paribas - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	3,110,000	3,110,000	3,110,000		V
Morgan Stanley Capital Services - OTC	4PQUHN3JPFGFNF3BB653	Cash		Cash	64,723,000	64,723,000	64,723,000		V
Morgan Stanley Capital Services - OTC	4PQUHN3JPFGFNF3BB653	Security	912833 KL 3	U S Treasury Principal Strips	14,413,424	14,437,000	14,019,501	02/15/2017	V
Morgan Stanley Capital Services - OTC	4PQUHN3JPFGFNF3BB653	Security	912833 KQ 2	U S Treasury Principal Strips	24,749,675	25,000,000	22,755,006	02/15/2018	V
Wells Fargo - CME	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	3,239,605	3,239,605	3,239,605		I
Wells Fargo - CME	SNZ2OJLFK8MNNCLQOF39	Security	718172 AA 7	Philip Morris Intl Inc Sr Nt	17,110,832	16,000,000	16,295,899	05/16/2018	I
Wells Fargo - CME	SNZ2OJLFK8MNNCLQOF39	Security	913017 BQ 1	United Technologies Corp Sr Nt	2,772,560	2,500,000	2,556,289	02/01/2019	I
0199999. Totals					182,224,746	181,115,255	178,804,950	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America - OTC	G5GSEF7VJP5I7OUK5573	Cash		Cash			XXX		V
Barclays Bank PLC - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	83,599,000	83,599,000	XXX		V
BNP Paribas - OTC	E57ODZWZ7FF32TWEFA76	Cash		Cash			XXX		V
Citibank NA - OTC	E58DKGMJYYYJLN8C3868	Cash		Cash	167,488,900	167,488,900	XXX		V
Credit Suisse Intl - OTC	7LTWFZYICNSX8D621K86	Cash		Cash	16,289,000	16,289,000	XXX		V
Deutsche Bank AG - OTC	W22LROWP2IHZNBB6K528	Cash		Cash	10,487,000	10,487,000	XXX		V
Goldman Sachs International Ltd - OTC	7H6GLXDRUGQFU57RNE97	Cash		Cash	31,014,000	31,014,000	XXX		V
HSBC - OTC	GDWTXX036O1TB7DW3U69	Cash		Cash			XXX		V
JPMorgan Chase & Co - OTC	4PQUHN3JPFGFNF3BB653	Cash		Cash	60,969,000	60,969,000	XXX		V
Merrill Lynch Capital Services - OTC	RR3QWICWWIPCS8A4S074	Cash		Cash	13,601,500	13,601,500	XXX		V
Morgan Stanley Capital Services - OTC	O2RNE8IBXP4R0TD8PU41	Cash		Cash			XXX		V
Morgan Stanley & Co International Ltd - OTC	WAM6YERMS7OXFZUOY219	Cash		Cash	76,000	76,000	XXX		V
Royal Bank of Scotland PLC - OTC	KJNXBSWZVIKEX4NFOL81	Cash		Cash	937,000	937,000	XXX		V
Societe Generale - OTC	B4TYDEB6GKMZO031MB27	Cash		Cash	643,000	643,000	XXX		V
UBS AG - OTC	B4TYDEB6GKMZO031MB27	Cash		Cash	1,360,000	1,360,000	XXX		V
Wells Fargo - CME	B4TYDEB6GKMZO031MB27	Cash		Cash	27,192,561	27,192,561	XXX		V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128M7 R3 2	FHLMC Giant Pool #G05606	8,283,238	7,536,410	XXX	07/15/2039	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128MD M7 5	FHLMC Giant Pool #G14682	4,869,902	4,692,557	XXX	02/15/2028	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128ME DM 0	FHLMC Gold Pool #G15308	2,037,212	1,931,091	XXX	04/15/2030	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128MJ SN 1	FHLMC Pool #G08524	17,389,213	16,699,009	XXX	03/15/2043	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128MM MQ 3	FHLMC Giant Pool #G18366	3,670,826	3,472,363	XXX	10/15/2025	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128MM SD 6	FHLMC Giant Pool #G18515	6,763,600	6,521,634	XXX	06/15/2029	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128PS 2S 5	FHLMC Gold Pool #J13485	1,480,672	1,400,620	XXX	11/15/2025	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3128PT UX 1	FHLMC Pool #J14198	1,870,047	1,768,943	XXX	01/15/2026	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3132KF LN 0	FGLMC Gold Pool #V61233	3,520,586	3,394,638	XXX	06/15/2031	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3136AD XV 6	FNMA REMIC Ser 2013-26 Cl NE	1,495,591	1,425,526	XXX	09/25/2039	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3137BC EH 7	FHLMC REMIC Ser 4369 Cl AB	3,318,678	3,205,216	XXX	07/15/2044	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	3138NY FU 4	FNMA Pool #AR1978	7,449,748	7,149,930	XXX	01/25/2043	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	31397J U8 5	FHLMC REMIC Ser 3346 Cl FT	19,272	19,315	XXX	10/15/2033	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	31398S RU 9	FNMA REMIC Ser 2010-143 CL AG	43,293	41,290	XXX	12/25/2038	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	31413X VG 5	FNMA Pool #958815	4,979,682	4,820,000	XXX	06/25/2019	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	31419A MS 3	FNMA Pool #AE0368	4,089,454	3,876,179	XXX	12/25/2025	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27	Security	36179R LP 2	GNMA Pool #MA3034	33,440,250	31,472,969	XXX	08/20/2045	V
0299999. Totals					518,378,224	513,084,651	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		4FM	505,219	699,457	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1FM	138,856	138,856	08/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3		5FM	7,767	13,979	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			651,842	852,292	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			651,842	852,292	XXX
6299999.	Total - Residential Mortgage-Backed Securities			651,842	852,292	XXX
6599999.	Subtotal - Bonds			651,842	852,292	XXX
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			189,061,627	189,061,627	10/03/2016
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			189,061,627	189,061,627	XXX
9999999.	Totals			189,713,469	189,913,919	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....17,941,481 Book/Adjusted Carrying Value $.....17,912,630
2. Average balance for the year: Fair Value $.....200,384,246 Book/Adjusted Carrying Value $.....200,621,286
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....138,856 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $.....699,457 NAIC 5: $.....13,979 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. Total activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Savings Bank	Honolulu, HI					152,629	436,588	(72,243)	XXX
Bank of America	Charlotte, NC					(420,313)	(999,184)	(114,991)	XXX
Bank of New York Mellon	New York, NY					4,598,518	13,076,532	108,675,887	XXX
Huntington Bank	Columbus, OH					(376,066)	(408,074)	(216,570)	XXX
JPMorgan Chase	New York, NY					(103,252,269)	(113,995,911)	(80,203,413)	XXX
US Bank	Minneapolis, MN					231,766	219,034	1,026,481	XXX
Wachovia	Charlotte, NC					150,179	591,610	575,845	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					638,148	395,399	1,126,239	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			209,505	235,155	254,237	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(98,067,903)	(100,448,851)	31,051,472	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(98,067,903)	(100,448,851)	31,051,472	XXX
0599999. Total Cash		XXX	XXX	0	0	(98,067,903)	(100,448,851)	31,051,472	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE