



QUARTERLY STATEMENT

As of June 30, 2017
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 OH State of Domicile or Port of Entry OH 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
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OFFICERS

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

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	ANN SCHUELER BAIR #	SVP-CHIEF DIGITAL OFFC
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MARKT
JOHN LAUGHLIN CARTER	SVP-NW RET PLANS	RAE ANN DANKOVIC	SVP-NW FIN SERV LEG
TIMOTHY GERARD FROMMEYER	SVP-CFO	PETER ANTHONY GOLATO	SVP-NW FIN NETWORK
HARRY HANSEN HALLOWELL	SVP	ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL
TIFFANIE J HIIBNER	SVP-MARKT SERV	TERRI LYNN HILL	SVP-PRES, NW GROWTH SOL
MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
JENNIFER BOYD MACKENZIE	SVP-MARKT NW FIN	MARK ANGELO PIZZI	EXEC VP
STEVEN CHARLES POWER	SVP-NW FIN SERV SOL & SPT SERV	RONDAL LEROY RANSOM	SVP-INT RELAT STRATEGIES
SANDRA LYNN RICH	SVP	MICHAEL ANTHONY RICHARDSON	SVP-CIO NFS
MICHAEL SCOTT SPANGLER	SVP - INVEST MANAG GRP	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.

(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	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 4 day of August 2017

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



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

NATIONWIDE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	30,758,553,825		30,758,553,825	30,154,284,687
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	1,287,116,129		1,287,116,129	1,042,206,066
3. Mortgage loans on real estate:				
3.1 First liens.....	7,336,998,447		7,336,998,447	7,338,593,411
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 (\$.....(86,837,301)), cash equivalents (\$.....0) and short-term investments (\$.....281,725,143).....	194,887,842		194,887,842	374,884,443
6. Contract loans (including \$.....0 premium notes).....	917,931,899	156,159	917,775,740	924,950,150
7. Derivatives.....	454,052,645		454,052,645	534,225,150
8. Other invested assets.....	435,250,015		435,250,015	359,728,377
9. Receivables for securities.....	7,858		7,858	213,670
10. Securities lending reinvested collateral assets.....	169,789,319		169,789,319	192,414,157
11. Aggregate write-ins for invested assets.....	188,979,510	0	188,979,510	193,552,046
12. Subtotals, cash and invested assets (Lines 1 to 11).....	41,743,567,489	156,159	41,743,411,330	41,115,052,157
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	451,705,008		451,705,008	486,906,062
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	35,452,022	1,179,133	34,272,889	38,172,963
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	26,617,305		26,617,305	28,801,320
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,210,811		11,210,811	20,608,535
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	8,360,710		8,360,710	10,095,824
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	1,122,410,017	429,325,221	693,084,796	679,362,023
19. Guaranty funds receivable or on deposit.....	2,045,381		2,045,381	2,270,766
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.....	1,204		1,204	(113)
23. Receivables from parent, subsidiaries and affiliates.....	2,457,322		2,457,322	3,735,099
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	318,932,723	135,529,222	183,403,501	183,580,035
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	43,722,759,992	566,189,735	43,156,570,257	42,568,584,671
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	96,101,785,934		96,101,785,934	90,776,290,684
28. Total (Lines 26 and 27).....	139,824,545,926	566,189,735	139,258,356,191	133,344,875,355

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables.....	188,979,510		188,979,510	193,552,046
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).....	188,979,510	0	188,979,510	193,552,046
2501. Accrued fees and other assets.....	179,053,325		179,053,325	179,220,291
2502. Cash value of corporate owned insurance.....	1,542,639		1,542,639	1,542,639
2503. Deferred software costs.....	54,501,523	54,501,523	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	83,835,236	81,027,699	2,807,537	2,817,105
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	318,932,723	135,529,222	183,403,501	183,580,035

NATIONWIDE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....33,409,020,934 less \$.....0 included in Line 6.3 (including \$.....65,699,405 Modco Reserve).....	33,409,020,934	32,803,624,235
2. Aggregate reserve for accident and health contracts (including \$...36,578,521 Modco Reserve).....	47,794,841	53,886,719
3. Liability for deposit-type contracts (including \$408,508 Modco Reserve).....	3,558,115,386	3,671,172,323
4. Contract claims:		
4.1 Life.....	53,519,756	62,605,220
4.2 Accident and health.....	39,199,319	39,629,387
5. Policyholders' dividends \$....30,285 and coupons \$.....0 due and unpaid.....	30,285	.....
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$....581,071 Modco).....	47,513,261	48,705,941
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 \$....22,395 accident and health premiums.....	3,752,215	3,714,202
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	.....	.....
9.2 Provision for experience rating refunds, including the liability of \$....1,123,199 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	1,123,199	4,232,285
9.3 Other amounts payable on reinsurance, including \$....855,847 assumed and \$....105,544,436 ceded.....	106,400,283	157,972,943
9.4 Interest Maintenance Reserve.....	.....	.....
10. Commissions to agents due or accrued - life and annuity contracts \$4,935,187, accident and health \$6,158,020 and deposit-type contract funds \$5,038,143.....	16,131,348	18,111,779
11. Commissions and expense allowances payable on reinsurance assumed.....	3,700,842	3,074,072
12. General expenses due or accrued.....	35,239,160	39,398,327
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,684,113,314) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,780,576,260)	(1,798,340,268)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	9,964,812	11,136,027
15.1 Current federal and foreign income taxes, including \$115,224,610 on realized capital gains (losses).....	1,197,362	39,153,589
15.2 Net deferred tax liability.....	.....	.....
16. Unearned investment income.....	5,178,136	5,283,885
17. Amounts withheld or retained by company as agent or trustee.....	6,569,115	3,775,243
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	.....	.....
19. Remittances and items not allocated.....	86,762,328	97,040,902
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 \$201,600,000 and interest thereon \$3,279,026.....	204,879,026	303,260,706
23. Dividends to stockholders declared and unpaid.....	.....	.....
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	356,524,874	349,737,071
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	64,481	41,627
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	.....	.....
24.04 Payable to parent, subsidiaries and affiliates.....	99,168,162	38,612,966
24.05 Drafts outstanding.....	.....	.....
24.06 Liability for amounts held under uninsured plans.....	.....	.....
24.07 Funds held under coinsurance.....	437,580,408	434,239,221
24.08 Derivatives.....	123,954,352	111,029,632
24.09 Payable for securities.....	430,942,572	474,919,081
24.10 Payable for securities lending.....	170,160,839	192,842,087
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	.....	.....
25. Aggregate write-ins for liabilities.....	212,435,575	191,283,288
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	37,686,346,611	37,360,142,490
27. From Separate Accounts statement.....	96,101,785,934	90,776,290,684
28. Total liabilities (Lines 26 and 27).....	133,788,132,545	128,136,433,174
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.....	26,337	0
35. Unassigned funds (surplus).....	3,803,365,256	3,541,610,128
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).....	5,466,408,867	5,204,627,402
38. Totals of Lines 29, 30 and 37.....	5,470,223,646	5,208,442,181
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	139,258,356,191	133,344,875,355
DETAILS OF WRITE-INS		
2501. Derivative liability accrued interest.....	9,340,030	10,536,729
2502. Loss recognition reserve.....	3,369,000	3,369,000
2503. Reserve for escheat funds.....	35,956,337	32,765,305
2598. Summary of remaining write-ins for Line 25 from overflow page.....	163,770,208	144,612,254
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	212,435,575	191,283,288
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.....	26,337	.....
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).....	26,337	0

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.....	4,987,887,858	4,893,255,591	9,868,055,507
2. Considerations for supplementary contracts with life contingencies.....	400,171	1,338,573	2,404,236
3. Net investment income.....	988,520,567	795,580,221	1,848,572,540
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,182,290)	1,177,533	(1,495,266)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	32,015,365	34,197,435	70,087,849
7. Reserve adjustments on reinsurance ceded.....	(12,726,261)	(31,950,786)	(41,237,868)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	903,857,830	857,394,377	1,328,395,707
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	422,590,731	272,603,091	1,138,290,796
9. Totals (Lines 1 to 8.3).....	7,321,363,971	6,823,596,035	14,213,073,501
10. Death benefits.....	235,539,756	252,881,058	476,443,514
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,083,967	1,110,421	1,799,265
12. Annuity benefits.....	849,713,389	772,059,973	1,583,650,240
13. Disability benefits and benefits under accident and health contracts.....	2,990,359	732,658	5,602,315
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	5,223,357,830	4,299,947,986	8,898,129,116
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	37,475,142	31,606,007	63,504,086
18. Payments on supplementary contracts with life contingencies.....	1,774,741	1,854,761	3,465,170
19. Increase in aggregate reserves for life and accident and health contracts.....	611,863,724	1,040,693,885	1,887,569,501
20. Totals (Lines 10 to 19).....	6,963,798,908	6,400,886,749	12,920,163,207
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	339,527,291	337,071,154	670,030,893
22. Commissions and expense allowances on reinsurance assumed.....	5,564,703	6,506,795	12,452,590
23. General insurance expenses.....	175,878,329	139,161,541	277,399,525
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	27,252,734	26,498,295	44,389,838
25. Increase in loading on deferred and uncollected premiums.....	(338,971)	147,114	(201,495)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(530,333,050)	(355,392,231)	(576,574,616)
27. Aggregate write-ins for deductions.....	(179,422,541)	(100,585,813)	(149,841,211)
28. Totals (Lines 20 to 27).....	6,801,927,403	6,454,293,604	13,197,818,731
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	519,436,568	369,302,431	1,015,254,770
30. Dividends to policyholders.....	22,281,649	23,836,838	47,112,410
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	497,154,919	345,465,593	968,142,360
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(76,760,268)	(27,302,127)	(60,629,859)
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).....	573,915,187	372,767,720	1,028,772,219
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....10,832,618 (excluding taxes of \$.....(1,123,033) transferred to the IMR).....	(220,492,385)	(111,390,572)	(277,774,867)
35. Net income (Line 33 plus Line 34).....	353,422,802	261,377,148	750,997,352
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	5,208,442,181	4,566,521,591	4,566,521,591
37. Net income (Line 35).....	353,422,802	261,377,148	750,997,352
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(11,294,363).....	(85,168,355)	83,770,050	(149,411,510)
39. Change in net unrealized foreign exchange capital gain (loss).....	(1,500,179)	(106,711)	3,872,745
40. Change in net deferred income tax.....	(2,911,461)	17,985,475	4,775,672
41. Change in nonadmitted assets.....	5,164,384	39,241,027	71,786,224
42. Change in liability for reinsurance in unauthorized and certified companies.....	(22,854)	75,342	78,466
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(6,787,803)	(19,724,181)	(39,586,995)
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.....	(415,069)	(425,499)	(591,364)
54. Net change in capital and surplus (Lines 37 through 53).....	261,781,465	382,192,651	641,920,590
55. Capital and surplus as of statement date (Lines 36 + 54).....	5,470,223,646	4,948,714,242	5,208,442,181

DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	422,590,731	272,603,091	1,138,290,796
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).....	422,590,731	272,603,091	1,138,290,796
2701. Change in rate stabilization reserves	(2,538,949)	155,075	(2,708,585)
2702. Change in contingency reserve.....	27,615,990		74,558,656
2703. Change in loss recognition reserves			400,000
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(204,499,582)	(100,740,888)	(222,091,282)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(179,422,541)	(100,585,813)	(149,841,211)
5301. Adjustment to initial commision and expense allowance.....	(405,500)	(425,499)	(850,999)
5302. Change in prepaid pension cost.....	(9,569)		259,635
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).....	(415,069)	(425,499)	(591,364)

NATIONWIDE LIFE INSURANCE COMPANY
CASH FLOW

		1	2	3
		Current Year to Date	Prior Year To Date	Prior Year Ended December 31
CASH FROM OPERATIONS				
1.	Premiums collected net of reinsurance.....	4,996,127,912	4,932,099,785	9,915,081,612
2.	Net investment income.....	1,046,346,207	870,599,010	1,860,319,643
3.	Miscellaneous income.....	1,356,482,137	1,241,048,384	2,571,838,758
4.	Total (Lines 1 through 3).....	7,398,956,256	7,043,747,179	14,347,240,013
5.	Benefit and loss related payments.....	6,426,504,272	5,414,728,822	11,093,675,467
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(548,097,058)	(352,952,190)	(599,362,684)
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	375,187,325	450,815,821	887,601,453
8.	Dividends paid to policyholders.....	23,444,044	24,239,898	49,355,905
9.	Federal and foreign income taxes paid (recovered) net of \$.....6,677,502 tax on capital gains (losses).....	(29,094,456)	108,367,950	20,921,099
10.	Total (Lines 5 through 9).....	6,247,944,127	5,645,200,301	11,452,191,240
11.	Net cash from operations (Line 4 minus Line 10).....	1,151,012,129	1,398,546,878	2,895,048,773
CASH FROM INVESTMENTS				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds.....	1,896,024,560	1,256,220,165	3,208,147,016
12.2	Stocks.....		14,724,760	15,320,519
12.3	Mortgage loans.....	266,283,650	280,492,195	700,682,091
12.4	Real estate.....			
12.5	Other invested assets.....	29,603,216	7,253,967	62,185,977
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,181,643	(52,807)	2,397,773
12.7	Miscellaneous proceeds.....	110,778,279	281,727,482	119,515,420
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	2,303,871,348	1,840,365,762	4,108,248,796
13.	Cost of investments acquired (long-term only):			
13.1	Bonds.....	2,449,039,747	2,244,294,510	4,782,554,408
13.2	Stocks.....	310,761,493	45,945,100	391,264,000
13.3	Mortgage loans.....	267,665,016	534,344,235	1,144,327,159
13.4	Real estate.....			
13.5	Other invested assets.....	135,185,808	100,944,688	240,207,137
13.6	Miscellaneous applications.....	356,045,109	183,795,177	331,518,085
13.7	Total investments acquired (Lines 13.1 to 13.6).....	3,518,697,173	3,109,323,710	6,889,870,789
14.	Net increase or (decrease) in contract loans and premium notes.....	(7,188,476)	(6,891,893)	(15,660,919)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,207,637,349)	(1,262,066,055)	(2,765,961,074)
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.....	(98,381,680)	(72,249,761)	(100,045,585)
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....	(113,056,937)	55,402,962	101,768,008
16.5	Dividends to stockholders.....			
16.6	Other cash provided (applied).....	88,067,236	(10,681,912)	62,362,093
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(123,371,381)	(27,528,711)	64,084,516
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).....	(179,996,601)	108,952,112	193,172,215
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year.....	374,884,443	181,712,228	181,712,228
19.2	End of period (Line 18 plus Line 19.1).....	194,887,842	290,664,340	374,884,443

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

20.0001	Exchange of bond investments.....	91,809,684	178,270,312	534,218,908
20.0002	Tax credit commitment liabilities.....	21,860,459	17,792,392	1,131,915
20.0003	Capitalized interest on bonds.....	791,411	759,251	1,708,486
20.0004	Capitalized interest on mortgage loans.....	723,641	153,684	450,509
20.0005	Exchange of equity investments.....	124,353		

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.....	347,386,539	343,407,235	688,664,163
3. Ordinary individual annuities.....	2,520,803,423	2,610,280,763	5,342,760,741
4. Credit life (group and individual).....			
5. Group life insurance.....	518,098,218	271,635,116	571,219,365
6. Group annuities.....	1,885,941,773	1,939,125,678	3,816,442,311
7. A&H - group.....	121,862,030	133,288,811	266,844,255
8. A&H - credit (group and individual).....			
9. A&H - other.....	3,885,653	4,160,172	8,482,276
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	5,397,977,636	5,301,897,775	10,694,413,111
12. Deposit-type contracts.....		111,450,000	169,450,000
13. Total.....	5,397,977,636	5,413,347,775	10,863,863,111

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. 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 \$138,669,365 and \$96,853,715 as of June 30, 2017 and December 31, 2016, respectively, and also reduced the admitted deferred tax assets (DTA) by \$20,800,405 and \$14,528,057 as of June 30, 2017 and December 31, 2016, 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 June 30, 2017 and December 31, 2016, and which also allowed the Company to admit additional DTA of \$8,400,000 as of June 30, 2017 and December 31, 2016.

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:

	SSAP #	F/S Page	F/S Line #		2017		2016
<u>Net Income</u>							
Nationwide Life Insurance Company state basis (Page 4, Line 35,							
(1) Columns 1 & 3)	XXX	XXX	XXX	\$	353,422,802	\$	750,997,352
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					-		-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP					-		-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	<u>353,422,802</u>	\$	<u>750,997,352</u>
<u>Surplus</u>							
Nationwide Life Insurance Company state basis (Page 3, Line 38,							
(5) Columns 1 & 2)	XXX	XXX	XXX	\$	5,470,223,646	\$	5,208,442,181
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP							
Subsidiary valuation -- Eagle	52	2	8		(138,669,365)		(96,853,715)
Subsidiary valuation -- Eagle impact on DTA admittance	52	2	18.2		(20,800,405)		(14,528,057)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP							
Subsidiary valuation -- Olentangy	20	2	2.2		56,000,000		56,000,000
Subsidiary valuation -- Olentangy impact on DTA admittance	20	2	18.2		<u>8,400,000</u>		<u>8,400,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	<u>5,565,293,416</u>	\$	<u>5,255,423,953</u>

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

A. Statutory Purchase Method

On March 1, 2017, the Company purchased all of the stock of Jefferson National Financial Corp (Jefferson National) for a total consideration of \$202,728,979 of cash. The transaction was accounted for as a statutory purchase. The transaction resulted in goodwill of \$161,972,629. Goodwill amortization for the period ended June 30, 2017 related to the purchase of Jefferson National was \$5,399,088. 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.

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

D. Impairment Loss

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

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)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
32052WAC3	\$ 6,891,709	\$ 6,267,360	\$ 624,350	\$ 6,267,360	\$ 6,496,748	Q2 '17
93935HAJ6	7,043,136	6,738,895	304,242	6,738,895	5,779,987	Q2 '17
Total			\$ 928,592			

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 | \$ (5,316,599) |
| 2. 12 Months or Longer | \$ (44,455,630) |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|----------------|
| 1. Less than 12 Months | \$ 614,377,414 |
| 2. 12 Months or Longer | \$ 381,581,287 |
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 \$169,516,101 as of June 30, 2017.
- 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.

NOTES TO THE FINANCIAL STATEMENTS

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.

L. 5* Securities

No significant changes from prior year end.

M. Short Sales

Not applicable.

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	24	-
(2) Aggregate Amount of Investment Income	\$ 20,554,554	\$ -

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 August 10, 2017, the Company received a dividend of \$60,000,000 from Eagle, which was declared on June 26, 2017. The dividend receivable has been recorded in Investment Income Due and Accrued on the June 30, 2017 statutory statement of admitted assets.

On June 22, 2017, the Company made a capital contribution of \$100,000,000 to Nationwide Life and Annuity Insurance Company.

On May 10, 2017, the Company received a dividend of \$95,000,000 from Eagle, which was declared on March 28, 2017.

Note 11 - Debt

A. All Other Debt

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

On March 1, 2017, the Company entered into a \$119,000,000 unsecured promissory note with Nationwide Life and Annuity Insurance Company (NLAIC). Under terms of the agreement, repayment to NLAIC is due on demand or in 90 days, whichever occurs first. The Company made partial repayments of \$20,000,000 and \$67,000,000 on March 15, 2017 and March 27, 2017, respectively. On May 5, 2017, the Company repaid the remaining \$32,000,000 outstanding principal balance and interest on the note.

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.

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 23, 2018. The Company had no amounts outstanding under the agreement as of June 30, 2017 and December 31, 2016. 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.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end		1	2	3
		Total 2 + 3	General Account	Separate Accounts
(a) Membership Stock - Class A	\$	-	\$ -	\$ -
(b) Membership Stock - Class B	\$	25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$	46,845,700	\$ 46,845,700	\$ -
(d) Excess Stock	\$	-	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$	71,845,700	\$ 71,845,700	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$	4,250,000,000	XXX	XXX

2. Prior Year-end		1	2	3
		Total 2 + 3	General Account	Separate Accounts
(a) Membership Stock - Class A	\$	-	\$ -	\$ -
(b) Membership Stock - Class B	\$	25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$	46,845,700	\$ 46,845,700	\$ -
(d) Excess Stock	\$	-	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$	71,845,700	\$ 71,845,700	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$	4,250,000,000	XXX	XXX

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 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	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$	2,734,369,016	\$ 2,706,503,059	\$ 2,214,711,244
2 Current Year General Account Total Collateral Pledged	\$	2,734,369,016	\$ 2,706,503,059	\$ 2,214,711,244
3 Current Year Separate Accounts Total Collateral Pledged	\$	-	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	\$	2,663,090,902	\$ 2,625,169,159	\$ 2,345,431,328

b. Maximum Amount Pledged During Reporting Period

		1	2	3
		Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$	2,734,369,016	\$ 2,706,503,059	\$ 2,345,462,236
2 Current Year General Account Maximum Collateral Pledged	\$	2,734,369,016	\$ 2,706,503,059	\$ 2,345,462,236
3 Current Year Separate Accounts Maximum Collateral Pledged	\$	-	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$	2,936,729,341	\$ 2,757,326,155	\$ 2,345,431,328

NOTES TO THE FINANCIAL STATEMENTS

(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	\$ 2,214,711,244	\$ 2,214,711,244	\$ -	\$ 2,214,711,244
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total				
(a+b+c)	\$ 2,214,711,244	\$ 2,214,711,244	\$ -	\$ 2,214,711,244

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,345,431,328	\$ 2,345,431,328	\$ -	\$ 2,345,462,236
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total				
(a+b+c)	\$ 2,345,431,328	\$ 2,345,431,328	\$ -	\$ 2,345,462,236

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 2,345,462,236	\$ 2,345,462,236	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total			
Lines (1+2+3)	\$ 2,345,462,236	\$ 2,345,462,236	\$ -

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

On March 10, 2017, the Company entered into an agreement to maintain the capital and surplus of its indirect wholly-owned subsidiary, Jefferson National Life Insurance Company (JNLIC), at or above the levels necessary to satisfy the compulsory surplus level required by the various insurance departments in the states in which JNLIC is doing business.

B-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. These include proceedings specific to the Company and proceedings generally applicable to business practices in the industries in which the Company operates. The outcomes of these proceedings cannot be predicted due to their complexity, scope, and many uncertainties. Regulatory proceedings may also affect the outcome of one or more of the Company’s litigation matters. Furthermore, it is often not possible with any degree of certainty to determine the likely ultimate outcomes of the pending regulatory and legal proceedings or to provide reasonable ranges of potential losses. Some matters are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the claims for liability or damages. In some of the legal proceedings which are 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 legal proceedings, 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 proceedings is not likely to have a material adverse effect on the Company’s statutory financial position. Nonetheless, it is possible that such outcomes could materially affect the Company’s statutory financial position or results of operations in a particular quarter or annual period given the large or indeterminate amounts sought in certain of these legal proceedings and the inherent unpredictability of litigation. The Company maintains Professional Liability Insurance and Director and Officer Liability insurance policies that may cover losses for certain legal and regulatory matters. The Company recognizes an asset for insurance recoveries, not to exceed cumulative accrued losses, when recovery under such policies is probable and reasonably estimable.

NOTES TO THE FINANCIAL STATEMENTS

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor (DOL), the Internal Revenue Service (IRS) 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. With respect to all such scrutiny directed at the Company or its affiliates, the Company is cooperating with regulators. The Company will cooperate with its ultimate parent, Nationwide Mutual Insurance Company (NMIC), insofar as any inquiry, examination or investigation encompasses NMIC's operations. In addition, recent regulatory activity, including activity by the DOL, may impact the Company's business and operations, and certain estimates and assumptions used by the Company in determining the amounts presented in the financial statements and accompanying notes. Actual results could differ significantly from those estimates and assumptions.

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.

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, income and cost approaches.

The Company categorizes its financial instruments 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 assets and liabilities, surplus and other funds 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, London Interbank Offered Rate, 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 estimates of 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. Primary inputs to this valuation technique include broker quotes and comparative trades.

NOTES TO THE FINANCIAL STATEMENTS

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.

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, 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 deemed appropriate or when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified with the lowest priority 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. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and 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.

The Company carries short-term investments at amortized cost, which approximates fair value.

The 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.

The following table summarizes assets and liabilities held at fair value as of June 30, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Special revenues	\$ -	\$ 957,425	\$ -	\$ 957,425
Industrial and miscellaneous	-	3,871,442	11,952,498	15,823,940
Total Bonds	\$ -	\$ 4,828,867	\$ 11,952,498	\$ 16,781,365
Common stocks	125,767	71,845,700	8,906,204	80,877,671
Separate account assets ¹	93,029,059,804	2,256,144,850	520,766,577	95,805,971,231
Derivative assets	-	62,114,404	313,667,811	375,782,215
Total Assets at Fair Value	\$ 93,029,185,571	\$ 2,394,933,821	\$ 855,293,090	\$ 96,279,412,482
Liabilities at Fair Value				
Derivative liabilities	\$ -	\$ 102,761,031	\$ -	\$ 102,761,031
Total Liabilities at Fair Value	\$ -	\$ 102,761,031	\$ -	\$ 102,761,031

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 June 30, 2017:

	Beginning Balance at 3/31/2017	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 6/30/2017
Assets at Fair Value										
Industrial and miscellaneous	\$14,014,055	\$2,404,010	\$(2,041,602)	\$(117,231)	\$(2,278,768)	\$-	\$-	\$(55,719)	\$27,753	\$11,952,498
Total Bonds	\$14,014,055	\$2,404,010	\$(2,041,602)	\$(117,231)	\$(2,278,768)	\$-	\$-	\$(55,719)	\$27,753	\$11,952,498
Common stocks	\$781,099	\$-	\$-	\$-	\$92,541	\$8,032,564	\$-	\$-	\$-	\$8,906,204
Separate account assets	\$436,143,151	\$-	\$-	\$-	\$84,623,426	\$-	\$-	\$-	\$-	\$520,766,577
Derivative assets	\$314,466,533	\$(664,701)	\$(1,759,184)	\$1,625,163	\$-	\$-	\$-	\$-	\$-	\$313,667,811
Total Assets at Fair Value	\$765,404,838	\$1,739,309	\$(3,800,786)	\$1,507,932	\$82,437,199	\$8,032,564	\$-	\$(55,719)	\$27,753	\$855,293,090

Transfers into and/or out of Level 3 during the period ended June 30, 2017 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

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 June 30, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$32,379,124,212	\$30,741,772,460	\$965,167,606	\$30,175,694,120	\$1,238,262,486	\$-
Stocks	1,206,238,459	1,206,238,458	-	-	1,206,238,459	-
Mortgage loans, net of allowance	7,408,954,628	7,336,998,447	-	-	7,408,954,628	-
Short-term investments	281,725,143	281,725,143	-	281,725,143	-	-
Derivative assets	78,628,409	78,270,430	-	78,628,409	-	-
Policy loans	917,775,740	917,775,740	-	-	917,775,740	-
Separate account assets	311,387,496	295,814,703	3,122,727	308,264,769	-	-
Securities lending collateral assets	169,516,101	169,789,319	168,852,876	663,225	-	-
Total Assets	\$42,753,350,188	\$41,028,384,700	\$1,137,143,209	\$30,844,975,666	\$10,771,231,313	\$-
Liabilities						
Derivative liabilities	\$10,758,171	\$21,193,321	\$-	\$10,758,171	\$-	\$-
Investment Contracts	22,129,261,272	23,936,741,092	-	-	22,129,261,272	-
Total Liabilities	\$22,140,019,443	\$23,957,934,413	\$-	\$10,758,171	\$22,129,261,272	\$-

NOTES TO THE FINANCIAL STATEMENTS

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 August 10, 2017 for the statutory statement issued on August 11, 2017.

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 August 10, 2017 for the statutory statement issued on August 11, 2017.

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.

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:

Not applicable.

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	\$-	\$1,531,362	\$-	\$1,531,362	\$-	\$-	\$-		\$-	\$-
6. Liability for amounts held under uninsured plans	\$-	\$-	\$-	\$-	\$-	\$-	\$-		\$-	\$-
7. Subtotal ACA Transitional Reinsurance Program	\$-	\$1,531,362	\$-	\$1,531,362	\$-	\$-	\$-		\$-	\$-
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	\$-	\$1,531,362	\$-	\$1,531,362	\$-	\$-	\$-		\$-	\$-

(4) Roll-forward of Risk Corridors Asset and Liability Balance by Program Benefit Year

Not applicable.

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable.

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? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X] No [☐]
- 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	2	3
Name of Entity	NAIC Company Code	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.

12/31/2016
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Advisors	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES
Jefferson National Securities Corporation	Louisville, KY	NO	NO	NO	YES
JNF Advisors, Inc.	Louisville, KY	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.
- 9.11

If the response to 9.1 is No, please explain:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]

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 [☒] 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 [☒]

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:

\$

134,513,870

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 [☒] No [☐]

14.2

If yes, please complete the following:

14.21

Bonds

14.22

Preferred Stock

14.23

Common Stock

14.24

Short-Term Investments

14.25

Mortgage Loans on Real Estate

14.26

All Other

14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 10,714,285	\$ 10,714,285
0	0
969,521,706	1,206,238,459
0	0
268,716,282	263,610,008
95,133,138	103,198,371
\$ 1,344,085,411	\$ 1,583,761,123
\$ 0	\$ 0

15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [☒] No [☐]

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [☒] 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:

\$

169,516,101

16.2

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

\$

169,789,319

16.3

Total payable for securities lending reported on the liability page:

\$

170,160,839

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 [☒] No [☐]

17.1

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

1	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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 [☒]

17.4

If yes, give full and complete information relating thereto:

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

17.5

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1	2
Name of Firm or Individual	Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Gramercy Funds Management LLC	U

17.5097

For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

Yes [☐] No [☒]

17.5098

For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [☐] No [☒]

17.6

For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
---	---	---	---	---

Q08.1

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO

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

18.2 If no, list exceptions:

NATIONWIDE LIFE INSURANCE COMPANY

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:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$	
1.12	Residential mortgages.....	\$	
1.13	Commercial mortgages.....	\$.....	7,323,084,387
1.14	Total mortgages in good standing.....	\$.....	7,323,084,387
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	9,965,913
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.....	\$.....	3,948,147
1.44	Total mortgages in process of foreclosure.....	\$.....	3,948,147
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	7,336,998,447
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.....	.....	341.0
2.2	A&H cost containment percent.....	.....	
2.3	A&H expense percent excluding cost containment expenses.....	.....	37.0
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.....	\$	

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating
Life Non-Affiliates								
66346.....	58-0828824.....	01/01/2017	Munich American Reassurance Company.....	GA.....	YRT/I.....	Authorized.....	.....	.....
A&H Non-Affiliates								
38636.....	13-3031176.....	04/01/2017	Partner Reinsurance Co of the US.....	NY.....	CO/G.....	Authorized.....	.....	.....
20583.....	13-1290712.....	04/01/2017	XL Reinsurance America Inc.....	NY.....	CO/G.....	Authorized.....	.....	.....
22667.....	95-2371728.....	04/01/2017	ACE American Ins Co.....	PA.....	CO/G.....	Authorized.....	.....	.....
42374.....	74-2195939.....	04/01/2017	HCC Life Insurance Co.....	TX.....	CO/G.....	Authorized.....	.....	.....
00000.....	AA-1120055.....	04/01/2017	Lloyd Syndicate #3623.....	GBR.....	CO/G.....	Authorized.....	.....	.....
37273.....	39-1338397.....	01/01/2017	Axis Insurance Company.....	IL.....	OTH/G.....	Authorized.....	.....	.....

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

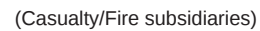
Current Year to Date - Allocated by States and Territories

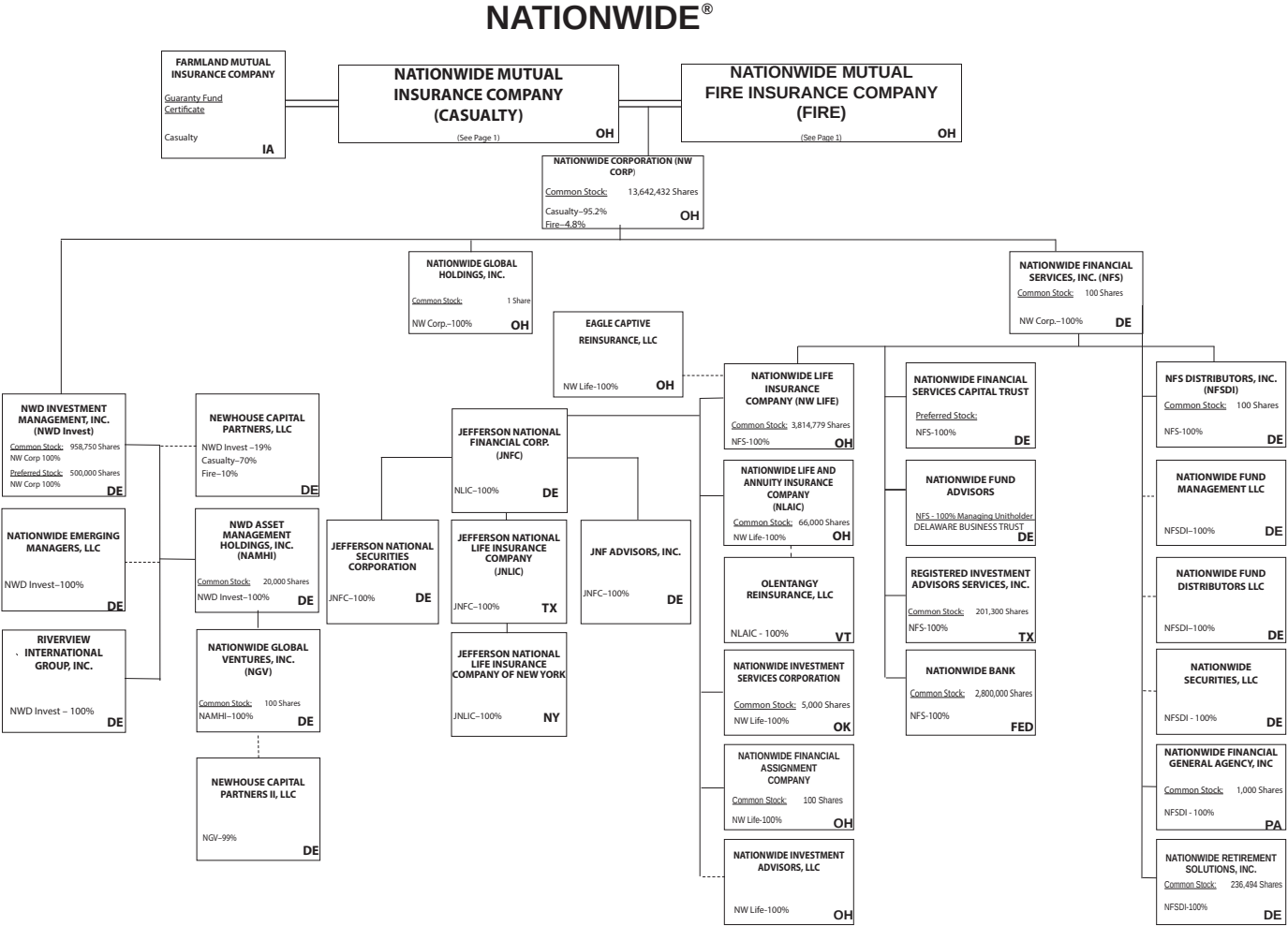
		1	Direct Business Only						
		Active Status	Life Contracts		A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	7 Deposit-Type Contracts	
			2	3					
States, Etc.			Life Insurance Premiums	Annuity Considerations					
1. Alabama.....	AL.....	L.....	4,029,787	1,573,633	81,661	51,965,365	57,650,446		
2. Alaska.....	AK.....	L.....	93,387	956,108	528,992	3,183,591	4,762,078		
3. Arizona.....	AZ.....	L.....	10,204,208	2,602,763	3,916,484	102,268,653	118,992,108		
4. Arkansas.....	AR.....	L.....	1,621,642	1,578,180	532,129	34,692,651	38,424,602		
5. California.....	CA.....	L.....	65,696,061	17,600,968	1,566,657	527,158,777	612,022,463		
6. Colorado.....	CO.....	L.....	14,793,574	5,242,591	1,379,441	49,218,923	70,634,529		
7. Connecticut.....	CT.....	L.....	3,377,348	11,293,331	(1,833)	79,964,143	94,632,989		
8. Delaware.....	DE.....	L.....	64,566,291	2,497,780	362,129	14,003,741	81,429,941		
9. District of Columbia.....	DC.....	L.....	401,489	785,855	198,206	3,509,320	4,894,870		
10. Florida.....	FL.....	L.....	35,567,268	30,673,901	4,823,153	527,484,723	598,549,045		
11. Georgia.....	GA.....	L.....	90,832,821	1,763,547	5,259,480	72,859,003	170,714,851		
12. Hawaii.....	HI.....	L.....	1,780,547	5,206,061	11,973	17,565,889	24,564,470		
13. Idaho.....	ID.....	L.....	585,691	250,650	331,112	21,877,090	23,044,543		
14. Illinois.....	IL.....	L.....	13,278,779	8,304,247	7,475,736	154,571,591	183,630,353		
15. Indiana.....	IN.....	L.....	6,055,636	2,974,343	2,864,743	60,882,865	72,777,587		
16. Iowa.....	IA.....	L.....	13,646,841	2,631,593	2,047,654	34,479,145	52,805,233		
17. Kansas.....	KS.....	L.....	2,126,737	2,299,499	2,295,786	28,236,114	34,958,136		
18. Kentucky.....	KY.....	L.....	6,063,845	3,990,373	1,804,154	26,990,355	38,848,727		
19. Louisiana.....	LA.....	L.....	4,867,801	629,409	1,034,855	63,340,483	69,872,548		
20. Maine.....	ME.....	L.....	536,166	1,729,770	(70,170)	8,311,947	10,507,713		
21. Maryland.....	MD.....	L.....	7,205,841	8,301,768	2,461,848	89,707,252	107,676,709		
22. Massachusetts.....	MA.....	L.....	8,241,155	24,313,689	3,721,571	128,855,238	165,131,653		
23. Michigan.....	MI.....	L.....	28,324,837	7,310,669	9,493,322	103,666,863	148,795,691		
24. Minnesota.....	MN.....	L.....	212,480,838	4,385,290	2,590,012	40,514,134	259,970,274		
25. Mississippi.....	MS.....	L.....	968,163	1,918,483	396,715	9,067,946	12,351,307		
26. Missouri.....	MO.....	L.....	5,920,990	3,093,080	4,805,653	44,450,568	58,270,291		
27. Montana.....	MT.....	L.....	177,456	366,877	36,529	6,544,005	7,124,867		
28. Nebraska.....	NE.....	L.....	537,302	952,674	1,279,164	12,965,024	15,734,164		
29. Nevada.....	NV.....	L.....	1,076,327	418,065	582,254	16,168,830	18,245,476		
30. New Hampshire.....	NH.....	L.....	794,118	3,605,483	2,083,633	22,535,623	29,018,857		
31. New Jersey.....	NJ.....	L.....	13,131,056	9,197,991	8,220,771	158,622,908	189,172,726		
32. New Mexico.....	NM.....	L.....	259,740	653,917	246,315	8,893,697	10,053,669		
33. New York.....	NY.....	L.....	73,617,408	29,319,675	4,722,685	408,173,729	515,833,497		
34. North Carolina.....	NC.....	L.....	24,433,958	5,195,731	5,528,920	75,549,186	110,707,795		
35. North Dakota.....	ND.....	L.....	20,194,164		44,838	8,366,907	28,605,909		
36. Ohio.....	OH.....	L.....	25,790,503	11,411,889	12,391,476	260,260,783	309,854,651		
37. Oklahoma.....	OK.....	L.....	682,809	2,619,184	1,417,426	68,763,132	73,482,551		
38. Oregon.....	OR.....	L.....	2,070,887	3,145,727	175,084	36,262,752	41,654,450		
39. Pennsylvania.....	PA.....	L.....	21,318,508	21,844,041	8,328,854	174,360,700	225,852,103		
40. Rhode Island.....	RI.....	L.....	1,520,514	1,201,634	(96,246)	15,038,122	17,664,024		
41. South Carolina.....	SC.....	L.....	4,868,987	4,466,527	1,094,076	30,010,368	40,439,958		
42. South Dakota.....	SD.....	L.....	428,367	735,247	730,557	4,752,293	6,646,464		
43. Tennessee.....	TN.....	L.....	3,818,137	6,235,952	1,379,009	48,115,416	59,548,514		
44. Texas.....	TX.....	L.....	37,639,654	13,519,938	7,622,795	213,982,965	272,765,352		
45. Utah.....	UT.....	L.....	2,361,829	1,880,941	932,207	12,103,232	17,278,209		
46. Vermont.....	VT.....	L.....	655,129	368,858	3,904,328	9,548,569	14,476,884		
47. Virginia.....	VA.....	L.....	9,632,744	5,659,055	1,892,161	59,775,697	76,959,657		
48. Washington.....	WA.....	L.....	1,684,708	6,653,978	2,339,910	63,818,308	74,496,904		
49. West Virginia.....	WV.....	L.....	2,296,819	1,558,473	241,258	9,544,573	13,641,123		
50. Wisconsin.....	WI.....	L.....	1,701,231	3,882,278	356,643	75,404,608	81,344,760		
51. Wyoming.....	WY.....	L.....	747,042	415,574	107,860	1,997,169	3,267,645		
52. American Samoa.....	AS.....	N.....	12,790				12,790		
53. Guam.....	GU.....	L.....	697			3,000	3,697		
54. Puerto Rico.....	PR.....	L.....	143,532	230,000	64	16,013,513	16,387,109		
55. US Virgin Islands.....	VI.....	L.....	9,514		9,389	522,605	541,508		
56. Northern Mariana Islands.....	MP.....	N.....					0		
57. Canada.....	CAN.....	N.....	37,695			5,868	43,563		
58. Aggregate Other Alien.....	OT.....	XXX.....	363,070	81,118	756	286,826	731,770	0	
59. Subtotal.....	(a). 54.....		855,274,438	289,528,408	125,484,179	4,117,216,778	5,387,503,803	0	
90. Reporting entity contributions for employee benefit plans.....	XXX.....						0		
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....		11,410,932			14	11,410,946		
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.....		1,953,457		18,572		1,972,029		
94. Aggregate other amounts not allocable by State.....	XXX.....		0	0	0	0	0	0	
95. Totals (Direct Business).....	XXX.....		868,638,827	289,528,408	125,502,751	4,117,216,792	5,400,886,778	0	
96. Plus Reinsurance Assumed.....	XXX.....		4,760,248	3,861		14,653,868	19,417,977		
97. Totals (All Business).....	XXX.....		873,399,075	289,532,269	125,502,751	4,131,870,660	5,420,304,755	0	
98. Less Reinsurance Ceded.....	XXX.....		62,730,027	66,961	125,279,217	242,526,705	430,602,910		
99. Totals (All Business) less Reinsurance Ceded.....	XXX.....		810,669,048	289,465,308	223,534	3,889,343,955	4,989,701,845	0	
DETAILS OF WRITE-INS									
58001. Foreign - Other Alien.....	XXX.....		363,070	81,118	756	286,826	731,770		
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.....		363,070	81,118	756	286,826	731,770	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.





Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line

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	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	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	OH	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	OH	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

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	16
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)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....		31-1486309..	...4595018	.....		10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810074	.....		1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4869474	.....		1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810047	.....		1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810038	.....		1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1733036..	...4594963	.....		120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		26-2451988..	...4288132	.....		1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...5113932	.....		111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810083	.....		155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...5113923	.....		161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...5042171	.....		170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...4960960	.....		245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810092	.....		275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...5092952	.....		343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...4590835	.....		400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...4591140	.....		425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4595009	.....		44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4890843	.....		75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590750	.....		775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4810104	.....		780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4671583	.....		795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590602	.....		800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4671499	.....		800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4671789	.....		800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590778	.....		805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4890834	.....		808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4869465	.....		820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...5042612	.....		825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-4939866..	...5012286	.....		828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4890759	.....		840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590611	.....		845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590787	.....		850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4903921	.....		860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4903912	.....		880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	..4869438	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..5092943	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4810029	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..5082001	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1680808..	..4594833	.....	.....	AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1580283..	..4590992	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	52-2227314..	..4287247	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	IA.....	Nationwide Advantage Mortgage Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1011300..	..4287229	.....	.....	ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-0958655..	..1677548	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-4628790..	..4613462	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	10127...	27-0114983..	..4288169	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	42579...	42-1201931..	..4287144	.....	.....	ALLIED Property and Casualty Insurance Company	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1527863..	..4287238	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	19100...	42-6054959..	..4287153	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	59-1031596..	..4288011	.....	.....	American Marine Underwriters, Inc.....	FL.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-4532504..	..5082029	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-2001573..	.....	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	..4591177	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Arena District Garage Condominium Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	90-0280710..	n/a.....	.....	.....	Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	..5012277	.....	.....	Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083207..	..4869447	.....	.....	Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1184438..	..4594842	.....	.....	Boulevard Inn Limited Liability Company.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...94.800	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1555487..	..4593658	.....	.....	Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-3624379..	..4595531	.....	.....	Brooke School Investment Fund, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	26-0899413..	..3730540	.....	.....	CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	20-1618232..	..4595241	.....	.....	CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-1618232..	..4595045	.....	.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1579973..	..2998688	.....	.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	...N.....	1.....
0140	Nationwide.....	29262...	74-1061659..	..4288057	.....	.....	Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	...N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
			45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	18961..	68-0066866..	...4288178			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	...4590255			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	42587..	42-1207150..	...4287162			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
							Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		46-4104813..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	15821..	33-0096671..	...4287694			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		47-4523959..	...4890825			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-1945276..	...4590590			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	...N.....	1.....
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	13838..	42-0618271..	...4569372			Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	...4287676			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-4939866..	...4590808			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	...4590826			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	...5036200			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		51-0241172..	...3582909			Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	23582..	41-0417250..	...4442260			Harleysville Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	42900..	23-2253669..	...4442158			Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	10674..	23-2864924..	...4442242			Harleysville Insurance Company of New York..	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	14516..	38-3198542..	...4442251			Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	64327..	23-1580983..	...4440659			Harleysville Life Insurance Company.....	PA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	35696..	23-2384978..	...4442288			Harleysville Preferred Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	26182..	04-1989660..	...4442372			Harleysville Worcester Insurance Company.....	PA.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		32-0051216..	...4596903			Hideaway Properties Corporation.....	CA.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		31-0871532..	...4288020			Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-3289512..	...3848436			Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	
0140	Nationwide.....	64017..	75-0300900..	...3332887			Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	15727..	47-1180302..	...5111899			Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		61-1340595..	...5113503			Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	...4097802			Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
			46-2974590..	n/a.....			Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-8945345..	...5111938			JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
.....		.....	46-2956640..	n/a.....	.....	.....	Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	...4590312	.....	.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	74-1395229..	...4613350	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	11991...	38-0865250..	...4288187	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	AC000920....	...4614900	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1154244..	...2889795	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	...87.300	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	...2889795	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	...8.470	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	...2889795	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	...4.230	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	...4288196	.....	.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	28223...	42-1015537..	...4288208	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1578869..	...4288075	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-8670712..	...4288114	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10723...	95-0639970..	...4288217	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1592130..	...2729677	.....	.....	Nationwide Bank.....	OH.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	31-1036287..	...4288123	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-4416546..	...3828081	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...95.200	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	...3828081	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...4.800	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	04-3679407..	...4286839	.....	.....	Nationwide Emerging Managers, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	05-0630007..	...4288048	.....	.....	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH.....	NIA.....	Insurance Intermediaries, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1667326..	...4286932	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	23-2412039..	...4287087	.....	.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-6554353..	...4286978	.....	.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486870..	...3828063	.....	.....	Nationwide Financial Services, Inc.....	DE.....	UDP.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	52-6969857..	...4286996	.....	.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1748721..	...4287050	.....	.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-0900518..	...4287041	.....	.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	23760...	31-4425763..	...4287957	.....	.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1570938..	...4286398	.....	.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	04-3732385..	...4286857	.....	.....	Nationwide Global Ventures, Inc.....	DE.....	NIA.....	NWD Asset Management Holdings, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10070...	31-1399201..	...2839398	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	25453...	95-2130882..	...4287180	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10948...	31-1613686..	...4287966	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	41-2206199..	...4286950	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	73-0988442..	...4286923	.....	.....	Nationwide Investment Services Corporation....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	92657...	31-1000740..	...2995098	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	66869...	31-4156830..	...2819288	.....	.....	Nationwide Life Insurance Company.....	OH.....	RE.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	13-4212969..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	01-0749754..	...4595960	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	54-2113175..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	58-2672725..	...4596163	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0382144..	...4596707	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0745944..	...4596211	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0745965..	...4596239	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-1128408..	...4596332	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-1128472..	...4596350	.....	.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-1918935..	...3318117	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2303694..	...4596369	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2303602..	...4596378	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2450960..	...4596387	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2451052..	...4596396	.....	.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2774223..	...4596408	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		21-1288836..	...4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

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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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	26-3427373..	...4596435	.....	.....	Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-3427435..	...4596444	.....	.....	Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-3427479..	...4596499	.....	.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-3427525..	...4596510	.....	.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-4737055..	...4596529	.....	.....	Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4737157..	...4596547	.....	.....	Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	27-1362364..	...4596622	.....	.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	45-0469525..	...3779811	.....	.....	Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	42110..	75-1780981..	...4287984	.....	.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	42-1373380..	...4287210	.....	.....	Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	31-41771..	75-3191025..	...4597094	.....	.....	Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	31-41771..	75-3191025..	...4595269	.....	.....	Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	23779..	82-0549218..	...3828090	.....	.....	Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	...3828072	.....	.....	Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	34-2012765..	...4288084	.....	.....	Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	37877..	31-0970750..	...4287993	.....	.....	Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4288105	.....	.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...96.800	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	...4288105	.....	.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	...3.200	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	...4590264	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	n/a.....	...4288066	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	73-0948330..	...4287096	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	36-2434406..	...4287078	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-4177100..	...4288093	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	27-0743545..	...4564041	.....	.....	Nationwide Tax Credit Partners 2009-G, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	27-0768791..	...4596891	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-1952215..	...4596556	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-1971926..	...4596592	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-5976272..	...4595410			Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

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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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	11-3651828..	..4588168	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0585594..	..4286866	.....	.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	99.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	13-4110716..	..4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	19.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	13-4110716..	..4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	70.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	13-4110716..	..4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	10.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1630871..	..4287032	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	49.990	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-3762545..	..4750442	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..4590817	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083207..	..4590385	.....	.....	Northstar Commercial Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
.....	.....	.....	61-1753500..	..n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	26-4083354..	..4594909	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	..4594794	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4594815	.....	.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4595027	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590246	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590282	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..4590460	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-0212217..	..4590394	.....	.....	NRI Equity Tampa, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	..4590376	.....	.....	NRI Maxtown, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	30-4939866..	..4590406	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4596912	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590349	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083354..	..4869456	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	45-3123274..	..4595438	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	90-0729552..	..4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	90-0729552..	..4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	27-4700627..	..4596716	.....	.....	NTCP 2011-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-0741029..	..4464703	.....	.....	NTCP 2012-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-3309896..	..4586164	.....	.....	NTCP 2013-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-4111078..	..4596743	.....	.....	NTCP 2014-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-1404116..	..4802734	.....	.....	NTCP 2014-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		47-1413242..	..4809948			NTCP 2014-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	47-3909345..	4869483	.....	.....	NTCP 2015-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-4148470..	4890807	.....	.....	NTCP 2015-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
.....	.....	.....	81-3836925..	5048678	.....	.....	NTCP 2016-A, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	other.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	82--2015065..	.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-0936428..	4966663	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-1903919..	5012295	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-2326191..	5011609	.....	.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-3654078..	4593621	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1263284..	4960979	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1246932..	4958855	.....	.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1869861..	4984911	.....	.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-4999493..	4902223	.....	.....	NW-Bellevue, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1211881..	4962151	.....	.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-3674167..	4595090	.....	.....	NW-Cedar Springs, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1285433..	4961024	.....	.....	NW-College Park, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591038	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591261	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591056	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590545	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590273	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4981134	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590554	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590518	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590509	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590572	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590527	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590581	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4590536	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591298	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591083	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591300	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591113	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591319	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591131	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	04-3679396..	4286848	.....	.....	NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591328	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		30-0876022..	4810010			NWD Franklinton, LLC.....	DE.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1636299..	4286594			NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	4587965			NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		47-4036460..	4869492			NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	74.030	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		47-4036460..	4869492			NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	24.970	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-2327221..	5013443			NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-4401901..	5082010			NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-4330384..	4750443			NW-Hudnall, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-1881115..				NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-2482818..	4810122			NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1497429..	4809957			NW-Jefferson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1232565..	4961042			NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1671648..	4981116			NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-5146596..	5092961			NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-5146266..	5092989			NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-2457568..	4591467			NW-Montrose, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3888719..	4593603			NW-Park 288, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1740812..	4809966			NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-2469044..	4591494			NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-2449044..	4810113			NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1603024..	4981086			NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1619428..	4981107			NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1861190..	4984902			NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-1100378..	4591524			NW-Triangle, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-5764783..	4809939			NW-Tyson's, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0947092..	4590479			OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0947092..	4590442			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-0947092..	4590442			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-0263012..	n/a.....			Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999...	27-1712056..	4286914			Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1923444..	4809975			On Your Side Nationwide Insurance Agency, Inc.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		n/a.....	4596462			OYS Fund LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		n/a.....	4596480			Park 288 Industrial, LLC.....	TX.....	NIA.....	Nationwide Mutual Insurance Company.....	Investor member / no control	95.000	other non-Nationwide.....	N.....	1.....

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	16
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)	Is an SCA Filing Required? (Y/N)	*
Q13.9			n/a.....	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
	0140	Nationwide.....	31-1486309..	...4590358			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	20-1169305..	...4564032			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	39-1907217..	...4287201			Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	75-2938844..	...4287005			Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	82-0549218..	...4288244			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	...N.....	2.....
	0140	Nationwide.....	20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	...N.....	2.....
	0140	Nationwide.....	20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	...N.....	2.....
	0140	Nationwide.....	22-3655264..	...4286530			Riverview International Group, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	26-0384865..	...4595287			Riverview Multi Series Fund, LL - Class Event..	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
	0140	Nationwide.....	20-8027258..	...4595335			Riverview Multi Series Fund, LL - Class N.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
	0140	Nationwide.....	15580..	31-1117969..	...4288002		Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	41297..	31-1024978..	...3091988		Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	10672..	86-0835870..	...4287649		Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
	0140	Nationwide.....	86-1094799..	n/a.....			The Hideaway Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
	0140	Nationwide.....	20-3541511..	n/a.....			The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
	0140	Nationwide.....	20-3541507..	n/a.....			The Madison Club Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
	0140	Nationwide.....	31-1610040..	...2989882			The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
	0140	Nationwide.....	52-2031677..	...4287751			THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	
	0140	Nationwide.....	74-2825853..	...4287863			Titan Auto Insurance of New Mexico, Inc.....	NM.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	13242..	74-2286759..	...4287797		Titan Indemnity Company.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	36269..	86-0619597..	...4287845		Titan Insurance Company.....	MI.....	IA.....	Titan Indemnity Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	75-1284530..	...4287890			Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	81-1456923..	...4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...23.330	Nationwide Mutual Insurance Company.....	...N.....	1.....
	0140	Nationwide.....	81-1456923..	...4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...13.330	Nationwide Mutual Insurance Company.....	...N.....	1.....
	0140	Nationwide.....	81-1456923..	...4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	...N.....	1.....
	0140	Nationwide.....	81-1456923..	...4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	...N.....	1.....
	0140	Nationwide.....	33-0160222..	...4653196			V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
	0140	Nationwide.....	42285..	95-3750113..	...4287685		Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	

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	16
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)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	10644...	34-1785903..	...4287911	.....	.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889...	34-1394913..	...4287827	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778...	34-1842604..	...4287920	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105...	34-1777972..	...4287939	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10777...	34-1842602..	...4287948	.....	.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5080696	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37150...	86-0561941..	...4287667	.....	.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	...4613341	.....	.....	Westport Capital Partners II.....	CT.....	OTH.....	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	n/a.....	...4613323	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

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.

Q13.10

NATIONWIDE LIFE INSURANCE COMPANY

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:



NATIONWIDE LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid pension costs.....	74,271,039	71,463,502	2,807,537	2,817,105
2505. Disallowed interest maintenance reserve.....	9,564,197	9,564,197	0	
2597. Summary of remaining write-ins for Line 25.....	83,835,236	81,027,699	2,807,537	2,817,105

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies.....	22,149,302	7,791,675
2505. Reserve for rate stabilizations.....	12,865,880	15,404,828
2506. Tax credit commitment liabilities.....	26,580,380	46,857,095
2507. Contingency reserve.....	102,174,646	74,558,656
2597. Summary of remaining write-ins for Line 25.....	163,770,208	144,612,254

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Reserve adjustments on reinsurance assumed.....	(214,798,336)	(108,780,420)	(240,218,990)
2705. Net investment earnings on funds withheld by ceding company.....	10,298,754	8,039,532	18,127,708
2797. Summary of remaining write-ins for Line 27.....	(204,499,582)	(100,740,888)	(222,091,282)

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	7,358,788,849	6,914,640,466
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	256,130,000	1,119,955,098
2.2 Additional investment made after acquisition.....	11,535,016	24,372,061
3. Capitalized deferred interest and other.....	723,641	450,509
4. Accrual of discount.....	53,500	197,075
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(3,893,400)	308,235
7. Deduct amounts received on disposals.....	266,283,650	700,682,091
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	242,124	452,504
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....	(3,408,400)	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	7,360,220,232	7,358,788,849
12. Total valuation allowance.....	(23,221,795)	(20,195,449)
13. Subtotal (Line 11 plus Line 12).....	7,336,998,437	7,338,593,400
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	7,336,998,437	7,338,593,400

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	359,728,380	255,691,617
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	19,515,262	123,411,772
2.2 Additional investment made after acquisition.....	93,810,087	117,927,280
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	4,290,172	(6,562,091)
6. Total gain (loss) on disposals.....		2,588,177
7. Deduct amounts received on disposals.....	29,603,216	62,185,977
8. Deduct amortization of premium and depreciation.....	12,490,667	71,142,398
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).....	435,250,018	359,728,380
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	435,250,018	359,728,380

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	31,196,490,730	29,487,047,234
2. Cost of bonds and stocks acquired.....	2,852,526,679	5,710,415,565
3. Accrual of discount.....	21,147,946	78,334,114
4. Unrealized valuation increase (decrease).....	(62,369,928)	(158,169,433)
5. Total gain (loss) on disposals.....	2,316,350	(14,807,416)
6. Deduct consideration for bonds and stocks disposed of.....	1,987,958,585	3,758,356,230
7. Deduct amortization of premium.....	32,611,052	71,623,414
8. Total foreign exchange change in book/adjusted carrying value.....	58,084,748	(48,443,055)
9. Deduct current year's other-than-temporary impairment recognized.....	1,956,956	27,906,635
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	32,045,669,932	31,196,490,730
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	32,045,669,932	31,196,490,730

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).....	16,676,845,136	558,928,116	560,664,334	(25,172,059)	16,676,845,136	16,649,936,859		16,293,945,643
2.	NAIC 2 (a).....	12,200,963,637	349,985,856	294,398,958	102,943,392	12,200,963,637	12,359,493,927		11,919,244,065
3.	NAIC 3 (a).....	1,253,069,656	57,142,351	86,262,489	(28,454,319)	1,253,069,656	1,195,495,199		1,346,460,056
4.	NAIC 4 (a).....	443,621,505	8,753,459	17,858,778	(18,412,524)	443,621,505	416,103,662		435,780,971
5.	NAIC 5 (a).....	101,856,989	2,234,095	12,334,851	3,619,992	101,856,989	95,376,225		105,085,910
6.	NAIC 6 (a).....	35,310,756	39,168	1,233,330	8,031,358	35,310,756	42,147,952		57,458,607
7.	Total Bonds.....	30,711,667,679	977,083,045	972,752,740	42,555,840	30,711,667,679	30,758,553,824	0	30,157,975,252
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.....	30,711,667,679	977,083,045	972,752,740	42,555,840	30,711,667,679	30,758,553,824	0	30,157,975,252

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of 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.

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NATIONWIDE LIFE INSURANCE COMPANY
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.....	281,725,142	XXX.....	281,725,142	139,099	.....

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.....	429,554,445	249,830,784
2. Cost of short-term investments acquired.....	11,305,968,796	24,987,921,105
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	11,453,798,099	24,808,197,444
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).....	281,725,142	429,554,445
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	281,725,142	429,554,445

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).....	423,195,518
2.	Cost paid/(consideration received) on additions.....	3,785,070
3.	Unrealized valuation increase/(decrease).....	(34,431,587)
4.	Total gain (loss) on termination recognized.....	(9,670)
5.	Considerations received/(paid) on terminations.....	2,854,800
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	(59,586,246)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	330,098,285
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	330,098,285

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	102,207,850
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(15,181,850)
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.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	3,724,576
3.14	Section 1, Column 18, prior year.....	4,649,554
		(924,978)
		(924,978)
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.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	3,724,576
3.24	Section 1, Column 19, prior year.....	4,649,554
		(924,978)
		(924,978)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(214,415,333)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(214,415,333)
		(214,415,333)
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).....	87,026,000
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	87,026,000

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9	10	11	12	13	14	15	16	
		NAIC Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP			NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Carrying Value	Value	CUSIP	Description	Description	Description	Carrying Value	Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions.....									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
4. Less: Closed or disposed of transactions.....									0	0
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
7. Ending Inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

NATIONWIDE LIFE INSURANCE COMPANY

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.....	<u>330,098,285</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>87,026,000</u>
3.	Total (Line 1 plus Line 2).....	<u>417,124,285</u>
4.	Part D, Section 1, Column 5.....	<u>541,078,637</u>
5.	Part D, Section 1, Column 6.....	<u>(123,954,352)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
Fair Value Check		
7.	Part A, Section 1, Column 16.....	<u>319,995,927</u>
8.	Part B, Section 1, Column 13.....	<u>(1,017,481)</u>
9.	Total (Line 7 plus Line 8).....	<u>318,978,447</u>
10.	Part D, Section 1, Column 8.....	<u>454,678,398</u>
11.	Part D, Section 1, Column 9.....	<u>(135,699,951)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
Potential Exposure Check		
13.	Part A, Section 1, Column 21.....	<u>75,617,838</u>
14.	Part B, Section 1, Column 20.....	<u>87,026,000</u>
15.	Part D, Section 1, Column 11.....	<u>162,643,838</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	.....
2. Cost of cash equivalents acquired.....	52,000,000	24,000,000
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	52,000,000	24,000,000
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

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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								
00-1102681.....	VANCOUVER.....	WA.....	.....	06/16/2017....	4.450	15,250,000	.....	.....21,009,000
00-1102688.....	CHARLOTTE.....	NC.....	.....	06/16/2017....	3.870	37,750,000	.....	.....50,178,000
00-1102691.....	ROCKVILLE.....	MD.....	.....	04/03/2017....	3.970	7,000,000	.....	.....12,070,000
00-1102702.....	PALM BEACH GARDENS.....	FL.....	.....	04/11/2017....	4.260	15,700,000	.....	.....20,960,000
00-1102707.....	SEATTLE.....	WA.....	.....	04/11/2017....	4.000	11,000,000	.....	.....14,986,190
00-1102713.....	HAWTHORNE.....	CA.....	.....	04/17/2017....	3.790	1,745,000	.....	.....3,780,000
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	4.240	14,000,000	.....	.....25,505,500
00-1102722.....	ATLANTA.....	GA.....	.....	04/11/2017....	4.100	17,000,000	.....	.....33,650,000
00-1102723.....	MADISON.....	WI.....	.....	04/26/2017....	6.250	4,000,000	.....	.....47,232,000
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	4.180	17,750,000	.....	.....24,356,000
00-1102731.....	DERBY.....	KS.....	.....	06/01/2017....	4.080	8,500,000	.....	.....13,590,000
00-1102734.....	WASHINGTON.....	DC.....	.....	05/31/2017....	4.170	24,500,000	.....	.....34,960,000
00-1102736.....	LAS VEGAS.....	NV.....	.....	06/05/2017....	4.070	8,000,000	.....	.....13,618,160
00-1102750.....	NAPERVILLE.....	IL.....	.....	06/29/2017....	3.740	16,500,000	.....	.....26,150,198
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....	.....	.....	.....	XXX.....	XXX.....	198,695,000	0	342,045,048
Mortgages in Good Standing - Mezzanine Loans								
99-0000050.....	LONG BEACH.....	CA.....	.....	10/04/2016....	12.000	.....	.....507,367	42,600,000
99-0000054.....	KING OF PRUSSIA.....	PA.....	.....	09/29/2016....	12.000	.....	.....5,655,291	95,150,000
99-0000055.....	CHARLESTON.....	SC.....	.....	10/10/2016....	11.000	.....	.....269,013	156,800,000
99-0000061.....	PHILADELPHIA.....	PA.....	.....	05/15/2017....	11.500	0	.....	.....52,484,849
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....	.....	.....	.....	XXX.....	XXX.....	0	6,431,671	347,034,849
0899999. Total - Mortgages in Good Standing.....	.....	.....	.....	XXX.....	XXX.....	198,695,000	6,431,671	689,079,897
3399999. Total Mortgages.....	.....	.....	.....	XXX.....	XXX.....	198,695,000	6,431,671	689,079,897

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																	
00-1000232.....	BONITA SPRINGS.....	FL.....	.....	06/23/2000....	05/02/2017....	4,007,374	.....	.....	.....	.....	.....0	.....	.....3,980,628	3,980,628	.....	.....	.....0
00-1000541.....	COLUMBUS.....	OH.....	.....	04/30/2001....	06/28/2017....	2,436,702	.....	.....	.....	.....	.....0	.....	.....2,319,357	2,319,357	.....	.....	.....0
00-1001308.....	CHICAGO.....	IL.....	.....	07/22/2003....	04/28/2017....	7,880,227	.....	.....	.....	.....	.....0	.....	.....7,635,133	7,635,133	.....	.....	.....0
00-1100394.....	FORT WAYNE.....	IN.....	.....	05/14/2004....	04/28/2017....	1,778,459	.....	.....	.....	.....	.....0	.....	.....1,739,501	1,739,501	.....	.....	.....0
00-1100479.....	OXNARD.....	CA.....	.....	02/18/2005....	06/21/2017....	2,645,875	.....	.....	.....	.....	.....0	.....	.....2,612,059	2,612,059	.....	.....	.....0
00-1100501.....	SAN DIEGO.....	CA.....	.....	07/22/2004....	05/10/2017....	8,265,796	.....	.....	.....	.....	.....0	.....	.....8,182,491	8,182,491	.....	.....	.....0
00-1100765.....	CHICAGO.....	IL.....	.....	05/19/2005....	04/28/2017....	1,228,478	.....	.....	.....	.....	.....0	.....	.....1,190,412	1,190,412	.....	.....	.....0
00-1100859.....	ROCKVILLE.....	MD.....	.....	07/13/2005....	04/03/2017....	5,004,049	.....	.....	.....	.....	.....0	.....	.....4,941,788	4,941,788	.....	.....	.....0
00-1101037.....	MIRAMAR.....	FL.....	.....	03/22/2007....	04/18/2017....	1,295,923	.....	.....	.....	.....	.....0	.....	.....1,272,373	1,272,373	.....	.....	.....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
00-1101145.....	TUSTIN.....	CA.....	.....	04/11/2006....	04/11/2017....	3,480,329	.....	.....	.....	.....	.....0	.....	.....3,463,546	3,463,546	.....	.....	.....0
00-1101161.....	BONITA SPRINGS.....	FL.....	.....	04/17/2006....	05/02/2017....	356,595	.....	.....	.....	.....	.....0	.....	.....333,911	333,911	.....	.....	.....0
00-1101227.....	MURRIETA.....	CA.....	.....	06/15/2007....	05/11/2017....	12,964,753	.....	.....	.....	.....	.....0	.....	.....12,891,420	12,891,420	.....	.....	.....0
00-1101243.....	CHANTILLY.....	VA.....	.....	09/12/2006....	04/25/2017....	7,670,000	.....	.....	.....	.....	.....0	.....	.....7,670,000	7,670,000	.....	.....	.....0
00-1101383.....	AURORA.....	OH.....	.....	04/12/2007....	04/27/2017....	5,120,062	.....	.....	.....	.....	.....0	.....	.....5,069,017	5,069,017	.....	.....	.....0
00-1101395.....	SAN DIEGO.....	CA.....	.....	08/31/2007....	05/10/2017....	4,552,239	.....	.....	.....	.....	.....0	.....	.....4,498,354	4,498,354	.....	.....	.....0
00-1101439.....	SANTA MARIA.....	CA.....	.....	04/17/2007....	04/27/2017....	780,762	.....	.....	.....	.....	.....0	.....	.....770,555	770,555	.....	.....	.....0
00-1101458.....	CHICAGO.....	IL.....	.....	05/22/2007....	05/31/2017....	4,244,186	.....	.....	.....	.....	.....0	.....	.....4,186,662	4,186,662	.....	.....	.....0
00-1101493.....	SALT LAKE CITY.....	UT.....	.....	07/30/2007....	05/01/2017....	10,447,177	.....	.....	.....	.....	.....0	.....	.....10,380,850	10,380,850	.....	.....	.....0
00-1101516.....	MILWAUKEE.....	WI.....	.....	06/15/2007....	04/27/2017....	2,500,000	.....	.....	.....	.....	.....0	.....	.....2,500,000	2,500,000	.....	.....	.....0
00-1101526.....	ALBUQUERQUE.....	NM.....	.....	08/15/2007....	06/01/2017....	2,587,530	.....	.....	.....	.....	.....0	.....	.....2,572,600	2,572,600	.....	.....	.....0
00-1101534.....	TORRANCE.....	CA.....	.....	08/30/2007....	06/16/2017....	4,160,461	.....	.....	.....	.....	.....0	.....	.....4,134,821	4,134,821	.....	.....	.....0
00-1101548.....	TACOMA.....	WA.....	.....	10/31/2007....	05/09/2017....	12,921,680	.....	.....	.....	.....	.....0	.....	.....12,839,213	12,839,213	.....	.....	.....0
00-1101549.....	TACOMA.....	WA.....	.....	10/31/2007....	05/09/2017....	3,329,448	.....	.....	.....	.....	.....0	.....	.....3,300,735	3,300,735	.....	.....	.....0
00-1101646.....	TACOMA.....	WA.....	.....	10/30/2008....	05/09/2017....	1,269,063	.....	.....	.....	.....	.....0	.....	.....1,258,918	1,258,918	.....	.....	.....0
00-1101791.....	WAUSAU.....	WI.....	.....	11/22/2011....	05/31/2017....	4,429,010	.....	.....	.....	.....	.....0	.....	.....4,396,549	4,396,549	.....	.....	.....0
00-9000137.....	YORBA LINDA.....	CA.....	.....	05/01/2002....	04/20/2017....	17,971	.....	.....	.....	.....	.....0	.....	.....7,179	7,179	.....	.....	.....0
03-0308877.....	WOODSTOCK.....	GA.....	.....	04/03/1997....	04/04/2017....	237,397	.....	.....	.....	.....	.....0	.....	.....59,891	59,891	.....	.....	.....0
03-4100224.....	HOUSTON.....	TX.....	.....	03/12/1997....	04/07/2017....	135,030	.....	.....	.....	.....	.....0	.....	.....33,996	33,996	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						115,746,577	0	0	0	0	0	0	114,241,955	114,241,955	0	0	0
Mortgages With Partial Repayments																	
00-1000030.....	PITTSBURGH.....	PA.....	.....	11/16/1999....	.....	.....2,618,244	.....	.....	.....	.....	.....0	.....	.....199,863	199,863	.....	.....	.....0
00-1000031.....	PITTSBURGH.....	PA.....	.....	11/16/1999....	.....	.....765,642	.....	.....	.....	.....	.....0	.....	.....90,999	90,999	.....	.....	.....0
00-1000032.....	PITTSBURGH.....	PA.....	.....	09/20/1999....	.....	.....2,710,163	.....	.....	.....	.....	.....0	.....	.....64,318	64,318	.....	.....	.....0
00-1000038.....	VISTA.....	CA.....	.....	08/31/2000....	.....	.....2,015,760	.....	.....	.....	.....	.....0	.....	.....117,595	117,595	.....	.....	.....0
00-1000171.....	CANTON.....	OH.....	.....	08/15/2000....	.....	.....998,547	.....	.....	.....	.....	.....0	.....	.....78,156	78,156	.....	.....	.....0
00-1000188.....	KEASBY.....	NJ.....	.....	04/17/2000....	.....	.....2,428,210	.....	.....	.....	.....	.....0	.....	.....158,707	158,707	.....	.....	.....0
00-1000593.....	KENILWORTH.....	NJ.....	.....	08/08/2001....	.....	.....3,829,005	.....	.....	.....	.....	.....0	.....	.....170,947	170,947	.....	.....	.....0
00-1000665.....	EDISON.....	NJ.....	.....	07/06/2001....	.....	.....5,194,046	.....	.....	.....	.....	.....0	.....	.....237,901	237,901	.....	.....	.....0
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001....	.....	.....2,759,853	.....	.....	.....	.....	.....0	.....	.....115,140	115,140	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....	.....	.....1,373,856	.....	.....	.....	.....	.....0	.....	.....57,946	57,946	.....	.....	.....0
00-1000735.....	NEW CASTLE.....	IN.....	.....	07/18/2002....	.....	.....1,436,353	.....	.....	.....	.....	.....0	.....	.....51,883	51,883	.....	.....	.....0
00-1000774.....	FLINT.....	MI.....	.....	12/20/2001....	.....	.....3,418,351	.....	.....	.....	.....	.....0	.....	.....255,310	255,310	.....	.....	.....0
00-1000788.....	FT. PIERCE.....	FL.....	.....	11/20/2001....	.....	.....611,604	.....	.....	.....	.....	.....0	.....	.....46,967	46,967	.....	.....	.....0
00-1000818.....	LEECHBURG.....	PA.....	.....	02/22/2002....	.....	.....3,538,710	.....	.....	.....	.....	.....0	.....	.....141,851	141,851	.....	.....	.....0
00-1000819.....	BARBERTON.....	OH.....	.....	12/21/2001....	.....	.....1,893,358	.....	.....	.....	.....	.....0	.....	.....78,899	78,899	.....	.....	.....0
00-1000820.....	PITTSBURGH.....	PA.....	.....	12/21/2001....	.....	.....871,674	.....	.....	.....	.....	.....0	.....	.....36,324	36,324	.....	.....	.....0
00-1000821.....	LOWER BURRELL.....	PA.....	.....	12/21/2001....	.....	.....981,141	.....	.....	.....	.....	.....0	.....	.....40,886	40,886	.....	.....	.....0
00-1000822.....	CANAL FULTON.....	OH.....	.....	12/21/2001....	.....	.....539,223	.....	.....	.....	.....	.....0	.....	.....22,470	22,470	.....	.....	.....0
00-1000848.....	NEW ALBANY.....	OH.....	.....	02/07/2002....	.....	.....2,070,899	.....	.....	.....	.....	.....0	.....	.....83,213	83,213	.....	.....	.....0
00-1000858.....	BROOK PARK.....	OH.....	.....	04/09/2002....	.....	.....1,595,698	.....	.....	.....	.....	.....0	.....	.....160,702	160,702	.....	.....	.....0

QE02.1

SCHEDULE B - PART 3

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

QE02.2

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
00-1000867.....	SALT LAKE CITY.....	UT.....		03/01/2002....		1,582,010					0		63,416	63,416			0
00-1000875.....	SCOTTSDALE.....	AZ.....		09/18/2002....		1,171,051					0		40,526	40,526			0
00-1000914.....	CINCINNATI.....	OH.....		07/01/2002....		1,188,612					0		47,622	47,622			0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002....		2,240,855					0		35,292	35,292			0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....		06/11/2002....		17,764,652					0		282,011	282,011			0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....		05/29/2002....		5,454,609					0		78,856	78,856			0
00-1000949.....	STOW.....	OH.....		05/30/2002....		1,748,743					0		65,888	65,888			0
00-1000958.....	HOUSTON.....	TX.....		06/18/2002....		1,653,968					0		26,242	26,242			0
00-1000964.....	COLUMBUS.....	OH.....		10/03/2002....		1,529,043					0		53,250	53,250			0
00-1001017.....	STARKVILLE.....	MS.....		07/03/2002....		1,221,640					0		19,109	19,109			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		5,014,796					0		40,994	40,994			0
00-1001042.....	RAVENNA.....	OH.....		06/27/2002....		3,994,992					0		148,388	148,388			0
00-1001049.....	WAYNE.....	PA.....		10/24/2002....		103,607					0		28,094	28,094			0
00-1001090.....	MASON.....	OH.....		12/20/2002....		7,399,929					0		70,214	70,214			0
00-1001135.....	MADISON.....	WI.....		12/20/2002....		2,551,402					0		23,444	23,444			0
00-1001203.....	NILES.....	IL.....		12/30/2002....		4,243,129					0		40,512	40,512			0
00-1001215.....	EDISON.....	NJ.....		12/17/2002....		8,093,328					0		285,998	285,998			0
00-1001237.....	DALLAS.....	TX.....		11/20/2002....		5,374,631					0		235,461	235,461			0
00-1001244.....	PITTSBURGH.....	PA.....		02/08/2005....		15,346,041					0		183,563	183,563			0
00-1001260.....	PITTSBURGH.....	PA.....		03/05/2003....		336,469					0		61,852	61,852			0
00-1001279.....	PITTSBURGH.....	PA.....		12/23/2003....		4,352,495					0		126,710	126,710			0
00-1001283.....	GARLAND.....	TX.....		03/03/2003....		1,701,291					0		56,805	56,805			0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....		05/15/2003....		2,075,686					0		36,194	36,194			0
00-1001324.....	ST PETE/PINELLAS PK.....	FL.....		09/08/2003....		605,493					0		80,005	80,005			0
00-1001333.....	MYRTLE BEACH.....	SC.....		06/02/2003....		2,825,652					0		90,854	90,854			0
00-1002014.....	KNOXVILLE.....	TN.....		07/28/2003....		1,922,739					0		60,671	60,671			0
00-1002028.....	MADISON.....	WI.....		11/25/2003....		3,644,792					0		30,514	30,514			0
00-1002030.....	LA PALMA.....	CA.....		04/28/2003....		8,686,003					0		137,358	137,358			0
00-1100012.....	PITTSBURGH.....	PA.....		05/13/2003....		1,822,341					0		297,912	297,912			0
00-1100030.....	CHICAGO.....	IL.....		08/04/2003....		523,796					0		76,664	76,664			0
00-1100036.....	MOORESVILLE.....	NC.....		08/05/2003....		2,297,232					0		72,263	72,263			0
00-1100046.....	GLEN CARBON.....	IL.....		01/05/2004....		2,284,831					0		31,232	31,232			0
00-1100047.....	SAINT LOUIS.....	MO.....		11/14/2003....		5,038,443					0		67,330	67,330			0
00-1100067.....	JOHNSON CITY.....	TN.....		10/31/2003....		1,809,251					0		54,724	54,724			0
00-1100068.....	BELLEVUE.....	TN.....		10/31/2003....		2,213,953					0		66,965	66,965			0
00-1100080.....	GREENDALE.....	WI.....		09/02/2003....		496,320					0		69,276	69,276			0
00-1100109.....	MILFORD.....	OH.....		09/23/2003....		485,594					0		67,520	67,520			0
00-1100131.....	CONCORD.....	NH.....		09/30/2003....		331,230					0		45,959	45,959			0
00-1100141.....	GRAND RAPIDS.....	MI.....		10/30/2003....		375,197					0		47,101	47,101			0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....		10/22/2003....		4,074,052					0		69,777	69,777			0
00-1100163.....	RESTON.....	VA.....		10/27/2003....		3,411,382					0		101,562	101,562			0
00-1100173.....	ALBUQUERQUE.....	NM.....		08/31/2004....		1,973,751					0		49,400	49,400			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
00-1100174.....	SIOUX FALLS.....	SD.....		11/12/2003....		1,917,196					0		56,284	56,284			0
00-1100195.....	HOUSTON.....	TX.....		11/21/2003....		1,585,790					0		22,403	22,403			0
00-1100196.....	HOUSTON.....	TX.....		11/21/2003....		1,619,459					0		22,879	22,879			0
00-1100197.....	HOUSTON.....	TX.....		11/21/2003....		2,047,050					0		28,919	28,919			0
00-1100202.....	BALDWINVILLE.....	NY.....		12/10/2003....		1,098,934					0		127,049	127,049			0
00-1100223.....	PITTSBURGH.....	PA.....		10/30/2003....		2,486,761					0		72,987	72,987			0
00-1100233.....	ITHACA.....	NY.....		12/10/2003....		529,570					0		4,391	4,391			0
00-1100240.....	MARGATE.....	FL.....		03/03/2004....		10,096,465					0		84,068	84,068			0
00-1100247.....	CLEARFIELD.....	UT.....		12/04/2003....		1,580,591					0		45,889	45,889			0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003....		1,769,476					0		64,685	64,685			0
00-1100272.....	WILSONVILLE.....	OR.....		05/21/2004....		1,729,775					0		23,020	23,020			0
00-1100296.....	CINCINNATI.....	OH.....		01/21/2004....		2,494,166					0		71,356	71,356			0
00-1100339.....	PORTLAND.....	OR.....		03/22/2004....		2,234,460					0		31,658	31,658			0
00-1100346.....	FARRAGUT.....	TN.....		05/04/2004....		1,516,071					0		42,043	42,043			0
00-1100347.....	VISALIA.....	CA.....		07/14/2004....		480,862					0		42,809	42,809			0
00-1100365.....	WENATCHEE.....	WA.....		08/09/2004....		1,697,932					0		44,108	44,108			0
00-1100369.....	HIGHWOOD.....	IL.....		05/17/2004....		2,777,781					0		34,910	34,910			0
00-1100371.....	ANDERSON.....	SC.....		12/21/2004....		2,095,116					0		27,078	27,078			0
00-1100373.....	RANCHO CUCAMONGA.....	CA.....		12/30/2004....		3,038,351					0		74,368	74,368			0
00-1100375.....	ALGONQUIN.....	IL.....		09/15/2004....		1,114,490					0		95,975	95,975			0
00-1100403.....	BAKERSFIELD.....	CA.....		05/20/2004....		110,715					0		3,112	3,112			0
00-1100406.....	EDISON.....	NJ.....		05/18/2004....		3,252,681					0		90,271	90,271			0
00-1100414.....	BOURNE.....	MA.....		05/05/2004....		2,715,819					0		75,960	75,960			0
00-1100420.....	ORMOND BEACH.....	FL.....		06/15/2004....		1,767,296					0		48,396	48,396			0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004....		699,740					0		32,091	32,091			0
00-1100464.....	GAINESVILLE.....	FL.....		05/26/2004....		5,474,944					0		81,523	81,523			0
00-1100475.....	ITHACA.....	NY.....		06/25/2004....		2,669,413					0		20,838	20,838			0
00-1100487.....	HILLIARD.....	OH.....		01/06/2005....		416,300					0		29,850	29,850			0
00-1100497.....	KENT.....	WA.....		08/23/2004....		1,086,248					0		92,631	92,631			0
00-1100519.....	MILWAUKEE.....	WI.....		04/20/2006....		2,725,935					0		16,471	16,471			0
00-1100581.....	CHARLOTTE.....	NC.....		05/11/2005....		6,959,608					0		107,543	107,543			0
00-1100598.....	FARMERS BRANCH.....	TX.....		12/16/2004....		1,116,359					0		14,010	14,010			0
00-1100599.....	FARMERS BRANCH.....	TX.....		12/16/2004....		2,275,109					0		28,553	28,553			0
00-1100601.....	DALLAS.....	TX.....		12/16/2004....		1,786,852					0		22,425	22,425			0
00-1100602.....	HOUSTON.....	TX.....		12/16/2004....		1,786,173					0		22,417	22,417			0
00-1100603.....	HOUSTON.....	TX.....		12/16/2004....		1,164,403					0		14,613	14,613			0
00-1100640.....	MANHATTAN.....	KS.....		11/03/2004....		1,238,611					0		30,838	30,838			0
00-1100649.....	KNOXVILLE.....	TN.....		11/04/2004....		3,083,812					0		40,541	40,541			0
00-1100677.....	LAS VEGAS.....	NV.....		02/18/2005....		4,215,887					0		53,731	53,731			0
00-1100686.....	CHARLOTTE.....	NC.....		12/15/2004....		1,377,579					0		12,797	12,797			0
00-1100692.....	SALT LAKE CITY.....	UT.....		01/10/2005....		5,427,993					0		134,281	134,281			0

QE02.3

SCHEDULE B - PART 3

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

QE02.4

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
00-1100697.....	CLEARFIELD.....	UT.....		01/28/2005....		2,021,344	.....				......0		57,789	57,789			0
00-1100698.....	ALGONQUIN.....	IL.....		03/02/2005....		6,511,684	.....				......0		84,584	84,584			0
00-1100717.....	FARMERS BRANCH.....	TX.....		12/16/2004....		657,105	.....				......0		8,247	8,247			0
00-1100718.....	FARMERS BRANCH.....	TX.....		12/16/2004....		651,105	.....				......0		8,171	8,171			0
00-1100720.....	HOUSTON.....	TX.....		12/16/2004....		732,145	.....				......0		9,189	9,189			0
00-1100721.....	DALLAS.....	TX.....		12/16/2004....		1,210,300	.....				......0		15,189	15,189			0
00-1100722.....	HOUSTON.....	TX.....		12/16/2004....		917,641	.....				......0		11,517	11,517			0
00-1100723.....	WAUSAU.....	WI.....		03/28/2006....		1,754,946	.....				......0		11,531	11,531			0
00-1100729.....	PHOENIX.....	AZ.....		03/30/2005....		3,704,225	.....				......0		43,083	43,083			0
00-1100738.....	CHULA VISTA.....	CA.....		01/28/2005....		1,131,102	.....				......0		18,434	18,434			0
00-1100756.....	LAKE OSWEGO.....	OR.....		11/08/2006....		3,895,055	.....				......0		72,113	72,113			0
00-1100773.....	SIMI VALLEY.....	CA.....		08/31/2005....		4,844,459	.....				......0		110,513	110,513			0
00-1100781.....	BROOKLYN PARK.....	MN.....		04/18/2005....		4,787,430	.....				......0		49,852	49,852			0
00-1100796.....	TAMPA.....	FL.....		02/14/2006....		901,738	.....				......0		96,256	96,256			0
00-1100806.....	RENO.....	NV.....		03/15/2005....		7,277,309	.....				......0		95,026	95,026			0
00-1100807.....	ELLENWOOD.....	GA.....		06/24/2005....		4,502,813	.....				......0		55,282	55,282			0
00-1100822.....	LAS VEGAS.....	NV.....		06/07/2005....		11,314,585	.....				......0		141,991	141,991			0
00-1100826.....	DUQUESNE.....	PA.....		06/03/2005....		1,841,498	.....				......0		42,648	42,648			0
00-1100856.....	NAPLES.....	FL.....		06/30/2005....		16,094,517	.....				......0		206,078	206,078			0
00-1100867.....	CARSON.....	CA.....		07/27/2005....		3,156,071	.....				......0		40,179	40,179			0
00-1100868.....	REDMOND.....	WA.....		09/08/2006....		20,392,790	.....				......0		220,459	220,459			0
00-1100877.....	FAIRFIELD.....	NJ.....		07/06/2005....		8,457,547	.....				......0		106,661	106,661			0
00-1100916.....	NASHVILLE.....	TN.....		06/20/2006....		3,726,906	.....				......0		41,574	41,574			0
00-1100917.....	W. BABYLON.....	NY.....		02/05/2008....		4,080,936	.....				......0		35,511	35,511			0
00-1100918.....	IONIA.....	MI.....		08/16/2005....		2,127,019	.....				......0		26,498	26,498			0
00-1100920.....	BEAVERTON.....	OR.....		08/09/2005....		5,246,048	.....				......0		67,092	67,092			0
00-1100928.....	TAMPA.....	FL.....		09/01/2005....		6,236,354	.....				......0		143,080	143,080			0
00-1100983.....	WAUKEGAN.....	IL.....		10/26/2005....		1,277,106	.....				......0		28,348	28,348			0
00-1100990.....	ROCKVILLE.....	MD.....		05/10/2006....		4,029,739	.....				......0		46,773	46,773			0
00-1100992.....	SOUTHGATE.....	MI.....		10/14/2005....		3,715,337	.....				......0		28,774	28,774			0
00-1100999.....	SOUTH JORDAN.....	UT.....		11/07/2005....		3,502,508	.....				......0		76,973	76,973			0
00-1101003.....	JACKSONVILLE.....	FL.....		10/12/2005....		3,835,331	.....				......0		84,757	84,757			0
00-1101007.....	TAMPA.....	FL.....		12/08/2005....		1,449,628	.....				......0		82,511	82,511			0
00-1101025.....	MANHATTAN.....	KS.....		12/08/2005....		3,266,152	.....				......0		70,148	70,148			0
00-1101031.....	PLANO.....	TX.....		12/01/2005....		3,910,763	.....				......0		149,902	149,902			0
00-1101041.....	GARDEN CITY.....	GA.....		04/28/2006....		3,995,149	.....				......0		95,898	95,898			0
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....		12/01/2005....		2,413,056	.....				......0		71,820	71,820			0
00-1101056.....	ELLICOTT CITY.....	MD.....		12/08/2005....		19,854,640	.....				......0		70,070	70,070			0
00-1101137.....	FRANKFORT.....	IL.....		04/23/2007....		2,975,429	.....				......0		29,303	29,303			0
00-1101138.....	INDIAN TRAIL.....	NC.....		04/26/2006....		2,559,185	.....				......0		46,132	46,132			0
00-1101152.....	CINCINNATI.....	OH.....		09/28/2006....		1,802,505	.....				......0		82,205	82,205			0
00-1101157.....	MASPETH.....	NY.....		04/21/2006....		1,221,140	.....				......0		25,027	25,027			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
00-1101173.....	VISTA.....	CA.....		05/31/2006....		930,710					0		55,328	55,328			0
00-1101181.....	LAKE ST LOUIS.....	MO.....		06/29/2007....		12,809,613					0		216,820	216,820			0
00-1101197.....	COLUMBUS.....	OH.....		02/06/2007....		6,751,400					0		50,765	50,765			0
00-1101211.....	LAS VEGAS.....	NV.....		06/29/2006....		3,046,944					0		32,201	32,201			0
00-1101214.....	MIAMI.....	FL.....		12/07/2006....		10,485,425					0		105,108	105,108			0
00-1101224.....	DUQUESNE.....	PA.....		01/12/2007....		2,244,367					0		40,345	40,345			0
00-1101230.....	SAN JUAN CAPISTRANO.....	CA.....		08/02/2006....		4,449,119					0		137,098	137,098			0
00-1101244.....	CHANTILLY.....	VA.....		09/12/2006....		10,485,000			(3,408,400)		3,408,400		34,087	34,087		(3,893,400)	(3,893,400)
00-1101309.....	BRANCHBURG.....	NJ.....		11/07/2006....		3,671,074					0		42,775	42,775			0
00-1101414.....	LAKE ST LOUIS.....	MO.....		12/21/2007....		2,695,975					0		45,483	45,483			0
00-1101419.....	AVON.....	MA.....		04/27/2007....		625,813					0		25,139	25,139			0
00-1101427.....	MILWAUKEE.....	WI.....		10/31/2007....		2,746,757					0		20,530	20,530			0
00-1101447.....	TAMPA.....	FL.....		06/29/2007....		1,482,739					0		25,876	25,876			0
00-1101456.....	BURLINGTON.....	WA.....		05/14/2007....		2,829,546					0		111,352	111,352			0
00-1101475.....	LONGWOOD.....	FL.....		12/27/2007....		5,921,524					0		207,074	207,074			0
00-1101491.....	JACKSONVILLE BEACH.....	FL.....		06/21/2007....		3,872,621					0		65,477	65,477			0
00-1101509.....	ITHACA.....	NY.....		07/31/2007....		4,148,722					0		33,849	33,849			0
00-1101512.....	BURR RIDGE.....	IL.....		12/03/2007....		3,282,817					0		19,258	19,258			0
00-1101521.....	ATLANTA.....	GA.....		08/07/2007....		10,253,009					0		63,111	63,111			0
00-1101525.....	AUSTIN.....	TX.....		07/18/2007....		3,951,308					0		37,978	37,978			0
00-1101540.....	ORANGE.....	CA.....		08/29/2007....		9,962,042					0		45,912	45,912			0
00-1101544.....	RANCHO DOMINGUEZ.....	CA.....		10/02/2007....		4,365,151					0		41,518	41,518			0
00-1101558.....	ROCKLEDGE.....	FL.....		09/24/2007....		5,996,736					0		36,425	36,425			0
00-1101562.....	SALT LAKE CITY.....	UT.....		09/20/2007....		8,042,757					0		41,780	41,780			0
00-1101563.....	HICKORY.....	NC.....		10/19/2007....		2,758,990					0		45,507	45,507			0
00-1101566.....	ADDISON.....	IL.....		10/18/2007....		2,659,918					0		13,119	13,119			0
00-1101567.....	VARIOUS.....	PA.....		08/31/2007....		12,022,206					0		801,461	801,461			0
00-1101568.....	VARIOUS.....	OH.....		08/31/2007....		6,898,360					0		253,791	253,791			0
00-1101631.....	SAN DIEGO.....	CA.....		04/03/2008....		3,799,345					0		35,918	35,918			0
00-1101634.....	PITTSBURGH.....	PA.....		04/18/2008....		2,676,122					0		40,129	40,129			0
00-1101637.....	PITTSBURGH.....	PA.....		04/22/2008....		12,106,335					0		92,067	92,067			0
00-1101640.....	MOON TOWNSHIP.....	PA.....		07/24/2008....		16,778,932					0		128,030	128,030			0
00-1101650.....	BEDFORD.....	OH.....		09/26/2008....		8,153,916					0		425,978	425,978			0
00-1101672.....	HOUSTON.....	TX.....		02/19/2010....		6,945,625					0		23,006	23,006			0
00-1101673.....	ADDISON.....	IL.....		02/19/2010....		2,525,682					0		8,366	8,366			0
00-1101674.....	HANOVER.....	MD.....		02/19/2010....		4,419,943					0		14,640	14,640			0
00-1101675.....	ALGONA.....	WA.....		02/19/2010....		13,350,033					0		44,219	44,219			0
00-1101678.....	ADDISON.....	IL.....		02/19/2010....		3,878,726					0		12,847	12,847			0
00-1101679.....	ATLANTA.....	GA.....		02/19/2010....		11,004,756					0		36,451	36,451			0
00-1101680.....	HOUSTON.....	TX.....		02/19/2010....		1,353,044					0		4,482	4,482			0
00-1101681.....	HOUSTON.....	TX.....		02/19/2010....		2,255,073					0		7,469	7,469			0
00-1101682.....	BUFORD.....	GA.....		02/19/2010....		2,074,667					0		6,872	6,872			0

QE02.5

SCHEDULE B - PART 3

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

QE02.6

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
00-1101686.....	PITTSBURGH.....	PA.....		03/26/2010....		1,053,333					0		37,194	37,194			0
00-1101690.....	WEST VIEW.....	PA.....		06/10/2010....		5,102,238					0		34,563	34,563			0
00-1101691.....	ALEXANDRIA.....	VA.....		06/18/2010....		5,030,329					0		37,120	37,120			0
00-1101693.....	FT WRIGHT.....	KY.....		10/05/2010....		7,254,673					0		36,895	36,895			0
00-1101695.....	KENT.....	WA.....		07/15/2010....		3,927,436					0		88,401	88,401			0
00-1101699.....	BURLINGTON.....	KY.....		08/05/2010....		8,327,159					0		65,889	65,889			0
00-1101700.....	HOUSTON.....	TX.....		09/01/2010....		3,283,296					0		74,603	74,603			0
00-1101701.....	FAIRVIEW.....	OR.....		09/29/2010....		11,659,665					0		64,424	64,424			0
00-1101702.....	CLINTON.....	UT.....		10/08/2010....		9,178,013					0		139,241	139,241			0
00-1101703.....	GLENSHAW.....	PA.....		01/27/2011....		11,388,981					0		134,110	134,110			0
00-1101715.....	LYNDHURST.....	NJ.....		12/01/2010....		8,146,035					0		42,466	42,466			0
00-1101719.....	LOVELAND.....	OH.....		12/13/2010....		1,241,497					0		70,757	70,757			0
00-1101720.....	WEST BEND.....	WI.....		12/07/2010....		8,202,395					0		65,510	65,510			0
00-1101722.....	SALT LAKE CITY.....	UT.....		12/27/2010....		4,328,324					0		33,661	33,661			0
00-1101724.....	TORRANCE.....	CA.....		01/27/2011....		4,122,290					0		92,168	92,168			0
00-1101725.....	ALBUQUERQUE.....	NM.....		01/31/2011....		2,266,667					0		17,041	17,041			0
00-1101726.....	COLUMBUS.....	OH.....	..S...	12/29/2010....		16,871,012					0		124,381	124,381			0
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011....		2,931,256					0		32,932	32,932			0
00-1101728.....	COLUMBUS.....	OH.....	..S...	06/08/2011....		1,695,184					0		83,849	83,849			0
00-1101729.....	UPPER ARLINGTON.....	OH.....		07/15/2011....		35,280,486					0		237,448	237,448			0
00-1101736.....	SHAWNEE.....	KS.....		03/01/2011....		3,299,460					0		38,878	38,878			0
00-1101738.....	FLORHAM PARK.....	NJ.....		06/02/2011....		19,219,021					0		95,592	95,592			0
00-1101743.....	CHAPEL HILL.....	NC.....		11/15/2011....		7,390,192					0		48,111	48,111			0
00-1101746.....	MESA.....	AZ.....		05/20/2011....		2,578,200					0		36,273	36,273			0
00-1101747.....	IRVINE.....	CA.....		05/02/2011....		6,880,308					0		140,818	140,818			0
00-1101750.....	BUFFALO GROVE.....	IL.....		05/05/2011....		1,753,096					0		13,174	13,174			0
00-1101751.....	WOOD DALE.....	IL.....		05/05/2011....		4,159,584					0		28,834	28,834			0
00-1101753.....	HOUSTON.....	TX.....		06/29/2011....		12,037,264					0		243,264	243,264			0
00-1101756.....	NASHVILLE.....	TN.....		07/20/2011....		8,304,784					0		93,700	93,700			0
00-1101757.....	WOODINVILLE.....	WA.....		07/13/2011....		5,206,479					0		42,403	42,403			0
00-1101758.....	TOLUCA LAKE.....	CA.....		06/14/2011....		3,435,266					0		19,389	19,389			0
00-1101760.....	WOOD DALE.....	IL.....		05/05/2011....		2,375,224					0		25,332	25,332			0
00-1101761.....	WOOD DALE.....	IL.....		05/05/2011....		4,801,222					0		33,282	33,282			0
00-1101762.....	WOOD DALE.....	IL.....		05/05/2011....		3,650,698					0		25,306	25,306			0
00-1101763.....	CINCINNATI.....	OH.....		08/30/2011....		14,111,183					0		104,709	104,709			0
00-1101765.....	CHICAGO.....	IL.....		08/31/2011....		5,052,137					0		105,554	105,554			0
00-1101767.....	GREENFIELD.....	WI.....		09/12/2011....		9,410,906					0		69,596	69,596			0
00-1101771.....	CINCINNATI.....	OH.....		07/27/2011....		5,175,415					0		33,936	33,936			0
00-1101772.....	PARKER.....	CO.....		09/01/2011....		14,586,626					0		77,014	77,014			0
00-1101776.....	ORANGE.....	CA.....		09/29/2011....		5,004,131					0		110,869	110,869			0
00-1101779.....	GOODYEAR.....	AZ.....		08/30/2011....		17,924,668					0		76,928	76,928			0

SCHEDULE B - PART 3

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

QE02.7

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
00-1101780.....	MINNEAPOLIS.....	MN.....		09/20/2011....		18,249,535					0		97,347	97,347			0
00-1101782.....	LAGUNA HILLS.....	CA.....		10/11/2011....		9,306,324					0		72,596	72,596			0
00-1101783.....	MISSION VIEJO.....	CA.....		12/15/2011....		4,417,153					0		33,756	33,756			0
00-1101784.....	SEATTLE.....	WA.....		09/30/2011....		6,533,990					0		34,355	34,355			0
00-1101786.....	PITTSBURGH.....	PA.....		09/23/2011....		28,543,971					0		208,747	208,747			0
00-1101788.....	WEST CHESTER.....	PA.....		10/31/2011....		7,215,323					0		57,918	57,918			0
00-1101789.....	LENEXA.....	KS.....		12/08/2011....		7,357,087					0		83,289	83,289			0
00-1101792.....	LEXINGTON.....	KY.....		02/07/2012....		3,891,447					0		42,847	42,847			0
00-1101794.....	RALEIGH.....	NC.....		11/21/2011....		4,466,738					0		24,598	24,598			0
00-1101799.....	MIDDLE RIVER.....	MD.....		02/02/2012....		4,381,693					0		31,343	31,343			0
00-1101800.....	CHICAGO.....	IL.....		11/30/2011....		16,469,683					0		87,484	87,484			0
00-1101802.....	COLUMBUS.....	OH.....	..S...	12/01/2011....		10,829,729					0		124,584	124,584			0
00-1101803.....	HOUSTON.....	TX.....		11/16/2011....		17,357,463					0		84,874	84,874			0
00-1101806.....	CITY OF INDUSTRY.....	CA.....		12/12/2011....		5,229,815					0		39,037	39,037			0
00-1101807.....	LAGRANGE.....	KY.....		12/14/2011....		2,922,013					0		56,811	56,811			0
00-1101812.....	PLATTEVILLE.....	WI.....		01/25/2012....		4,908,211					0		24,740	24,740			0
00-1101816.....	ATLANTA.....	GA.....		03/01/2012....		43,898,829					0		357,757	357,757			0
00-1101817.....	OAKLAND.....	CA.....		06/27/2012....		9,562,065					0		48,242	48,242			0
00-1101818.....	TEMPE.....	AZ.....		02/01/2012....		28,000,000					0		120,765	120,765			0
00-1101819.....	HOUSTON.....	TX.....		03/29/2012....		24,564,604					0		123,257	123,257			0
00-1101825.....	REISTERSTOWN.....	MD.....		06/01/2012....		5,810,633					0		62,700	62,700			0
00-1101826.....	BEDMINSTER.....	NJ.....		04/19/2012....		7,919,610					0		51,152	51,152			0
00-1101828.....	DYER.....	IN.....		04/05/2012....		1,701,328					0		42,797	42,797			0
00-1101830.....	PITTSBURGH.....	PA.....		05/03/2012....		4,079,840					0		44,774	44,774			0
00-1101831.....	COMMACK.....	NY.....		04/25/2012....		4,189,540					0		49,297	49,297			0
00-1101832.....	CENTEREACH.....	NY.....		06/29/2012....		14,665,903					0		122,253	122,253			0
00-1101835.....	BRENTWOOD.....	TN.....		05/08/2012....		5,565,398					0		40,034	40,034			0
00-1101838.....	ANN ARBOR.....	MI.....		04/27/2012....		14,275,316					0		106,350	106,350			0
00-1101839.....	WASHINGTON.....	DC.....		09/17/2012....		22,251,513					0		116,847	116,847			0
00-1101846.....	CHARLOTTESVILLE.....	VA.....		05/01/2012....		4,047,927					0		21,621	21,621			0
00-1101847.....	BRENTWOOD.....	TN.....		11/08/2012....		7,944,563					0		56,242	56,242			0
00-1101848.....	CINCINNATI.....	OH.....		07/20/2012....		19,458,866					0		167,899	167,899			0
00-1101852.....	OCEANSIDE.....	CA.....		06/28/2012....		4,828,624					0		36,262	36,262			0
00-1101860.....	MILWAUKEE.....	WI.....		06/15/2012....		9,557,122					0		109,920	109,920			0
00-1101861.....	REDMOND.....	WA.....		06/08/2012....		22,017,333					0		211,496	211,496			0
00-1101863.....	MULLICA HILL.....	NJ.....		06/20/2012....		4,394,744					0		48,292	48,292			0
00-1101865.....	COLUMBUS.....	OH.....		08/09/2012....		6,581,595					0		44,727	44,727			0
00-1101869.....	IRVINE.....	CA.....		08/09/2012....		26,878,201					0		153,644	153,644			0
00-1101870.....	PORTLAND.....	OR.....		09/25/2012....		3,664,215					0		28,777	28,777			0
00-1101872.....	SAN DIEGO.....	CA.....		10/10/2012....		4,762,399					0		36,337	36,337			0
00-1101873.....	CINCINNATI.....	OH.....		08/23/2012....		11,060,286					0		81,566	81,566			0
00-1101874.....	FT. THOMAS.....	KY.....		08/23/2012....		7,823,129					0		57,693	57,693			0

SCHEDULE B - PART 3

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

QE02.8

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....		10,450,540					0		118,828	118,828			0
00-1101876.....	CARLSBAD.....	CA.....		06/22/2012....		17,185,149					0		89,483	89,483			0
00-1101879.....	BOULDER.....	CO.....		08/01/2012....		3,790,066					0		29,442	29,442			0
00-1101881.....	NASHVILLE.....	TN.....		09/10/2012....		4,510,000					0		32,863	32,863			0
00-1101882.....	REDONDO BEACH.....	CA.....		04/03/2013....		4,477,004					0		24,073	24,073			0
00-1101883.....	STUDIO CITY.....	CA.....		03/05/2013....		4,375,982					0		23,652	23,652			0
00-1101884.....	BUFFALO GROVE.....	IL.....		08/21/2012....		3,257,278					0		22,796	22,796			0
00-1101890.....	NEWPORT BEACH.....	CA.....		10/12/2012....		22,585,653					0		128,543	128,543			0
00-1101893.....	FORT WORTH.....	TX.....		10/01/2012....		9,276,177					0		45,739	45,739			0
00-1101894.....	COLUMBUS.....	OH.....	..S...	11/13/2012....		21,698,072					0		230,620	230,620			0
00-1101895.....	CHARLESTON.....	SC.....		11/13/2012....		6,969,989					0		47,907	47,907			0
00-1101898.....	NEW YORK.....	NY.....		11/15/2012....		27,855,377					0		148,208	148,208			0
00-1101899.....	NEW YORK.....	NY.....		11/15/2012....		4,213,189					0		59,848	59,848			0
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012....		11,135,050					0		79,725	79,725			0
00-1101901.....	NASHVILLE.....	TN.....		03/14/2013....		5,286,280					0		38,469	38,469			0
00-1101904.....	WOODLAND.....	CA.....		10/24/2012....		6,267,569					0		49,216	49,216			0
00-1101906.....	CHICAGO.....	IL.....		04/01/2013....		11,307,470					0		125,655	125,655			0
00-1101909.....	IRVINE.....	CA.....		11/30/2012....		41,604,376					0		232,823	232,823			0
00-1101912.....	COLUMBUS.....	OH.....	..S...	12/19/2012....		25,210,596					0		335,984	335,984			0
00-1101913.....	SALT LAKE CITY.....	UT.....		11/13/2012....		2,185,129					0		12,319	12,319			0
00-1101914.....	LOGAN.....	UT.....		11/13/2012....		4,977,230					0		27,648	27,648			0
00-1101920.....	CHANDLER.....	AZ.....		12/20/2012....		5,571,936					0		40,468	40,468			0
00-1101921.....	MAPLE VALLEY.....	WA.....		01/14/2013....		11,700,546					0		128,937	128,937			0
00-1101922.....	JUANITA.....	WA.....		02/07/2013....		7,319,620					0		49,414	49,414			0
00-1101924.....	TUSTIN.....	CA.....		12/05/2012....		20,072,296					0		114,426	114,426			0
00-1101927.....	BRICK.....	NJ.....		12/12/2012....		21,279,182					0		120,061	120,061			0
00-1101928.....	ANAHEIM.....	CA.....		12/14/2012....		29,598,259					0		167,492	167,492			0
00-1101929.....	IRVINE.....	CA.....		01/03/2013....		3,458,797					0		38,641	38,641			0
00-1101930.....	KANSAS CITY.....	MO.....		02/05/2013....		2,680,568					0		29,947	29,947			0
00-1101933.....	PITTSBURGH.....	PA.....		12/21/2012....		5,983,934					0		43,563	43,563			0
00-1101934.....	SCOTTSDALE.....	AZ.....		05/01/2013....		14,514,976		(9,135)			(9,135)		77,062	77,062			0
00-1101935.....	WASHINGTON.....	DC.....		03/14/2013....		18,524,203					0		145,833	145,833			0
00-1101938.....	GRIMES.....	IA.....		03/27/2013....		4,299,436					0		30,190	30,190			0
00-1101941.....	GRANDVIEW.....	OH.....	..S...	05/30/2013....		15,302,023					0		84,950	84,950			0
00-1101944.....	OMAHA.....	NE.....		03/07/2013....		5,128,115					0		27,699	27,699			0
00-1101946.....	MCLEAN.....	VA.....		08/02/2013....		9,845,156					0		54,256	54,256			0
00-1101949.....	COLUMBIA.....	SC.....		03/19/2013....		15,314,114					0		71,625	71,625			0
00-1101950.....	KANSAS CITY.....	MO.....		03/04/2013....		7,245,897					0		54,949	54,949			0
00-1101951.....	WOODLAND HILLS.....	CA.....		09/03/2013....		8,892,469					0		63,357	63,357			0
00-1101953.....	FREDERICKSBURG.....	VA.....		03/20/2013....		5,818,666					0		95,931	95,931			0
00-1101954.....	WEST DES MOINES.....	IA.....		04/24/2013....		6,305,361					0		45,504	45,504			0

SCHEDULE B - PART 3

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

QE02.9

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
00-1101955.....	WASHINGTON.....	DC.....		04/15/2013....		14,347,472		(4,214)			(4,214)		124,086	124,086			0
00-1101956.....	CHINO.....	CA.....		04/11/2013....		5,851,378					0		61,334	61,334			0
00-1101957.....	CINCINNATI.....	OH.....		05/31/2013....		17,510,344		3,007			3,007		126,652	126,652			0
00-1101958.....	PITTSBURGH.....	PA.....		03/22/2013....		11,645,285					0		63,565	63,565			0
00-1101959.....	SAN MATEO.....	CA.....		06/03/2013....		7,051,545					0		35,880	35,880			0
00-1101960.....	OMAHA.....	NE.....		04/03/2013....		3,548,354					0		26,253	26,253			0
00-1101963.....	PORT ORANGE.....	FL.....		04/11/2013....		6,254,853					0		30,072	30,072			0
00-1101964.....	BELLMORE.....	NY.....		04/24/2013....		6,178,460					0		32,210	32,210			0
00-1101965.....	SAN FRANCISCO.....	CA.....		06/04/2013....		4,670,607					0		26,034	26,034			0
00-1101966.....	HUNTINGTON BEACH.....	CA.....		07/01/2013....		4,417,409					0		46,546	46,546			0
00-1101967.....	SAN DIEGO.....	CA.....		04/30/2013....		2,341,615					0		12,115	12,115			0
00-1101970.....	KNOXVILLE.....	TN.....		07/03/2013....		10,253,397					0		69,751	69,751			0
00-1101971.....	FARMINGTON HILLS.....	MI.....		08/20/2013....		7,562,939					0		53,365	53,365			0
00-1101972.....	CHAPEL HILL.....	NC.....		05/17/2013....		6,192,263					0		63,593	63,593			0
00-1101973.....	CAMERON PARK.....	CA.....		08/28/2013....		10,651,197					0		54,295	54,295			0
00-1101976.....	CITY OF INDUSTRY.....	CA.....		07/09/2013....		22,784,679					0		321,460	321,460			0
00-1101977.....	ANN ARBOR.....	MI.....		07/01/2013....		13,978,317					0		80,405	80,405			0
00-1101978.....	FREDERICK.....	MD.....		06/27/2013....		29,202,948					0		146,352	146,352			0
00-1101979.....	SEATTLE.....	WA.....		08/01/2013....		17,614,634					0		192,990	192,990			0
00-1101980.....	NASHVILLE.....	TN.....		07/02/2013....		46,804,787					0		253,521	253,521			0
00-1101982.....	NEWPORT BEACH.....	CA.....		06/11/2013....		3,183,423					0		17,191	17,191			0
00-1101984.....	WEST VALLEY CITY.....	UT.....		05/31/2013....		6,613,186					0		37,547	37,547			0
00-1101986.....	SAN ANTONIO.....	TX.....		07/03/2013....		24,803,834					0		120,158	120,158			0
00-1101988.....	SCOTTSDALE.....	AZ.....	S...	06/03/2013....		7,745,318					0		43,760	43,760			0
00-1101989.....	SALEM.....	OR.....		08/05/2013....		13,119,851					0		72,852	72,852			0
00-1101990.....	LADY LAKE.....	FL.....		05/30/2013....		21,258,760					0		123,590	123,590			0
00-1101991.....	MARGATE.....	FL.....		08/02/2013....		8,432,958					0		55,348	55,348			0
00-1101993.....	ROCHESTER.....	MN.....		10/01/2013....		26,400,129					0		136,804	136,804			0
00-1101994.....	TIGARD.....	OR.....		08/21/2013....		7,822,995		8,619			8,619		60,182	60,182			0
00-1101995.....	MENLO PARK.....	CA.....		06/10/2013....		27,848,025					0		168,219	168,219			0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013....		6,558,265					0		48,144	48,144			0
00-1101997.....	LEXINGTON.....	KY.....		03/03/2014....		12,432,700					0		89,214	89,214			0
00-1101998.....	WINSTON SALEM.....	NC.....		07/02/2013....		10,047,437					0		55,585	55,585			0
00-1102000.....	NEW BEDFORD.....	MA.....		08/12/2013....		10,282,525					0		58,607	58,607			0
00-1102001.....	BROOKLINE (BOSTON).....	MA.....		07/02/2013....		8,496,202					0		48,636	48,636			0
00-1102003.....	JUPITER.....	FL.....		09/17/2013....		15,704,579					0		77,082	77,082			0
00-1102005.....	MOON TOWNSHIP.....	PA.....		07/01/2013....		10,050,875					0		75,277	75,277			0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....		06/28/2013....		11,563,102					0		124,231	124,231			0
00-1102009.....	AVON.....	OH.....		08/22/2013....		32,309,453					0		194,381	194,381			0
00-1102010.....	MANSFIELD.....	TX.....		11/25/2013....		5,391,698					0		54,872	54,872			0
00-1102011.....	MANSFIELD.....	TX.....		11/25/2013....		23,364,026					0		237,780	237,780			0
00-1102013.....	TULSA.....	OK.....		09/25/2013....		19,417,831					0		93,390	93,390			0

SCHEDULE B - PART 3

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

QE02.10

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....		13,693,805					0		105,425	105,425			0
00-1102016.....	ANN ARBOR.....	MI.....		08/01/2013....		6,619,865					0		71,451	71,451			0
00-1102021.....	EVANSTON.....	IL.....		09/09/2013....		2,320,010					0		15,249	15,249			0
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013....		2,630,282					0		42,744	42,744			0
00-1102027.....	OWASSO.....	OK.....		10/10/2013....		20,662,624					0		248,843	248,843			0
00-1102028.....	MOORE.....	OK.....		10/10/2013....		16,162,334					0		194,646	194,646			0
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013....		9,682,443					0		116,607	116,607			0
00-1102030.....	LOS ANGELES.....	CA.....		09/03/2013....		4,869,006					0		32,241	32,241			0
00-1102031.....	PASADENA.....	CA.....		09/03/2013....		2,318,574					0		15,353	15,353			0
00-1102033.....	EDWARDSVILLE.....	KS.....		10/31/2013....		10,471,218					0		179,971	179,971			0
00-1102035.....	HIGHLAND PARK.....	TX.....		07/17/2013....		13,209,907					0		64,926	64,926			0
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013....		9,339,567					0		55,583	55,583			0
00-1102038.....	LONE TREE.....	CO.....		08/29/2013....		20,805,849					0		142,581	142,581			0
00-1102040.....	CARSON.....	CA.....		08/29/2013....		4,156,710					0		28,835	28,835			0
00-1102041.....	SPARTANBURG.....	SC.....		10/23/2013....		6,986,684					0		111,823	111,823			0
00-1102043.....	GRAPEVINE.....	TX.....		12/05/2013....		28,588,342					0		121,802	121,802			0
00-1102045.....	DENVER.....	CO.....		02/13/2014....		36,312,444					0		166,510	166,510			0
00-1102046.....	EAST ISLIP.....	NY.....		11/21/2013....		12,866,681					0		117,490	117,490			0
00-1102050.....	CHINO.....	CA.....		12/30/2013....		10,449,304					0		51,117	51,117			0
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013....		13,034,975					0		59,448	59,448			0
00-1102057.....	HOMEWOOD.....	AL.....		10/02/2013....		5,992,255					0		23,683	23,683			0
00-1102059.....	TALLAHASSEE.....	FL.....		10/25/2013....		18,442,799		(15,170)			(15,170)		102,001	102,001			0
00-1102065.....	SEATTLE.....	WA.....		11/01/2013....		4,078,307					0		19,601	19,601			0
00-1102066.....	TUKWILA.....	WA.....		11/01/2013....		5,639,181		(4,484)			(4,484)		25,856	25,856			0
00-1102067.....	FARGO.....	ND.....		02/03/2014....		4,400,279					0		68,710	68,710			0
00-1102068.....	PIKESVILLE.....	MD.....		10/30/2013....		3,737,949					0		23,431	23,431			0
00-1102073.....	NORMAN.....	OK.....		11/07/2013....		9,050,520					0		86,691	86,691			0
00-1102077.....	YUKON.....	OK.....		12/19/2013....		21,681,568					0		90,234	90,234			0
00-1102078.....	CHANDLER.....	AZ.....		10/31/2013....		25,518,821		(20,569)			(20,569)		121,474	121,474			0
00-1102079.....	TEMPE.....	AZ.....		12/16/2013....		26,666,523		(9,845)			(9,845)		110,698	110,698			0
00-1102084.....	WOODSTOCK.....	GA.....		01/09/2014....		26,239,615					0		110,399	110,399			0
00-1102087.....	MADISON.....	WI.....		06/03/2014....		11,086,647					0		46,363	46,363			0
00-1102088.....	MADISON.....	WI.....		02/03/2014....		2,284,435					0		21,354	21,354			0
00-1102089.....	HUNTINGTON BEACH.....	CA.....		01/03/2014....		4,209,235					0		17,979	17,979			0
00-1102092.....	SANDY.....	OR.....		04/07/2014....		2,112,720					0		9,173	9,173			0
00-1102093.....	CHATTANOOGA.....	TN.....		02/07/2014....		3,289,902					0		30,723	30,723			0
00-1102094.....	CHATTANOOGA.....	TN.....		02/07/2014....		3,469,331					0		32,705	32,705			0
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013....		9,836,669					0		42,440	42,440			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013....		31,313,096					0		210,017	210,017			0
00-1102100.....	SAN DIEGO.....	CA.....		12/12/2013....		7,685,786					0		48,298	48,298			0
00-1102102.....	ONTARIO.....	CA.....		10/31/2013....		6,977,945					0		45,487	45,487			0
00-1102103.....	PHOENIX.....	AZ.....		11/26/2013....		9,250,000					0		39,536	39,536			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
00-1102106.....	CARROLLTON.....	TX.....		12/26/2013....		10,683,334.....					0		44,146.....	44,146.....			0
00-1102107.....	ADDISON.....	IL.....		12/19/2013....		5,779,848.....					0		39,055.....	39,055.....			0
00-1102108.....	WAUKEE.....	IA.....		12/20/2013....		16,287,229.....					0		75,864.....	75,864.....			0
00-1102109.....	BROOKLYN.....	NY.....		12/20/2013....		11,868,984.....					0		58,519.....	58,519.....			0
00-1102110.....	PITTSBURGH.....	PA.....		06/05/2014....		21,741,306.....					0		136,065.....	136,065.....			0
00-1102111.....	FORT COLLINS.....	CO.....		01/23/2014....		8,418,797.....					0		55,641.....	55,641.....			0
00-1102115.....	LEXINGTON.....	KY.....		01/10/2014....		2,588,672.....					0		39,599.....	39,599.....			0
00-1102116.....	CHARLOTTE.....	NC.....		01/22/2014....		50,507,852.....					0		238,498.....	238,498.....			0
00-1102117.....	BOSTON.....	MA.....		06/02/2014....		23,025,459.....					0		108,109.....	108,109.....			0
00-1102121.....	AUBURN HILLS.....	MI.....		01/29/2014....		17,074,319.....					0		89,273.....	89,273.....			0
00-1102126.....	GRIMES.....	IA.....		03/06/2014....		4,238,371.....					0		26,646.....	26,646.....			0
00-1102127.....	BOUNTIFUL.....	UT.....		02/13/2014....		11,856,755.....					0		53,675.....	53,675.....			0
00-1102128.....	ONTARIO.....	CA.....		04/22/2014....		7,527,914.....					0		49,242.....	49,242.....			0
00-1102129.....	PHOENIX.....	AZ.....		01/30/2014....		5,761,778.....					0		31,803.....	31,803.....			0
00-1102132.....	PITTSBURGH.....	PA.....		03/31/2014....		8,982,928.....					0		72,763.....	72,763.....			0
00-1102133.....	BALTIMORE.....	MD.....		03/10/2014....		52,583,925.....					0		224,823.....	224,823.....			0
00-1102137.....	GRAND RAPIDS.....	MI.....		07/08/2014....		7,746,071.....					0		92,690.....	92,690.....			0
00-1102138.....	CANONSBURG.....	PA.....		03/12/2014....		11,402,944.....					0		102,262.....	102,262.....			0
00-1102139.....	ONTARIO.....	CA.....		04/10/2014....		4,007,857.....					0		25,365.....	25,365.....			0
00-1102140.....	LA QUINTA.....	CA.....		02/28/2014....		20,746,898.....					0		87,248.....	87,248.....			0
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014....		19,181,272.....					0		170,755.....	170,755.....			0
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014....		3,544,155.....					0		16,285.....	16,285.....			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		29,906,911.....					0		141,947.....	141,947.....			0
00-1102148.....	MIAMISBURG.....	OH.....		05/28/2014....		9,889,683.....					0		56,710.....	56,710.....			0
00-1102149.....	ANNAPOLIS.....	MD.....		06/10/2014....		4,001,162.....					0		26,686.....	26,686.....			0
00-1102150.....	LITTLE ROCK.....	AR.....		06/24/2014....		5,073,327.....					0		47,480.....	47,480.....			0
00-1102152.....	EDISON.....	NJ.....		06/12/2014....		21,196,626.....					0		206,067.....	206,067.....			0
00-1102156.....	LOS ANGELES.....	CA.....		05/16/2014....		6,925,340.....					0		34,673.....	34,673.....			0
00-1102161.....	FULLERTON.....	CA.....		07/15/2014....		6,862,652.....					0		28,682.....	28,682.....			0
00-1102162.....	CHULA VISTA.....	CA.....		11/03/2014....		11,211,218.....					0		101,174.....	101,174.....			0
00-1102164.....	ITASCA.....	IL.....		07/29/2014....		5,889,084.....					0		41,048.....	41,048.....			0
00-1102165.....	FRANKLIN PARK.....	IL.....		07/29/2014....		4,353,906.....					0		28,232.....	28,232.....			0
00-1102168.....	LEXINGTON.....	KY.....		06/18/2014....		6,900,078.....					0		66,448.....	66,448.....			0
00-1102169.....	ST. LOUIS.....	MO.....		08/22/2014....		9,906,086.....					0		46,702.....	46,702.....			0
00-1102170.....	WATERLOO.....	IL.....		08/22/2014....		5,924,636.....					0		56,342.....	56,342.....			0
00-1102171.....	FLOWER MOUND.....	TX.....		07/23/2014....		3,230,843.....					0		15,360.....	15,360.....			0
00-1102173.....	LEXINGTON.....	KY.....		09/12/2014....		9,741,849.....					0		93,003.....	93,003.....			0
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015....		2,409,748.....					0		26,291.....	26,291.....			0
00-1102184.....	CHEVY CHASE.....	MD.....		07/29/2014....		14,139,534.....					0		97,937.....	97,937.....			0
00-1102185.....	CHEVY CHASE.....	MD.....		07/29/2014....		14,139,534.....					0		97,937.....	97,937.....			0
00-1102186.....	MESA.....	AZ.....		07/14/2014....		20,598,421.....		(312).....			(312).....		118,426.....	118,426.....			0

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SCHEDULE B - PART 3

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

QE02.12

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
00-1102191.....	ALPHARETTA.....	GA.....		06/27/2014....		49,595,964					0		247,240	247,240			0
00-1102192.....	SEATAC.....	WA.....		09/05/2014....		13,739,923					0		207,967	207,967			0
00-1102193.....	OCALA.....	FL.....		09/11/2014....		20,350,920					0		140,292	140,292			0
00-1102196.....	SAN DIEGO.....	CA.....		12/15/2014....		1,432,978					0		9,285	9,285			0
00-1102197.....	VISTA.....	CA.....		12/15/2014....		3,367,499					0		21,819	21,819			0
00-1102198.....	VISTA.....	CA.....		12/15/2014....		3,080,903					0		19,962	19,962			0
00-1102199.....	SAN DIEGO.....	CA.....		07/10/2014....		10,678,706					0		92,849	92,849			0
00-1102204.....	ST CLAIR SHORES.....	MI.....		04/30/2015....		10,989,705					0		68,184	68,184			0
00-1102206.....	GREENVILLE.....	SC.....		10/22/2014....		12,025,723					0		60,150	60,150			0
00-1102208.....	SANTA CLARA.....	CA.....		12/04/2014....		44,301,798					0		223,712	223,712			0
00-1102213.....	TEMPE.....	AZ.....		11/03/2014....		19,201,025		(10,458)			(10,458)		130,314	130,314			0
00-1102215.....	LEXINGTON.....	MA.....		11/03/2014....		6,875,869					0		32,123	32,123			0
00-1102217.....	RICHMOND.....	VA.....		10/23/2014....		31,762,539					0		157,094	157,094			0
00-1102222.....	COLLEGE STATION.....	TX.....		12/01/2014....		8,746,649					0		91,946	91,946			0
00-1102223.....	AMERICAN CANYON.....	CA.....		11/03/2014....		7,600,239					0		52,619	52,619			0
00-1102224.....	CHESTERFIELD.....	MO.....		09/17/2014....		8,044,498					0		55,596	55,596			0
00-1102230.....	NEWPORT.....	KY.....		10/15/2014....		8,975,749					0		41,715	41,715			0
00-1102231.....	CINCINNATI.....	OH.....		01/28/2015....		7,715,551					0		41,668	41,668			0
00-1102232.....	REHOBETH BEACH.....	DE.....		12/08/2014....		10,023,757					0		65,647	65,647			0
00-1102235.....	LOS ANGELES.....	CA.....		09/17/2014....		2,087,730					0		13,875	13,875			0
00-1102238.....	COLUMBUS.....	OH.....		09/30/2014....		10,593,574					0		49,928	49,928			0
00-1102242.....	NASHVILLE.....	TN.....		11/14/2014....		4,901,830					0		32,786	32,786			0
00-1102246.....	SAN DIEGO.....	CA.....		12/08/2014....		4,851,013					0		23,039	23,039			0
00-1102249.....	JERICHO.....	NY.....		12/19/2014....		14,953,427					0		75,024	75,024			0
00-1102252.....	AUSTIN.....	TX.....		10/10/2014....		38,939,476					0		184,296	184,296			0
00-1102253.....	WASHINGTON, DC.....	DC.....		12/01/2014....		25,000,000					0		147,416	147,416			0
00-1102256.....	DALLAS.....	TX.....		12/18/2014....		5,638,178					0		36,166	36,166			0
00-1102257.....	COLUMBIA.....	SC.....		12/11/2014....		13,264,853					0		66,232	66,232			0
00-1102259.....	WALTHAM.....	MA.....		12/18/2014....		10,466,974					0		73,001	73,001			0
00-1102263.....	DERBY.....	KS.....		12/01/2014....		9,846,887					0		151,266	151,266			0
00-1102265.....	FONTANA.....	CA.....		12/03/2014....		5,239,019					0		49,706	49,706			0
00-1102266.....	SARTELL.....	MN.....		06/11/2015....		15,460,340					0		99,485	99,485			0
00-1102267.....	RIVERSIDE.....	MO.....		03/12/2015....		13,063,836					0		123,614	123,614			0
00-1102268.....	WESTPORT.....	CT.....		12/11/2014....		9,165,004					0		45,983	45,983			0
00-1102269.....	WOODLAND.....	CA.....		12/04/2014....		6,815,882					0		45,923	45,923			0
00-1102270.....	MADISON.....	WI.....		12/22/2014....		31,000,000					0		146,711	146,711			0
00-1102271.....	COLUMBUS.....	OH.....	.S...	02/17/2015....		43,296,326					0		406,279	406,279			0
00-1102272.....	COLUMBUS.....	OH.....	.S...	02/17/2015....		16,942,041					0		158,979	158,979			0
00-1102274.....	EL SEGUNDO.....	CA.....		04/01/2015....		24,991,103					0		159,262	159,262			0
00-1102275.....	BURKE.....	VA.....		12/16/2014....		52,129,385					0		245,239	245,239			0
00-1102279.....	VIRGINIA BEACH.....	VA.....		12/16/2014....		29,500,000					0		136,196	136,196			0
00-1102285.....	DUBLIN.....	OH.....		12/15/2015....		28,092,605					0		115,510	115,510			0

SCHEDULE B - PART 3

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

QE02.13

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
00-1102290.....	TULSA.....	OK.....		03/02/2015....		11,045,073					0		57,028	57,028			0
00-1102291.....	CARLSBAD.....	CA.....		01/16/2015....		10,500,000					0		48,160	48,160			0
00-1102292.....	HAMPTON.....	VA.....		06/19/2015....		31,337,801					0		147,783	147,783			0
00-1102293.....	SEATTLE.....	WA.....		12/30/2014....		15,126,818					0		229,002	229,002			0
00-1102294.....	CHESAPEAKE.....	VA.....		12/18/2014....		25,000,000					0		133,056	133,056			0
00-1102296.....	CLIVE.....	IA.....		06/22/2015....		16,770,980					0		79,089	79,089			0
00-1102299.....	CANTON.....	MI.....		04/30/2015....		14,937,884					0		134,835	134,835			0
00-1102306.....	CANTON.....	MI.....		04/30/2015....		1,893,226					0		17,660	17,660			0
00-1102308.....	TUCSON.....	AZ.....		01/22/2015....		8,293,960					0		43,664	43,664			0
00-1102316.....	ROCKVILLE.....	MD.....		06/01/2015....		5,051,633					0		34,441	34,441			0
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	...S...	03/31/2015....		47,977,104					0		421,316	421,316			0
00-1102322.....	CINCINNATI.....	OH.....		09/03/2015....		24,403,151					0		147,890	147,890			0
00-1102323.....	ANN ARBOR.....	MI.....		07/01/2015....		17,382,760					0		113,640	113,640			0
00-1102324.....	CANONSBURG.....	PA.....		02/27/2015....		9,228,787					0		85,921	85,921			0
00-1102326.....	BURKE.....	VA.....		06/22/2015....		15,732,587					0		75,264	75,264			0
00-1102328.....	CLEARWATER.....	FL.....		04/20/2015....		4,246,160					0		39,809	39,809			0
00-1102330.....	DUBLIN.....	OH.....		04/20/2015....		41,045,121					0		199,647	199,647			0
00-1102334.....	CINCINNATI.....	OH.....		09/17/2015....		18,922,710					0		117,914	117,914			0
00-1102336.....	MENLO PARK.....	CA.....		04/15/2015....		34,888,973					0		346,587	346,587			0
00-1102337.....	CHATSWORTH.....	CA.....		04/08/2015....		9,584,096					0		68,275	68,275			0
00-1102340.....	CONCORD.....	NC.....		11/13/2015....		19,737,541					0		269,560	269,560			0
00-1102343.....	BELLEVUE.....	WA.....		04/22/2016....		11,233,706		(14,071)			(14,071)		48,752	48,752			0
00-1102344.....	BELLEVUE.....	WA.....		04/22/2016....		7,887,178		(15,859)			(15,859)		46,554	46,554			0
00-1102348.....	SAN DIEGO.....	CA.....		08/03/2015....		29,007,794					0		193,398	193,398			0
00-1102350.....	MELVILLE.....	NY.....		04/29/2015....		9,693,001					0		50,485	50,485			0
00-1102352.....	COLUMBUS.....	OH.....	...S...	06/02/2015....		11,720,414		2,161			2,161		116,474	116,474			0
00-1102353.....	PALO ALTO.....	CA.....		08/04/2015....		4,018,866					0		58,153	58,153			0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015....		7,703,025					0		51,636	51,636			0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....		08/03/2015....		11,151,268					0		72,502	72,502			0
00-1102362.....	FEDERAL WAY.....	WA.....		04/30/2015....		10,330,400					0		67,739	67,739			0
00-1102363.....	ELIZABETHTOWN.....	KY.....		05/26/2016....		5,415,955					0		94,329	94,329			0
00-1102364.....	CUYAHOGA FALLS.....	OH.....		05/28/2015....		9,740,126					0		92,458	92,458			0
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015....		7,788,889					0		38,780	38,780			0
00-1102367.....	SAN FRANCISCO.....	CA.....		05/11/2015....		7,827,378					0		38,712	38,712			0
00-1102369.....	VANCOUVER.....	WA.....		12/31/2015....		12,749,663					0		64,513	64,513			0
00-1102373.....	MARYSVILLE.....	WA.....		05/08/2015....		3,231,867					0		46,611	46,611			0
00-1102377.....	REDMOND.....	WA.....		06/30/2015....		11,431,129					0		104,859	104,859			0
00-1102379.....	SAN ANTONIO.....	TX.....		05/29/2015....		5,776,357					0		38,873	38,873			0
00-1102381.....	BEVERLY HILLS.....	CA.....		06/26/2015....		26,018,179					0		179,930	179,930			0
00-1102382.....	DUNWOODY.....	GA.....		06/01/2015....		22,317,367					0		118,150	118,150			0
00-1102385.....	LAS VEGAS.....	NV.....		09/01/2015....		5,731,244					0		35,231	35,231			0

SCHEDULE B - PART 3

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

QE02.14

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
00-1102387.....	VISTA.....	CA.....		07/01/2015....		3,470,151					.0		23,882	23,882			.0
00-1102388.....	LADUE.....	MO.....		09/18/2015....		3,893,109					.0		23,862	23,862			.0
00-1102391.....	FISHERS.....	IN.....		09/09/2015....		30,914,583					.0		130,648	130,648			.0
00-1102392.....	SACRAMENTO.....	CA.....		07/07/2015....		2,625,152					.0		24,365	24,365			.0
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015....		33,864,474					.0		221,654	221,654			.0
00-1102397.....	DRAPER.....	UT.....		07/30/2015....		10,917,627					.0		63,233	63,233			.0
00-1102408.....	AUSTIN.....	TX.....		09/10/2015....		5,981,382					.0		28,389	28,389			.0
00-1102409.....	SAN BERNARDINO.....	CA.....		11/13/2015....		6,632,363					.0		30,469	30,469			.0
00-1102436.....	FARMINGTON HILLS.....	MI.....		03/07/2016....		17,801,607					.0		76,703	76,703			.0
00-1102439.....	CONYERS.....	GA.....		10/15/2015....		12,528,887					.0		112,743	112,743			.0
00-1102443.....	OVERLAND PARK.....	KS.....		10/23/2015....		23,596,645					.0		142,207	142,207			.0
00-1102444.....	LEES SUMMIT.....	MO.....		10/23/2015....		18,243,850					.0		109,948	109,948			.0
00-1102460.....	BROOKFIELD.....	WI.....		12/03/2015....		24,500,000					.0		104,165	104,165			.0
00-1102461.....	MIDDLETOWN.....	NY.....		11/24/2015....		6,832,186					.0		43,420	43,420			.0
00-1102462.....	TEMPE.....	AZ.....		03/28/2016....		16,361,693					.0		379,308	379,308			.0
00-1102465.....	SAN DIEGO.....	CA.....		05/03/2016....		6,500,000					.0		8,907	8,907			.0
00-1102468.....	PITTSBURGH.....	PA.....		12/17/2015....		3,985,747					.0		18,129	18,129			.0
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016....		9,808,054					.0		59,524	59,524			.0
00-1102512.....	LAKESIDE.....	CA.....		11/01/2016....		8,834,184					.0		48,546	48,546			.0
00-1102519.....	ROCKVILLE.....	MD.....		02/24/2016....		3,142,181					.0		19,839	19,839			.0
00-1102529.....	FARMINGTON HILLS.....	MI.....		11/30/2016....		9,750,000					.0		49,854	49,854			.0
00-1102530.....	COLUMBUS.....	OH.....	..S..	07/07/2016....		19,771,385					.0		174,851	174,851			.0
00-1102531.....	COLUMBUS.....	OH.....	..S..	07/07/2016....		17,299,962					.0		152,994	152,994			.0
00-1102532.....	COLUMBUS.....	OH.....	..S..	07/07/2016....		12,357,116					.0		109,282	109,282			.0
00-1102542.....	MAUMEE.....	OH.....		07/25/2016....		14,069,482					.0		61,742	61,742			.0
00-1102546.....	CERRITOS.....	CA.....		05/02/2016....		12,318,881					.0		79,280	79,280			.0
00-1102558.....	FULLERTON.....	CA.....		06/30/2016....		23,265,037					.0		113,276	113,276			.0
00-1102561.....	ANAHEIM.....	CA.....		06/30/2016....		7,143,210					.0		34,780	34,780			.0
00-1102563.....	COSTA MESA.....	CA.....		06/30/2016....		15,129,715					.0		73,666	73,666			.0
00-1102565.....	COSTA MESA.....	CA.....		06/30/2016....		22,768,980					.0		110,861	110,861			.0
00-1102566.....	LAGUNA HILLS.....	CA.....		06/30/2016....		9,722,702					.0		47,339	47,339			.0
00-1102573.....	LAS VEGAS.....	NV.....		12/01/2016....		9,750,000					.0		58,969	58,969			.0
00-1102587.....	DALLAS.....	TX.....		09/30/2016....		10,768,268					.0		48,455	48,455			.0
00-1102590.....	CHARLOTTE.....	NC.....		06/06/2016....		8,415,587					.0		51,811	51,811			.0
00-1102598.....	NOVATO.....	CA.....		07/12/2016....		15,109,597					.0		69,228	69,228			.0
00-1102601.....	RICHMOND.....	VA.....		06/30/2016....		2,821,454					.0		17,515	17,515			.0
00-1102602.....	CHANDLER.....	AZ.....		06/24/2016....		8,908,568					.0		56,067	56,067			.0
00-1102605.....	CHARLOTTESVILLE.....	VA.....		03/08/2017....							.0		45,066	45,066			.0
00-1102606.....	CHARLOTTE.....	NC.....		07/12/2016....		8,150,453					.0		37,924	37,924			.0
00-1102620.....	PORTLAND.....	OR.....		08/25/2016....		8,214,537					.0		36,187	36,187			.0
00-1102622.....	CHARLOTTE.....	NC.....		12/09/2016....		24,900,000					.0		218,424	218,424			.0
00-1102624.....	INDIANAPOLIS.....	IN.....		12/20/2016....		16,725,000					.0		102,408	102,408			.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
00-1102625.....	CHATTANOOGA.....	TN.....		10/14/2016....		8,725,466					0		74,759	74,759			0
00-1102627.....	HIGHLANDS RANCH.....	CO.....		02/06/2017....							0		48,943	48,943			0
00-1102638.....	MARIETTA.....	GA.....		08/08/2016....		9,439,850					0		61,195	61,195			0
00-1102639.....	GAINESVILLE.....	GA.....		08/08/2016....		12,619,589					0		81,808	81,808			0
00-1102640.....	WAKE FOREST.....	NC.....		08/08/2016....		9,340,483					0		60,551	60,551			0
00-1102642.....	DURHAM.....	NC.....		10/25/2016....		8,984,819					0		46,136	46,136			0
00-1102645.....	BEAVERTON.....	OR.....		10/27/2016....		8,988,213					0		36,034	36,034			0
00-1102671.....	CHICAGO.....	IL.....		10/11/2016....		7,488,197					0		35,930	35,930			0
00-1102677.....	ISSAQUAH.....	WA.....		11/23/2016....		11,000,000					0		52,905	52,905			0
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016....		19,000,000					0		85,012	85,012			0
00-1102689.....	MACON.....	GA.....		02/06/2017....							0		45,998	45,998			0
00-1102690.....	WAYZATA.....	MN.....		01/05/2017....							0		44,136	44,136			0
00-1102691.....	ROCKVILLE.....	MD.....		04/03/2017....							0		13,674	13,674			0
00-1102702.....	PALM BEACH GARDENS.....	FL.....		04/11/2017....							0		29,406	29,406			0
00-1102709.....	CORONA.....	CA.....		03/10/2017....							0		37,855	37,855			0
00-1102710.....	CARSON.....	CA.....		03/10/2017....							0		14,085	14,085			0
00-1102713.....	HAWTHORNE.....	CA.....		04/17/2017....							0		2,610	2,610			0
00-1102723.....	MADISON.....	WI.....		04/26/2017....							0		13,464	13,464			0
00-9000144.....	ROCK HILL.....	SC.....		08/01/2002....		183,642					0		6,608	6,608			0
03-0306302.....	WATERFORD.....	MI.....		10/04/1994....		433,113					0		63,045	63,045			0
03-0307129.....	AMHERST.....	NY.....		06/27/1995....		747,491					0		45,816	45,816			0
03-0308428.....	PLAINVILLE.....	OH.....		03/14/1996....		721,576					0		72,777	72,777			0
03-0310231.....	ST PAUL.....	MN.....		08/27/1997....		1,466,947					0		50,757	50,757			0
03-0310337.....	HOUSTON.....	TX.....		09/30/1997....		4,874,824					0		288,016	288,016			0
03-0310373.....	MARYLAND HEIGHTS.....	MO.....		08/22/1997....		228,017					0		75,996	75,996			0
03-0310442.....	HOUSTON.....	TX.....		09/30/1997....		285,582					0		16,873	16,873			0
03-0310520.....	OAKDALE.....	MN.....		12/01/1997....		608,866					0		20,337	20,337			0
03-0311838.....	SEATTLE.....	WA.....		04/07/1999....		315,934					0		30,902	30,902			0
03-0312004.....	FARMERS BRANCH.....	TX.....		07/13/1999....		1,937,556					0		48,070	48,070			0
03-4000027.....	NAUGATUCK.....	CT.....		09/10/1996....		2,334,599					0		103,032	103,032			0
03-4000509.....	FAIRFIELD.....	OH.....		06/30/1997....		518,027					0		223,601	223,601			0
03-4000518.....	MARIETTA.....	GA.....		07/18/1997....		492,729					0		185,409	185,409			0
03-4000590.....	CINCINNATI.....	OH.....		09/30/1997....		365,930					0		109,457	109,457			0
03-4001019.....	MONROEVILLE.....	PA.....		09/01/1998....		1,493,915					0		205,770	205,770			0
03-4001028.....	OKLAHOMA CITY.....	OK.....		07/27/1998....		355,871					0		51,688	51,688			0
0299999. Total - Mortgages With Partial Repayments.....						5,460,361,811	0	(90,329)	(3,408,400)	0	3,318,071	0	48,682,645	48,682,645	0	(3,893,400)	(3,893,400)
0599999. Total Mortgages.....						5,576,108,388	0	(90,329)	(3,408,400)	0	3,318,071	0	162,924,601	162,924,601	0	(3,893,400)	(3,893,400)

QE02.15

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 Designation	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												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....	.....	06/23/2017....	2	2,274,582	.....	.....	.....17,725,418	0.800
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	LUX...	Alcentra Limited.....	.....	09/17/2015....	2	2,231,538	.....	.....	.....12,827,467	2.230
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....	.....	06/03/2016....	2	321,065	.....	.....	.....12,492,016	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....	.....	06/03/2016....	2	11,941,479	.....	.....	.....2,291,124	4.670
	TCW Direct Lending LLC.....	Dover.....	DE...	TCW Asset Management.....	.....	03/20/2015....	3	1,586,189	.....	.....	.....14,728,314	2.230
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	2,257,952	.....	.....	.....2,338,438	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Managment.....	.....	05/10/2017....	2	2,806,860	.....	.....	.....1,600,149	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								5,081,442	18,338,223	0	64,002,926	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	.....	.....2,937,849	.....	.....12,868,381	0.380
	Fundamental Partners III, L.P.....	Grand Cayman.....	CMY...	Fundamental Advisors.....	.....	05/18/2017....	3	7,126,832	.....	.....	.....11,486,266	1.810
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE...	Peppertree Capital.....	.....	05/05/2016....	3	.....	.....300,000	.....	.....4,452,000	2.670
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY...	Riverside Company.....	.....	05/23/2017....	2	3,699,589	.....	.....	.....6,488,507	2.390
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								10,826,421	3,237,849	0	35,295,154	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	Bell Institutional Fund VI, LLC.....	Dover.....	DE...	Bell Fund VI Manager, LLC.....	.....	06/15/2017....	.....	.....1,137,498	.....	.....	.....13,000,000	2.170
	Boston Capital Intermediate Term Income Fund LLC.....	Boston.....	MA...	Boston Capital Holdings Limited Partnership.....	.....	11/01/2011....	.....	.....33,340	.....	.....	.....	.....33.330
	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....	.....	12/31/2014....	.....	.....329,661	.....	.....	.....4,792,782	0.700
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....1,085,532	.....	.....	.....3,117,167	0.670
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	04/01/2015....	.....	.....1,136,262	.....	.....	.....1,276,952	3.390
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....	.....	06/23/2017....	.....	.....2,468,094	.....	.....	.....12,591,223	1.500
	Everyman Enterprises Business Trust.....	Baltimore.....	MD...	Everyman Management Business Trust.....	.....	10/24/2012....	.....	.....21,192	.....	.....	.....	.....99.900
	Genessee Gateway MT LLC.....	Buffalo.....	NY...	Genessee Gateway Managing Entity, Inc.....	.....	10/15/2010....	.....	.....27,842	.....	.....	.....	.....100.000
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE...	Heitman Capital Management.....	.....	10/15/2015....	.....	.....53,701	.....	.....	.....475,686	10.000
	Nationwide Sol 1 LLC.....	Washington.....	DC...	Sol Systems LLC.....	.....	07/21/2016....	.....	.....210,220	.....	.....	.....253,781	49.990
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	05/10/2016....	.....	.....1,423,305	.....	.....	.....3,816,274	1.500
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY...	Pretium Residential Real Estate Fund II GP, LLC.....	.....	09/01/2016....	3	2,536,026	.....	.....	.....13,770,295	2.330
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....	.....	12/02/2014....	.....	.....503,075	.....	.....	.....15,288,887	4.350
	Wallis Annenberg Performing Arts Center.....	Los Angeles.....	CA...	BH Performing Arts Manager LLC.....	.....	09/30/2013....	.....	.....26,393	.....	.....	.....	.....99.950
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016....	.....	.....3,760,362	.....	.....	.....11,239,638	1.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								3,605,592	11,146,911	0	79,622,685	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....	.....	.....	.....8,757,750	.....	.....	.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	8,757,750	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	.....	.....1,213,066	.....	.....8,257,848	8.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	1,213,066	0	8,257,848	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL...	Alliant GP 84 LLC.....	.....	12/21/2015....	.....	.....	.....2,391,431	.....	.....5,750,928	15.600
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC.....	Columbus.....	OH...	The Great Laurels, Inc.....	.....	12/29/2006....	.....	.....3,797	.....	.....	.....	.....99.990
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/30/2014....	.....	.....10,915,048	.....	.....	.....20,625,791	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....	.....	11/24/2015....	.....	.....1,829,828	.....	.....	.....15,273,707	49.990
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP.....	Columbus.....	OH...	Nationwide Life Insurance Co.....	.....	11/24/2003....	.....	.....710	.....	.....	.....	.....99.990
	NHT XII NW Tax Credit Fund LLC.....	Columbus.....	OH...	NHT XII, Inc.....	.....	12/01/2003....	.....	.....2,682	.....	.....	.....	.....25.000

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 Designation	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
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015....	.....	.....	2,485,295	.....	4,329,122	50.000
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014....	.....	.....	417,025	.....	.....	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....	.....	05/15/2015....	.....	.....	638,270	.....	10,380,065	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	18,684,086	0	56,359,613	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....	.....	.....	30,382	.....	692,073	100.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0	30,382	0	692,073	XXX.....
4499999. Subtotal - Unaffiliated.....								19,513,455	52,620,135	0	243,538,226	XXX.....
4599999. Subtotal - Affiliated.....								0	8,788,132	0	692,073	XXX.....
4699999. Totals.....								19,513,455	61,408,267	0	244,230,299	XXX.....

SCHEDULE BA - PART 3

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

QE03.1

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier.....	JEY	Distribution.....	11/13/2014	06/09/2017	648,947	.....	.....	.....	.....	0	.....	648,947	648,947	.....	.....	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/12/2017	4,406,974	.....	.....	.....	.....	0	.....	4,406,974	4,406,974	.....	.....	0	.....
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2015	06/16/2017	6,424,475	.....	.....	.....	.....	0	.....	6,424,475	6,424,475	.....	.....	0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	05/04/2017	1,919,589	.....	.....	.....	.....	0	.....	1,919,589	1,919,589	.....	.....	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	06/21/2017	1,893,268	.....	.....	.....	.....	0	.....	1,893,268	1,893,268	.....	.....	0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							15,293,253	0	0	0	0	0	0	15,293,253	15,293,253	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P.....	Grand Cayman.....	CMY	Distribution.....	05/18/2017	06/23/2017	271,903	.....	.....	.....	.....	0	.....	271,903	271,903	.....	.....	0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	05/23/2017	54,176	.....	.....	.....	.....	0	.....	54,176	54,176	.....	.....	0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							326,079	0	0	0	0	0	0	326,079	326,079	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	04/26/2017	1,203	.....	.....	.....	.....	0	.....	1,203	1,203	.....	.....	0	.....
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	05/08/2017	16,483	.....	.....	.....	.....	0	.....	16,483	16,483	.....	.....	0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	05/08/2017	25,790	.....	.....	.....	.....	0	.....	25,790	25,790	.....	.....	0	.....
	CIM Fund VIII, L.P.....	Los Angeles.....	CA..	Distribution.....	12/31/2014	06/26/2017	282,786	.....	.....	.....	.....	0	.....	282,786	282,786	.....	.....	0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	04/26/2017	31,476	.....	.....	.....	.....	0	.....	31,476	31,476	.....	.....	0	.....
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016	06/28/2017	162,348	.....	.....	.....	.....	0	.....	162,348	162,348	.....	.....	0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	06/23/2017	107	.....	.....	.....	.....	0	.....	107	107	.....	.....	0	.....
	Rose Hill Solar LLC.....	Asheville.....	NC..	Distribution.....	12/13/2012	05/31/2017	33,467	.....	.....	.....	.....	0	.....	33,467	33,467	.....	.....	0	.....
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC..	Distribution.....	07/25/2014	06/28/2017	206,130	.....	.....	.....	.....	0	.....	206,130	206,130	.....	.....	0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	05/26/2017	64,546	.....	.....	.....	.....	0	.....	64,546	64,546	.....	.....	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
	SunE DGS Master Tenant LLC.....	Wilmington.....	DE..	Distribution.....	12/30/2013	06/20/2017	437,648	.....	.....	.....	.....	.....0	.....	.....437,648	437,648	.....	.....	.....0	.....
	Town Of Dunn Solar Farm - Solar.....	Asheville.....	NC..	Distribution.....	12/31/2012	05/31/2017	43,868	.....	.....	.....	.....	.....0	.....	.....43,868	43,868	.....	.....	.....0	.....
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016	05/12/2017	2,800,000	.....	.....	.....	.....	.....0	.....	.....2,800,000	2,800,000	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							4,105,852	0	0	0	0	0	0	4,105,852	4,105,852	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC.....	Columbus.....	OH.	Distribution.....	05/02/2016	04/28/2017	245,731	.....	.....	.....	.....	.....0	.....	.....245,731	245,731	.....	.....	.....0	.....
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							245,731	0	0	0	0	0	0	245,731	245,731	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014	06/28/2017	402,660	.....	.....	.....	.....	.....0	.....	.....402,660	402,660	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							402,660	0	0	0	0	0	0	402,660	402,660	0	0	0	0
4499999. Subtotal - Unaffiliated.....							20,127,844	0	0	0	0	0	0	20,127,844	20,127,844	0	0	0	0
4599999. Subtotal - Affiliated.....							245,731	0	0	0	0	0	0	245,731	245,731	0	0	0	0
4699999. Totals.....							20,373,575	0	0	0	0	0	0	20,373,575	20,373,575	0	0	0	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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																							
040114	GW	4	Argentina (Republic of) Sr Nt 6.875% 0						D	04/18/2017	Tax Free Exchange					401,843		375,000		12,604	4FE		
040114	HL	7	Argentina (Republic of) Sr Nt 6.875% 0						D	04/18/2017	Tax Free Exchange					1,115,170		1,125,000		17,617	4FE		
1099999			Total - Bonds - All Other Government													1,517,013		1,500,000		30,221	XXX		
Bonds - U.S. Political Subdivisions of States																							
45528S	5S	1	Indianapolis IN Pub Impt GO Bld Amer Bds							04/20/2017	Citigroup					8,581,535		6,685,000		113,571	1FE		
544646	ZR	6	Los Angeles CA Uni Sch Dist GO Bld Amer							06/13/2017	Citigroup					11,509,428		8,400,000		260,183	1FE		
2499999			Total - Bonds - U.S. Political Subdivisions of States												20,090,963		15,085,000		373,754	XXX			
Bonds - U.S. Special Revenue and Special Assessment																							
13077C	TL	8	California St Univ Rev Bld Amer Bd 6.4							06/13/2017	Merrill Lynch					2,957,900		2,200,000		17,831	1FE		
249218	AK	4	Denver CO Pub Schs Rev Taxable Ser B 7							04/04/2017	Citigroup					5,612,875		4,150,000		90,597	1FE		
31394B	FS	8	FNMA REMIC Ser 2004-79 CI ZD 5.500% 11							06/01/2017	Interest Capitalization					360,676		360,676			1		
452252	FH	7	Illinois St Toll Hwy Auth Rev Bld Amer B							05/22/2017	Citigroup					5,239,789		4,085,000		101,047	1FE		
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser							04/03/2017	Citigroup					15,061,794		11,400,000		325,030	1FE		
60636A	MR	1	Missouri St Hlth Educ Rev Txbl Ref Ser A							04/19/2017	Samuel A Ramirez & Co Inc					12,010,661		12,125,000		115,736	1FE		
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S							06/22/2017	JP Morgan Securities LLC					5,000,000		5,000,000			1FE		
64990C	ZW	4	New York St Dorm Auth Rev Txbl NY Univ S							05/17/2017	Wells Fargo Securities LLC					13,995,000		13,995,000			1FE		
73358W	CW	2	Port Auth NY & NJ Rev Taxable Cons-164th							04/03/2017	Citigroup					3,170,699		2,565,000		62,364	1FE		
73358W	RP	1	Port Auth NY & NJ Rev Transportation 4							04/19/2017	Wells Fargo Securities LLC					632,545		540,000		6,175	1FE		
85732P	CE	8	State Pub Sch Bldg Auth PA Rev Const Bds							06/28/2017	Samuel A Ramirez & Co Inc					4,539,432		4,105,000		62,659	1FE		
977100	EL	6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A							06/15/2017	Various					17,292,330		17,055,000		187,470	1FE		
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments												85,873,701		77,580,676		968,909	XXX			
Bonds - Industrial and Miscellaneous																							
00115A	AF	6	AEP Transmission Co LLC Sr Nt 4.000% 1							05/24/2017	Tax Free Exchange					5,606,774		5,700,000		115,900	1FE		
00122@	AA	9	AES Southland Sr Sec Nt 4.500% 02/29/4							06/30/2017	MUFg Securities Inc					2,043,821		2,043,821			2Z		
018522	K@	0	Allete Inc Sr Nt 3.110% 06/01/27							06/01/2017	JP Morgan Securities LLC					16,000,000		16,000,000			1Z		
01959L	AB	8	Allina Health System Nt 4.430% 04/15/4							04/03/2017	JP Morgan Securities LLC					1,010,140		1,000,000			1FE		
032511	BN	6	Anadarko Petroleum Corp Sr Nt 5.550% 0							05/23/2017	Various					3,366,710		3,000,000		26,362	2FE		
032511	BP	1	Anadarko Petroleum Corp Sr Nt 6.600% 0							05/16/2017	Various					11,106,630		9,000,000		99,000	2FE		
037833	CR	9	Apple Inc Sr Nt 3.200% 05/11/27							05/04/2017	JP Morgan Securities LLC					5,000,000		5,000,000			1FE		
049560	AM	7	Atmos Energy Corp Sr Nt 4.125% 10/15/4							06/06/2017	Various					10,406,760		10,000,000		60,958	1FE		
049560	AN	5	Atmos Energy Corp Sr Nt 3.000% 06/15/2							06/05/2017	Wells Fargo Securities LLC					24,931,250		25,000,000			1FE		
10062@	AA	0	Boston Cap Int Term Inc Fd LLC Sr Nt 6							04/13/2017	Direct					633,448		633,448			5		
124857	AT	0	CBS Corp Sr Nt 3.375% 02/15/28							06/27/2017	Various					13,849,330		14,000,000			2FE		
1248EP	BT	9	CCO Holdings LLC Sr Nt 5.125% 05/01/27							06/29/2017	Goldman Sachs & Company					4,017,000		3,900,000		81,644	3FE		
12543K	AM	6	Community Health Systems Inc Term Ln G N							06/05/2017	Tax Free Exchange					671,967		671,489		736	3FE		
12543K	AN	4	Community Health Systems Inc Term Ln H N							06/05/2017	Tax Free Exchange					1,238,881		1,237,872		1,280	3FE		
14149Y	BJ	6	Cardinal Health Inc Sr Nt 3.410% 06/15							06/01/2017	Bank of America BISD Dealer					3,000,000		3,000,000			2FE		
150190	AA	4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%							04/10/2017	JP Morgan Securities LLC					2,310,500		2,300,000			4FE		
18055#	AX	0	Clarion Lion Properties Sr Nt Ser V 3							05/01/2017	Bank of America BISD Dealer					3,000,000		3,000,000			2Z		
18055#	AY	8	Clarion Lion Properties Sr Nt Ser W 3							05/01/2017	Bank of America BISD Dealer					3,000,000		3,000,000			2Z		
18055#	AZ	5	Clarion Lion Properties Sr Nt Ser X 3							05/01/2017	Bank of America BISD Dealer					14,000,000		14,000,000			2Z		
212015	AH	4	Continental Resources Inc Sr Nt 5.000%							04/04/2017	Goldman Sachs & Company					5,713,563		5,650,000		17,042	3FE		
212015	AL	5	Continental Resources Inc Sr Nt 4.500%							04/18/2017	Various					1,127,188		1,150,000		16,300	3FE		
22279#	AB	0	Cousins Properties Inc Sr Nt 4.090% 07							04/19/2017	Wells Fargo Securities LLC					2,000,000		2,000,000			2Z		
26244Q	AA	1	Dryden Senior Loan Fund CLO Ser 2017-49A							05/23/2017	Credit Suisse Securities LLC					20,000,000		20,000,000			1FE		
26443C	AA	1	Duke University Health Sr Nt 3.920% 06							06/20/2017	JP Morgan Securities LLC					12,860,285		12,750,000		10,644	1FE		

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%.....		05/09/2017.....	JP Morgan Securities LLC.....		..6,132,480	6,000,000	26,250	1FE.....
29364W AZ 1	Entergy Louisiana LLC 1st Mtg Bd 3.120.....		05/17/2017.....	MUFg Securities Inc.....		17,991,180	18,000,000		1FE.....
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1.....		04/26/2017.....	Tax Free Exchange.....		4,986,878	4,987,103		3FE.....
32007U BW 8	First Data Corp Term Ln D Nt 1 3.466%.....		06/14/2017.....	Tax Free Exchange.....		1,847,305	1,832,384		3FE.....
39122@ AA 7	Great River Hydro LLC Sr Sec Nt 4.940%.....		04/18/2017.....	Barclays Capital Inc.....		40,000,000	40,000,000		2FE.....
404119 BV 0	HCA Inc 1st Lien Nt 5.500% 06/15/47.....		06/08/2017.....	Citigroup.....		1,000,000	1,000,000		3FE.....
446413 AH 9	Huntington Ingalls Industries Sr Nt 5.....		04/05/2017.....	Bank of America BISD Dealer.....		420,000	400,000	8,056	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 3.....		05/31/2017.....	Tax Free Exchange.....		48,748	49,125		3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 4.....		05/31/2017.....	Tax Free Exchange.....		5,017	5,000		3FE.....
449934 AD 0	IMS Health Inc High Yield Corp 5.000%.....		06/23/2017.....	Bank of America BISD Dealer.....		1,037,500	1,000,000	10,139	3FE.....
458140 AX 8	Intel Corp Sr Nt 3.150% 05/11/27.....		05/08/2017.....	JP Morgan Securities LLC.....		14,950,200	15,000,000		1FE.....
459506 AE 1	International Flav & Frag Inc Sr Nt 4.....		05/15/2017.....	Various.....		36,076,524	36,000,000		2FE.....
48021P A* 9	Jones Lang LaSalle Finance BV Sr Nt 1.....		06/27/2017.....	Barclays Capital Inc.....		27,213,600	27,213,600		2Z.....
513272 AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26.....		05/17/2017.....	Barclays Capital Inc.....		1,446,275	1,411,000	3,539	3FE.....
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15.....		06/28/2017.....	Us Bancorp Investments Inc.....		1,062,940	1,000,000	16,867	2FE.....
53621@ AJ 5	Lion Industrial Properties LP Gtd Sr Nt.....		04/17/2017.....	Bank of America BISD Dealer.....		17,250,000	17,250,000		2Z.....
559080 AC 0	Magellan Midstream Partn Sr Nt 6.400%.....		04/03/2017.....	Morgan Stanley & Co LLC.....		3,729,411	3,150,000	86,800	2FE.....
559080 AG 1	Magellan Midstream Partn Sr Nt 5.150%.....		04/04/2017.....	Morgan Stanley & Co LLC.....		6,391,680	6,000,000	147,633	2FE.....
565849 AK 2	Marathon Oil Corp Sr Nt 2.800% 11/01/2.....		05/31/2017.....	Barclays Capital Inc.....		1,956,640	2,000,000	5,289	2FE.....
565849 AM 8	Marathon Oil Corp Sr Nt 5.200% 06/01/4.....		06/19/2017.....	Various.....		14,119,440	14,000,000	297,267	2FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		04/28/2017.....	Tax Free Exchange.....		28,697	28,774		4FE.....
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28.....		06/01/2017.....	JP Morgan Securities LLC.....		1,978,360	2,000,000		2FE.....
62952E AE 7	NYU Hospitals Center Nt 4.368% 07/01/4.....		06/20/2017.....	Bank of America BISD Dealer.....		20,687,720	20,000,000	33,488	1FE.....
649322 AC 8	NY & Presbyterian Hospital Nt 3.563% 0.....		06/29/2017.....	RBC Capital Markets LLC.....		2,933,610	3,000,000	45,725	1FE.....
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23.....		05/24/2017.....	Citigroup.....		1,623,300	1,546,000	13,935	3FE.....
713448 DT 2	Pepsico Inc Sr Nt 2.250% 05/02/22.....		04/27/2017.....	JP Morgan Securities LLC.....		2,993,940	3,000,000		1FE.....
713448 DV 7	Pepsico Inc Sr Nt 4.000% 05/02/47.....		04/27/2017.....	JP Morgan Securities LLC.....		11,450,205	11,500,000		1FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 2.990.....		04/17/2017.....	Tax Free Exchange.....		9,892,607	9,950,000		2FE.....
756109 AS 3	Realty Income Corp Sr Nt 3.000% 01/15/.....		05/02/2017.....	Suntrust Robinson Humprey Inc.....		2,841,420	3,000,000	27,500	2FE.....
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt 5.....		05/11/2017.....	Tax Free Exchange.....		8,602,584	8,500,000	66,111	2FE.....
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt 5.....		05/11/2017.....	Tax Free Exchange.....		15,034,845	13,694,000	292,757	2FE.....
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25.....		04/03/2017.....	Nomura Securities Intl LLC.....		3,180,000	3,000,000	9,625	3FE.....
83001A AB 8	Six Flags Entertainment Sr Nt 4.875% 0.....		06/22/2017.....	Various.....		5,492,813	5,425,000	107,636	4FE.....
83001A AC 6	Six Flags Entertainment Sr Nt 5.500% 0.....		05/25/2017.....	Barclays Capital Inc.....		820,625	800,000	4,247	4FE.....
858119 BE 9	Steel Dynamics Inc Sr Nt 5.000% 12/15/.....		05/09/2017.....	Various.....		1,131,463	1,107,000	23,101	3FE.....
858119 BF 6	Steel Dynamics Inc Sr Nt 5.000% 12/15/.....		06/15/2017.....	Various.....		2,151,375	2,100,000	29,792	3FE.....
858119 BF 6	Steel Dynamics Inc Sr Nt 5.000% 12/15/.....		05/22/2017.....	Tax Free Exchange.....		1,131,388	1,107,000	25,523	3FE.....
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1.....		04/01/2017.....	Interest Capitalization.....		(784)	(784)		1FM.....
87264A AL 9	T-Mobile USA Inc Sr Nt 6.625% 04/01/23.....		04/04/2017.....	Goldman Sachs & Company.....		5,017,250	4,700,000	5,190	3FE.....
87264A AN 5	T-Mobile USA Inc Sr Nt 6.375% 03/01/25.....		04/04/2017.....	Nomura Securities Intl LLC.....		810,000	750,000	4,781	3FE.....
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26.....		05/17/2017.....	Various.....		5,559,125	5,050,000	98,475	3FE.....
879360 C# 0	Teledyne Technologies Inc. Sr Nt 0.920.....		04/18/2017.....	Bank of America BISD Dealer.....		10,730,000	10,730,000		2Z.....
89469A AC 8	TreeHouse Foods Inc Sr Nt 6.000% 02/15.....		05/23/2017.....	Deutsche Bank Capital.....		1,177,000	1,100,000	18,517	3FE.....
902494 BD 4	Tyson Foods Inc Sr Nt 4.550% 06/02/47.....		05/23/2017.....	Morgan Stanley & Co LLC.....		17,009,724	17,000,000		2FE.....
913017 CP 2	United Technologies Corp Sr Nt 4.050%.....		05/01/2017.....	Citigroup.....		11,343,605	11,375,000		1FE.....
L2289# AA 9	DH Japan Finance SA Sr Nt Ser A 0.300%.....		05/11/2017.....	MUFg Securities Inc.....		19,673,283	19,673,283		1Z.....

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
L2289#	AB	7	DH Japan Finance SA Sr Nt Ser B 0.650%.....		05/11/2017.....	MUFg Securities Inc.....		19,673,283	19,673,283		1Z.....
066800	AE	3	Banro Corporation 2nd Lien Nt 10.000% 0.....	A.....	04/15/2017.....	Taxable Exchange.....		1,600,647	1,725,000		5*.....
136385	AG	6	Canadian Natural Resources Sr Nt 5.850.....	A.....	05/24/2017.....	Morgan Stanley & Co LLC.....		8,900,080	8,000,000	154,700	2FE.....
136385	AL	5	Canadian Natural Resources Sr Nt 6.250.....	A.....	05/23/2017.....	UBS Financial Services Inc.....		2,341,460	2,000,000	24,653	2FE.....
136385	AX	9	Canadian Natural Resources Sr Nt 3.850.....	A.....	06/06/2017.....	Various.....		18,040,240	18,000,000	4,813	2FE.....
136385	AY	7	Canadian Natural Resources Sr Nt 4.950.....	A.....	06/06/2017.....	Various.....		16,083,573	16,000,000	2,681	2FE.....
335934	AL	9	First Quantum Minerals LTD Sr Nt 7.500.....	A.....	05/30/2017.....	Direct.....		1,225,719	1,225,000	17,594	4FE.....
000000	00	0	Evraz Group SA Sr Nt 6.500% 04/22/20.....	D.....	05/24/2017.....	Direct.....		1,196,963	1,125,000	7,719	4FE.....
000000	00	0	Grupo Aval Ltd Sr Nt 4.750% 09/26/22.....	D.....	05/24/2017.....	Direct.....		786,238	775,000	6,544	3FE.....
000000	00	0	Turkiye IS Bankasi AS Sr Nt 6.125% 04/.....	D.....	05/12/2017.....	Direct.....		1,402,500	1,375,000	4,585	3FE.....
000000	00	0	GTLK Europe DAC Sr Nt 5.125% 05/31/24.....	D.....	05/24/2017.....	Direct.....		775,000	775,000		3FE.....
00164M	DG	5	ALM Loan Funding CLO Ser 2015-12A A1R.....	C.....	06/08/2017.....	Goldman Sachs & Company.....		26,000,000	26,000,000	125,190	1FE.....
00164M	DH	3	ALM Loan Funding CLO Ser 2015-12A A2AR.....	C.....	06/08/2017.....	Goldman Sachs & Company.....		14,000,000	14,000,000	87,321	1FE.....
00176D	AG	4	American Money Mgmt Corp CLO Ser 2013-13.....	C.....	06/23/2017.....	MUFg Securities Inc.....		40,000,000	40,000,000		1FE.....
00176D	AJ	8	American Money Mgmt Corp CLO Ser 2013-13.....	C.....	06/23/2017.....	MUFg Securities Inc.....		26,500,000	26,500,000		1Z.....
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....	C.....	06/23/2017.....	Interest Capitalization.....		39,168	39,168		6FE.....
05565Q	DF	2	BP Capital Markets PLC Sr Nt 3.017% 01.....	D.....	04/10/2017.....	Wells Fargo Securities LLC.....		5,319,435	5,500,000	40,101	1FE.....
05565Q	DH	8	BP Capital Markets PLC Nt 3.723% 11/28.....	D.....	04/18/2017.....	Various.....		16,024,595	15,500,000	225,293	1FE.....
05565Q	DM	7	BP Capital Markets PLC Sr Nt 3.588% 04.....	C.....	04/13/2017.....	Morgan Stanley & Co LLC.....		5,096,950	5,000,000	32,392	1FE.....
067687	AC	7	Barmingo Finance Pty LTD Secured Nt 6.....	D.....	04/18/2017.....	Direct.....		355,000	355,000		4FE.....
139612	AE	5	Capex SA Sr Nt 6.875% 05/15/24.....	D.....	05/10/2017.....	Direct.....		375,000	375,000		4FE.....
150323	AN	3	Cedar Funding Ltd CLO Ser 2014-4A Cl AR.....	C.....	04/07/2017.....	Jefferies & Company Inc.....		15,000,000	15,000,000		1FE.....
15238X	AB	5	Central American Bottling Corp Sr Nt 5.....	D.....	06/20/2017.....	Direct.....		610,938	575,000	13,133	3FE.....
40052C	AC	0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07.....	D.....	06/29/2017.....	Direct.....		925,000	925,000		3FE.....
40054F	AA	5	Grupo Kaltex SA de CV Secured Nt 8.875.....	D.....	04/06/2017.....	Direct.....		600,000	600,000		4FE.....
482637	AB	1	KOKS OAO Sr Nt 7.500% 05/04/22.....	D.....	04/26/2017.....	Direct.....		1,175,000	1,175,000		4FE.....
566067	AA	2	Marble II Pte Ltd Sec Nt 5.300% 06/20/.....	D.....	06/13/2017.....	Direct.....		575,000	575,000		3FE.....
71642Q	AB	3	Petra Diamonds LLC 2nd Lien Nt 7.250%.....	D.....	04/05/2017.....	Direct.....		374,974	375,000		4FE.....
71647N	AS	8	Petrobras Global Finance Sr Nt 7.375%.....	D.....	05/15/2017.....	Direct.....		1,484,379	1,350,000	34,570	3FE.....
74042T	AC	5	Preferred Term Sec Ltd XXVII LBASS Nt Cl.....	C.....	04/01/2017.....	Interest Capitalization.....					1AM.....
822582	BF	8	Shell International Finance Sr Nt 4.37.....	C.....	04/12/2017.....	Various.....		15,540,100	15,000,000	284,983	1FE.....
822582	BY	7	Shell International Finance Sr Nt 3.75.....	D.....	04/13/2017.....	Citigroup.....		5,621,520	6,000,000	23,125	1FE.....
86074Q	AM	4	Stillwater Mining Co Sr Nt 6.125% 06/2.....	D.....	06/20/2017.....	Direct.....		197,888	200,000		3FE.....
86074Q	AN	2	Stillwater Mining Co Sr Nt 7.125% 06/2.....	D.....	06/20/2017.....	Direct.....		886,581	900,000		4FE.....
N8502#	AB	3	Teledyne Netherlands BV Sr Nt Ser D 1.....	B.....	04/18/2017.....	Bank of America BISD Dealer.....		11,803,000	11,803,000		2.....
Q2308#	AA	1	Charter Hall Investment MgtLtd Sr Gtd Nt.....	C.....	05/23/2017.....	National Australia Bank.....		11,000,000	11,000,000		2Z.....
Q7160#	AL	3	Orica Finance Ltd Sr Nt Ser A 4.330% 0.....	D.....	05/03/2017.....	Citigroup.....		10,000,000	10,000,000		2Z.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							809,384,451	799,890,566	2,927,506	XXX.....
8399997.	Total - Bonds - Part 3.....							916,866,128	894,056,242	4,300,390	XXX.....
8399999.	Total - Bonds.....							916,866,128	894,056,242	4,300,390	XXX.....

Common Stocks - Industrial and Miscellaneous

69120#	10	6	Owl Rock Capital Corp Com.....		06/09/2017.....	Direct.....	535,881.770	8,032,564	XXX		L.....
066800	95	4	Banro Corporation Com (CAD).....		04/15/2017.....	Taxable Exchange.....	992,072.000	124,353	XXX		L.....
066800	95	4	Banro Corporation Com (CAD).....		05/31/2017.....	Tax Free Exchange.....	99,207.000	124,353	XXX		L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							8,281,270	XXX	0	XXX.....

Common Stocks - Parent, Subsidiaries and Affiliates

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
47422# 10 7	Jefferson Natl Financial Corp Com.....		04/01/2017.....	Direct.....		1,126,979	XXX		K.....
63866# 10 7	Nationwide Life & Annuity Ins.....		06/22/2017.....	Capital Contribution.....		100,000,000	XXX		K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					101,126,979	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					109,408,249	XXX	0	XXX.....
9799999.	Total - Common Stocks.....					109,408,249	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					109,408,249	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,026,274,377	XXX	4,300,390	XXX.....

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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	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	..	06/01/2017.	Paydown.....		14,166	14,166	13,298	13,977	.....	.....189	.....	.....189	.....	.....14,166	.....	.....	.....0	203	08/15/2018.	1.....
				06/01/2017.	Paydown.....		45	45	47	46	.....	.....(1)	.....	.....(1)	.....	.....45	.....	.....	.....0	2	06/15/2020.	1.....
362197	3A	1		06/01/2017.	Paydown.....		45	45	47	46	.....	.....(1)	.....	.....(1)	.....	.....45	.....	.....	.....0	2	06/15/2020.	1.....
36223A	5D	0		06/01/2017.	Paydown.....		536	536	557	545	.....	.....(8)	.....	.....(8)	.....	.....536	.....	.....	.....0	18	12/15/2020.	1.....
455780	AG	1		06/01/2017.	Redemption	100.0000.....	100,000	100,000	109,000	103,032	.....	.....(3,032)	.....	.....(3,032)	.....	.....100,000	.....	.....	.....0	4,450	06/01/2021.	1.....
491798	AA	2	..	04/15/2017.	Redemption	100.0000.....	117,647	117,647	128,529	119,483	.....	.....(1,836)	.....	.....(1,836)	.....	.....117,647	.....	.....	.....0	5,882	10/15/2018.	1.....
				06/01/2017.	Paydown.....		74,871	74,871	77,606	76,030	.....	.....(1,159)	.....	.....(1,159)	.....	.....74,871	.....	.....	.....0	2,270	09/15/2025.	1.....
911760	GT	7		06/01/2017.	Paydown.....		74,871	74,871	77,606	76,030	.....	.....(1,159)	.....	.....(1,159)	.....	.....74,871	.....	.....	.....0	2,270	09/15/2025.	1.....
				06/01/2017.	Paydown.....		82,347	82,347	84,717	83,559	.....	.....(1,212)	.....	.....(1,212)	.....	.....82,347	.....	.....	.....0	2,437	06/15/2028.	1.....
911760	LQ	7		06/01/2017.	Paydown.....		82,347	82,347	84,717	83,559	.....	.....(1,212)	.....	.....(1,212)	.....	.....82,347	.....	.....	.....0	2,437	06/15/2028.	1.....
0599999. Total - Bonds - U.S. Government.....							389,612	389,612	413,754	396,672	0	(7,059)	0	(7,059)	0	389,612	0	0	0	15,262	XXX	XXX
Bonds - All Other Government																						
000000	00	0	D	04/18/2017.	Tax Free Exchange.....		401,843	375,000	402,750	.....	.....	.....(907)	.....	.....(907)	.....	.....401,843	.....	.....	.....0	12,604	04/22/2021.	4FE.....
040114	HJ	2		04/18/2017.	Tax Free Exchange.....		1,115,170	1,125,000	1,115,010	.....	.....	.....160	.....	.....160	.....	.....1,115,170	.....	.....	.....0	17,617	01/26/2027.	4FE.....
74409A	AA	7		06/21/2017.	Direct.....		433,500	425,000	425,000	425,000	.....	.....	.....	.....0	.....	.....425,000	.....	.....8,500	8,500	18,898	11/01/2027.	4FE.....
1099999. Total - Bonds - All Other Government.....							1,950,513	1,925,000	1,942,760	425,000	0	(747)	0	(747)	0	1,942,013	0	8,500	8,500	49,119	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128H6	DC	5	..	06/01/2017.	Paydown.....		12,746	12,746	11,681	12,508	.....	.....238	.....	.....238	.....	.....12,746	.....	.....	.....0	194	08/15/2018.	1.....
3128H7	B7	6		06/01/2017.	Paydown.....		6,398	6,398	6,028	6,315	.....	.....83	.....	.....83	.....	.....6,398	.....	.....	.....0	93	09/15/2018.	1.....
3128H7	G3	0		06/01/2017.	Paydown.....		27,439	27,439	25,801	27,087	.....	.....352	.....	.....352	.....	.....27,439	.....	.....	.....0	397	09/15/2018.	1.....
3128H7	K4	3		06/01/2017.	Paydown.....		13,356	13,356	12,559	13,157	.....	.....199	.....	.....199	.....	.....13,356	.....	.....	.....0	191	10/15/2018.	1.....
3128H7	K7	6		06/01/2017.	Paydown.....		16,111	16,111	15,149	15,892	.....	.....219	.....	.....219	.....	.....16,111	.....	.....	.....0	227	09/15/2018.	1.....
3128H7	MX	7	..	06/01/2017.	Paydown.....		19,041	19,041	17,904	18,776	.....	.....265	.....	.....265	.....	.....19,041	.....	.....	.....0	281	10/15/2018.	1.....
3128H7	NH	1		06/01/2017.	Paydown.....		25,812	25,812	24,199	25,455	.....	.....357	.....	.....357	.....	.....25,812	.....	.....	.....0	377	09/15/2018.	1.....
3128HJ	AD	8		06/01/2017.	Paydown.....		190,515	190,515	181,142	187,759	.....	.....2,755	.....	.....2,755	.....	.....190,515	.....	.....	.....0	5,919	05/15/2021.	1.....
3128MJ	Q3	7		06/01/2017.	Paydown.....		121,919	121,919	125,110	124,930	.....	.....(3,012)	.....	.....(3,012)	.....	.....121,919	.....	.....	.....0	1,815	01/15/2042.	1.....
3128MJ	T8	3		06/01/2017.	Paydown.....		491,513	491,513	524,460	523,498	.....	.....(31,984)	.....	.....(31,984)	.....	.....491,513	.....	.....	.....0	9,574	02/15/2044.	1.....
312903	HR	1	..	06/15/2017.	Paydown.....		153	153	157	153	.....	.....	.....	.....0	.....	.....153	.....	.....	.....0	6	05/15/2021.	1.....
312904	F7	5		06/01/2017.	Paydown.....		3,832	3,832	3,784	3,808	.....	.....24	.....	.....24	.....	.....3,832	.....	.....	.....0	95	12/15/2020.	1.....
312904	N2	7		06/01/2017.	Paydown.....		3,617	3,617	3,825	3,735	.....	.....(118)	.....	.....(118)	.....	.....3,617	.....	.....	.....0	135	12/15/2020.	1.....
312905	YJ	5		06/01/2017.	Paydown.....		2,940	2,940	2,979	2,941	.....	.....(1)	.....	.....(1)	.....	.....2,940	.....	.....	.....0	110	05/15/2021.	1.....
312906	E5	5		06/01/2017.	Paydown.....		4,832	4,832	4,650	4,777	.....	.....54	.....	.....54	.....	.....4,832	.....	.....	.....0	180	08/15/2021.	1.....
312906	LL	2	..	06/01/2017.	Paydown.....		7,153	7,153	7,437	7,243	.....	.....(91)	.....	.....(91)	.....	.....7,153	.....	.....	.....0	260	07/15/2021.	1.....

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	F o r e i g n	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)
QE05.1	312913 ZE 9 FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	06/01/2017.	Paydown.....		7,022	7,022	7,202	7,100	.....	.....(79)		(79)		7,022			0	211	12/15/2022.	1.....
	312915 UF 6 FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	06/01/2017.	Paydown.....		6,823	6,823	7,019	6,908	.....	.....(85)		(85)		6,823			0	195	05/15/2023.	1.....
	31294K UC 7 FHLMC Gold PC Pool #E01479 3.500% 09/1	..	06/01/2017.	Paydown.....		23,467	23,467	22,089	23,153		315		315		23,467			0	336	09/15/2018.	1.....
	31339D SE 9 FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	06/01/2017.	Paydown.....		22,758	22,758	22,978	22,816		(58)		(58)		22,758			0	524	02/15/2032.	1.....
	31339G JU 6 FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3	..	06/01/2017.	Paydown.....		16,340	16,340	16,299	16,300		40		40		16,340			0	419	10/15/2031.	1.....
	3133T2 YE 4 FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	06/01/2017.	Paydown.....		5,995	5,995	6,120	6,046		(51)		(51)		5,995			0	172	05/15/2023.	1.....
	3133T3 KF 4 FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	06/01/2017.	Paydown.....		54,893	54,893	57,670	55,895		(1,001)		(1,001)		54,893			0	1,442	12/15/2023.	1.....
	3133T6 M4 0 FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	06/01/2017.	Paydown.....		36,745	36,745	37,882	37,288		(543)		(543)		36,745			0	1,000	04/15/2026.	1.....
	3133TC 6P 8 FHLMC Structured Ser 2008 M 7.000% 11/	..	06/01/2017.	Paydown.....		6,810	6,810	7,067	6,950		(140)		(140)		6,810			0	192	11/20/2027.	1.....
	3133TC AU 2 FHLMC Structured Ser FSPC T-9 A6 6.564	..	06/01/2017.	Paydown.....		165	165	158	164		1		1		165			0	5	03/25/2029.	1.....
	3133TE LG 7 FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	06/01/2017.	Paydown.....		454	454	466	461		(7)		(7)		454			0	11	06/15/2028.	1.....
	3133TK 5S 5 FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	06/01/2017.	Paydown.....		3,749	3,749	3,516	3,680		70		70		3,749			0	89	03/15/2029.	1.....
	31340Y BH 1 FHLMC REMIC Ser 6-C 9.050% 06/15/19	..	06/15/2017.	Paydown.....		213	213	225	214		(1)		(1)		213			0	8	06/15/2019.	1.....
	31340Y DB 2 11/15/19 FHLMC REMIC Ser 6-B 6.000% 06/15/20	..	06/15/2017.	Paydown.....		2,031	2,031	2,022	2,017		14		14		2,031			0	78	11/15/2019.	1.....
	31340Y JX 8 02/15/20 FHLMC REMIC Ser 6-A 6.000% 02/15/20	..	06/15/2017.	Paydown.....		345	345	345	321		24		24		345			0	22	02/15/2020.	1.....
	31340Y QS 1 09/15/20 FHLMC REMIC Ser 6-D 6.000% 09/15/20	..	06/15/2017.	Paydown.....		690	690	690	688		3		3		690			0	22	09/15/2020.	1.....
	31340Y X6 1 01/15/21 FHLMC REMIC Ser 6-E 6.000% 01/15/21	..	06/15/2017.	Paydown.....		4,364	4,364	4,151	4,302		62		62		4,364			0	158	01/15/2021.	1.....
	31358E RK 0 FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	06/01/2017.	Paydown.....		3,688	3,688	3,601	3,651		37		37		3,688			0	132	07/25/2020.	1.....
	31358G X4 4 FNMA REMIC Ser 1991-56G 8.600% 06/25/2	..	06/01/2017.	Paydown.....		3,790	3,790	3,722	3,757		33		33		3,790			0	142	06/25/2021.	1.....
	31358H GT 6 FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	06/01/2017.	Paydown.....		1,787	1,787	1,716	1,763		23		23		1,787			0	64	07/25/2021.	1.....
	31358H H4 0 FNMA REMIC Ser 1991-98J 8.000% 08/25/2	..	06/01/2017.	Paydown.....		6,818	6,818	7,028	6,861		(43)		(43)		6,818			0	202	08/25/2021.	1.....
	31358J HU 8 FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	06/01/2017.	Paydown.....		469	469	482	474		(5)		(5)		469			0	15	09/25/2021.	1.....
	31358M Q4 9 FNMA REMIC Ser G1992-42 Z 7.000% 07/25	..	06/01/2017.	Paydown.....		12,307	12,307	12,222	12,233		74		74		12,307			0	366	07/25/2022.	1.....
	31358N 5B 4 FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	06/01/2017.	Paydown.....		42,039	42,039	43,252	42,433		(394)		(394)		42,039			0	1,192	07/25/2022.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.2

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			F o r e i g n	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)
QE05.2	31359B	DN	4	..	06/01/2017.	Paydown.....		..33,973	..33,973	..30,953	..33,091	.....	.....883	.....	.....883	.....	..33,973	.....	.....	.....0	754	07/25/2023.	1.....
	31359B	ZK	6		06/01/2017.	Paydown.....		..7,647	..7,647	..7,546	..7,596	.....	.....51	.....	.....51	.....	..7,647	.....	.....	.....0	201	07/25/2023.	1.....
	31359E	LJ	8		06/01/2017.	Paydown.....		..67,236	..67,236	..61,270	..64,683	.....	..2,554	.....	..2,554	.....	..67,236	.....	.....	.....0	1,815	10/25/2023.	1.....
	31359G	DE	3		06/01/2017.	Paydown.....		..14,824	..14,824	..15,063	..14,944	.....	...(120)	.....	...(120)	.....	..14,824	.....	.....	.....0	419	12/25/2023.	1.....
	31359G	P3	4		06/01/2017.	Paydown.....		..22,428	..22,428	..22,774	..22,458	.....	...(30)	.....	...(30)	.....	..22,428	.....	.....	.....0	608	03/25/2024.	1.....
	31359K	ZR	1		06/01/2017.	Paydown.....		..9,809	..9,809	..10,005	..9,890	.....	...(81)	.....	...(81)	.....	..9,809	.....	.....	.....0	303	09/25/2021.	1.....
	31359P	DJ	2		06/01/2017.	Paydown.....		..2,123	..2,123	..2,280	..2,237	.....	...(114)	.....	...(114)	.....	..2,123	.....	.....	.....0	63	01/17/2037.	1.....
	31359Q	UN	2		06/01/2017.	Paydown.....		..10,298	..10,298	..10,479	..10,389	.....	...(91)	.....	...(91)	.....	..10,298	.....	.....	.....0	313	09/18/2027.	1.....
	31359T	6P	8		06/01/2017.	Paydown.....		..62,882	..62,882	..64,749	..63,437	.....	...(554)	.....	...(554)	.....	..62,882	.....	.....	.....0	1,619	06/17/2028.	1.....
	31359U	TL	9		06/01/2017.	Paydown.....		..1,047	..1,047	..1,051	..1,048	.....	...(1)	.....	...(1)	.....	..1,047	.....	.....	.....0	26	09/18/2028.	1.....
	31359V	BH	5		06/01/2017.	Paydown.....		..3,656	..3,656	..3,750	..3,709	.....	...(53)	.....	...(53)	.....	..3,656	.....	.....	.....0	96	10/17/2038.	1.....
	313602	3E	2		06/01/2017.	Paydown.....		..2,317	..2,317	..2,309	..2,304	.....	..13	.....	..13	.....	..2,317	.....	.....	.....0	87	10/25/2019.	1.....
	313602	DV	3		06/01/2017.	Paydown.....		..2,586	..2,586	..2,618	..2,581	.....	..5	.....	..5	.....	..2,586	.....	.....	.....0	99	06/25/2018.	1.....
	313602	W4	2		06/01/2017.	Paydown.....		..3,342	..3,342	..3,348	..3,334	.....	..8	.....	..8	.....	..3,342	.....	.....	.....0	120	10/25/2019.	1.....
	313603	2H	4		06/01/2017.	Paydown.....		..49	..49	..52	..49	.....	.....	.....	..0	.....	..49	.....	.....	.....0	2	04/25/2020.	1.....
	313603	GW	6		06/01/2017.	Paydown.....		..726	..726	..719	..722	.....	..4	.....	..4	.....	..726	.....	.....	.....0	26	11/25/2019.	1.....
	313603	JJ	2		06/01/2017.	Paydown.....		..896	..896	..945	..907	.....	...(11)	.....	...(11)	.....	..896	.....	.....	.....0	33	12/25/2019.	1.....
	313603	YL	0		06/01/2017.	Paydown.....		..3,058	..3,058	..3,101	..3,051	.....	..7	.....	..7	.....	..3,058	.....	.....	.....0	115	03/25/2020.	1.....
	31377M	AP	6		06/01/2017.	Paydown.....		..21,218	..21,218	..22,772	..21,471	.....	...(254)	.....	...(254)	.....	..21,218	.....	.....	.....0	533	12/25/2019.	1.....
	31377M	Y7	0		06/01/2017.	Paydown.....		..44,125	..44,125	..48,814	..45,974	.....	...(1,849)	.....	...(1,849)	.....	..44,125	.....	.....	.....0	1,212	04/25/2024.	1.....
	31377Q	ML	3		06/01/2017.	Paydown.....		..53,926	..53,926	..59,916	..54,513	.....	...(588)	.....	...(588)	.....	..53,926	.....	.....	.....0	1,541	07/25/2018.	1.....
	31377R	JL	5		06/01/2017.	Paydown.....		..75,559	..75,559	..83,009	..79,405	.....	...(3,846)	.....	...(3,846)	.....	..75,559	.....	.....	.....0	2,234	01/25/2027.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.3

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		F o r e i g n	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)
31377T XE 1	FNMA DUS Pool #386877	4.990%	..	06/01/2017.	Paydown.....		34,496	34,496	33,057	34,138	.....	.....359	.....	.....359	.....	.....34,496	.....	.....	.....0	724	04/25/2019.	1.....
31377U FK 4	FNMA DUS Pool #387270	5.450%	..	06/01/2017.	Paydown.....		23,216	23,216	23,350	23,281	.....	.....(65)	.....	.....(65)	.....	.....23,216	.....	.....	.....0	528	03/25/2035.	1.....
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP	4.000%	..	06/15/2017.	Paydown.....		161,336	161,336	154,025	158,507	.....	.....2,829	.....	.....2,829	.....	.....161,336	.....	.....	.....0	3,227	01/15/2040.	1.....
31381H TQ 9	FNMA DUS Pool #461459	5.450%	..	06/01/2017.	Paydown.....		146,160	146,160	150,430	147,515	.....	.....(1,355)	.....	.....(1,355)	.....	.....146,160	.....	.....	.....0	3,321	11/25/2023.	1.....
31381H TR 7	FNMA DUS Pool #461460	5.350%	..	06/01/2017.	Paydown.....		43,024	43,024	44,208	43,394	.....	.....(370)	.....	.....(370)	.....	.....43,024	.....	.....	.....0	968	09/25/2023.	1.....
31381L NY 9	FNMA Pool #464007	6.650%	..	06/01/2017.	Paydown.....		5,854	5,854	6,956	6,707	.....	.....(854)	.....	.....(854)	.....	.....5,854	.....	.....	.....0	162	01/25/2028.	1.....
31381L TV 9	FNMA Pool #464164	5.920%	..	06/01/2017.	Paydown.....		7,677	7,677	8,578	8,463	.....	.....(786)	.....	.....(786)	.....	.....7,677	.....	.....	.....0	190	01/25/2035.	1.....
31381M PR 0	FNMA DUS Pool #464932	4.340%	..	06/01/2017.	Paydown.....		51,990	51,990	56,117	53,385	.....	.....(1,395)	.....	.....(1,395)	.....	.....51,990	.....	.....	.....0	949	04/25/2020.	1.....
31381M X2 6	FNMA DUS Pool #465197	4.270%	..	06/01/2017.	Paydown.....		34,962	34,962	37,507	35,834	.....	.....(873)	.....	.....(873)	.....	.....34,962	.....	.....	.....0	628	05/25/2020.	1.....
31381N K9 3	FNMA Pool #465720	4.030%	..	06/01/2017.	Paydown.....		39,382	39,382	41,570	40,187	.....	.....(804)	.....	.....(804)	.....	.....39,382	.....	.....	.....0	668	10/25/2020.	1.....
31381N V3 4	FNMA Pool #466034	6.210%	..	06/01/2017.	Paydown.....		19,086	19,086	21,770	21,248	.....	.....(2,162)	.....	.....(2,162)	.....	.....19,086	.....	.....	.....0	494	12/25/2029.	1.....
31381N WH 2	FNMA Pool #466048	3.680%	..	06/01/2017.	Paydown.....		33,164	33,164	34,221	33,531	.....	.....(367)	.....	.....(367)	.....	.....33,164	.....	.....	.....0	513	09/25/2020.	1.....
31381N XT 5	FNMA Pool #466090	3.280%	..	06/01/2017.	Paydown.....		64,910	64,910	64,910	64,910	.....	.....0	.....	.....0	.....	.....64,910	.....	.....	.....0	895	10/25/2020.	1.....
31381P KS 6	FNMA Pool #466605	6.340%	..	06/01/2017.	Paydown.....		10,618	10,618	12,320	11,966	.....	.....(1,348)	.....	.....(1,348)	.....	.....10,618	.....	.....	.....0	281	01/25/2029.	1.....
31381T KS 8	FNMA Pool #470205	6.740%	..	06/01/2017.	Paydown.....		11,074	11,074	13,321	12,876	.....	.....(1,803)	.....	.....(1,803)	.....	.....11,074	.....	.....	.....0	314	07/25/2029.	1.....
31384V QL 9	FNMA Pool #535159	7.000%	..	06/01/2017.	Paydown.....		9,348	9,348	9,048	9,078	.....	.....270	.....	.....270	.....	.....9,348	.....	.....	.....0	271	02/25/2030.	1.....
3138A9 CV 4	FNMA Pool #AH7283	4.000%	..	06/01/2017.	Paydown.....		145,552	145,552	146,979	146,882	.....	.....(1,331)	.....	.....(1,331)	.....	.....145,552	.....	.....	.....0	2,480	03/25/2041.	1.....
3138AB YQ 6	FNMA Pool #AH9718	4.000%	..	06/01/2017.	Paydown.....		109,721	109,721	110,797	110,716	.....	.....(995)	.....	.....(995)	.....	.....109,721	.....	.....	.....0	2,050	04/25/2041.	1.....
3138AC AR 8	FNMA Pool #AH9915	3.500%	..	06/01/2017.	Paydown.....		62,526	62,526	63,259	63,207	.....	.....(681)	.....	.....(681)	.....	.....62,526	.....	.....	.....0	911	04/25/2041.	1.....
3138AP JX 7	FNMA Pool #AI9277	4.000%	..	06/01/2017.	Paydown.....		16,608	16,608	16,771	16,762	.....	.....(154)	.....	.....(154)	.....	.....16,608	.....	.....	.....0	279	08/25/2041.	1.....
3138EG N4 2	FNMA Pool #AL0410	4.405%	..	06/01/2017.	Paydown.....		129,244	129,244	138,291	133,331	.....	.....(4,087)	.....	.....(4,087)	.....	.....129,244	.....	.....	.....0	2,395	06/25/2021.	1.....
3138EK TC 9	FNMA Pool #AL3246	3.500%	..	06/01/2017.	Paydown.....		1,714,670	1,714,670	1,727,021	1,726,241	.....	.....(11,572)	.....	.....(11,572)	.....	.....1,714,670	.....	.....	.....0	25,127	10/25/2042.	1.....
3138EL GL 1	FNMA Pool #AL3802	3.000%	..	06/01/2017.	Paydown.....		140,777	140,777	144,165	143,670	.....	.....(2,893)	.....	.....(2,893)	.....	.....140,777	.....	.....	.....0	1,778	02/25/2028.	1.....
3138L2 PT 8	FNMA Pool #AM2233	7.250%	..	06/01/2017.	Paydown.....		3,008	3,008	3,816	3,692	.....	.....(685)	.....	.....(685)	.....	.....3,008	.....	.....	.....0	92	01/25/2031.	1.....
3138L2 TX 5	FNMA Pool #AM2365	7.190%	..	06/01/2017.	Paydown.....		5,194	5,194	6,604	6,390	.....	.....(1,196)	.....	.....(1,196)	.....	.....5,194	.....	.....	.....0	157	02/25/2031.	1.....
3138L2 UF 2	FNMA Pool #AM2381	7.700%	..	06/01/2017.	Paydown.....		1,863	1,863	2,431	2,344	.....	.....(482)	.....	.....(482)	.....	.....1,863	.....	.....	.....0	60	01/25/2031.	1.....
3138LU XW 0	FNMA Pool #AO4292	3.000%	..	06/01/2017.	Paydown.....		169,730	169,730	176,625	176,078	.....	.....(6,348)	.....	.....(6,348)	.....	.....169,730	.....	.....	.....0	2,301	07/25/2042.	1.....
3138MO JU 5	FNMA Pool #AO8374	3.000%	..	06/01/2017.	Paydown.....		332,187	332,187	345,682	344,409	.....	.....(12,222)	.....	.....(12,222)	.....	.....332,187	.....	.....	.....0	4,844	07/25/2042.	1.....
3138M6 QU 4	FNMA Pool #AP3166	3.000%	..	06/01/2017.	Paydown.....		17,692	17,692	18,411	18,354	.....	.....(662)	.....	.....(662)	.....	.....17,692	.....	.....	.....0	221	08/25/2042.	1.....
3138MJ HZ 5	FNMA Pool #AQ2947	2.500%	..	06/01/2017.	Paydown.....		226,299	226,299	225,485	225,566	.....	.....733	.....	.....733	.....	.....226,299	.....	.....	.....0	2,525	11/25/2027.	1.....
3138MR ML 2	FNMA Pool #AQ9362	2.500%	..	06/01/2017.	Paydown.....		1,500,995	1,500,995	1,490,675	1,492,010	.....	.....8,985	.....	.....8,985	.....	.....1,500,995	.....	.....	.....0	16,129	01/25/2028.	1.....
3138W9 GU 3	FNMA Pool #AS0208	3.500%	..	06/01/2017.	Paydown.....		1,778,810	1,778,810	1,762,828	1,763,482	.....	.....15,328	.....	.....15,328	.....	.....1,778,810	.....	.....	.....0	25,690	08/25/2043.	1.....
3138W9 GS 8	FNMA Pool # AS0210	3.500%	..	06/01/2017.	Paydown.....		826,297	826,297	829,654	829,407	.....	.....(3,110)	.....	.....(3,110)	.....	.....826,297	.....	.....	.....0	12,369	08/25/2043.	1.....
3138WD FK 2	FNMA Pool #AS3769	4.000%	..	06/01/2017.	Paydown.....		326,888	326,888	349,897	349,306	.....	.....(22,419)	.....	.....(22,419)	.....	.....326,888	.....	.....	.....0	6,231	11/25/2039.	1.....
3138WF LC 8	FNMA Pool #AS5722	3.500%	..	06/01/2017.	Paydown.....		1,968,640	1,968,640	2,034,159	2,032,907	.....	.....(64,267)	.....	.....(64,267)	.....	.....1,968,640	.....	.....	.....0	28,999	09/01/2045.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

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			F o r e i g n	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)
3138WQ AY 8	FNMA Pool #AT2722	3.000%	05/25/43...	..	06/01/2017.	Paydown.....		108,503	108,503	105,469	105,620		2,884		2,884		108,503			0	1,358	05/25/2043.	1.....
3138WQ B8 4	FNMA Pool #AT2762	2.500%	05/25/28...	..	06/01/2017.	Paydown.....		309,528	309,528	307,013	307,313		2,215		2,215		309,528			0	3,127	05/25/2028.	1.....
3138WV BK 4	FNMA Pool #AT8141	3.000%	08/25/43...	..	06/01/2017.	Paydown.....		416,238	416,238	402,986	403,929		12,308		12,308		416,238			0	5,198	08/25/2043.	1.....
3138X0 Z3 5	FNMA Pool #AU1661	2.500%	07/25/28...	..	06/01/2017.	Paydown.....		468,240	468,240	464,436	464,908		3,332		3,332		468,240			0	4,881	07/25/2028.	1.....
3138X2 LF 9	FNMA Pool #AU3025	3.000%	08/25/43...	..	06/01/2017.	Paydown.....		199,252	199,252	192,908	193,230		6,022		6,022		199,252			0	2,288	08/25/2043.	1.....
3138X3 AQ 5	FNMA Pool #AU3614	3.000%	07/25/43...	..	06/01/2017.	Paydown.....		92,640	92,640	89,691	89,874		2,767		2,767		92,640			0	1,031	07/25/2043.	1.....
3138X6 KE 4	FNMA Pool #AU6592	3.500%	01/25/44...	..	06/01/2017.	Paydown.....		62,313	62,313	63,204	63,176		(863)		(863)		62,313			0	909	01/25/2044.	1.....
3138X9 SH 3	FNMA Pool #AU9519	3.500%	10/25/43...	..	06/01/2017.	Paydown.....		458,868	458,868	468,737	468,374		(9,506)		(9,506)		458,868			0	7,370	10/25/2043.	1.....
3138XH D5 7	FNMA Pool #AV5523	4.500%	01/25/44...	..	06/01/2017.	Paydown.....		194,416	194,416	208,481	208,048		(13,632)		(13,632)		194,416			0	2,962	01/25/2044.	1.....
3138XJ 3K 1	FNMA Pool #AV7101	3.500%	03/25/44...	..	06/01/2017.	Paydown.....		179,304	179,304	180,530	180,483		(1,179)		(1,179)		179,304			0	2,770	03/25/2044.	1.....
3138XJ 3Y 1	FNMA Pool #AV7114	4.500%	03/25/44...	..	06/01/2017.	Paydown.....		541,634	541,634	581,749	580,538		(38,904)		(38,904)		541,634			0	10,197	03/25/2044.	1.....
3138XK 3B 8	FNMA Pool #AV7993	4.500%	02/25/44...	..	06/01/2017.	Paydown.....		9,710	9,710	10,413	10,380		(669)		(669)		9,710			0	182	02/25/2044.	1.....
3138XU VB 5	FNMA Pool #AW5109	4.000%	08/25/44...	..	06/01/2017.	Paydown.....		649,766	649,766	689,411	688,768		(39,003)		(39,003)		649,766			0	10,747	08/25/2044.	1.....
3138Y6 3L 6	FNMA Pool #AX5302	4.000%	01/25/42...	..	06/01/2017.	Paydown.....		1,596,276	1,596,276	1,706,020	1,703,417		(107,141)		(107,141)		1,596,276			0	25,897	01/25/2042.	1.....
3138Y8 F6 2	FNMA Pool #AX6488	4.000%	11/25/44...	..	06/01/2017.	Paydown.....		1,298,191	1,298,191	1,388,659	1,386,623		(88,431)		(88,431)		1,298,191			0	20,252	11/25/2044.	1.....
31392C PT 5	FNMA REMIC Ser 2002-21 CI PE 6.500% 04			..	06/01/2017.	Paydown.....		10,596	10,596	10,903	10,829		(233)		(233)		10,596			0	290	04/25/2032.	1.....
31392E 4S 6	FNMA REMIC Ser 2002-72 CI DA 5.500% 11			..	06/01/2017.	Paydown.....		14,350	14,350	14,763	14,330		20		20		14,350			0	327	11/25/2017.	1.....
31392E 5J 5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11			..	06/01/2017.	Paydown.....		98,190	98,190	96,702	97,567		623		623		98,190			0	2,291	11/25/2022.	1.....
31392E SX 9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/			..	06/01/2017.	Paydown.....		60	60	62	60				0		60			0	1	09/25/2017.	1.....
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356			..	06/01/2017.	Paydown.....		16,339	16,339	16,615	16,498		(159)		(159)		16,339			0	351	06/25/2042.	1.....
31392R SJ 1	FHLMC SPC Ser T-45 CI A5 6.280% 10/27/			..	06/01/2017.	Paydown.....		665,462	665,462	684,594	674,545		(9,082)		(9,082)		665,462			0	16,737	10/27/2031.	1.....
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2			..	06/01/2017.	Paydown.....		6,617	6,617	6,892	6,689		(72)		(72)		6,617			0	162	08/15/2022.	1.....
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1			..	06/01/2017.	Paydown.....		27,211	27,211	27,802	27,198		13		13		27,211			0	650	09/15/2017.	1.....
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1			..	06/01/2017.	Paydown.....		10,291	10,291	10,618	10,289		3		3		10,291			0	237	09/15/2017.	1.....
31392V 7G 1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1			..	06/01/2017.	Paydown.....		2,804	2,804	2,883	2,803		1		1		2,804			0	65	09/15/2017.	1.....
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1			..	06/01/2017.	Paydown.....		5,684	5,684	5,862	5,683		1		1		5,684			0	134	09/15/2017.	1.....
31392V XT 4	FHLMC Struc PTC Ser T50 CI A7 5.048% 1			..	06/01/2017.	Paydown.....		545,599	545,599	539,427	542,674		2,925		2,925		545,599			0	11,360	10/27/2031.	1.....
31392W G9 5	FHLMC REMIC Ser 2516 CI EH 5.500% 10/1			..	06/01/2017.	Paydown.....		104,309	104,309	105,352	104,371		(62)		(62)		104,309			0	2,360	10/15/2022.	1.....
31392W MB 3	FHLMC REMIC Ser 2515 CI KB 5.000% 10/1			..	06/01/2017.	Paydown.....		7,199	7,199	7,336	7,196		3		3		7,199			0	156	10/15/2017.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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)
QE05.5	31392X	6X	1		06/01/2017.	Paydown.....		20,118	20,118	20,687	20,115	.....	.....3	.....	.....3	.....	.....20,118	.....	.....	.....0	473	10/15/2017.	1.....
	31393A	FD	4		06/01/2017.	Paydown.....		134,285	134,285	142,342	135,501	.....	.....(1,216)	.....	.....(1,216)	.....	.....134,285	.....	.....	.....0	3,089	04/25/2023.	1.....
	31393A	ZB	6		06/01/2017.	Paydown.....		160,893	160,893	170,346	162,149	.....	.....(1,256)	.....	.....(1,256)	.....	.....160,893	.....	.....	.....0	3,685	04/25/2023.	1.....
	31393B	3W	3		06/01/2017.	Paydown.....		283,196	283,196	291,691	286,536	.....	.....(3,341)	.....	.....(3,341)	.....	.....283,196	.....	.....	.....0	5,999	06/25/2033.	1.....
	31393C	PD	9		06/01/2017.	Paydown.....		14,596	14,596	14,444	14,517	.....	.....79	.....	.....79	.....	.....14,596	.....	.....	.....0	304	06/25/2023.	1.....
	31393C	QH	9		06/01/2017.	Paydown.....		59,620	59,620	61,026	59,790	.....	.....(170)	.....	.....(170)	.....	.....59,620	.....	.....	.....0	1,226	06/25/2023.	1.....
	31393D	TX	9		06/01/2017.	Paydown.....		105,815	105,815	105,811	105,633	.....	.....181	.....	.....181	.....	.....105,815	.....	.....	.....0	2,014	06/25/2043.	1.....
	31393E	LF	4		06/01/2017.	Paydown.....		170,158	170,158	164,878	167,155	.....	.....3,003	.....	.....3,003	.....	.....170,158	.....	.....	.....0	3,255	06/25/2043.	1.....
	31393F	4B	9		06/01/2017.	Paydown.....		28,863	28,863	29,371	28,972	.....	.....(109)	.....	.....(109)	.....	.....28,863	.....	.....	.....0	655	11/15/2022.	1.....
	31393F	LU	8		06/01/2017.	Paydown.....		10,704	10,704	10,847	10,694	.....	.....9	.....	.....9	.....	.....10,704	.....	.....	.....0	225	11/15/2017.	1.....
	31393F	PA	8		06/01/2017.	Paydown.....		176,306	176,306	181,209	178,537	.....	.....(2,232)	.....	.....(2,232)	.....	.....176,306	.....	.....	.....0	4,513	12/15/2032.	1.....
	31393H	6S	6		06/01/2017.	Paydown.....		22,575	22,575	22,377	22,522	.....	.....53	.....	.....53	.....	.....22,575	.....	.....	.....0	470	12/15/2017.	1.....
	31393J	6E	3		06/01/2017.	Paydown.....		34,544	34,544	36,185	34,823	.....	.....(280)	.....	.....(280)	.....	.....34,544	.....	.....	.....0	785	01/15/2023.	1.....
	31393J	CQ	9		06/01/2017.	Paydown.....		25,404	25,404	24,177	25,256	.....	.....148	.....	.....148	.....	.....25,404	.....	.....	.....0	541	01/15/2018.	1.....
	31393N	AH	2		06/01/2017.	Paydown.....		153,544	153,544	157,766	155,541	.....	.....(1,997)	.....	.....(1,997)	.....	.....153,544	.....	.....	.....0	3,164	03/15/2033.	1.....
	31393P	DY	7		06/01/2017.	Paydown.....		64,635	64,635	67,827	65,182	.....	.....(546)	.....	.....(546)	.....	.....64,635	.....	.....	.....0	1,473	04/15/2023.	1.....
	31393P	RF	3		06/01/2017.	Paydown.....		41,587	41,587	44,011	42,047	.....	.....(460)	.....	.....(460)	.....	.....41,587	.....	.....	.....0	947	04/15/2023.	1.....
	31393T	CC	8		06/01/2017.	Paydown.....		49,140	49,140	47,047	48,471	.....	.....669	.....	.....669	.....	.....49,140	.....	.....	.....0	1,019	09/25/2023.	1.....
	31393U	HG	1		06/01/2017.	Paydown.....		71,863	71,863	71,728	71,649	.....	.....214	.....	.....214	.....	.....71,863	.....	.....	.....0	1,488	12/25/2023.	1.....
	31393U	QG	1		06/01/2017.	Paydown.....		206,335	206,335	192,730	201,760	.....	.....4,576	.....	.....4,576	.....	.....206,335	.....	.....	.....0	4,325	12/25/2023.	1.....
	31393V	4V	0		06/01/2017.	Paydown.....		61,029	61,029	61,802	61,093	.....	.....(63)	.....	.....(63)	.....	.....61,029	.....	.....	.....0	1,269	06/15/2023.	1.....
	31393Y	4J	1		06/01/2017.	Paydown.....		62,923	62,923	62,647	62,680		243		243		62,923			0	1,441	07/25/2024.	1.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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)
QE05.6	31394A	LU	8		06/01/2017.	Paydown.....		988,899	988,899	1,007,556	998,743	.....	.....(9,844)	.....	.....(9,844)	.....	.....988,899	.....	.....	.....0	22,215	08/25/2034.	1.....
	31394A	PF	7		06/01/2017.	Paydown.....		605,858	605,858	577,636	588,571	.....	.....17,287	.....	.....17,287	.....	.....605,858	.....	.....	.....0	11,125	08/25/2034.	1.....
	31394A	XM	3		06/01/2017.	Paydown.....		113,082	113,082	113,793	113,472	.....	.....(389)	.....	.....(389)	.....	.....113,082	.....	.....	.....0	2,357	08/25/2034.	1.....
	31394B	6M	1		06/01/2017.	Paydown.....		192,630	192,630	192,961	192,247	.....	.....383	.....	.....383	.....	.....192,630	.....	.....	.....0	3,947	02/25/2025.	1.....
	31394B	DH	4		06/01/2017.	Paydown.....		688,595	688,595	699,122	693,125	.....	.....(4,531)	.....	.....(4,531)	.....	.....688,595	.....	.....	.....0	15,354	11/25/2034.	1.....
	31394D	E4	8		06/01/2017.	Paydown.....		235,179	235,179	242,087	237,266	.....	.....(2,087)	.....	.....(2,087)	.....	.....235,179	.....	.....	.....0	5,328	06/25/2035.	1.....
	31394D	JW	1		06/01/2017.	Paydown.....		570,054	570,054	566,431	566,974	.....	.....3,080	.....	.....3,080	.....	.....570,054	.....	.....	.....0	12,922	05/25/2035.	1.....
	31394D	VB	3		06/01/2017.	Paydown.....		138,328	138,328	145,591	140,978	.....	.....(2,649)	.....	.....(2,649)	.....	.....138,328	.....	.....	.....0	3,239	05/25/2035.	1.....
	31394F	H7	3		06/01/2017.	Paydown.....		1,043,552	1,043,552	1,025,317	1,036,509	.....	.....7,043	.....	.....7,043	.....	.....1,043,552	.....	.....	.....0	23,906	10/25/2035.	1.....
	31394G	S8	7		06/01/2017.	Paydown.....		44,078	44,078	40,765	43,189	.....	.....889	.....	.....889	.....	.....44,078	.....	.....	.....0	929	08/15/2023.	1.....
	31394H	4W	8		06/01/2017.	Paydown.....		96,685	96,685	89,645	94,729	.....	.....1,956	.....	.....1,956	.....	.....96,685	.....	.....	.....0	2,014	08/15/2023.	1.....
	31394H	ZZ	7		06/01/2017.	Paydown.....		29,249	29,249	30,053	29,608	.....	.....(359)	.....	.....(359)	.....	.....29,249	.....	.....	.....0	659	09/15/2023.	1.....
	31394J	KW	6		06/01/2017.	Paydown.....		278,476	278,476	284,977	279,634	.....	.....(1,158)	.....	.....(1,158)	.....	.....278,476	.....	.....	.....0	6,423	09/15/2023.	1.....
	31394J	MS	3		06/01/2017.	Paydown.....		262,883	262,883	248,771	259,053	.....	.....3,831	.....	.....3,831	.....	.....262,883	.....	.....	.....0	5,456	09/15/2023.	1.....
	31394J	YA	9		06/01/2017.	Paydown.....		112,278	112,278	100,384	109,152	.....	.....3,126	.....	.....3,126	.....	.....112,278	.....	.....	.....0	2,102	10/15/2023.	1.....
	31394L	N5	7		06/01/2017.	Paydown.....		136,893	136,893	127,481	134,307	.....	.....2,586	.....	.....2,586	.....	.....136,893	.....	.....	.....0	2,823	11/15/2023.	1.....
	31394M	YB	0		06/01/2017.	Paydown.....		55,961	55,961	52,096	54,562	.....	.....1,399	.....	.....1,399	.....	.....55,961	.....	.....	.....0	1,128	12/15/2023.	1.....
	31394U	ZS	4		06/01/2017.	Paydown.....		451,384	451,384	477,762	459,599	.....	.....(8,214)	.....	.....(8,214)	.....	.....451,384	.....	.....	.....0	11,198	12/25/2035.	1.....
	31394W	KC	1		06/01/2017.	Paydown.....		79,858	79,858	69,576	78,995	.....	.....863	.....	.....863	.....	.....79,858	.....	.....	.....0	1,368	04/15/2033.	1.....
	31394Y	XS	8		06/01/2017.	Paydown.....		41,996	41,996	41,550	41,816	.....	.....180	.....	.....180	.....	.....41,996	.....	.....	.....0	873	06/15/2024.	1.....
31395B	R3	9			06/01/2017.	Paydown.....		2,324,411	2,324,411	2,372,332	2,347,887	.....	.....(23,476)	.....	.....(23,476)	.....	.....2,324,411	.....	.....	.....0	53,330	04/25/2036.	1.....
31395D	J4	2			06/01/2017.	Paydown.....		225,159	225,159	236,557	229,078		(3,919)		(3,919)		225,159			0	5,417	06/25/2036.	1.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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)
QE05.7	31395G	M4	1		06/01/2017.	FHLMC REMIC Ser 2868 CI AV 5.000% 08/1		126,369	126,369	126,388	126,196			173	173		126,369			0	2,633	08/15/2024.	1.....
	31395J	MG	8		06/01/2017.	FHLMC REMIC Ser 2892 CI AD 5.000% 11/1		31,192	31,192	31,173	31,144			48	48		31,192			0	645	11/15/2024.	1.....
	31395K	HE	6		06/01/2017.	FHLMC REMIC Ser 2904 CI PE 5.500% 12/1		624,386	624,386	648,385	633,963		(9,577)		(9,577)		624,386			0	15,417	12/15/2034.	1.....
	31395K	NS	8		06/01/2017.	FHLMC REMIC Ser 2903 CI BD 4.500% 12/1		561,002	561,002	569,942	562,262		(1,261)		(1,261)		561,002			0	10,400	12/15/2019.	1.....
	31395M	5N	5		06/01/2017.	FHLMC REMIC Ser 2939 CI DK 5.500% 02/1		76,317	76,317	78,261	76,895		(578)		(578)		76,317			0	1,748	02/15/2030.	1.....
	31395M	QS	1		06/01/2017.	FHLMC REMIC Ser 2935 CI LM 4.500% 02/1		16,422	16,422	15,611	16,281			141	141		16,422			0	307	02/15/2035.	1.....
	31395U	QH	7		06/01/2017.	FHLMC REMIC Ser 2982 CI PE 5.500% 05/1		563,895	563,895	548,653	557,784			6,112	6,112		563,895			0	12,792	05/15/2035.	1.....
	31395X	3F	0		06/01/2017.	FHLMC REMIC Ser 3018 CI UG 5.500% 10/1		95,500	95,500	96,455	95,346			155	155		95,500			0	2,182	10/15/2034.	1.....
	31395X	MD	4		06/01/2017.	FHLMC REMIC Ser 3025 CI ZC 5.000% 08/1		364,907	364,907	361,357	362,509			2,398	2,398		364,907			0	7,358	08/15/2035.	1.....
	31395X	WS	0		06/01/2017.	FHLMC REMIC Ser 3019 CI ZQ 5.000% 06/1		4,078,722	4,078,722	4,045,546	4,056,512			22,209	22,209		4,078,722			0	87,339	06/15/2035.	1.....
	31396F	G3	1		06/01/2017.	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15		553,993	553,993	565,423	560,383		(6,390)		(6,390)		553,993			0	13,055	11/15/2035.	1.....
	31396J	UF	0		06/01/2017.	FHLMC REMIC Ser 3143 CI B 5.500% 04/15		151,071	151,071	146,774	149,430			1,641	1,641		151,071			0	3,451	04/15/2026.	1.....
	31396T	KH	5		06/01/2017.	FHLMC REMIC Ser 3174 CI DG 6.000% 06/1		116,279	116,279	122,384	118,444		(2,164)		(2,164)		116,279			0	3,333	06/15/2036.	1.....
	31396T	QY	2		06/01/2017.	FHLMC REMIC Ser 3174 CI PZ 5.000% 01/1		946,775	946,775	941,834	943,124			3,651	3,651		946,775			0	19,697	01/15/2036.	1.....
	31396W	Q7	4		06/01/2017.	FNMA REMIC Ser 2007-74 CI ZE 5.500% 08		509,462	509,462	519,306	513,482		(4,020)		(4,020)		509,462			0	11,565	08/25/2037.	1.....
	31396X	FY	5		06/01/2017.	FNMA REMIC Ser 2007-77 CI PE 6.000% 08		762,040	762,040	781,567	765,539		(3,500)		(3,500)		762,040			0	19,010	08/25/2037.	1.....
	31396X	GH	1		06/01/2017.	FHLMC REMIC Ser 2007-77 CI MD 6.000% 1		632,479	632,479	693,046	640,740		(8,260)		(8,260)		632,479			0	15,429	12/25/2036.	1.....
	31396X	HW	7		06/01/2017.	FNMA REMIC Ser 2007-77 CI DC 6.000% 08		524,791	524,791	541,354	530,309		(5,518)		(5,518)		524,791			0	13,051	08/25/2037.	1.....
	31396Y	F7	2		06/01/2017.	FNMA REMIC Ser 2008-29 CI ZA 4.500% 04		477,798	477,798	453,742	463,849			13,949	13,949		477,798			0	8,646	04/25/2038.	1.....
	31397A	6C	2		06/01/2017.	FHLMC REMIC Ser 3209 CI TZ 5.000% 08/1		132,243	132,243	130,031	130,892			1,351	1,351		132,243			0	2,729	08/15/2036.	1.....
	31397A	QF	3		06/01/2017.	FHLMC REMIC Ser 3203 CI LX 6.500% 08/1		36,478	36,478	38,712	37,464		(986)		(986)		36,478			0	980	08/15/2036.	1.....
	31397B	PV	7		06/01/2017.	FHLMC REMIC Ser 3230 CI NE 5.500% 10/1		286,272	286,272	292,355	288,303		(2,031)		(2,031)		286,272			0	6,312	10/15/2036.	1.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.8

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		F o r e i g n	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)
QE05.8	31397F	QV 7		06/01/2017.	Paydown.....		505,642	505,642	518,441	509,771	.....	.....(4,130)	.....	.....(4,130)	.....	.....505,642	.....	.....	.....0	11,606	03/15/2037.	1.....
	31397G	5Y 2		06/01/2017.	Paydown.....		501,082	501,082	516,427	506,551	.....	.....(5,469)	.....	.....(5,469)	.....	.....501,082	.....	.....	.....0	11,413	03/15/2037.	1.....
	31397J	RP 1		06/01/2017.	Paydown.....		1,098,568	1,098,568	1,122,599	1,103,942	.....	.....(5,374)	.....	.....(5,374)	.....	.....1,098,568	.....	.....	.....0	27,369	07/15/2037.	1.....
	31397K	AN 1		06/01/2017.	Paydown.....		717,981	717,981	748,495	726,461	.....	.....(8,481)	.....	.....(8,481)	.....	.....717,981	.....	.....	.....0	16,665	08/15/2037.	1.....
	31397M	TV 9		06/01/2017.	Paydown.....		400,323	400,323	419,339	406,781	.....	.....(6,458)	.....	.....(6,458)	.....	.....400,323	.....	.....	.....0	9,605	09/25/2038.	1.....
	31397S	DQ 4		06/01/2017.	Paydown.....		5,134	5,134	5,197	5,133	.....	.....1	.....	.....1	.....	.....5,134	.....	.....	.....0	85	12/25/2036.	1.....
	31397W	QB 4		06/01/2017.	Paydown.....		376,814	376,814	387,831	381,393	.....	.....(4,579)	.....	.....(4,579)	.....	.....376,814	.....	.....	.....0	8,524	07/15/2038.	1.....
	31398F	EF 4		06/01/2017.	Paydown.....		291,427	291,427	299,076	292,541	.....	.....(1,114)	.....	.....(1,114)	.....	.....291,427	.....	.....	.....0	5,933	10/25/2039.	1.....
	31398J	LB 7		06/01/2017.	Paydown.....		1,004,730	1,004,730	1,036,442	1,013,649	.....	.....(8,919)	.....	.....(8,919)	.....	.....1,004,730	.....	.....	.....0	20,803	08/15/2039.	1.....
	31398K	6C 9		06/01/2017.	Paydown.....		714,876	714,876	694,547	705,160	.....	.....9,716	.....	.....9,716	.....	.....714,876	.....	.....	.....0	12,573	10/15/2039.	1.....
	31398K	KA 7		06/01/2017.	Paydown.....		874,026	874,026	855,453	865,868	.....	.....8,157	.....	.....8,157	.....	.....874,026	.....	.....	.....0	16,434	10/15/2039.	1.....
	31402Q	NR 8		04/01/2017.	Paydown.....		8,344	8,344	7,671	8,164	.....	.....180	.....	.....180	.....	.....8,344	.....	.....	.....0	97	08/25/2018.	1.....
	31403A	WY 7		06/01/2017.	Paydown.....		42,951	42,951	40,052	42,185	.....	.....766	.....	.....766	.....	.....42,951	.....	.....	.....0	609	10/25/2018.	1.....
	31405E	6P 5		06/01/2017.	Paydown.....		2,808	2,808	2,872	2,865	.....	.....(57)	.....	.....(57)	.....	.....2,808	.....	.....	.....0	70	07/25/2035.	1.....
	31406J	Y8 0		06/01/2017.	Paydown.....		24,233	24,233	22,995	23,803	.....	.....430	.....	.....430	.....	.....24,233	.....	.....	.....0	412	03/25/2020.	1.....
	31411D	FZ 7		06/01/2017.	Paydown.....		1,452	1,452	1,459	1,460	.....	.....(7)	.....	.....(7)	.....	.....1,452	.....	.....	.....0	22	12/25/2036.	1.....
	31412P	GX 3		06/01/2017.	Paydown.....		148,730	148,730	148,335	148,334	.....	.....396	.....	.....396	.....	.....148,730	.....	.....	.....0	2,499	04/25/2039.	1.....
	31412U	Z4 5		06/01/2017.	Paydown.....		112,293	112,293	113,394	113,308	.....	.....(1,014)	.....	.....(1,014)	.....	.....112,293	.....	.....	.....0	1,777	09/25/2039.	1.....
	31414U	2A 5		06/01/2017.	Paydown.....		49,173	49,173	48,973	48,973	.....	.....200	.....	.....200	.....	.....49,173	.....	.....	.....0	1,129	02/25/2038.	1.....
	31414U	XN 3		06/01/2017.	Paydown.....		3,426	3,426	3,444	3,442	.....	.....(16)	.....	.....(16)	.....	.....3,426	.....	.....	.....0	88	04/25/2038.	1.....
	31416H	ZA 0		06/01/2017.	Paydown.....		172,266	172,266	169,837	169,955	.....	.....2,311	.....	.....2,311	.....	.....172,266	.....	.....	.....0	2,895	03/25/2039.	1.....
	31417C	5A 9		06/01/2017.	Paydown.....		231,419	231,419	234,583	234,414	.....	.....(2,995)	.....	.....(2,995)	.....	.....231,419	.....	.....	.....0	3,124	09/25/2042.	1.....
	31417G	D6 0		06/01/2017.	Paydown.....		157,857	157,857	158,424	158,280	.....	.....(423)	.....	.....(423)	.....	.....157,857	.....	.....	.....0	1,537	04/25/2028.	1.....
	31417G	FN 1		06/01/2017.	Paydown.....		357,847	357,847	356,561	356,673	.....	.....1,175	.....	.....1,175	.....	.....357,847	.....	.....	.....0	3,700	04/25/2028.	1.....
	31418A	JV 1		06/01/2017.	Paydown.....		247,045	247,045	257,081	256,388	.....	.....(9,343)	.....	.....(9,343)	.....	.....247,045	.....	.....	.....0	3,075	08/25/2042.	1.....
	31418B	AP 1		06/01/2017.	Paydown.....		377,859	377,859	405,195	404,482	.....	.....(26,623)	.....	.....(26,623)	.....	.....377,859	.....	.....	.....0	6,871	03/25/2044.	1.....
	31418B	BT 2		06/01/2017.	Paydown.....		456,877	456,877	490,072	489,155	.....	.....(32,278)	.....	.....(32,278)	.....	.....456,877	.....	.....	.....0	8,685	04/25/2044.	1.....
	31419A	D6 1		06/01/2017.	Paydown.....		145,790	145,790	146,034	146,000	.....	.....(210)	.....	.....(210)	.....	.....145,790	.....	.....	.....0	2,403	07/25/2040.	1.....
	31419E	X5 3		06/01/2017.	Paydown.....		123,462	123,462	124,673	124,566	.....	.....(1,104)	.....	.....(1,104)	.....	.....123,462	.....	.....	.....0	2,161	09/25/2040.	1.....
	31419F	SN 7		06/01/2017.	Paydown.....		369,631	369,631	369,559	369,517	.....	.....114	.....	.....114	.....	.....369,631	.....	.....	.....0	5,432	12/25/2040.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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)
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40...			..	06/01/2017.	Paydown.....		464,848	464,848	489,034	488,108	.....	.....(23,260)	.....	.....(23,260)	.....	.....464,848	.....	.....	.....0	8,302	12/25/2040.	1.....
649085 AA 5	New Valley Generation II Ser 2001 5.57...			..	05/01/2017.	Redemption 100.0000.....		314,452	314,452	329,275	317,680	.....	.....(3,228)	.....	.....(3,228)	.....	.....314,452	.....	.....	.....0	8,761	05/01/2020.	1FE.....
977100 AB 2	Wisconsin St Gen Fd Rev Ser A 5.200% 0...			..	05/01/2017.	Call 100.0000.....		995,000	995,000	990,453	994,415	.....	.....141	.....	.....141	.....	.....994,557	.....	.....443	443	25,870	05/01/2018.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.			.....				.....53,567,832	53,567,832	54,372,280	54,126,874	0	(559,486)	0	(559,486)	0	53,567,389	0	443	443	1,047,212	XXX	XXX
Bonds - Industrial and Miscellaneous																							
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se			..	05/31/2017.	Various.....		4,753,496	4,733,284	4,695,383	.....	.....	.....1,080	.....	.....1,080	.....	.....4,696,462	.....	.....57,034	57,034	48,108	04/01/2022.	3FE.....
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se			..	04/28/2017.	Redemption 100.0000.....		136,465	136,465	135,372	.....	.....	.....1,093	.....	.....1,093	.....	.....136,465	.....	.....	.....0	1,153	04/01/2022.	3FE.....
000759 CV 0	American Business Fin Svcs Inc RMBS Ser			..	06/01/2017.	Paydown.....		161,378	199,743	192,984	192,984	.....	.....	.....	.....0	.....	.....192,984	.....	.....(31,607)	(31,607)	3,059	09/15/2033.	5FM.....
00103Y AE 1	AES Red Oak LLC Sec Nt 8.540% 11/30/19			..	06/30/2017.	Call 100.0000.....		663,164	663,164	663,164	663,164	.....	.....	.....	.....0	.....	.....663,164	.....	.....	.....0	87,123	11/30/2019.	4FE.....
00103Y AE 1	AES Red Oak LLC Sec Nt 8.540% 11/30/19			..	05/31/2017.	Redemption 100.0000.....		59,224	59,224	59,224	59,224	.....	.....	.....	.....0	.....	.....59,224	.....	.....	.....0	2,529	11/30/2019.	4FE.....
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/...			..	06/30/2017.	Redemption 100.0000.....		310,800	310,800	302,809	307,878	.....	.....2,922	.....	.....2,922	.....	.....310,800	.....	.....	.....0	10,676	06/30/2022.	5.....
00115A AC 3	AEP Transmission Co LLC Sr Nt 4.000% 11/30/19			..	05/24/2017.	Tax Free Exchange.....		5,606,774	5,700,000	5,605,893	5,606,050	.....	.....724	.....	.....724	.....	.....5,606,774	.....	.....	.....0	115,900	12/01/2046.	1FE.....
00163M AK 0	12/01			..	06/30/2017.	Call 100.0000.....		1,800,000	1,800,000	2,107,692	1,931,529	.....	.....(21,257)	.....	.....(21,257)	.....	.....1,910,272	.....	.....(110,272)	(110,272)	278,535	12/01/2019.	1FE.....
00253C HH 3	6.5			..	06/01/2017.	Paydown.....		78,498	78,498	79,417	79,520	.....	.....(1,022)	.....	.....(1,022)	.....	.....78,498	.....	.....	.....0	2,034	04/25/2031.	1FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.5			..	06/01/2017.	Paydown.....		.....	.....27,308	9,393	9,393	.....	.....	.....	.....0	.....	.....9,393	.....	.....(9,393)	(9,393)	448	06/25/2032.	1FM.....
00442M AA 5	ACE Securities Corp RMBS Ser 2006-SD2 Cl			..	06/26/2017.	Paydown.....		30,769	30,769	30,778	30,770	.....	.....(1)	.....	.....(1)	.....	.....30,769	.....	.....	.....0	126	12/25/2045.	1FM.....
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl			..	06/26/2017.	Paydown.....		713	713	475	.....	.....	.....238	.....	.....238	.....	.....713	.....	.....	.....0	2	01/25/2037.	6FE.....
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl			..	06/26/2017.	Paydown.....		24,042	24,042	16,081	.....	.....	.....7,960	.....	.....7,960	.....	.....24,042	.....	.....	.....0	64	01/25/2037.	1FM.....
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl			..	06/26/2017.	Paydown.....		25,644	25,644	17,248	.....	.....	.....8,396	.....	.....8,396	.....	.....25,644	.....	.....	.....0	72	01/25/2037.	6FE.....
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl			..	06/26/2017.	Paydown.....		24,042	24,042	16,295	.....	.....	.....7,746	.....	.....7,746	.....	.....24,042	.....	.....	.....0	72	01/25/2037.	6FE.....
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.			..	06/26/2017.	Paydown.....		275,425	275,425	275,425	275,425	.....	.....	.....	.....0	.....	.....275,425	.....	.....	.....0	2,362	04/25/2034.	1FM.....
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.			..	06/26/2017.	Paydown.....		752,510	752,510	682,903	699,008	.....	.....53,502	.....	.....53,502	.....	.....752,510	.....	.....	.....0	5,908	06/25/2034.	1FM.....
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3/...			..	06/30/2017.	Redemption 100.0000.....		407,314	407,314	437,461	185,920	.....	.....221,394	.....	.....221,394	.....	.....407,314	.....	.....	.....0	14,248	12/31/2019.	2FE.....
01877K AD 5	Alliance Pipeline LP Sr Nt 4.591% 12/3/...			..	06/30/2017.	Redemption 100.0000.....		60,000	60,000	60,000	60,000	.....	.....	.....	.....0	.....	.....60,000	.....	.....	.....0	1,377	12/31/2025.	2FE.....
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2017.	Paydown.....		884,733	884,733	860,582	860,582	.....	.....24,151	.....	.....24,151	.....	.....884,733	.....	.....	.....0	10,787	08/25/2036.	1FM.....
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2017.	Paydown.....		38,051	58,631	47,551	47,551	.....	.....	.....	.....0	.....	.....47,551	.....	.....(9,500)	(9,500)	1,537	04/25/2037.	4FM.....
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2017.	Paydown.....		98,548	130,641	99,584	99,584	.....	.....	.....	.....0	.....	.....99,584	.....	.....(1,036)	(1,036)	3,374	02/25/2047.	1FM.....
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2017.	Paydown.....		193,717	273,530	186,604	186,604	.....	.....	.....	.....0	.....	.....186,604	.....	.....7,113	7,113	7,136	05/25/2036.	1FM.....
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2017.	Paydown.....		117,880	132,767	112,461	112,461	.....	.....	.....	.....0	.....	.....112,461	.....	.....5,419	5,419	3,421	01/25/2037.	1FM.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2017.	Paydown.....		469,907	541,518	460,268	460,268	.....	.....	.....	.....0	.....	.....460,268	.....	.....9,639	9,639	12,892	03/25/2037.	3FM.....
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3			..	06/01/2017.	Paydown.....		68,778	68,778	67,951	68,346	.....	.....432	.....	.....432	.....	.....68,778	.....	.....	.....0	1,503	10/25/2034.	1FM.....

QE05.9

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.10

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	F o r e i g n	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)
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	06/01/2017.	Paydown.....		213,636	213,636	212,608	212,723	.....	.....913		913		213,636			0	3,763	09/25/2035.	1FM.....
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	06/01/2017.	Paydown.....		15,574	15,574	15,574	15,574	.....			.....0		15,574			0	269	09/25/2035.	3FM.....
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	06/26/2017.	Paydown.....		27,878	27,878	27,878	27,878				0		27,878			0	169	09/25/2027.	1FM.....
03072S FY 6	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C	..	06/01/2017.	Paydown.....		90,187	90,187	90,183	89,949		238		238		90,187			0	1,737	04/25/2033.	1FM.....
03072S FZ 3	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C	..	04/01/2017.	Paydown.....			89,740	57,307	20,482	36,826			36,826		57,307		(57,307)	(57,307)	207	04/25/2033.	1FM.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	06/01/2017.	Paydown.....		4,282	4,282	4,262	4,260		22		22		4,282			0	107	03/25/2027.	1FM.....
03305@ AB 0	The Oneida Group Inc Exit Term Ln Nt 1.....	..	06/30/2017.	Redemption 100.0000.....		1,576	1,576	1,545	1,560		16		16		1,576			0	92	05/21/2018.	4FE.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	06/15/2017.	Redemption 100.0000.....		30,929	30,929	31,135	31,018		(88)		(88)		30,929			0	818	02/15/2025.	1.....
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	06/15/2017.	Redemption 100.0000.....		165,548	165,548	169,117	166,858		(1,310)		(1,310)		165,548			0	4,159	07/15/2023.	1.....
03525# AA 4	Animal Supply Company Term Ln Nt 1 8.6	..	06/30/2017.	Redemption 100.0000.....		56,250	56,250	55,125			1,125		1,125		56,250			0	1,943	12/15/2021.	4Z.....
037735 CD 7	Appalachian Pwr Co Sr Nt Ser K 5.000%.	..	06/01/2017.	Maturity.....		6,495,000	6,495,000	5,722,095	6,444,483		50,517		50,517		6,495,000			0	162,375	06/01/2017.	2FE.....
039483 AH 5	Archer-Daniels-Midland Co Nt 8.375% 04	..	04/15/2017.	Maturity.....		1,390,000	1,390,000	1,789,889	1,401,779		(11,779)		(11,779)		1,390,000			0	58,206	04/15/2017.	1FE.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	06/01/2017.	Paydown.....		62,876	62,876	62,848	62,811		65		65		62,876			0	1,560	10/25/2033.	1FM.....
040104 PB 1	Argent Securities Inc RMBS Ser 2003-WD C	..	06/26/2017.	Paydown.....		568,965	568,965	484,528	510,267		58,697		58,697		568,965			0	2,898	11/25/2035.	1FM.....
044209 AK 0	Ashland Inc Sr Nt 3.875% 04/15/18.....	..	06/26/2017.	Call 100.0000.....		7,000,000	7,000,000	7,050,000	7,033,692		(12,540)		(12,540)		7,021,152		(21,152)	(21,152)	309,466	04/15/2018.	3FE.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	06/01/2017.	Paydown.....		30,472	30,472	31,662	30,985		(513)		(513)		30,472			0	921	03/21/2029.	1FM.....
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	06/26/2017.	Paydown.....		297,899	297,899	278,722	281,635		16,264		16,264		297,899			0	2,363	10/25/2034.	1FM.....
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	06/01/2017.	Paydown.....		56,911	56,911	56,909	56,823		88		88		56,911			0	716	10/25/2032.	1FM.....
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004-	..	06/26/2017.	Paydown.....		350,896	350,896	350,896	350,896				0		350,896			0	2,711	08/25/2033.	1FM.....
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	06/01/2017.	Paydown.....		43,017	43,017	41,095	41,824		1,193		1,193		43,017			0	1,061	06/25/2035.	1FM.....
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9.	..	06/15/2017.	Redemption 100.0000.....		116,934	116,934	113,475	115,692		1,243		1,243		116,934			0	3,408	12/15/2022.	1.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	06/15/2017.	Redemption 100.0000.....		83,143	83,143	83,945	83,450		(307)		(307)		83,143			0	2,410	05/15/2022.	2.....
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	06/01/2017.	Paydown.....		13,596	13,596	13,693	13,616		(21)		(21)		13,596			0	293	10/25/2033.	1FM.....
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	06/01/2017.	Paydown.....		234,935	234,935	223,326	223,326		11,609		11,609		234,935			0	4,540	01/25/2036.	1FM.....
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	06/01/2017.	Paydown.....		316,932	316,932	293,685	312,492		4,440		4,440		316,932			0	6,796	06/25/2019.	1FM.....
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	06/01/2017.	Paydown.....		263,881	331,880	326,670	326,670				0		326,670		(62,789)	(62,789)	7,456	03/25/2035.	3FM.....
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	06/01/2017.	Paydown.....		254,433	319,997	311,285	311,285				0		311,285		(56,852)	(56,852)	7,189	03/25/2035.	3FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.11

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			F o r e i g n	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)
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200			..	06/01/2017.	Paydown.....		392,145	464,505	449,785	449,785				0		449,785		(57,640)	(57,640)	10,461	05/25/2035.	2FM.....
05949A NZ 9	Bank of America Mtg Securities RMBS Ser			..	06/01/2017.	Paydown.....		1,964,990	1,964,990	1,958,849	1,957,558				7,432	7,432	1,964,990			0	56,412	08/25/2034.	1FM.....
05949C LZ 7	Bank of America Mtg Securities RMBS Ser			..	06/01/2017.	Paydown.....		750,364	812,528	805,926	808,666				237	237	808,903		(58,538)	(58,538)	22,081	04/25/2018.	3FM.....
05952D AB 4	Banc of America Funding Corp RMBS Ser 20			..	06/20/2017.	Paydown.....		125,852	125,852	117,719	117,719		8,133		8,133		125,852			0	511	02/20/2047.	1FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			..	06/01/2017.	Paydown.....		392,837	428,800	423,380	423,195		14		14		423,209		(30,372)	(30,372)	10,497	03/25/2037.	4FM.....
05952H BR 9	Bank of America Mtg Securities RMBS Ser			..	06/01/2017.	Paydown.....		55,826	61,678	55,531	55,531				0		55,531		294	294	1,469	01/25/2037.	2FM.....
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004			..	06/28/2017.	Paydown.....		586,815	586,815	586,815	562,419		24,396		24,396		586,815			0	5,555	02/28/2044.	1FM.....
07383F 5Q 7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			..	04/01/2017.	Paydown.....		50,906	50,906	51,968	50,906				0		50,906			0	871	02/13/2042.	1FM.....
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			..	06/01/2017.	Paydown.....		58,079	58,079	56,380	57,905		174		174		58,079			0	1,209	11/11/2041.	1FM.....
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			..	06/01/2017.	Paydown.....		26,970	26,970	27,054	28,242		(1,272)		(1,272)		26,970			0	637	10/25/2033.	1FM.....
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			..	06/01/2017.	Paydown.....		2,163,919	2,163,919	2,173,386	2,161,140		2,779		2,779		2,163,919			0	55,182	09/11/2042.	1FM.....
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C			..	06/01/2017.	Paydown.....		1,411,499	1,411,499	1,419,235	1,409,821		1,678		1,678		1,411,499			0	36,839	06/13/2050.	1FM.....
075887 AU 3	Becton Dickinson & Co Sr Nt 5.000% 05/			..	06/19/2017.	Call 100.0000.....		29,000,000	29,000,000	29,084,830	29,023,871		(4,477)		(4,477)		29,019,394		(19,394)	(19,394)	2,678,048	05/15/2019.	2FE.....
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1			..	06/30/2017.	Redemption 100.0000.....		30,432	30,432	26,780	27,042		3,390		3,390		30,432			0	1,172	07/15/2027.	4FE.....
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	04/15/2017.	Redemption 100.0000.....		61,792	61,792	61,792	61,792				0		61,792			0	2,234	10/15/2022.	1.....
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6 4.9			..	06/01/2017.	Paydown.....		39,411	39,411	39,411	39,411				0		39,411			0	860	12/25/2033.	1FM.....
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1 2.26			..	06/26/2017.	Paydown.....		48,281	48,281	48,462	48,374		(94)		(94)		48,281			0	369	12/25/2033.	1FM.....
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 3.72			..	06/01/2017.	Paydown.....		241,112	241,112	241,762	240,755		357		357		241,112			0	3,706	07/25/2035.	1FM.....
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003			..	06/26/2017.	Paydown.....		29,534	29,534	19,786	19,786		9,748		9,748		29,534			0	251	10/25/2033.	1FM.....
12519# AA 3	CED California Sr Sec Nt 4.070% 06/30/...			..	06/30/2017.	Redemption 100.0000.....		466,000	466,000	466,000	466,000				0		466,000			0	9,536	06/30/2036.	2.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	06/30/2017.	Redemption 100.0000.....		105,814	105,814	105,893	7,879		(79)		(79)		105,814			0	947	12/31/2019.	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	05/04/2017.	Redemption 100.0000.....		168,910	168,910	169,117	169,049		(138)		(138)		168,910			0	21,056	12/31/2019.	3FE.....
12543K AM 6	Community Health Systems Inc Term Ln G N			..	06/05/2017.	Tax Free Exchange.....		671,967	671,489	672,310	672,039		(73)		(73)		671,967			0	8,948	12/31/2019.	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N			..	05/04/2017.	Redemption 100.0000.....		310,941	310,941	311,321	311,221		(280)		(280)		310,941			0	41,311	01/27/2021.	3FE.....
12543K AN 4	Community Health Systems Inc Term Ln H N			..	06/05/2017.	Tax Free Exchange.....		1,238,881	1,237,872	1,239,384	1,238,987		(106)		(106)		1,238,881			0	17,424	01/27/2021.	3FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.12

1				2				3	4				5				6				7				8				9				10				Change in Book/Adjusted Carrying Value					16				17				18				19				20				21				22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.13

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			F o r e i g n	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)
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	891,708	891,708	858,631	858,631	.....	33,077	.....	33,077	.....	891,708	.....	.....	.....0	20,570	04/25/2035.	1FM.....
	5L	5	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	354,875	399,345	339,984	339,984	.....	.....	.....	.....0	.....	339,984	.....	14,891	14,891	9,336	04/25/2035.	3FM.....
	F9	1	Countrywide Alternative Ln Tr RMBS Ser 2	..	04/01/2017.	Paydown.....	.....	52,130	52,130	51,924	51,847	.....	282	.....	282	.....	52,130	.....	.....	.....0	956	02/25/2035.	1FM.....
	LG	8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	259	259	259	259	.....	.....	.....	.....0	.....	259	.....	.....	.....0	5	07/25/2034.	1FM.....
	MX	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	113,782	113,782	108,413	112,899	.....	884	.....	884	.....	113,782	.....	.....	.....0	2,767	08/25/2034.	1FM.....
	PG	4	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	203,607	203,607	205,962	203,021	.....	587	.....	587	.....	203,607	.....	.....	.....0	5,065	09/25/2034.	1FM.....
	TA	3	Countrywide Alternative Ln Tr RMBS Ser 2	..	05/01/2017.	Paydown.....	.....	1,479	1,479	1,479	1,474	.....	5	.....	5	.....	1,479	.....	.....	.....0	26	08/25/2034.	1FM.....
	D2	6	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	126,531	167,396	153,149	153,149	.....	.....	.....	.....0	.....	153,149	.....	(26,618)	(26,618)	3,866	08/25/2035.	4FM.....
	D3	4	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	237,679	314,440	282,527	282,527	.....	.....	.....	.....0	.....	282,527	.....	(44,849)	(44,849)	7,262	08/25/2035.	3FM.....
	DW	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	253,237	253,237	248,580	248,580	.....	4,657	.....	4,657	.....	253,237	.....	.....	.....0	6,178	05/25/2035.	1FM.....
	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	387,383	387,383	389,864	387,471	.....	(89)	.....	(89)	.....	387,383	.....	.....	.....0	8,545	05/25/2035.	2FM.....
	H7	1	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2017.	Paydown.....	.....	399,428	399,579	369,631	369,631	.....	.....	.....	.....0	.....	369,631	.....	29,797	29,797	9,635	07/25/2035.	3FM.....
	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B 1.30	..	06/15/2017.	Paydown.....	.....	233,399	233,399	80,803	80,803	.....	152,597	.....	152,597	.....	233,399	.....	.....	.....0	969	11/15/2036.	1FM.....
	EH	2	CWMBS Inc RMBS Ser 2005-85CB CI 2A3 5.	..	06/01/2017.	Paydown.....	.....	636,304	681,334	605,281	605,281	.....	.....	.....	.....0	.....	605,281	.....	31,023	31,023	15,052	02/25/2036.	1FM.....
	QA	4	CWMBS Inc RMBS Ser 2006-4CB CI 2A6 5.5	..	06/01/2017.	Paydown.....	.....	140,990	201,891	184,284	184,284	.....	.....	.....	.....0	.....	184,284	.....	(43,294)	(43,294)	4,673	04/25/2036.	1FM.....
	RZ	8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4 5.5	..	06/01/2017.	Paydown.....	.....	135,250	167,750	143,981	143,981	.....	.....	.....	.....0	.....	143,981	.....	(8,731)	(8,731)	3,842	05/25/2036.	1FM.....
	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500	..	06/01/2017.	Paydown.....	.....	12,744	12,744	12,404	12,554	.....	190	.....	190	.....	12,744	.....	.....	.....0	313	12/25/2035.	2FM.....
	3P	9	CWALT Loan Tr RMBS Ser 2003-J9 CI 1A6	..	05/01/2017.	Paydown.....	.....	652,450	652,450	634,126	648,590	.....	3,860	.....	3,860	.....	652,450	.....	.....	.....0	14,942	10/25/2033.	1FM.....
	C5	3	CWALT Loan Tr RMBS Ser 2003-16T1 CI A5	..	06/01/2017.	Paydown.....	.....	123,886	123,886	120,479	123,084	.....	802	.....	802	.....	123,886	.....	.....	.....0	2,748	09/25/2033.	1FM.....
	R3	7	Countrywide Home Loans RMBS Ser 2005-15	..	06/01/2017.	Paydown.....	.....	7,459	7,401	7,284	7,333	.....	.....	.....	.....0	.....	7,334	.....	125	125	169	08/25/2035.	4FM.....
	TD	3	Countrywide Home Loans RMBS Ser 2005-6 C	..	06/01/2017.	Paydown.....	.....	364,911	364,911	350,424	350,424	.....	14,488	.....	14,488	.....	364,911	.....	.....	.....0	7,357	04/25/2035.	1FM.....
130789	T#	7	California Wtr Svc Co 1st Mtg Bd Ser JJJ..	..	05/01/2017.	Redemption 100.0000.....	.....	454,595	454,595	459,230	455,530	.....	(935)	.....	(935)	.....	454,595	.....	.....	.....0	12,365	05/01/2018.	1.....
144531	CL	2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT	..	06/26/2017.	Paydown.....	.....	1,422,755	1,422,755	1,204,006	1,316,251	.....	106,504	.....	106,504	.....	1,422,755	.....	.....	.....0	10,025	05/25/2035.	1FM.....
149123	CD	1	Caterpillar Inc Sr Nt 4.300% 05/15/44.....	..	04/13/2017.	Various.....	.....	20,887,200	20,000,000	19,859,600	19,866,209	.....	760	.....	760	.....	19,866,970	.....	1,020,230	1,020,230	364,903	05/15/2044.	1FE.....
14983A	AB	5	C-BASS Tr RMBS Ser 2006-SL1 CI A2 5.55	..	06/25/2017.	Paydown.....	.....	187,739	187,739	49,586	49,586	.....	138,153	.....	138,153	.....	187,739	.....	.....	.....0	2,196	09/25/2036.	1FM.....
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001	..	06/01/2017.	Paydown.....	.....	43,206	43,206	43,202	43,123	.....	82	.....	82	.....	43,206	.....	.....	.....0	1,241	07/25/2032.	4FM.....
152314	DQ	0	Centex Home Equity Loan Tr RMBS Ser 2001	..	06/01/2017.	Paydown.....	.....	25,517	25,517	25,515	25,415	.....	102	.....	102	.....	25,517	.....	.....	.....0	689	07/25/2032.	2FM.....
152314	DS	6	Centex Home Equity Loan Tr RMBS Ser 2001	..	06/01/2017.	Paydown.....	.....	.....	104,897	83,613	856	81,003	1,755	.....	82,758	83,613	.....	(83,613)	(83,613)	.....	2,826	07/25/2032.	2FM.....
152314	EM	8	Centex Home Equity Loan Tr RMBS Ser 2002	..	06/01/2017.	Paydown.....	.....	53,959	53,959	38,803	38,803	.....	15,156	.....	15,156	.....	53,959	.....	.....	.....0	1,268	01/25/2032.	5FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.14

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		F o r e i g n	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)
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		..	06/01/2017.	Paydown.....		138,625	138,625	138,623	138,175		450		450		138,625			0	2,983	11/25/2028.	1FM.....
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		..	06/01/2017.	Paydown.....		7,756	7,756	7,794	7,733		22		22		7,756			0	170	02/25/2035.	1FM.....
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		..	06/01/2017.	Paydown.....		25,456	25,456	23,873	25,239		217		217		25,456			0	583	07/25/2035.	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...		..	06/01/2017.	Paydown.....		16,426	16,426	16,425	16,410		16		16		16,426			0	285	04/25/2034.	1FM.....
17307G FN 3	R		..	06/01/2017.	Paydown.....		46,668	46,668	43,226	44,997		1,671		1,671		46,668			0	556	05/25/2034.	1FM.....
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		..	06/01/2017.	Paydown.....		342,026	342,026	332,325	334,946		7,080		7,080		342,026			0	8,141	09/25/2035.	1FM.....
17311Q BK 5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C		..	06/01/2017.	Paydown.....		8,118,088	8,118,088	8,835,078	8,139,653		(21,565)		(21,565)		8,118,088			0	187,498	12/10/2049.	1FM.....
17313K AF 8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		..	06/01/2017.	Paydown.....		1,616,457	1,616,457	1,635,590	1,615,198		1,260		1,260		1,616,457			0	42,694	12/10/2049.	1FM.....
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..		..	06/01/2017.	Paydown.....		277,729	412,193	361,840	361,840				0		361,840		(84,111)	(84,111)	10,618	06/25/2037.	2FM.....
20029P AG 4	Comcast Cable Com Corp Nt 8.875% 05/01		..	05/01/2017.	Maturity.....		2,000,000	2,000,000	2,371,920	2,011,662		(11,662)		(11,662)		2,000,000			0	88,750	05/01/2017.	1FE.....
20825C AR 5	Conocophillips Nt 5.750% 02/01/19.....		..	06/21/2017.	Call 100.0000.....		35,024,000	35,024,000	35,522,322	35,153,276		(28,049)		(28,049)		35,125,226		(101,226)	(101,226)	4,000,130	02/01/2019.	2FE.....
21036P AF 5	Constellation Brands Inc Co Gtd Nt 7.2.....		..	05/15/2017.	Maturity.....		2,500,000	2,500,000	2,543,750	2,502,921		(2,921)		(2,921)		2,500,000			0	90,625	05/15/2017.	2FE.....
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		..	06/01/2017.	Paydown.....		434	434	433	433		1		1		434			0	17	08/15/2025.	1FM.....
210805 DH 7	Continental Airlines Inc LBASS EETC Ser..		..	06/15/2017.	Paydown.....		277,019	277,019	215,510	246,544		30,474		30,474		277,019			0	9,284	12/15/2022.	1FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40..		..	06/02/2017.	Redemption 100.0000.....		53,491	53,491	53,491	53,491				0		53,491			0	1,206	01/02/2040.	2.....
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2..		..	06/30/2017.	Redemption 100.0000.....		232,306	232,306	232,306	232,306				0		232,306			0	8,441	06/30/2027.	2.....
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/26/2017.	Paydown.....		108,963	108,963	108,963	108,963				0		108,963			0	1,254	08/25/2032.	1FM.....
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		179,665	179,665	183,932	180,661		(996)		(996)		179,665			0	3,401	12/25/2033.	1FM.....
22541S D4 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	04/01/2017.	Paydown.....		83,174	83,174	83,439	83,122		52		52		83,174			0	1,428	01/25/2043.	1FM.....
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		118,433	118,433	119,895	118,872		(439)		(439)		118,433			0	3,014	08/25/2034.	1FM.....
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		90,476	90,476	93,035	91,066		(590)		(590)		90,476			0	2,596	09/25/2034.	1FM.....
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		5,515	5,515	5,356	5,412		2		2		5,413		101	101	124	08/25/2025.	1FM.....
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		391,669	391,669	362,763	362,763		28,905		28,905		391,669			0	8,797	10/25/2035.	1FM.....
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	05/01/2017.	Paydown.....		72,915	72,915	73,579	73,084		(169)		(169)		72,915			0	1,507	02/25/2035.	1FM.....
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		310,053	310,053	305,172	305,172		4,881		4,881		310,053			0	6,560	03/25/2035.	1FM.....
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		195,736	195,736	200,507	197,181		(1,445)		(1,445)		195,736			0	4,477	02/25/2025.	1FM.....
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2017.	Paydown.....		36,447	36,447	37,171	36,545		(98)		(98)		36,447			0	798	02/25/2020.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.15

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			F o r e i g n	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)
QE05.15	225458	UA	4		06/01/2017.	Paydown.....		172,535	172,535	172,184	171,951	.....	.....583	.....	.....583	.....	.....172,535	.....	.....	.....0	3,879	07/25/2035.	1FM.....
	225458	UL	0		06/01/2017.	Paydown.....		273,938	273,938	269,316	272,254	.....	.....1,684	.....	.....1,684	.....	.....273,938	.....	.....	.....0	6,052	07/25/2035.	1FM.....
	225458	XJ	2		06/01/2017.	Paydown.....		110,957	110,957	108,807	109,992	.....	.....965	.....	.....965	.....	.....110,957	.....	.....	.....0	2,090	07/25/2035.	1FM.....
	225458	XW	3		06/01/2017.	Paydown.....		351,494	351,494	347,801	347,801	.....	.....3,692	.....	.....3,692	.....	.....351,494	.....	.....	.....0	6,918	07/25/2035.	1FM.....
	2254W0	GX	7		06/01/2017.	Paydown.....		35,300	35,300	35,068	35,162	.....	.....137	.....	.....137	.....	.....35,300	.....	.....	.....0	810	10/25/2034.	1FM.....
	2254W0	NS	0		06/01/2017.	Paydown.....		105,060	105,487	102,157	104,437	.....	.....39	.....	.....39	.....	.....104,476	.....	.....584	584	2,502	12/25/2020.	4FM.....
	22942M	BF	2		06/01/2017.	Paydown.....		36,970	36,770	36,891	36,837	.....	.....	.....	.....0	.....	.....36,837	.....	.....133	133	1,117	10/25/2026.	3FM.....
	22959#	AA	9		06/30/2017.	Redemption 100.0000.....		183,688	183,688	183,688	183,688	.....	.....	.....	.....0	.....	.....183,688	.....	.....	.....0	4,933	09/30/2038.	2FE.....
	22962*	AA	8		06/15/2017.	Redemption 100.0000.....		163,618	163,618	163,618	163,618	.....	.....	.....	.....0	.....	.....163,618	.....	.....	.....0	3,063	04/15/2029.	2.....
	23243N	AH	1		06/01/2017.	Paydown.....		8,692	19,252	7,925	7,925	.....	.....	.....	.....0	.....	.....7,925	.....	.....767	767	516	07/25/2034.	1FM.....
	23245L	AB	6		05/01/2017.	Paydown.....		139,757	187,768	153,216	153,216	.....	.....	.....	.....0	.....	.....153,216	.....	.....(13,459)	(13,459)	4,221	02/25/2037.	4FM.....
	233244	AH	5		06/07/2017.	Redemption 100.0000.....		494,504	494,504	494,504	494,504	.....	.....	.....	.....0	.....	.....494,504	.....	.....	.....0	11,533	12/07/2021.	1.....
	24763L	FN	5		04/01/2017.	Paydown.....		7,216	7,216	7,216	7,198	.....	.....19	.....	.....19	.....	.....7,216	.....	.....	.....0	97	08/15/2030.	1FM.....
	251510	AW	3		06/01/2017.	Paydown.....		6,092	6,092	6,091	6,088	.....	.....4	.....	.....4	.....	.....6,092	.....	.....	.....0	135	09/25/2033.	1FM.....
	251510	DS	9		06/01/2017.	Paydown.....		192,405	192,405	195,562	192,517	.....	.....(112)	.....	.....(112)	.....	.....192,405	.....	.....	.....0	3,969	03/25/2020.	1FM.....
	251510	EE	9		06/01/2017.	Paydown.....		41,121	41,121	40,478	40,743	.....	.....378	.....	.....378	.....	.....41,121	.....	.....	.....0	1,129	05/25/2035.	1FM.....
	251510	EH	2		06/01/2017.	Paydown.....		113,033	113,033	112,163	112,346	.....	.....687	.....	.....687	.....	.....113,033	.....	.....	.....0	2,230	06/25/2035.	1FM.....
	251510	ER	0		06/01/2017.	Paydown.....		108,951	108,951	107,487	107,896	.....	.....1,055	.....	.....1,055	.....	.....108,951	.....	.....	.....0	2,754	06/25/2035.	1FM.....
	251510	FX	6		06/01/2017.	Paydown.....		62,895	82,610	77,508	77,508	.....	.....	.....	.....0	.....	.....77,508	.....	.....(14,612)	(14,612)	1,884	09/25/2035.	2FM.....
	251563	CB	6		06/01/2017.	Paydown.....		8,370	8,370	8,368	8,447	.....	.....(77)	.....	.....(77)	.....	.....8,370	.....	.....	.....0	179	12/25/2033.	1FM.....
	251563	DM	1		06/01/2017.	Paydown.....		18,513	18,513	18,509	18,760	.....	.....(246)	.....	.....(246)	.....	.....18,513	.....	.....	.....0	408	01/25/2034.	1FM.....
	26443J	AG	3		06/30/2017.	Redemption 100.0000.....		18,609	18,609	16,952	.....	.....	.....1,657	.....	.....1,657	.....	.....18,609	.....	.....	.....0	407	02/15/2024.	4FE.....
	26860#	AA	8		04/30/2017.	Call 100.0000.....		249,860	249,860	249,860	249,860	.....	.....	.....	.....0	.....	.....249,860	.....	.....	.....0	3,473	12/31/2041.	2FE.....
	268668	FD	7		06/26/2017.	Paydown.....		69,840	69,840	55,364	55,364	.....	.....14,476	.....	.....14,476	.....	.....69,840	.....	.....	.....0	343	12/25/2042.	1FM.....
	294754	AS	5		06/01/2017.	Paydown.....		29,766	29,766	29,766	29,724	.....	.....42	.....	.....42	.....	.....29,766	.....	.....	.....0	221	08/25/2032.	1FM.....
	301965	CE	7		06/01/2017.	Paydown.....		215,005	215,005	213,437	207,243	.....	.....7,761	.....	.....7,761	.....	.....215,005	.....	.....	.....0	8,552	05/18/2026.	3AM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.16

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			F o r e i g n	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)
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6	..	06/20/2017.	Redemption	100.0000.....	.....	.....742,377	742,377	730,331	734,390	.....	.....7,987	.....	.....7,987	.....	.....742,377	.....	.....	.....0	49,286	06/20/2023.	2FE.....	
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln.	..	04/26/2017.	Tax Free Exchange	.....	.....	.....4,986,878	4,987,103	4,986,850	4,986,861	.....	.....17	.....	.....17	.....	.....4,986,878	.....	.....	.....0	75,603	03/24/2021.	3FE.....	
32007U BS 7	First Data Corp New Term Ln B Nt 1 4.2..	..	05/17/2017.	Redemption	100.0000.....	.....	.....33,523	33,523	33,817	.....	.....	.....(293)	.....	.....(293)	.....	.....33,523	.....	.....	.....0	453	07/10/2022.	3FE.....	
32007U BS 7	First Data Corp New Term Ln B Nt 1 4.2..	..	06/14/2017.	Tax Free Exchange	.....	.....	.....1,847,305	1,832,384	1,848,417	.....	.....	.....(1,112)	.....	.....(1,112)	.....	.....1,847,305	.....	.....	.....0	30,512	07/10/2022.	3FE.....	
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10	..	06/26/2017.	Paydown.....	.....	.....	.....285,599	285,599	273,093	278,854	.....	.....6,745	.....	.....6,745	.....	.....285,599	.....	.....	.....0	1,310	11/25/2035.	1FM.....	
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.	..	06/01/2017.	Paydown.....	.....	.....	.....84,740	89,694	83,772	83,772	.....	.....	.....	.....	.....0	83,772	.....	.....968	968	2,163	09/25/2035.	4FM.....	
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	06/01/2017.	Paydown.....	.....	.....	.....317,147	450,994	374,489	367,462	.....	.....7,027	.....	.....7,027	.....	.....374,489	.....	.....(57,342)	(57,342)	13,393	08/25/2037.	4FM.....	
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	06/01/2017.	Paydown.....	.....	.....	.....8,238	8,238	8,421	4,037	4,192	9	.....	.....4,201	.....	.....8,238	.....	.....	.....0	243	12/10/2024.	3FM.....	
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI	..	06/01/2017.	Paydown.....	.....	.....	.....67,673	67,673	74,192	70,917	.....	.....(3,244)	.....	.....(3,244)	.....	.....67,673	.....	.....	.....0	2,282	07/25/2029.	4FM.....	
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI	..	06/01/2017.	Paydown.....	.....	.....	.....59	59	59	59	.....	.....	.....	.....	.....0	59	.....	.....	.....0	2	04/25/2029.	1FM.....	
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	06/26/2017.	Paydown.....	.....	.....	.....279,019	279,019	130,144	130,144	.....	.....	.....	.....	.....0	130,144	.....	.....148,875	148,875	1,617	11/25/2036.	1FM.....	
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5	..	06/01/2017.	Paydown.....	.....	.....	.....18,640	18,640	18,641	18,640	.....	.....	.....	.....	.....0	18,640	.....	.....	.....0	487	07/20/2031.	1FM.....	
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	05/01/2017.	Paydown.....	.....	.....	.....22,439	22,439	22,438	22,369	.....	.....70	.....	.....70	.....	.....22,439	.....	.....	.....0	475	04/25/2034.	1FM.....	
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2017.	Paydown.....	.....	.....	.....19,641	19,641	19,641	19,585	.....	.....56	.....	.....56	.....	.....19,641	.....	.....	.....0	370	06/25/2034.	1FM.....	
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	..	06/26/2017.	Paydown.....	.....	.....	.....142,555	142,555	104,611	104,611	.....	.....37,943	.....	.....37,943	.....	.....142,555	.....	.....	.....0	1,164	10/25/2033.	1FM.....	
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	04/25/2017.	Paydown.....	.....	.....	.....95,418	95,418	95,418	95,418	.....	.....	.....	.....	.....0	95,418	.....	.....	.....0	566	11/25/2033.	1FM.....	
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	..	04/25/2017.	Paydown.....	.....	.....	.....13,156	13,156	13,156	13,156	.....	.....	.....	.....	.....0	13,156	.....	.....	.....0	127	11/25/2033.	1FM.....	
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F CI	..	06/01/2017.	Paydown.....	.....	.....	.....198,958	198,958	199,238	198,802	.....	.....156	.....	.....156	.....	.....198,958	.....	.....	.....0	4,043	07/25/2035.	1FM.....	
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2017.	Paydown.....	.....	.....	.....161,665	161,665	160,453	160,799	.....	.....866	.....	.....866	.....	.....161,665	.....	.....	.....0	4,074	06/25/2035.	1FM.....	
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2017.	Paydown.....	.....	.....	.....87,013	87,013	83,927	85,235	.....	.....1,778	.....	.....1,778	.....	.....87,013	.....	.....	.....0	1,700	06/25/2035.	1FM.....	
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2017.	Paydown.....	.....	.....	.....107,228	107,228	102,178	104,706	.....	.....2,522	.....	.....2,522	.....	.....107,228	.....	.....	.....0	2,234	06/25/2035.	1FM.....	
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2017.	Paydown.....	.....	.....	.....22,867	22,867	22,866	22,816	.....	.....51	.....	.....51	.....	.....22,867	.....	.....	.....0	439	08/25/2034.	1FM.....	
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2017.	Paydown.....	.....	.....	.....69,155	69,155	69,814	69,357	.....	.....(202)	.....	.....(202)	.....	.....69,155	.....	.....	.....0	1,542	02/25/2035.	1FM.....	
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 CI	..	06/26/2017.	Paydown.....	.....	.....	.....47,638	47,638	4,272	4,272	.....	.....43,366	.....	.....43,366	.....	.....47,638	.....	.....	.....0	14	05/25/2036.	1FM.....	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.17

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		F o r e i g n	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)
368907 AD 3	General American Trans Corp LBASS PTC Se		..	04/22/2017.	Paydown.....		394,842	394,842	394,842	394,842	.....	.....	.....	.....0	.....	.....394,842	.....	.....	.....0	(135,166)	08/28/2021.	2FE.....
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B		..	05/06/2017.	Redemption 100.0000.....		576,040	576,040	576,040	576,040	.....	.....	.....	.....0	.....	.....576,040	.....	.....	.....0	16,334	05/06/2025.	1FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		..	06/26/2017.	Paydown.....		793,918	793,918	741,056	741,056	.....	.....52,863	.....	.....52,863	.....	.....793,918	.....	.....	.....0	3,547	06/25/2037.	1FM.....
404122 AU 7	HCA Inc Term Ln B8 Nt 1 3.472% 02/15/2		..	06/30/2017.	Redemption 100.0000.....		12,025	12,025	12,025	.....	.....	.....	.....	.....0	.....	.....12,025	.....	.....	.....0	99	02/15/2024.	3FE.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		..	06/19/2017.	Paydown.....		485,638	485,638	473,345	477,463	.....	.....8,174	.....	.....8,174	.....	.....485,638	.....	.....	.....0	2,173	07/19/2047.	1FM.....
43534# AA 9	Hollander Sleep Products LLC Term Ln 9.		..	05/09/2017.	Redemption 100.0000.....		337,520	337,520	337,520	337,520	.....	.....	.....	.....0	.....	.....337,520	.....	.....	.....0	18,648	10/21/2020.	5.....
43534# AA 9	Hollander Sleep Products LLC Term Ln 9.		..	06/09/2017.	Redemption 100.0000.....		9,378,200	9,378,200	9,378,200	9,378,200	.....	.....	.....	.....0	.....	.....9,378,200	.....	.....	.....0	684,749	10/21/2020.	5.....
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		..	06/01/2017.	Paydown.....		58,876	58,876	58,876	58,876	.....	.....	.....	.....0	.....	.....58,876	.....	.....	.....0	1,467	05/25/2033.	1FM.....
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		..	06/26/2017.	Paydown.....		683,800	683,800	634,063	634,063	.....	.....49,736	.....	.....49,736	.....	.....683,800	.....	.....	.....0	2,682	08/25/2036.	1FM.....
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20		..	06/26/2017.	Paydown.....		140,202	140,202	137,333	138,232	.....	.....1,970	.....	.....1,970	.....	.....140,202	.....	.....	.....0	994	06/25/2034.	1FM.....
44701P AX 2	Huntsman International Inc 2015 Extended		..	04/25/2017.	Redemption 100.0000.....		517,161	517,161	515,867	68,553	.....	.....1,275	.....	.....1,275	.....	.....517,161	.....	.....	.....0	3,434	04/19/2019.	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 3.		..	06/30/2017.	Redemption 100.0000.....		49,125	49,125	48,748	.....	.....	.....377	.....	.....377	.....	.....49,125	.....	.....	.....0	155	10/01/2021.	3FE.....
44701P AZ 7	Huntsman International Inc New TL B Nt 2.		..	05/31/2017.	Tax Free Exchange.....		48,748	49,125	48,775	48,778	.....	.....(30)	.....	.....(30)	.....	.....48,748	.....	.....	.....0	827	10/01/2021.	3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 3.		..	05/31/2017.	Tax Free Exchange.....		5,017	5,000	5,025	.....	.....	.....(8)	.....	.....(8)	.....	.....5,017	.....	.....	.....0	79	04/01/2023.	3FE.....
44701P BA 1	Huntsman International Inc New TL B Nt 4.		..	06/30/2017.	Redemption 100.0000.....		5,000	5,000	5,017	.....	.....	.....(17)	.....	.....(17)	.....	.....5,000	.....	.....	.....0	17	04/01/2023.	3FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		..	06/30/2017.	Redemption 100.0000.....		273,645	273,645	273,645	273,645	.....	.....	.....	.....0	.....	.....273,645	.....	.....	.....0	4,529	12/31/2031.	1FE.....
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.295.		..	06/30/2017.	Redemption 100.0000.....		10,816	10,816	10,857	.....	.....	.....(42)	.....	.....(42)	.....	.....10,816	.....	.....	.....0	106	03/06/2024.	3FE.....
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual.		..	06/26/2017.	Direct.....		.....	.....976,931	117,232	117,232	.....	.....	.....	.....0	.....	.....117,232	.....	.....(117,232)	(117,232)	355,970	06/24/2034.	6*.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Ci A2 1.6		..	06/26/2017.	Paydown.....		71,076	71,076	69,578	69,578	.....	.....1,498	.....	.....1,498	.....	.....71,076	.....	.....	.....0	403	08/25/2035.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	06/01/2017.	Paydown.....		18,792	18,792	18,792	18,757	.....	.....35	.....	.....35	.....	.....18,792	.....	.....	.....0	347	08/25/2034.	1FM.....
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		.....	.....7,835	5,273	629	4,543	100	.....	.....4,643	.....	.....5,273	.....	.....(5,273)	(5,273)	238	06/25/2031.	1FM.....
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		..	06/01/2017.	Paydown.....		138,864	138,864	138,820	138,605	.....	.....259	.....	.....259	.....	.....138,864	.....	.....	.....0	3,208	04/25/2035.	3FM.....
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		..	06/01/2017.	Paydown.....		5,237	25,071	6,625	(10,291)	16,887	29	.....	.....16,916	.....	.....6,625	.....	.....(1,388)	(1,388)	2,856	06/25/2035.	1FM.....
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		..	06/01/2017.	Paydown.....		164,740	178,753	172,618	170,780	.....	.....1,838	.....	.....1,838	.....	.....172,618	.....	.....(7,878)	(7,878)	5,448	07/25/2035.	4FM.....
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		..	06/01/2017.	Paydown.....		215,609	237,916	191,127	189,859	.....	.....1,268	.....	.....1,268	.....	.....191,127	.....	.....24,482	24,482	4,126	10/25/2035.	1FM.....
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		..	06/01/2017.	Paydown.....		72,043	72,043	67,840	68,853	.....	.....3,189	.....	.....3,189	.....	.....72,043	.....	.....	.....0	1,716	09/25/2033.	4FM.....
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R		..	06/01/2017.	Paydown.....		33,413	33,413	30,490	32,741	.....	.....52	.....	.....52	.....	.....32,793	.....	.....620	620	520	08/25/2033.	1FM.....
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		..	06/01/2017.	Paydown.....		268,012	341,024	238,670	233,335	.....	.....5,335	.....	.....5,335	.....	.....238,670	.....	.....29,342	29,342	6,672	06/25/2036.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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)
CUSIP Identification	Description		F o r e i g n								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.							
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		..	06/01/2017.	Paydown.....		320,576	320,576	303,350	303,350	.....	.....17,225	.....	.....17,225	.....	.....320,576	.....	.....	.....0	3,791	08/25/2036.	1FM.....
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		..	06/25/2017.	Paydown.....		114,686	114,686	89,553	89,553	.....	.....	.....	.....0	.....	.....89,553	.....	.....25,133	25,133	495	11/25/2036.	1FM.....
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		..	06/01/2017.	Paydown.....		136,126	141,968	121,337	121,337	.....	.....	.....	.....0	.....	.....121,337	.....	.....14,789	14,789	1,935	12/25/2035.	1FM.....
456866 AL 6	Ingersoll-Rand Co Deb 7.200% 06/01/25.		..	06/01/2017.	Redemption 100.0000.....		163,000	163,000	160,570	162,102	.....	.....898	.....	.....898	.....	.....163,000	.....	.....	.....0	5,868	06/01/2025.	2FE.....
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 CI 1A4		..	06/01/2017.	Paydown.....		242,377	242,377	233,458	241,482	.....	.....895	.....	.....895	.....	.....242,377	.....	.....	.....0	4,337	09/25/2034.	1FM.....
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2		..	06/01/2017.	Paydown.....		87,537	87,537	81,108	86,021	.....	.....1,516	.....	.....1,516	.....	.....87,537	.....	.....	.....0	1,813	09/25/2020.	3FM.....
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6		..	06/01/2017.	Paydown.....		60,831	60,831	59,824	58,722	.....	.....2,109	.....	.....2,109	.....	.....60,831	.....	.....	.....0	925	11/25/2035.	1FM.....
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	06/01/2017.	Paydown.....		73,251	85,898	77,940	77,407	.....	.....533	.....	.....533	.....	.....77,940	.....	.....(4,689)	(4,689)	2,257	12/25/2035.	5FM.....
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	06/01/2017.	Paydown.....		13,264	13,291	11,686	11,495	.....	.....191	.....	.....191	.....	.....11,686	.....	.....1,578	1,578	344	12/25/2035.	1FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	06/01/2017.	Paydown.....		131,015	145,268	120,419	118,502	.....	.....1,917	.....	.....1,917	.....	.....120,419	.....	.....10,596	10,596	4,685	03/25/2036.	2FM.....
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2		..	06/01/2017.	Paydown.....		99,380	90,516	63,606	59,611	.....	.....3,995	.....	.....3,995	.....	.....63,606	.....	.....35,775	35,775	2,201	01/25/2037.	1FM.....
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		..	06/01/2017.	Paydown.....		409,928	406,508	368,973	368,973	.....	.....	.....	.....0	.....	.....368,973	.....	.....40,955	40,955	5,565	09/25/2036.	1FM.....
476556 CW 3	Jersey Central Pwr & Lt Co Sr Nt 5.650...		..	06/01/2017.	Maturity.....		10,000,000	10,000,000	9,588,800	9,973,297	.....	.....26,703	.....	.....26,703	.....	.....10,000,000	.....	.....	.....0	282,500	06/01/2017.	2FE.....
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 CI		..	06/11/2017.	Paydown.....		6,759,179	6,759,179	6,784,593	6,756,050	.....	.....3,129	.....	.....3,129	.....	.....6,759,179	.....	.....	.....0	170,811	07/15/2044.	1FM.....
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		..	06/11/2017.	Paydown.....		1,556,391	1,556,391	1,598,439	1,559,319	.....	.....(2,928)	.....	.....(2,928)	.....	.....1,556,391	.....	.....	.....0	38,653	04/15/2041.	1FM.....
52109R BM 2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 CI A		..	06/11/2017.	Paydown.....		6,373,499	6,373,499	6,417,218	6,372,786	.....	.....713	.....	.....713	.....	.....6,373,499	.....	.....	.....0	153,042	09/15/2045.	1FM.....
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		..	04/10/2017.	Redemption 100.0000.....		50,912	50,912	55,211	50,935	.....	.....(23)	.....	.....(23)	.....	.....50,912	.....	.....	.....0	666	04/10/2017.	1.....
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C		..	04/10/2017.	Redemption 100.0000.....		33,895	33,895	38,356	34,008	.....	.....(113)	.....	.....(113)	.....	.....33,895	.....	.....	.....0	602	04/10/2017.	1.....
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		..	06/01/2017.	Redemption 100.0000.....		339,079	339,079	320,614	332,270	.....	.....6,809	.....	.....6,809	.....	.....339,079	.....	.....	.....0	6,825	03/01/2023.	1.....
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		..	06/15/2017.	Redemption 100.0000.....		103,306	103,306	108,143	104,650	.....	.....(1,344)	.....	.....(1,344)	.....	.....103,306	.....	.....	.....0	3,166	12/15/2021.	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		..	06/15/2017.	Redemption 100.0000.....		47,578	47,578	49,899	48,190	.....	.....(611)	.....	.....(611)	.....	.....47,578	.....	.....	.....0	1,520	01/15/2021.	4.....
52467@ BC 8	CI		..	06/15/2017.	Redemption 100.0000.....		164,065	164,065	183,378	166,717	.....	.....(2,652)	.....	.....(2,652)	.....	.....164,065	.....	.....	.....0	5,639	11/15/2018.	5*.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		..	06/26/2017.	Paydown.....		27,721	44,982	22,000	22,000	.....	.....	.....	.....0	.....	.....22,000	.....	.....5,721	5,721	228	09/26/2045.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.19

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		F o r e i g n	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)
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		..	06/26/2017.	Paydown.....		447,546	447,546	418,455	424,870	.....	.....22,676	.....	.....22,676	.....	.....447,546	.....	.....	.....0	2,352	09/25/2034.	1FM.....
54866N BJ 7	Lowes Cos Inc MT Nt Ser B 7.110% 05/15		..	05/04/2017.	Call 100.0000.....		3,180,000	3,180,000	3,093,949	3,109,160	.....	.....526	.....	.....526	.....	.....3,109,686	.....	.....70,314	70,314	..1,518,140	05/15/2037.	1FE.....
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		9,243	9,243	9,549	9,498	.....	.....(255)	.....	.....(255)	.....	.....9,243	.....	.....	.....0	213	08/25/2032.	2FM.....
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007		..	06/01/2017.	Paydown.....		459,805	459,805	460,994	460,039	.....	.....(58)	.....	.....(58)	.....	.....459,981	.....	.....(175)	(175)	10,731	10/25/2036.	2FM.....
576434 2D 5	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		420,739	473,904	362,942	362,942	.....	.....	.....	.....0	.....	.....362,942	.....	.....57,798	57,798	11,939	03/25/2036.	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		59,004	59,004	59,594	59,193	.....	.....(190)	.....	.....(190)	.....	.....59,004	.....	.....	.....0	1,382	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		70,946	70,946	72,210	71,503	.....	.....(556)	.....	.....(556)	.....	.....70,946	.....	.....	.....0	1,624	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		264,520	264,520	260,077	261,758	.....	.....2,763	.....	.....2,763	.....	.....264,520	.....	.....	.....0	6,526	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		53,765	53,765	53,765	53,765	.....	.....	.....	.....0	.....	.....53,765	.....	.....	.....0	1,151	08/25/2034.	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		152,803	152,803	153,997	152,469	.....	.....334	.....	.....334	.....	.....152,803	.....	.....	.....0	3,991	09/25/2034.	1FM.....
576434 YM 0	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		233,039	233,039	222,706	226,021	.....	.....7,018	.....	.....7,018	.....	.....233,039	.....	.....	.....0	5,935	12/25/2034.	1FM.....
57643M FN 9	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		107,085	107,085	103,872	105,523	.....	.....1,562	.....	.....1,562	.....	.....107,085	.....	.....	.....0	2,709	07/25/2034.	1FM.....
577778 AT 0	May Dept Stores Co Amortiz Deb 9.500%		..	04/15/2017.	Redemption 100.0000.....		25,000	25,000	30,822	26,225	.....	.....(1,225)	.....	.....(1,225)	.....	.....25,000	.....	.....	.....0	1,188	04/15/2021.	2FE.....
58528# CX 3	Meijer Inc Sr Secd Nt Ser C 7.710% 10/...		..	04/01/2017.	Redemption 100.0000.....		276,753	276,753	276,753	276,753	.....	.....0	.....	.....0	.....	.....276,753	.....	.....	.....0	10,669	10/01/2020.	1.....
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199		..	06/01/2017.	Paydown.....		6,961	6,961	7,027	6,961	.....	.....	.....	.....0	.....	.....6,961	.....	.....	.....0	204	08/25/2027.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		..	06/01/2017.	Paydown.....		51,178	51,178	51,158	51,022	.....	.....(42)	.....	.....(42)	.....	.....50,980	.....	.....198	198	1,714	09/25/2032.	1FM.....
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		..	06/01/2017.	Paydown.....		27	27	26	27	.....	.....	.....	.....0	.....	.....27	.....	.....	.....0	1	08/25/2036.	1FM.....
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.		..	06/30/2017.	Redemption 100.0000.....		357,922	357,922	357,922	357,922	.....	.....	.....	.....0	.....	.....357,922	.....	.....	.....0	8,304	12/31/2039.	2FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		..	06/15/2017.	Paydown.....		54,685	54,685	54,684	54,685	.....	.....	.....	.....0	.....	.....54,685	.....	.....	.....0	1,264	07/15/2038.	2AM.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	06/30/2017.	Redemption 100.0000.....		28,774	28,774	28,697	28,697	.....	.....77	.....	.....77	.....	.....28,774	.....	.....	.....0	229	10/11/2020.	4FE.....
60662W AJ 1	Mitchell International Inc 1st Lien TL N.....		..	04/28/2017.	Tax Free Exchange.....		28,697	28,774	28,630	28,691	.....	.....6	.....	.....6	.....	.....28,697	.....	.....	.....0	331	10/11/2020.	4FE.....
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C		..	06/26/2017.	Paydown.....		335,991	335,991	314,992	319,041	.....	.....16,950	.....	.....16,950	.....	.....335,991	.....	.....	.....0	2,500	09/25/2034.	1FM.....
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		..	06/01/2017.	Paydown.....		128,549	128,549	125,838	128,549	.....	.....	.....	.....0	.....	.....128,549	.....	.....	.....0	2,823	10/12/2052.	1FM.....
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C		..	06/01/2017.	Paydown.....		585,655	585,655	583,892	584,637	.....	.....1,018	.....	.....1,018	.....	.....585,655	.....	.....	.....0	12,752	06/12/2047.	1FM.....
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 CI		..	06/01/2017.	Paydown.....		8,295	8,295	8,295	8,295	.....	.....	.....	.....0	.....	.....8,295	.....	.....	.....0	172	11/25/2018.	1FM.....
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 CI		..	06/01/2017.	Paydown.....		5,533	5,533	5,271	5,417	.....	.....115	.....	.....115	.....	.....5,533	.....	.....	.....0	127	11/25/2033.	1FM.....
61749M AB 5	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		..	05/01/2017.	Paydown.....		767,581	767,581	765,512	767,581	.....	.....	.....	.....0	.....	.....767,581	.....	.....	.....0	19,266	08/12/2041.	1FM.....
61755Y AH 7	IQ15		..	06/01/2017.	Paydown.....		15,908,367	15,908,367	13,789,012	15,717,784	.....	.....190,583	.....	.....190,583	.....	.....15,908,367	.....	.....	.....0	476,612	06/11/2049.	1FM.....
61756U AE 1	IQ16		..	06/01/2017.	Paydown.....		5,949,871	5,949,871	5,982,506	5,941,931	.....	.....7,940	.....	.....7,940	.....	.....5,949,871	.....	.....	.....0	132,678	12/12/2049.	1FM.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300%		..	06/15/2017.	Call 100.0000.....		77,780	77,780	77,780	77,780	.....	.....	.....	.....0	.....	.....77,780	.....	.....	.....0	1,719	09/15/2028.	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld..		..	06/15/2017.	Redemption 100.0000.....		189,449	189,449	193,064	190,158	.....	.....(709)	.....	.....(709)	.....	.....189,449	.....	.....	.....0	4,605	01/15/2019.	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		1,826	1,826	1,825	1,820	.....	.....6	.....	.....6	.....	.....1,826	.....	.....	.....0	37	11/25/2033.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.20

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			F o r e i g n	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)
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			..	06/01/2017.	Paydown.....		161,949	161,949	166,049	165,924	.....	.....(3,975)	.....	.....(3,975)	.....	.....161,949	.....	.....	.....0	2,465	05/25/2054.	1FE.....
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2			..	06/26/2017.	Paydown.....		2,207,805	2,207,805	1,887,673	2,100,048	.....	.....107,757	.....	.....107,757	.....	.....2,207,805	.....	.....	.....0	9,305	03/25/2036.	1FM.....
651229 AG 1	Newell Rubbermaid Inc Sr Nt 6.250% 04/			..	04/13/2017.	Call 100.0000.....		5,891,000	5,891,000	6,765,401	6,059,763	.....	.....(35,950)	.....	.....(35,950)	.....	.....6,023,813	.....	.....(132,813)	(132,813)	452,504	04/15/2018.	2FE.....
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			..	05/01/2017.	Paydown.....		13,409	13,409	13,422	12,810	.....	.....599	.....	.....599	.....	.....13,409	.....	.....	.....0	351	08/25/2033.	1FM.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			..	06/01/2017.	Paydown.....		39,105	39,105	39,104	38,994	.....	.....111	.....	.....111	.....	.....39,105	.....	.....	.....0	763	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	06/01/2017.	Paydown.....		18,030	18,030	17,888	17,946	.....	.....83	.....	.....83	.....	.....18,030	.....	.....	.....0	418	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	06/01/2017.	Paydown.....		18,681	18,681	19,755	18,960	.....	.....(279)	.....	.....(279)	.....	.....18,681	.....	.....	.....0	435	10/25/2034.	1FM.....
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			..	06/01/2017.	Paydown.....		16,882	16,882	16,798	16,815	.....	.....67	.....	.....67	.....	.....16,882	.....	.....	.....0	409	02/25/2035.	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			..	06/26/2017.	Paydown.....		50,270	50,270	24,375	24,375	.....	.....25,895	.....	.....25,895	.....	.....50,270	.....	.....	.....0	309	04/25/2036.	1FM.....
67773# AE 0	Ohio Valley Electric Corp Sr Nt 5.900%.....			..	06/15/2017.	Redemption 100.0000.....		261,457	261,457	263,279	262,473	.....	.....(1,016)	.....	.....(1,016)	.....	.....261,457	.....	.....	.....0	7,713	02/15/2026.	2.....
67773# AF 7	Ohio Valley Electric Corp Sr Nt 5.900%.....			..	06/15/2017.	Redemption 100.0000.....		65,845	65,845	65,845	65,845	.....	.....	.....	.....0	.....	.....65,845	.....	.....	.....0	1,942	02/15/2026.	2.....
67773# AG 5	Ohio Valley Electric Corp Sr Nt 5.900%.....			..	06/15/2017.	Redemption 100.0000.....		66,370	66,370	66,370	66,370	.....	.....	.....	.....0	.....	.....66,370	.....	.....	.....0	1,958	02/15/2026.	2.....
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-			..	06/26/2017.	Paydown.....		1,019,281	1,019,281	1,004,311	1,007,670	.....	.....11,612	.....	.....11,612	.....	.....1,019,281	.....	.....	.....0	7,613	10/25/2034.	1FM.....
718507 BH 8	Conocophillips Nt 6.650% 07/15/18.....			..	06/21/2017.	Call 100.0000.....		2,590,000	2,590,000	2,726,830	2,613,435	.....	.....(6,969)	.....	.....(6,969)	.....	.....2,606,466	.....	.....(16,466)	(16,466)	304,498	07/15/2018.	2FE.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.			..	06/30/2017.	Redemption 100.0000.....		189,000	189,000	190,389	189,204	.....	.....(204)	.....	.....(204)	.....	.....189,000	.....	.....	.....0	5,576	12/31/2018.	2.....
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1			..	06/01/2017.	Paydown.....		4,357	4,357	4,057	4,312	.....	.....45	.....	.....45	.....	.....4,357	.....	.....	.....0	91	10/25/2033.	1FM.....
74340X AN 1	Prologis LP Sr Nt 7.375% 10/30/19.....			..	06/30/2017.	Call 100.0000.....		12,000,000	12,000,000	14,362,920	12,977,351	.....	.....(162,387)	.....	.....(162,387)	.....	.....12,814,964	.....	.....(814,964)	(814,964)	2,229,680	10/30/2019.	1FE.....
74340X AV 3	Prologis LP Sr Nt 2.750% 02/15/19.....			..	06/30/2017.	Call 100.0000.....		4,000,000	4,000,000	3,998,600	3,999,435	.....	.....129	.....	.....129	.....	.....3,999,564	.....	.....436	436	216,770	02/15/2019.	1FE.....
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2			..	06/26/2017.	Paydown.....		171,962	171,962	171,747	171,803	.....	.....159	.....	.....159	.....	.....171,962	.....	.....	.....0	922	05/25/2035.	1FM.....
74927# AA 9	RB Investment Associates CTL 7.220% 12			..	06/15/2017.	Redemption 100.0000.....		38,944	38,944	38,944	38,944	.....	.....	.....	.....0	.....	.....38,944	.....	.....	.....0	1,172	09/15/2028.	2.....
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1 5			..	06/01/2017.	Paydown.....		214,614	214,811	215,482	214,804	.....	.....(6)	.....	.....(6)	.....	.....214,798	.....	.....(184)	(184)	4,895	04/25/2035.	3FM.....
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2			..	06/01/2017.	Paydown.....		83,706	98,411	98,657	98,501	.....	.....(2)	.....	.....(2)	.....	.....98,499	.....	.....(14,793)	(14,793)	2,538	01/25/2037.	4FM.....
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1 3.639..			..	04/17/2017.	Tax Free Exchange.....		9,892,607	9,950,000	9,900,250	9,896,980	.....	.....(4,374)	.....	.....(4,374)	.....	.....9,892,607	.....	.....	.....0	104,482	10/05/2022.	2FE.....
75114R AD 7	Residential Accredit Loans Inc RMBS Ser...			..	06/26/2017.	Paydown.....		247,463	251,604	183,760	179,111	.....	.....4,649	.....	.....4,649	.....	.....183,760	.....	.....63,703	63,703	1,258	04/25/2036.	1FM.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser...			..	06/26/2017.	Paydown.....		595,149	595,149	510,066	510,066	.....	.....85,083	.....	.....85,083	.....	.....595,149	.....	.....	.....0	2,623	08/25/2037.	1FM.....
755920 AF 2	Receipts on Corp Sec Tr ABS Coll Tr Ser...			..	05/15/2017.	Redemption 100.0000.....		43,762	43,762	49,699	44,086	.....	.....(324)	.....	.....(324)	.....	.....43,762	.....	.....	.....0	1,395	05/15/2017.	3AM.....
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2			..	06/26/2017.	Paydown.....		77,834	77,834	64,632	22,610	42,022	13,202	.....	.....55,224	.....	.....77,834	.....	.....	.....0	185	04/25/2037.	1FM.....
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser			..	06/26/2017.	Paydown.....		115,436	115,436	115,436	115,436	.....	.....	.....	.....0	.....	.....115,436	.....	.....	.....0	1,189	06/25/2032.	1FM.....
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2			..	05/01/2017.	Paydown.....		24,309	24,309	24,309	24,279	.....	.....	.....	.....0	.....	.....24,279	.....	.....30	30	382	11/25/2034.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.21

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		F o r e i g n	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 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		100,951	100,951	100,951	100,722	.....	.....229	.....	.....229	.....	.....100,951	.....	.....	.....0	1,861	02/25/2035.	1FM.....
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		15,632	15,632	13,717	14,379	.....	.....1,254	.....	.....1,254	.....	.....15,632	.....	.....	.....0	306	05/25/2035.	1FM.....
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/26/2017.	Paydown.....		234,131	234,131	234,131	234,131	.....	.....	.....	.....0	.....	.....234,131	.....	.....	.....0	1,737	10/25/2031.	1FM.....
760985 7F 2	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/01/2017.	Paydown.....		21,952	22,198	13,354	13,354	.....	.....	.....	.....0	.....	.....13,354	.....	.....8,598	8,598	443	07/25/2034.	1FM.....
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/01/2017.	Paydown.....		28,685	28,685	28,684	28,602	.....	.....82	.....	.....82	.....	.....28,685	.....	.....	.....0	574	01/25/2034.	1FM.....
760985 RZ 6	Residential Asset Mtg Prod Inc RMBS Ser.		..	04/01/2017.	Paydown.....		27,628	27,628	11,776	11,776	.....	.....	.....	.....0	.....	.....11,776	.....	.....15,852	15,852	530	02/25/2033.	1FM.....
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/01/2017.	Paydown.....		1,077	1,077	1,028	1,045	.....	.....32	.....	.....32	.....	.....1,077	.....	.....	.....0	18	03/25/2033.	1FM.....
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/01/2017.	Paydown.....		5,862	5,862	5,862	5,844	.....	.....18	.....	.....18	.....	.....5,862	.....	.....	.....0	124	09/25/2033.	1FM.....
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..		..	06/01/2017.	Paydown.....		150,770	165,258	150,125	150,125	.....	.....	.....	.....0	.....	.....150,125	.....	.....645	645	3,830	04/25/2035.	1FM.....
76110H UV 9	Residential Accredit Loans Inc RMBS Ser..		..	06/01/2017.	Paydown.....		109,626	109,626	105,891	108,099	.....	.....1,527	.....	.....1,527	.....	.....109,626	.....	.....	.....0	2,478	06/25/2034.	1FM.....
76110H X9 5	Residential Accredit Loans Inc RMBS Ser..		..	06/01/2017.	Paydown.....		319,343	319,343	323,634	320,972	.....	.....(17)	.....	.....(17)	.....	.....320,955	.....	.....(1,612)	(1,612)	7,026	03/25/2035.	4FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2017.	Paydown.....		2,539	2,539	2,538	2,529	.....	.....10	.....	.....10	.....	.....2,539	.....	.....	.....0	69	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2017.	Paydown.....		.....	.....120,233	63,916	63,916	.....	.....	.....	.....0	.....	.....63,916	.....	.....(63,916)	(63,916)	3,054	09/25/2031.	6FM.....
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2017.	Paydown.....		32,295	32,295	32,278	32,216	.....	.....79	.....	.....79	.....	.....32,295	.....	.....	.....0	507	05/25/2033.	1FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser		..	06/01/2017.	Paydown.....		112,815	112,815	107,491	112,004	.....	.....810	.....	.....810	.....	.....112,815	.....	.....	.....0	2,499	09/25/2034.	1FM.....
76112B SV 3	Residential Asset Mtg Products RMBS Ser		..	06/01/2017.	Paydown.....		177,491	177,491	171,619	176,484	.....	.....1,007	.....	.....1,007	.....	.....177,491	.....	.....	.....0	3,930	09/25/2034.	1FM.....
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		..	06/01/2017.	Paydown.....		63,021	69,938	49,142	49,142	.....	.....	.....	.....0	.....	.....49,142	.....	.....13,879	13,879	1,771	06/25/2036.	1FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2017.	Paydown.....		165,831	170,276	124,608	124,608	.....	.....	.....	.....0	.....	.....124,608	.....	.....41,223	41,223	5,417	09/25/2037.	3FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2017.	Paydown.....		109,659	164,864	150,175	150,175	.....	.....	.....	.....0	.....	.....150,175	.....	.....(40,516)	(40,516)	4,016	05/25/2037.	3FM.....
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 CI A1 6.6		..	05/15/2017.	Redemption 100.0000.....		164,990	164,990	161,740	164,576	.....	.....414	.....	.....414	.....	.....164,990	.....	.....	.....0	5,465	05/15/2018.	1.....
76126C GB 2	A1		..	05/15/2017.	Redemption 100.0000.....		195,736	195,736	181,723	194,045	.....	.....1,692	.....	.....1,692	.....	.....195,736	.....	.....	.....0	6,484	05/15/2018.	2.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	06/01/2017.	Paydown.....		290,051	325,305	281,594	281,506	.....	.....	.....	.....0	.....	.....281,506	.....	.....8,545	8,545	8,426	06/25/2037.	4FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	06/01/2017.	Redemption 100.0000.....		198,641	198,641	208,433	202,792	.....	.....(4,151)	.....	.....(4,151)	.....	.....198,641	.....	.....	.....0	5,703	11/01/2026.	2.....
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s		..	05/11/2017.	Tax Free Exchange.....		15,034,845	13,694,000	15,083,530	6,181,273	.....	.....(37,528)	.....	.....(37,528)	.....	.....15,034,845	.....	.....	.....0	293,686	06/30/2026.	2FE.....
785592 AR 7	Sabine Pass Liquefaction High Yield Corp..		..	05/11/2017.	Tax Free Exchange.....		8,602,584	8,500,000	8,606,875	8,605,452	.....	.....(2,868)	.....	.....(2,868)	.....	.....8,602,584	.....	.....	.....0	269,167	03/15/2027.	2FE.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		..	06/01/2017.	Paydown.....		416	416	420	415	.....	.....1	.....	.....1	.....	.....415	.....	.....1	1	11	06/25/2028.	1FM.....
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		..	06/01/2017.	Paydown.....		305,942	305,942	305,926	305,100	.....	.....842	.....	.....842	.....	.....305,942	.....	.....	.....0	5,928	06/25/2032.	1FM.....
81441P CE 9	Security Natl Mtg Loan Tr RMBS Ser 2005-		..	04/01/2017.	Paydown.....		12,669	12,669	12,667	12,669	.....	.....	.....	.....0	.....	.....12,669	.....	.....	.....0	197	02/25/2035.	1FM.....
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-		..	06/01/2017.	Paydown.....		140,076	140,076	140,028	139,563	.....	.....513	.....	.....513	.....	.....140,076	.....	.....	.....0	3,624	02/25/2035.	1FM.....
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2		..	06/01/2017.	Paydown.....		187,774	219,478	206,882	206,882	.....	.....	.....	.....0	.....	.....206,882	.....	.....(19,108)	(19,108)	2,831	02/20/2047.	2FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.22

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		F o r e i g n	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)
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 3.589%		..	06/30/2017.	Redemption 100.0000.....	.....	.....7,500	7,500	7,481	7,482	.....	.....18	.....	.....18	.....	.....7,500	.....	.....	.....0	129	11/07/2023.	3FE.....
83413U A* 1	Solar Capital Sr Nt 5.875% 05/11/17.....		..	05/11/2017.	Maturity.....	.....	.....12,500,000	12,500,000	12,500,000	12,500,000	.....	.....	.....	.....0	.....	.....12,500,000	.....	.....	.....0	367,188	05/11/2017.	2.....
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.....		..	06/30/2017.	Redemption 100.0000.....	.....	.....102,812	102,812	102,812	100,524	.....	.....2,288	.....	.....2,288	.....	.....102,812	.....	.....	.....0	2,763	06/30/2035.	2FE.....
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-.....		..	04/01/2017.	Paydown.....	.....	.....4,017	4,017	4,065	4,004	.....	.....13	.....	.....13	.....	.....4,017	.....	.....	.....0	87	03/25/2030.	1FM.....
844741 AS 7	Southwest Airlines Co ABS PTC Ser 1995-A.....		..	06/15/2017.	Redemption 100.0000.....	.....	.....698,610	698,610	792,545	705,431	.....	.....(6,821)	.....	.....(6,821)	.....	.....698,610	.....	.....	.....0	51,002	01/01/2018.	1FE.....
84611@ AB 9	Sovos Compliance LLC Additional Term Ln.....		..	06/30/2017.	Redemption 100.0000.....	.....	.....21,287	21,287	20,772	20,803	.....	.....484	.....	.....484	.....	.....21,287	.....	.....	.....0	895	03/01/2022.	4.....
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser.....		..	06/01/2017.	Paydown.....	.....	.....25,227	25,227	18,966	18,966	.....	.....6,261	.....	.....6,261	.....	.....25,227	.....	.....	.....0	287	02/25/2037.	5FM.....
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		..	06/15/2017.	Redemption 100.0000.....	.....	.....113,093	113,093	113,093	113,093	.....	.....	.....	.....0	.....	.....113,093	.....	.....	.....0	2,486	01/13/2019.	1.....
858119 BE 9	Steel Dynamics Inc Sr Nt 5.000% 12/15/.....		..	05/22/2017.	Tax Free Exchange.....	.....	.....1,131,388	1,107,000	1,131,463	.....	.....	.....(74)	.....	.....(74)	.....	.....1,131,388	.....	.....	.....0	25,523	12/15/2026.	3FE.....
863576 AC 8	2005-.....		..	06/01/2017.	Paydown.....	.....	.....65,595	65,595	66,079	65,692	.....	.....(97)	.....	.....(97)	.....	.....65,595	.....	.....	.....0	1,662	04/25/2035.	3FM.....
863579 CD 8	2004.....		..	06/01/2017.	Paydown.....	.....	.....48,464	48,464	48,881	48,734	.....	.....(270)	.....	.....(270)	.....	.....48,464	.....	.....	.....0	586	10/25/2034.	1FM.....
86359A QK 2	2003-.....		..	06/01/2017.	Paydown.....	.....	.....136,224	136,224	136,139	135,785	.....	.....439	.....	.....439	.....	.....136,224	.....	.....	.....0	3,836	04/25/2033.	1FM.....
86359B 5U 1	2005-.....		..	06/01/2017.	Paydown.....	.....	.....17,488	17,488	15,622	15,579	.....	.....	.....	.....0	.....	.....15,579	.....	.....1,909	1,909	403	03/25/2035.	4FM.....
86359B GJ 9	2004.....		..	05/01/2017.	Paydown.....	.....	.....21,480	21,480	21,470	21,409	.....	.....71	.....	.....71	.....	.....21,480	.....	.....	.....0	405	10/25/2034.	1FM.....
86359B JU 6	2004.....		..	06/01/2017.	Paydown.....	.....	.....1,838	1,838	1,838	1,836	.....	.....2	.....	.....2	.....	.....1,838	.....	.....	.....0	41	03/25/2034.	1FM.....
86359B WR 8	2004.....		..	06/01/2017.	Paydown.....	.....	.....75,195	75,195	75,688	75,241	.....	.....(46)	.....	.....(46)	.....	.....75,195	.....	.....	.....0	987	07/25/2034.	1FM.....
86359B XL 0	2004.....		..	06/01/2017.	Paydown.....	.....	.....6,994	6,994	6,835	6,934	.....	.....59	.....	.....59	.....	.....6,994	.....	.....	.....0	176	08/25/2034.	1FM.....
86359B ZG 9	2004.....		..	06/01/2017.	Paydown.....	.....	.....90,334	90,334	90,305	90,069	.....	.....264	.....	.....264	.....	.....90,334	.....	.....	.....0	2,091	09/25/2034.	1FM.....
86359B ZS 3	2004.....		..	05/01/2017.	Paydown.....	.....	.....2,950,788	2,950,788	2,993,205	2,968,892	.....	.....(18,105)	.....	.....(18,105)	.....	.....2,950,788	.....	.....	.....0	70,617	09/25/2034.	1FM.....
86359D FQ 5	2005-.....		..	06/01/2017.	Paydown.....	.....	.....89,249	89,249	90,211	89,463	.....	.....(214)	.....	.....(214)	.....	.....89,249	.....	.....	.....0	2,111	06/25/2035.	3FM.....
86359D GQ 4	2005-.....		..	06/01/2017.	Paydown.....	.....	.....143,624	143,624	144,044	143,575	.....	.....(3)	.....	.....(3)	.....	.....143,573	.....	.....51	51	3,174	12/25/2034.	3FM.....
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1.....		..	06/01/2017.	Paydown.....	.....	.....151,808	151,808	105,492	105,492	.....	.....	.....	.....0	.....	.....105,492	.....	.....(105,492)	(105,492)	1,947	11/25/2036.	1FM.....
86363A AA 5	2006-.....		..	06/26/2017.	Paydown.....	.....	.....67,440	67,440	13,368	13,368	.....	.....54,072	.....	.....54,072	.....	.....67,440	.....	.....	.....0	264	01/25/2037.	1FM.....
87083K AM 4	Swiss Bank Corp-NY Sub Nt 7.375% 06/15.....		..	06/15/2017.	Maturity.....	.....	.....8,000,000	8,000,000	9,056,240	8,088,500	.....	.....(88,500)	.....	.....(88,500)	.....	.....8,000,000	.....	.....	.....0	295,000	06/15/2017.	2FE.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....		..	06/10/2017.	Paydown.....	.....	.....121,806	121,806	125,924	121,762	.....	.....45	.....	.....45	.....	.....121,806	.....	.....	.....0	2,663	08/15/2039.	1FM.....
87264A AK 1	T-Mobile USA Inc High Yld Nt 6.250% 04/.....		..	04/01/2017.	Call 100.0000.....	.....	.....10,000,000	10,000,000	10,025,000	10,017,392	.....	.....(891)	.....	.....(891)	.....	.....10,016,502	.....	.....(16,502)	(16,502)	625,000	04/01/2021.	3FE.....
87264A AL 9	T-Mobile USA Inc Sr Nt 6.625% 04/01/23.....		..	04/07/2017.	NW L&A C&S Fix Inc.....	.....	.....5,005,500	4,700,000	5,017,250	.....	.....	.....	.....	.....0	.....	.....5,017,250	.....	.....(11,750)	(11,750)	5,190	04/01/2023.	3FE.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt.....		..	06/30/2017.	Redemption 100.0000.....	.....	.....194,884	194,884	194,884	194,884	.....	.....	.....	.....0	.....	.....194,884	.....	.....	.....0	5,968	03/30/2023.	2FE.....
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200.....		..	06/12/2017.	Paydown.....	.....	.....108,404	108,404	108,404	108,404	.....	.....	.....	.....0	.....	.....108,404	.....	.....	.....0	2,550	10/12/2026.	1FE.....
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/.....		..	06/15/2017.	Redemption 100.0000.....	.....	.....103,604	103,604	103,604	103,604	.....	.....	.....	.....0	.....	.....103,604	.....	.....	.....0	3,128	09/15/2018.	1.....
90263B HF 8	UCFC Home Equity Loans RMBS Ser 1998-D C.....		..	05/01/2017.	Paydown.....	.....	.....	.....22,858	24,658	23,662	.....	.....(33)	.....	.....(33)	.....	.....23,629	.....	.....(23,629)	(23,629)	342	04/15/2030.	4FM.....
906548 CE 0	Union Elec Co Sr Nt 6.400% 06/15/17.....		..	06/15/2017.	Maturity.....	.....	.....5,000,000	5,000,000	5,546,450	5,037,600	.....	.....(37,600)	.....	.....(37,600)	.....	.....5,000,000	.....	.....	.....0	160,000	06/15/2017.	1FE.....
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A 7.....		..	04/22/2017.	Redemption 100.0000.....	.....	.....(24,993)	(24,993)	(24,993)	(24,993)	.....	.....	.....	.....0	.....	.....(24,993)	.....	.....	.....0	5,961	01/02/2020.	1FE.....
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6.....		..	06/15/2017.	Redemption 100.0000.....	.....	.....125,617	125,617	125,617	125,617	.....	.....	.....	.....0	.....	.....125,617	.....	.....	.....0	2,959	10/15/2024.	1.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....		..	06/15/2017.	Redemption 100.0000.....	.....	.....1,237,886	1,237,886	1,234,230	1,237,227	.....	.....659	.....	.....659	.....	.....1,237,886	.....	.....	.....0	24,275	11/15/2018.	1.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.23

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			F o r e i g n	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)
91740# AA 8	United States of America BIA-2 CTL Alber.			..	06/15/2017.	Redemption	100.0000.....	434,745	434,745	434,745	434,745	.....	.....	.....	.....0	.....	.....434,745	.....	.....	.....0	10,441	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	06/15/2017.	Redemption	100.0000.....	172,287	172,287	172,287	172,287	.....	.....	.....	.....0	.....	.....172,287	.....	.....	.....0	3,879	12/15/2026.	1.....
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..			..	06/15/2017.	Redemption	100.0000.....	134,364	134,364	134,364	134,364	.....	.....	.....	.....0	.....	.....134,364	.....	.....	.....0	3,148	07/15/2031.	1.....
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...			..	06/14/2017.	Redemption	100.0000.....	216,774	216,774	216,774	216,774	.....	.....	.....	.....0	.....	.....216,774	.....	.....	.....0	4,473	10/14/2031.	1.....
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17			..	06/15/2017.	Redemption	100.0000.....	30,964	30,964	30,964	30,964	.....	.....	.....	.....0	.....	.....30,964	.....	.....	.....0	554	04/15/2032.	1.....
92343V AL 8	Verizon Communications Inc Bd 5.500% 0			..	04/24/2017.	Call	100.0000.....	7,500,000	7,500,000	7,481,700	7,497,426	.....	.....697	.....	.....697	.....	.....7,498,123	.....	.....1,877	1,877	534,538	02/15/2018.	2FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....			..	06/15/2017.	Redemption	100.0000.....	49,520	49,520	49,520	49,520	.....	.....	.....	.....0	.....	.....49,520	.....	.....	.....0	1,369	04/15/2022.	2.....
92890H AD 4	WEA Fin LLC/Westfield Sr Nt 4.750% 09/			..	05/16/2017.	Suntrust Robinson Humprey Inc....	.....	.....4,023,559	4,100,000	4,124,606	4,123,690	.....	.....(155)	.....	.....(155)	.....	.....4,123,535	.....	.....(99,976)	(99,976)	127,749	09/17/2044.	2FE.....
929227 N8 5	Washington Mutual Mtg RMBS Ser 2003-S2 C			..	06/01/2017.	Paydown.....	.....	.....29,852	29,852	29,031	29,696	.....	.....155	.....	.....155	.....	.....29,852	.....	.....	.....0	617	05/25/2018.	1FM.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	06/01/2017.	Paydown.....	.....	.....271,353	271,353	267,346	268,961	.....	.....2,392	.....	.....2,392	.....	.....271,353	.....	.....	.....0	3,410	10/25/2033.	1FM.....
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1			..	06/01/2017.	Paydown.....	.....	.....139,766	139,766	133,477	136,700	.....	.....3,066	.....	.....3,066	.....	.....139,766	.....	.....	.....0	3,159	06/25/2034.	1FM.....
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2			..	06/01/2017.	Paydown.....	.....	.....380,337	380,337	359,499	359,499	.....	.....	.....	.....0	.....	.....359,499	.....	.....20,838	20,838	4,749	11/25/2036.	1FM.....
92979F AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			..	06/01/2017.	Paydown.....	.....	.....5,165,119	5,165,119	5,494,314	5,187,805	.....	.....(22,686)	.....	.....(22,686)	.....	.....5,165,119	.....	.....	.....0	116,388	05/15/2046.	1FM.....
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 CI			..	06/01/2017.	Paydown.....	.....	.....698,501	723,565	601,981	601,981	.....	.....	.....	.....0	.....	.....601,981	.....	.....96,521	96,521	9,111	03/25/2037.	1FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			..	06/01/2017.	Paydown.....	.....	.....54,079	60,011	55,066	55,066	.....	.....	.....	.....0	.....	.....55,066	.....	.....(986)	(986)	633	11/25/2036.	1FM.....
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....349,952	349,952	352,413	351,242	.....	.....(1,290)	.....	.....(1,290)	.....	.....349,952	.....	.....	.....0	8,038	03/25/2035.	2FM.....
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....334,714	334,714	337,643	335,587	.....	.....(873)	.....	.....(873)	.....	.....334,714	.....	.....	.....0	8,973	03/25/2035.	4FM.....
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....534,524	568,002	567,574	567,574	.....	.....	.....	.....0	.....	.....567,574	.....	.....(33,050)	(33,050)	13,363	04/25/2035.	4FM.....
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....427,301	508,563	504,534	504,534	.....	.....	.....	.....0	.....	.....504,534	.....	.....(77,233)	(77,233)	11,937	05/25/2035.	3FM.....
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....463,128	497,140	498,844	498,209	.....	.....(16)	.....	.....(16)	.....	.....498,193	.....	.....(35,065)	(35,065)	10,756	06/25/2035.	4FM.....
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....98,401	107,408	107,694	107,334	.....	.....(1)	.....	.....(1)	.....	.....107,333	.....	.....(8,932)	(8,932)	2,173	06/25/2035.	3FM.....
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200			..	06/01/2017.	Paydown.....	.....	.....66,855	92,222	72,582	72,582	.....	.....	.....	.....0	.....	.....72,582	.....	.....(5,726)	(5,726)	1,621	05/25/2036.	1FM.....
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....202,041	220,211	195,971	195,971	.....	.....	.....	.....0	.....	.....195,971	.....	.....6,070	6,070	5,094	08/25/2035.	1FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2017.	Paydown.....	.....	.....20,726	27,923	28,150	28,047	.....	.....(1)	.....	.....(1)	.....	.....28,046	.....	.....(7,321)	(7,321)	649	10/25/2035.	3FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.24

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			F o r e i g n	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)
93934F	HW	5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	06/01/2017.	Paydown.....		17,623	24,256	23,934	23,988		1		1		23,989	.....	.....(6,366)	(6,366)	635	01/25/2036.	4FM.....
93934F	KZ	4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	06/01/2017.	Paydown.....		417,765	472,790	395,844	395,844				0		395,844	.....	.....21,921	21,921	11,523	02/25/2036.	1FM.....
93935G	AG	4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	06/01/2017.	Paydown.....		134,665	137,618	132,801	132,749				0		132,749	.....	.....1,916	1,916	4,198	11/25/2034.	1FM.....
93935H	AJ	6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	06/01/2017.	Paydown.....		186,108	186,108	120,538	120,538		65,570		65,570		186,108	.....	.....	.....0	2,164	09/25/2036.	1FM.....
949483	AB	7	WellesStreetLP USPostalCtf GSA CTL Parti	..	05/15/2017.	Redemption 100.0000.....		66,615	66,615	66,615	66,615				0		66,615	.....	.....	.....0	2,391	11/15/2019.	1.....
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20	..	06/01/2017.	Redemption 100.0000.....		15,526	15,526	15,526	15,526				0		15,526	.....	.....	.....0	431	08/01/2027.	2.....
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L	..	06/15/2017.	Redemption 100.0000.....		99,241	99,241	103,905	102,168		(2,927)		(2,927)		99,241	.....	.....	.....0	3,054	05/15/2032.	1.....
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co	..	06/10/2017.	Redemption 100.0000.....		26,343	26,343	26,343	26,343				0		26,343	.....	.....	.....0	729	10/10/2024.	2.....
94978#	BC	0	Wells Fargo Bank Northwest NA CTL	6.59	06/01/2017.	Redemption 100.0000.....		169,540	169,540	169,540	169,540				0		169,540	.....	.....	.....0	4,665	11/01/2022.	2.....
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	06/01/2017.	Paydown.....		80,686	80,686	78,801	80,218		467		467		80,686	.....	.....	.....0	1,627	04/25/2034.	1FM.....
94981Q	AJ	7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	06/01/2017.	Paydown.....		902,588	902,588	777,072	808,044		94,544		94,544		902,588	.....	.....	.....0	11,139	10/25/2035.	1FM.....
94982B	AC	4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	06/01/2017.	Paydown.....		117,372	117,372	120,930	118,057		(685)		(685)		117,372	.....	.....	.....0	1,588	06/25/2035.	1FM.....
94982F	AE	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	06/01/2017.	Paydown.....		217,155	217,155	216,816	216,395		761		761		217,155	.....	.....	.....0	5,026	04/25/2035.	1FM.....
94982G	AC	3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	06/01/2017.	Paydown.....		132,129	132,129	134,111	131,827		302		302		132,129	.....	.....	.....0	2,933	05/25/2035.	1FM.....
94983B	AM	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	06/01/2017.	Paydown.....		836,351	836,351	795,056	812,470		23,881		23,881		836,351	.....	.....	.....0	19,775	04/25/2036.	1FM.....
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1	7.	06/25/2017.	Redemption 100.0000.....		170,122	170,122	192,039	175,653		(5,531)		(5,531)		170,122	.....	.....	.....0	5,434	01/25/2023.	2.....
96928*	EA	1	William Blair CTL CTL PTC Ser 2011-G	6	06/15/2017.	Redemption 100.0000.....		33,314	33,314	33,314	33,314				0		33,314	.....	.....	.....0	890	01/15/2032.	2.....
008474	A*	9	Agnico Eagle Mines Ltd Sr Nt 6.130% 04.	..	04/07/2017.	Maturity.....		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000	.....	.....	.....0	398,450	04/07/2017.	2.....
066800	AA	1	Banro Corporation 2nd Lien Nt 10.000% 0	A	04/15/2017.	Taxable Exchange.....		1,729,313	1,725,000	1,234,068	1,669,079		55,921		55,921		1,725,000	.....	.....4,313	4,313	108,699	04/15/2017.	5.....
29250N	AB	1	Enbridge Inc Sr Nt 5.600% 04/01/17.....	..	04/01/2017.	Maturity.....		4,000,000	4,000,000	3,897,360	3,996,562		3,438		3,438		4,000,000	.....	.....	.....0	112,000	04/01/2017.	2FE.....
46294*	AB	4	Iron Ore Company of Canada Sr Sec Nt 6	..	04/30/2017.	Redemption 100.0000.....		888,889	888,889	888,889	888,889				0		888,889	.....	.....	.....0	29,333	10/31/2017.	2FE.....
496902	AK	3	Kinross Gold Corp Sr Nt 6.875% 09/01/4.	..	04/27/2017.	UBS Financial Services Inc.....		1,037,250	1,000,000	991,911	992,505		38		38		992,543	.....	.....44,707	44,707	45,490	09/01/2041.	3FE.....
000000	00	0	Petra Diamonds LLC Sr Nt 8.250% 05/31/	D	04/12/2017.	Call 100.0000.....		400,000	400,000	417,000	416,646		(1,785)		(1,785)		414,861	.....	.....(14,861)	(14,861)	32,112	05/31/2020.	4FE.....
000000	00	0	Braskem SA Sr Nt 7.125% 07/22/41.....	D	04/07/2017.	Direct.....		868,065	825,000	633,175	635,021		563		563		635,584	.....	.....232,481	232,481	42,453	07/22/2041.	2FE.....
00164M	AC	7	ALM Loan Funding CLO Ser 2015-12A CI A1	C	06/20/2017.	Paydown.....		26,000,000	26,000,000	25,929,800	25,950,563		49,437		49,437		26,000,000	.....	.....	.....0	453,906	04/16/2027.	1FE.....
00164M	AE	3	ALM Loan Funding CLO Ser 2015-12A CI A2A	C	06/20/2017.	Paydown.....		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000	.....	.....	.....0	320,944	04/16/2027.	1FE.....
00176J	AA	4	American Money Mgmt Corp CLO Ser 201516A	C	04/17/2017.	Paydown.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000	.....	.....	.....0	377,742	04/14/2027.	1FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.25

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		F o r e i g n	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)
00248P	AC	0	C	04/04/2017.	Paydown.....		6,100,000	6,100,000	6,061,747	6,072,798		27,202		27,202		6,100,000			0	84,340	07/15/2026.	1FE.....
00248P	AJ	5		04/04/2017.	Paydown.....		24,000,000	24,000,000	24,000,000	24,000,000				0	24,000,000	24,000,000			0	270,989	07/15/2026.	1FE.....
03938L	AM	6		04/03/2017.	Call 100.0000.....		37,000,000	37,000,000	47,168,510	40,641,499		(504,657)		(504,657)		40,136,843		(3,136,843)	...(3,136,843)	8,237,044	06/01/2019.	3FE.....
04964R	AA	4		05/31/2017.	Paydown.....		20,000,000	20,000,000	19,970,000	19,986,015		13,985		13,985		20,000,000			0	265,076	07/16/2025.	1FE.....
04964R	AC	0		05/31/2017.	Paydown.....		6,700,000	6,700,000	6,700,000	6,700,000				0	6,700,000	6,700,000			0	111,093	07/16/2025.	1FE.....
05618L	AA	4		04/05/2017.	Paydown.....		43,000,000	43,000,000	42,978,500	42,986,781		13,219		13,219		43,000,000			0	474,275	10/17/2026.	1FE.....
05618L	AB	2		04/05/2017.	Paydown.....		21,500,000	21,500,000	21,364,550	21,403,689		96,311		96,311		21,500,000			0	299,069	10/17/2026.	1FE.....
12657@	AA	7		04/01/2017.	Redemption 100.0000.....		292,349	292,349	292,349	292,349				0	292,349	292,349			0	6,037	04/01/2027.	2.....
26244E	AA	8		04/06/2017.	Paydown.....		30,000,000	30,000,000	30,000,000	30,000,000				0	30,000,000	30,000,000			0	338,509	10/15/2026.	1FE.....
26244E	AC	4		04/06/2017.	Paydown.....		20,000,000	20,000,000	19,732,800	19,805,447		194,553		194,553		20,000,000			0	270,323	10/15/2026.	1FE.....
400489	AH	3	D	06/05/2017.	Direct.....		861,731	830,000	834,314	833,565		(226)		(226)		833,339		28,392	28,392	24,954	06/30/2022.	4FE.....
40054F	AA	5	D	05/22/2017.	Direct.....		499,750	600,000	600,000					0	600,000	600,000		...(100,250)	...(100,250)	6,447	04/11/2022.	4FE.....
714294	AD	7	D	06/15/2017.	Call 100.0000.....		7,660,000	7,660,000	7,656,170	7,656,840		183		183		7,657,024		2,976	2,976	522,055	11/15/2023.	2FE.....
71429M	AA	3	D	06/15/2017.	Call 100.0000.....		4,051,000	4,051,000	4,047,273	4,047,849		317		317		4,048,166		2,834	2,834	172,816	03/15/2021.	2FE.....
71429M	AB	1	D	06/20/2017.	Various.....		49,431,064	47,500,000	47,928,105	47,900,729		(17,000)		(17,000)		47,883,728		1,547,336	1,547,336	1,597,969	03/15/2026.	2FE.....
74040S	AA	3	C	06/26/2017.	Direct.....		269,888	269,888						0				269,888	269,888		03/24/2034.	6*.....
74040T	AC	7	C	06/23/2017.	Redemption 100.0000.....		729	729	241	241		488		488		729			0	12	12/23/2031.	1AM.....
74041A	AA	1	C	06/26/2017.	Paydown.....		388,405	388,405	301,014	314,296		74,109		74,109		388,405			0	3,171	03/24/2034.	1FE.....
74041W	AA	3	C	06/26/2017.	Paydown.....		321,655	321,655	241,241	253,447		68,208		68,208		321,655			0	2,788	09/24/2033.	1FE.....
74042C	AA	6	C	06/22/2017.	Paydown.....		456,166	456,166	391,036	399,735		56,432		56,432		456,166			0	4,493	03/22/2038.	1FE.....
74042E	AC	8	C	06/23/2017.	Paydown.....		8,239	8,239	6,112	6,112		2,126		2,126		8,239			0	78	06/23/2035.	1AM.....
74042H	AA	5	C	06/22/2017.	Paydown.....		12,147	12,147	7,288	7,958		4,188		4,188		12,147			0	86	12/22/2035.	1FE.....
74042H	AC	1	C	06/22/2017.	Paydown.....		15,708	15,708	15,713	6,374	9,334			9,334		15,708			0	131	12/22/2035.	5AM.....
74042J	AA	1	C	06/22/2017.	Redemption 100.0000.....		11,552	11,552	11,552	11,552				0		11,552			0	82	03/22/2038.	1FE.....
74042M	AA	4	C	06/22/2017.	Paydown.....		166,870	166,870	166,870	166,870				0	166,870	166,870			0	1,171	09/22/2036.	1FE.....
74042W	AB	0	C	06/23/2017.	Paydown.....		31,034	31,034	27,616	27,616		3,419		3,419		31,034			0	240	09/23/2035.	1AM.....
74042W	AC	8	C	06/23/2017.	Paydown.....		53,448	53,448	53,689	53,458		(11)		(11)		53,448			0	486	09/23/2035.	5AM.....
74042W	AD	6	C	06/23/2017.	Paydown.....		26,455	26,455	11,874	5,582		6,291		14,582		26,455			0	321	09/23/2035.	6FE.....
741382	AA	3	C	06/26/2017.	Paydown.....		28,361	28,361	16,241	16,241		12,120		12,120		28,361			0	136	09/26/2034.	1AM.....
74138N	AA	7	C	06/23/2017.	Paydown.....		12,567	12,567	5,220	2,423	2,798	7,346		10,144		12,567			0	50	12/22/2036.	6*.....
74138P	AA	2	C	04/01/2017.	Paydown.....		8,459	8,459	3,405	1,772	1,633	5,054		6,687		8,459			0	15	09/23/2035.	6*.....
767201	AH	9	C	06/21/2017.	Call 100.0000.....		30,000,000	30,000,000	30,380,552	30,118,970		(22,242)		(22,242)		30,096,728		(96,728)	...(96,728)	5,642,906	05/01/2019.	1FE.....
775371	AG	2	C	04/15/2017.	Redemption 100.0000.....		328,750	328,750	334,183	329,685		(935)		(935)		328,750			0	16,109	04/15/2020.	2FE.....
81180W	AF	8	C	05/01/2017.	Call 100.0000.....		23,680,000	23,680,000	22,504,768	22,976,247		40,815		40,815		23,017,062		662,938	662,938	1,933,788	11/01/2021.	2FE.....
83363R	AA	5	C	06/15/2017.	Redemption 100.0000.....		350,000	350,000	350,000	350,000				0	350,000	350,000			0	10,890	12/15/2026.	2FE.....
893830	AS	8	C	06/27/2017.	Call 100.0000.....		8,232,000	8,232,000	8,513,452	8,283,340		(20,321)		(20,321)		8,263,019		(31,019)	...(31,019)	480,337	03/15/2018.	4FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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CUSIP Identification			Description			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)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
F3166#	AC	8	Essilor Intl Sr Nt Ser A 1.840% 05/05/.....			C	05/05/2017.	Maturity.....			8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8,000,000	8

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

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	Sched ule / Exhibit Identifi er	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization <th>Adjustment to Carrying Value of Hedged Items</th> <th>Potential Exposure</th> <th>Credit Quality of Reference Entity</th> <th>Hedge Effectiveness at Inception and at Year- end (b)</th>	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.	10/19/2016	09/29/2017	3,792	8,058,799	...2,125.2500	22,183	.....	.....	.....29,189	...	29,189	7,436	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/19/2016	09/29/2017	4,042	8,735,364	...2,161.0100	177,293	.....	.....	.....310,808	...	310,808	97,434	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/19/2016	09/29/2017	36,398	...78,920,084	...2,168.2700	1,366,370	.....	.....	.....2,394,516	...	2,394,516	752,983	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	01/25/2017	12/29/2017	1,941	4,160,695	...2,143.7600	.....	.....259,268	.....	.....331,454	...	331,454	72,186	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	01/25/2017	12/29/2017	40,407	...90,463,732	...2,238.8300	.....	.....1,900,638	.....	.....2,498,922	...	2,498,922	598,284	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/13/2017	03/29/2018	1,107	...2,514,934	...2,272.3600	.....	.....112,659	.....	.....136,600	...	136,600	23,941	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/13/2017	03/29/2018	34,380	...81,229,274	...2,362.7200	.....	.....1,512,505	.....	.....1,872,281	...	1,872,281	359,777	.....	.....	.....	.....	.....	003.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....											1,565,847	3,785,070	0	7,573,771	XX	7,573,771	1,912,041	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/04/2011	03/31/2021	240,000,000	..240,000,000	1.0000	...23,529,639	.....	.....	.....19,334,647	...	19,334,647	...(1,893,166)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/04/2011	03/31/2021	..75,000,000	...75,000,000	1.0000	4,636,013	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/04/2011	03/31/2021	..82,500,000	...82,500,000	1.0000	5,939,423	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	122,622,998	..122,622,998	1.0000	...13,628,802	.....	.....	.....23,795,107	...	23,795,107	...(3,662,428)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	119,849,732	..119,849,732	1.0000	5,972,229	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	..31,279,731	...31,279,731	1.0000	2,085,904	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	260,318,441	..260,318,441	1.0000	...12,503,785	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	..40,050,902	...40,050,902	1.0000	1,478,291	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	164,622,464	..164,622,464	1.0000	7,546,789	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	04/27/2011	03/31/2021	..30,036,006	...30,036,006	1.0000	1,779,915	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011	03/31/2021	..99,600,000	...99,600,000	1.0000	...12,141,961	.....	.....	.....28,545,312	...	28,545,312	...(3,928,284)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011	03/31/2021	157,630,000	..157,630,000	1.0000	9,414,357	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011	03/31/2021	116,930,000	..116,930,000	1.0000	7,728,512	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011	03/31/2021	110,990,000	..110,990,000	1.0000	...11,546,029	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/13/2011	03/31/2021	..55,870,000	...55,870,000	1.0000	3,725,128	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	06/02/2011	03/31/2021	..43,645,957	...43,645,957	1.0000	4,228,307	.....	.....	.....45,687,421	...	45,687,421	...(3,970,589)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	06/02/2011	03/31/2021	..47,912,468	...47,912,468	1.0000	5,488,732	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	06/02/2011	03/31/2021	..45,674,171	...45,674,171	1.0000	5,961,884	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....

QE06

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

QE06.1

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	Sched ule / Exhibit Identifi er	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization <th>Adjustment to Carrying Value of Hedged Items</th> <th>Potential Exposure</th> <th>Credit Quality of Reference Entity</th> <th>Hedge Effectiveness at Inception and at Year- end (b)</th>	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year- end (b)
0099999. Total-Purchased Options-Hedging Other-Put Options.....											.519,248,318	0	0	...306,094,041	XX	...306,094,041	(31,209,618)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											.520,814,164	...3,785,070	0	...313,667,811	XX	...313,667,811	(29,297,577)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....											...1,565,847	...3,785,070	0	...7,573,771	XX	...7,573,771	...1,912,041	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											.519,248,318	0	0	...306,094,041	XX	...306,094,041	(31,209,618)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....											.520,814,164	...3,785,070	0	...313,667,811	XX	...313,667,811	(29,297,577)	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	USD LIBOR 3M (0.29594)			...(144,084)			(1,018,613)					72,944		100 / 0.9992..
0859999. Total-Swaps-Hedging Effective-Interest Rate.....											0	0	...(144,084)	0	XX	(1,018,613)	0	0	0	0	72,944	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	7LTFWZYICNSX8D621K86....	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			...22,789	316,800		180,261		(181,800)			36,008		100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1..	Currency..	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			...22,789	316,800		180,261		(181,800)			36,008		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	6.5025 USD (5.5 EUR)			...57,543	787,000		456,472		(454,500)			89,951		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	6.5025 USD (5.5 EUR)			...57,543	787,000		456,472		(454,500)			89,951		100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1..	Currency..	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			...51,964	677,600		488,079		(363,600)			72,625		100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1-1..	Currency..	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			...77,946	1,016,400		732,119		(545,400)			108,937		100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8563#AA2.....	D 1-1..	Currency..	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			...305,073	9,229,250		7,291,487		(3,045,150)			466,195		100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8563#AB0.....	D 1-1..	Currency..	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/31/2011	05/06/2023		...12,053,850	5.955 USD (5.78 EUR)			...81,604	2,341,750		1,624,016		(772,650)			145,797		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	4.44 USD (4.11 GBP)			...71,931	1,895,000		1,555,115		(685,000)			179,661		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	4.84 USD (4.53 GBP)			...148,481	3,790,000		2,481,370		(1,370,000)			490,446		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	4.601 USD (4.101 GBP)			...54,236	1,415,040		1,214,053		(452,100)			141,633		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	4.601 USD (4.101 GBP)			...59,167	1,543,680		1,324,421		(493,200)			154,509		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	4.601 USD (4.101 GBP)			...54,236	1,415,040		1,214,053		(452,100)			141,633		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	4.601 USD (4.101 GBP) 5.59 USD (GBP LIBOR 3M)			...54,236	1,415,040		1,214,053		(452,100)			141,633		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	5.59 USD (GBP LIBOR 3M)			...266,680	3,070,751		4,504,513		(679,964)			219,309		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	5.59 USD (GBP LIBOR 3M)			...150,008	1,727,298		2,533,789		(382,480)			123,361		100 / 100.....

QE06.2

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
		Sched ule / Exhibit Identifi er	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	C o d e	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)
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated																						
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	5.59 USD (GBP LIBOR 3M)			..666,701	7,676,878	...	11,261,282	.....	...(1,699,911)			548,273		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	5.59 USD (GBP LIBOR 3M)			..150,008	1,727,298	...	2,533,789	.....	.....(382,480)			123,361		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	4.886 USD (4.51 GBP)			..108,705	3,370,500	...	3,182,822	.....	.....(616,500)			261,060		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	4.545 USD (6.28 AUD)			(84,269)	3,720,200	...	3,403,849	.....	...(1,058,200)			359,379		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	4.165 USD (2.67 EUR)			..183,456	3,085,600	...	2,858,484	.....	...(1,272,600)			192,447		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	4.615 USD (3.11 EUR)			..150,179	2,424,400	...	2,197,076	.....	.....(999,900)			199,345		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	5.08 USD (2.81063 GBP)			..367,334	5,593,000	...	7,710,953	.....	.....(959,000)			412,807		100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2479@AA7.....	D 1-1..	Currency..	Deutsche Bank AG 7LTFWZYICNSX8D621K86.....		09/16/2014	12/16/2024	.....	..48,642,000	4.025 USD (3.63 GBP)			..281,139	9,567,000	...	8,630,988	.....	...(2,055,000)			664,658		100 / 100.....
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	3.545 USD (1.65 EUR)			..259,942	2,914,600	...	2,797,016	.....	...(1,727,100)			285,378		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	4.57 USD (4.07 GBP)			..128,580	3,654,000	...	3,286,070	.....	.....(822,000)			340,653		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	3.89 USD (3.43 GBP)			..85,824	2,725,000	...	2,360,773	.....	.....(685,000)			226,032		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	3.935 USD (2.35 DKK)			..200,922	(496,602)	...	(1,536,597)	.....	.....(2,011,368)			355,149		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	3.66 USD (1.82 EUR)			..359,013	(455,000)	...	(1,270,151)	.....	.....(3,181,500)			459,017		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	4.04 USD (3.86 CAD)			..19,809	(691,940)	...	(903,893)	.....	.....(958,111)			382,698		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	3.98 USD (0.86 CHF)			..376,441	(1,506,981)	...	(1,089,960)	.....	.....(1,564,901)			357,529		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	3.955 USD (2.05 EUR)			..141,892	(1,185,000)	...	(1,559,418)	.....	.....(1,363,500)			231,948		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	3.43 USD (1.839 EUR)			..379,809	(2,187,000)	...	(4,190,069)	.....	.....(4,090,500)			728,264		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	3.5 USD (1.69 EUR)			..104,110	(157,979)	...	(359,194)	.....	.....(920,534)			169,756		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	3.5 USD (1.69 EUR)			..91,221	(138,421)	...	(314,724)	.....	.....(806,566)			148,739		100 / 100.....
Pay Fixed SEK Receive Float USD Currency Swap	AFS Bond -- W2710@AA8.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	09/08/2016	10/26/2026	.....	..25,000,000	3.34 USD (2.52 SEK)			..109,005	(52,774)	...	(923,353)	.....	.....(1,854,039)			381,788		100 / 100.....
Pay Fixed SEK Receive Float USD Currency Swap	AFS Bond -- W2710@AA8.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	09/08/2016	10/26/2026	.....	..25,000,000	3.34 USD (2.52 SEK)			..109,005	(52,774)	...	(923,353)	.....	.....(1,854,039)			381,788		100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 92927KB@0.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	09/27/2016	11/15/2026	.....	..16,218,250	3.143 USD (1.2 EUR)			..153,443	(349,450)	...	(358,240)	.....	.....(1,318,050)			248,404		100 / 100.....

QE06.3

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
		Sched ule / Exhibit Identifi er	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	C o d e	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)
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated																						
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- D8286#AB6.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	10/05/2016	10/27/2027	.....	...25,166,250	3.224 USD (1.31 EUR)	.....	.....	...239,895	(542,250)	...	(509,227)	.....	...(2,045,250)	.....	.....	...404,455	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 24906PC*8.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	10/05/2016	10/27/2027	.....	...8,388,750	3.224 USD (1.31 EUR)	.....	.....	...79,965	(180,750)	...	(169,743)	.....	.....(681,750)	.....	.....	...134,818	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- G4273*AK1.....	D 1-1..	Currency..	Royal Bank of Scotland PLC	RR3QWICWWMIPCS8A4S074..	10/13/2016	01/11/2024	.....	...19,839,600	3.34 USD (1.32 EUR)	.....	.....	...184,715	(727,200)	...	(930,313)	.....	...(1,636,200)	.....	.....	...253,625	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AS0.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	10/19/2016	11/10/2031	.....	...14,760,000	3.72 USD (2.91 GBP)	.....	.....	...45,320	(870,000)	...	(1,667,491)	.....	.....(822,000)	.....	.....	...279,785	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G6177#AD5.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	11/01/2016	05/18/2027	.....	...21,996,000	3.762 USD (3.02 GBP)	.....	.....	...51,762	(1,449,000)	...	(2,526,057)	.....	...(1,233,000)	.....	.....	...345,828	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1.....	D 1-1..	Currency..	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	11/01/2016	12/31/2029	.....	...20,512,050	4.105 USD (0.5336 GBP)	.....	.....	...135,066	(1,304,825)	.....	.....(2,155,852)	.....	...(1,147,375)	.....	.....	...362,784	.....	100 / 100.....
Pay Float GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1.....	D 1-1..	Currency..	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	11/01/2016	12/31/2029	.....	...20,512,050	4.105 USD (0.5336 GBP)	.....	.....	...135,066	(1,304,825)	.....	.....(2,155,852)	.....	...(1,147,375)	.....	.....	...362,784	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1591#AU6.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	11/01/2016	02/20/2025	.....	...7,330,200	3.03 USD (2.31 GBP)	.....	.....	.....	.....(484,800)	...	(746,854)	.....	.....(411,000)	.....	.....	...101,367	.....	100 / 100.....
Pay Float EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4.....	D 1-1..	Currency..	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028	.....	...17,991,100	4.3225 USD (0 EUR)	.....	.....	...273,404	(1,433,100)	.....	.....(1,708,724)	.....	...(1,545,300)	.....	.....	...305,217	.....	100 / 100.....
Pay Float EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4.....	D 1-1..	Currency..	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028	.....	...31,219,850	4.3225 USD (0 EUR)	.....	.....	...474,436	(2,486,850)	.....	.....(2,965,139)	.....	.....(2,681,550)	.....	.....	...529,642	.....	100 / 100.....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- TBD.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	03/01/2017	08/05/2024	.....	...22,131,000	3.7 USD (2.12 GBP)	.....	.....	.....	.....(1,314,000)	...	537,966	.....	...(1,314,000)	.....	.....	...294,935	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 879360C#0.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	03/29/2017	04/18/2024	.....	...11,819,000	3.401 USD (1.09 EUR)	.....	.....	...53,729	(749,600)	.....	.....(652,616)	.....	.....(749,600)	.....	.....	...154,163	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- N8502#AB3.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	03/29/2017	04/18/2023	.....	...10,745,000	3.269 USD (0.92 EUR)	.....	.....	...49,911	(681,000)	.....	.....(594,292)	.....	.....(681,000)	.....	.....	...129,417	.....	100 / 100.....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2032	.....	...9,982,175	3.68 USD (0.65 JPY)	.....	.....	...42,024	16,874	...	146,971	.....	.....16,874	.....	.....	...192,490	.....	100 / 100.....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2032	.....	...9,982,175	3.68 USD (0.65 JPY)	.....	.....	...42,024	16,874	.....	.....146,971	.....	.....16,874	.....	.....	...192,490	.....	100 / 100.....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2027	.....	...4,991,087	3.356 USD (0.3 JPY)	.....	.....	...21,188	8,437	...	30,716	.....	.....8,437	.....	.....	...78,395	.....	100 / 100.....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2027	.....	...4,991,087	3.356 USD (0.3 JPY)	.....	.....	...21,188	8,437	...	30,716	.....	.....8,437	.....	.....	...78,395	.....	100 / 100.....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1-1..	Currency..	Citibank NA.....	E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2027	.....	...4,991,087	3.356 USD (0.3 JPY)	.....	.....	...21,188	8,437	...	30,716	.....	.....8,437	.....	.....	...78,395	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 48021P A*9.....	D 1-1..	Currency..	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	06/07/2017	06/27/2027	.....	...13,515,600	3.9525 USD (1.96 EUR)	.....	.....	...2,950	(195,600)	...	(211,971)	.....	.....(195,600)	.....	.....	...213,671	.....	100 / 100.....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- 48021P A*9.....	D 1-1..	Currency..	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	06/07/2017	06/27/2027	.....	...13,515,600	3.9525 USD (1.96 EUR)	.....	.....	...2,950	(195,600)	.....	.....(211,971)	.....	.....(195,600)	.....	.....	...213,671	.....	100 / 100.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Sched ule / Exhibit Identifi er	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	C o d e	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)
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated																						
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.....	06/30/2010	07/02/2017	.....	.....9,700,000	2.5688 (USD LIBOR 3M)	.....	.....	.....72,412	757	...	757	(73,860)	.....	.....	.....	.....3,590	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	06/30/2010	07/02/2025	.....	.....8,900,000	3.4208 (USD LIBOR 3M)	.....	.....	.....104,354	817,553	...	817,553	12,556	.....	.....	.....	.....125,951	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.....	06/30/2010	07/02/2030	.....	.....7,900,000	3.5858 (USD LIBOR 3M)	.....	.....	.....99,146	1,068,248	...	1,068,248	37,532	.....	.....	.....	.....142,494	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	06/30/2010	07/02/2040	.....	.....5,300,000	3.7048 (USD LIBOR 3M)	.....	.....	.....69,669	1,108,465	...	1,108,465	43,269	.....	.....	.....	.....127,150	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.....	01/14/2011	01/18/2026	.....	.....47,100,000	3.8717 (USD LIBOR 3M)	.....	.....	.....659,799	6,132,144	...	6,132,144	(1,326)	.....	.....	.....	.....688,969	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.....	01/14/2011	01/18/2031	.....	.....31,800,000	4.0647 (USD LIBOR 3M)	.....	.....	.....476,156	6,172,588	...	6,172,588	114,998	.....	.....	.....	.....585,536	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528.....	02/14/2011	02/16/2026	.....	.....49,700,000	USD LIBOR 3M (0.314)	.....	.....	.....(778,299)	(7,710,849)	...	(7,710,849)	54,252	.....	.....	.....	.....730,368	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528.....	02/14/2011	02/16/2018	.....	.....40,100,000	USD LIBOR 3M (0.314)	.....	.....	.....(432,276)	(452,341)	...	(452,341)	431,727	.....	.....	.....	.....159,505	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69.....	01/29/2008	01/31/2018	.....	.....17,150,000	4.25 (USD LIBOR 3M)	.....	.....	.....274,992	283,179	...	283,179	(276,378)	.....	.....	.....	.....65,812	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69.....	01/29/2008	01/31/2028	.....	.....42,540,000	4.71 (USD LIBOR 3M)	.....	.....	.....780,495	9,666,745	...	9,666,745	(57,225)	.....	.....	.....	.....692,322	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.....	06/13/2011	06/15/2021	.....	.....12,900,000	USD LIBOR 3M (0.3095)	.....	.....	.....(128,850)	(593,504)	...	(593,504)	46,804	.....	.....	.....	.....128,380	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Societe Generale.	O2RNE8IBXP4R0TD8PU41.....	06/30/2011	07/05/2018	.....	.....7,900,000	USD LIBOR 3M (0.301)	.....	.....	.....(62,849)	(95,701)	...	(95,701)	62,946	.....	.....	.....	.....39,770	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.....	07/07/2011	07/11/2041	.....	.....9,700,000	USD LIBOR 3M (0.2895)	.....	.....	.....(146,145)	(2,766,299)	...	(2,766,299)	(76,943)	.....	.....	.....	.....237,831	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Societe Generale.	O2RNE8IBXP4R0TD8PU41.....	06/01/2011	06/03/2021	.....	.....8,800,000	3.1067 (USD LIBOR 3M)	.....	.....	.....89,802	412,602	...	412,602	(33,216)	.....	.....	.....	.....87,213	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	03/28/2013	04/03/2020	.....	.....10,400,000	USD LIBOR 3M (0.306)	.....	.....	.....(19,366)	76,805	...	76,805	(15,880)	.....	.....	.....	.....86,415	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.....	02/01/2013	02/05/2023	.....	.....11,600,000	2.0078 (USD LIBOR 3M)	.....	.....	.....55,410	(947)	...	(947)	49,915	.....	.....	.....	.....137,320	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	03/24/2008	03/26/2018	.....	.....3,400,000	4.1 (USD LIBOR 3M)	.....	.....	.....51,178	66,918	...	66,918	(51,794)	.....	.....	.....	.....14,594	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/19/2016	01/21/2026	.....	.....97,200,000	USD LIBOR 3M (1.04122)	.....	.....	.....(419,603)	2,154,003	...	2,154,003	(765,475)	.....	.....	.....	.....1,422,505	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/19/2016	01/21/2026	.....	.....97,000,000	USD LIBOR 3M (1.04344)	.....	.....	.....(410,922)	2,073,674	...	2,073,674	(759,982)	.....	.....	.....	.....1,419,578	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	11/01/2013	11/05/2018	.....	.....4,900,000	1.5 (USD LIBOR 3M)	.....	.....	.....10,965	(957)	...	(957)	(8,213)	.....	.....	.....	.....28,474	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/05/2009	01/07/2024	.....	.....16,400,000	USD LIBOR 3M (0.29)	.....	.....	.....(164,346)	(1,000,509)	...	(1,000,509)	(14,474)	.....	.....	.....	.....209,478	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	11/01/2013	11/05/2023	.....	.....6,400,000	USD LIBOR 3M (0.2656)	.....	.....	.....(54,578)	(263,647)	...	(263,647)	(14,096)	.....	.....	.....	.....80,659	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

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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
		Sched ule / Exhibit Identifi er	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	C o d e	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)
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2033	.....	.....8,300,000	USD LIBOR 3M (0.2656)	.....	.....	...(101,283)	(1,168,555)	.....	.....(1,168,555)	(56,010)	.....	.....	.....	.....167,866	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2043	.....	.....5,500,000	3.654 (USD LIBOR 3M)	.....	.....	.....71,543	1,200,271	.....	.....1,200,271	52,940	.....	.....	.....	.....141,210	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2020	.....	.....13,900,000	USD LIBOR 3M (0.2656)	.....	.....	.....(75,932)	(156,151)	.....	.....(156,151)	1,358	.....	.....	.....	.....127,271	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/12/2015	08/14/2035	.....	.....12,000,000	2.535 (USD LIBOR 3M)	.....	.....	.....89,269	94,531	.....	.....94,531	115,898	.....	.....	.....	.....255,506	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015	11/16/2017	.....	.....15,000,000	USD LIBOR 3M (0.3205)	.....	.....	.....5,528	19,721	.....	.....19,721	(3,241)	.....	.....	.....	.....46,283	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	02/09/2012	02/13/2022	.....	.....4,000,000	2.1188 (USD LIBOR 3M)	.....	.....	.....21,443	33,414	.....	.....33,414	8,121	.....	.....	.....	.....43,023	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015	11/09/2020	.....	.....19,000,000	USD LIBOR 3M (0.3114)	.....	.....	.....(49,779)	137,472	.....	.....137,472	(49,340)	.....	.....	.....	.....174,251	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015	11/16/2020	.....	.....27,000,000	USD LIBOR 3M (0.3205)	.....	.....	.....(84,346)	113,921	.....	.....113,921	(59,139)	.....	.....	.....	.....248,325	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/16/2013	08/20/2020	.....	.....9,500,000	USD LIBOR 3M (0.2741)	.....	.....	.....(65,287)	(188,900)	.....	.....(188,900)	17,256	.....	.....	.....	.....84,203	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015	11/09/2025	.....	.....78,000,000	2.124 (USD LIBOR 3M)	.....	.....	.....417,685	(429,258)	.....	.....(429,258)	546,425	.....	.....	.....	.....1,128,113	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015	11/16/2025	.....	.....106,000,000	2.2185 (USD LIBOR 3M)	.....	.....	.....620,782	179,886	.....	.....179,886	704,464	.....	.....	.....	.....1,534,833	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	04/10/2012	04/12/2019	.....	.....8,400,000	1.5958 (USD LIBOR 3M)	.....	.....	.....21,832	1,559	.....	.....1,559	(12,657)	.....	.....	.....	.....56,091	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	07/07/2011	07/11/2031	.....	.....13,100,000	USD LIBOR 3M (0.2895)	.....	.....	.....(188,856)	(2,434,872)	.....	.....(2,434,872)	(56,379)	.....	.....	.....	.....245,414	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/24/2011	08/26/2018	.....	.....8,200,000	1.8607 (USD LIBOR 3M)	.....	.....	.....33,155	36,376	.....	.....36,376	(30,284)	.....	.....	.....	.....44,085	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	04/20/2012	04/24/2022	.....	.....9,200,000	2.0828 (USD LIBOR 3M)	.....	.....	.....46,587	59,582	.....	.....59,582	24,718	.....	.....	.....	.....100,982	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	08/26/2015	08/28/2045	.....	.....8,000,000	2.6575 (USD LIBOR 3M)	.....	.....	.....64,320	204,932	.....	.....204,932	89,839	.....	.....	.....	.....212,342	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015	11/09/2017	.....	.....10,000,000	USD LIBOR 3M (0.3114)	.....	.....	.....7,276	15,054	.....	.....15,054	(5,282)	.....	.....	.....	.....30,068	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/12/2015	11/16/2025	.....	.....106,000,000	2.2215 (USD LIBOR 3M)	.....	.....	.....622,372	204,301	.....	.....204,301	703,171	.....	.....	.....	.....1,534,833	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	07/06/2016	07/08/2026	.....	.....50,000,000	1.331 (USD LIBOR 3M)	.....	.....	.....64,566	(3,690,971)	.....	.....(3,690,971)	526,476	.....	.....	.....	.....751,141	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/05/2015	11/09/2025	.....	.....78,000,000	2.1215 (USD LIBOR 3M)	.....	.....	.....416,710	(444,198)	.....	.....(444,198)	547,219	.....	.....	.....	.....1,128,113	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	07/06/2016	07/08/2026	.....	.....50,000,000	1.3305 (USD LIBOR 3M)	.....	.....	.....64,441	(3,693,022)	.....	.....(3,693,022)	526,576	.....	.....	.....	.....751,141	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	09/02/2016	09/06/2026	.....	.....50,000,000	1.502 (USD LIBOR 3M)	.....	.....	.....108,373	(3,074,188)	.....	.....(3,074,188)	500,544	.....	.....	.....	.....757,949	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

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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
		Sched ule / Exhibit Identifi er	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	C o d e	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)
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated																						
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	09/02/2016	09/06/2026	.....	...50,000,000	1.506 (USD LIBOR 3M)	.....	.....	...109,373	(3,057,513)	...	(3,057,513)	499,756	.....	.....	.....	.....757,949	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	10/20/2016	10/24/2031	.....	...30,000,000	USD LIBOR 3M (1.04344)	.....	.....	...(106,870)	2,323,559	...	2,323,559	(340,496)	.....	.....	.....	.....567,746	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2046	.....	...56,000,000	2.3995 (USD LIBOR 3M)	.....	.....	...378,647	(1,585,879)	...	(1,585,879)	658,515	.....	.....	.....	.....1,518,068	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2036	.....	...68,000,000	2.3205 (USD LIBOR 3M)	.....	.....	...432,926	(1,860,759)	...	(1,860,759)	703,213	.....	.....	.....	.....1,497,122	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2026	.....	...100,000,000	USD LIBOR 3M (0.90206)	.....	.....	...(486,155)	1,952,795	...	1,952,795	(805,049)	.....	.....	.....	.....1,531,406	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2021	.....	...144,000,000	USD LIBOR 3M (0.90206)	.....	.....	...(396,224)	1,880,210	...	1,880,210	(562,819)	.....	.....	.....	.....1,506,518	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2019	.....	...44,000,000	1.3305 (USD LIBOR 3M)	.....	.....	...62,328	(345,177)	...	(345,177)	52,685	.....	.....	.....	.....339,067	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2023	.....	...36,000,000	1.7995 (USD LIBOR 3M)	.....	.....	...135,416	(576,045)	...	(576,045)	229,912	.....	.....	.....	.....454,588	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2018	.....	...14,000,000	USD LIBOR 3M (0.90206)	.....	.....	...(8,422)	65,971	...	65,971	510	.....	.....	.....	.....82,092	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2026	.....	...139,000,000	USD LIBOR 3M (0.90206)	.....	.....	...(671,238)	2,791,092	...	2,791,092	...(1,122,550)	.....	.....	.....	.....2,128,655	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2031	.....	...300,000,000	USD LIBOR 3M (0.90206)	.....	.....	..(1,764,466)	7,170,400	...	7,170,400	...(3,007,661)	.....	.....	.....	.....5,688,850	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2036	.....	...68,000,000	2.4305 (USD LIBOR 3M)	.....	.....	...470,318	(701,536)	...	(701,536)	688,120	.....	.....	.....	.....1,497,333	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2031	.....	...332,000,000	USD LIBOR 3M (0.91122)	.....	.....	..(2,169,267)	2,637,774	...	2,637,774	...(3,205,670)	.....	.....	.....	.....6,296,860	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2026	.....	...139,000,000	USD LIBOR 3M (0.91122)	.....	.....	...(786,592)	830,241	...	830,241	...(1,036,440)	.....	.....	.....	.....2,129,276	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2046	.....	...56,000,000	2.5135 (USD LIBOR 3M)	.....	.....	...410,560	(253,924)	...	(253,924)	654,727	.....	.....	.....	.....1,518,209	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2026	.....	...100,000,000	USD LIBOR 3M (0.91122)	.....	.....	...(540,394)	1,030,286	...	1,030,286	(765,582)	.....	.....	.....	.....1,531,854	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/16/2016	11/18/2023	.....	...22,000,000	USD LIBOR 3M (0.90872)	.....	.....	...(98,012)	168,896	...	168,896	(127,403)	.....	.....	.....	.....278,042	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/17/2016	11/21/2026	.....	...67,000,000	USD LIBOR 3M (0.91122)	.....	.....	...(364,069)	674,466	...	674,466	(512,827)	.....	.....	.....	.....1,027,091	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/28/2016	11/30/2021	.....	...22,000,000	1.818 (USD LIBOR 3M)	.....	.....	...84,747	(86,680)	...	(86,680)	64,141	.....	.....	.....	.....231,312	.....	001.....
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/28/2016	11/30/2031	.....	...14,000,000	2.3635 (USD LIBOR 3M)	.....	.....	...92,115	(95,551)	...	(95,551)	133,966	.....	.....	.....	.....265,884	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Market Risk Capital Hedge.....	D 1-1..	Interest.....	CME.....	SNZ2OJLFK8MNNCLQOF39..	11/03/2016	11/07/2026	.....	...100,000,000	USD LIBOR 3M (1.034)	.....	.....	...(322,817)	4,673,496	...	4,673,496	(931,567)	.....	.....	.....	.....1,529,840	.....	001.....

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, 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	Cod e	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)

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			18	19	20	21	22
														15	16	17					
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

Short Futures

Hedging Other

QE07	0000ESU7	50	6,071,687	S&P 500 MINI Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2017	..2,428.6748	..2,420.9000	(2,250)	.....	.....	.....19,437	19,437	230,425	1	50	
	0000ESU7	9.967	1,210,025,629	S&P 500 MINI Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2017	..2,428.0639	..2,420.9000	(548,418)	.....	.....	.....3,570,114	3,570,114	45,933,330	1	50	
	0000ESU7	5	606,860	S&P 500 MINI Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index	09/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2017	..2,427.4407	..2,420.9000	(225)	.....	.....	.....1,635	1,635	23,045	1	50	
	0000FAU7	10	1,736,534	S&P 400 E-MINI Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2017	..1,736.5338	..1,746.1000	(1,200)	.....	.....	.....(9,566)	(9,566)	67,625	1	100	
	0000FAU7	2.039	..354,311,573	S&P 400 E-MINI Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2017	..1,737.6732	..1,746.1000	(292,493)	.....	.....	....(1,718,217)	(1,718,217)	...13,788,375	1	100	
	0000MFU7	33	3,135,573	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2017	ICE.....	5493004R83R1LVX2IL36....	06/15/2017	..1,900.3475	..1,889.6000	(2,475)	.....	.....	.....17,733	17,733	120,265	1	50	
	0000MFU7	6.003	..570,240,111	MSCI EAFE MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2017	ICE.....	5493004R83R1LVX2IL36....	06/15/2017	..1,899.8504	..1,889.6000	(438,193)	.....	.....	.....3,076,671	3,076,671	21,877,235	1	50	
	0000RRU7	9	627,704	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2017	ICE.....	5493004R83R1LVX2IL36....	06/15/2017	..1,394.8979	..1,414.3000	1,665	.....	.....	.....(8,731)	(8,731)	31,750	1	50	
	0000RRU7	1.404	...98,058,523	RUSSELL 2000 MINI INDEX Futures Contract	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2017	ICE.....	5493004R83R1LVX2IL36....	06/15/2017	..1,396.8451	..1,414.3000	265,827	.....	.....	....(1,225,337)	(1,225,337)	4,953,050	1	50	
	0000TUU7	3	600,000	US 2 YR TREASURY NT Futures Contract	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate	09/15/2017	CBT.....	549300EX04Q2QBFQTQ27	06/15/2017	108.1894	108.0500	281	.....	.....	.....837	837	900	2	2,000	
13429999. Total-Short Futures-Hedging Other.....													(1,017,481)	0	0	0	0	3,724,576	3,724,576	...87,026,000	XXX	XXX
1389999. Total-Short Futures.....													(1,017,481)	0	0	0	0	3,724,576	3,724,576	...87,026,000	XXX	XXX
1409999. Total-Hedging Other.....													(1,017,481)	0	0	0	0	3,724,576	3,724,576	...87,026,000	XXX	XXX
1449999. TOTAL.....													(1,017,481)	0	0	0	0	3,724,576	3,724,576	...87,026,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	..102,207,850	(15,181,850)	...87,026,000
Total Net Cash Deposits.....	..102,207,850	(15,181,850)	...87,026,000

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

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	87,026,000	.....	.....87,026,000	267,773	(1,285,254)	267,773	87,026,000	87,026,000
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	88,133,461	71,381,902	.....	.....78,013,050	.....	.....0	1,014,304	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	57,788,000	84,015,942	(444,916)	85,311,674	(477,657)	27,046,017	1,419,557	1,419,557
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....	.....	.....(6,561,950)	0	(10,134,083)	0	2,022,140	0
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	115,694,900	125,131,981	(10,406,719)	124,065,480	(13,298,415)	0	6,402,041	5,432,403
Credit Suisse Intl.....	E58DKGMJYYJLN8C3868.	Y.....	Y.....	10,867,000	13,836,114	(3,743,489)	13,836,114	(4,762,103)	0	1,996,797	1,222,421
Goldman Sachs International Ltd.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	23,336,000	33,963,424	(9,804,359)	823,065	(9,804,359)	823,065	1,083,756	1,083,756
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....	.....(2,609,650)	0	(4,311,704)	0	725,568	0
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	46,097,000	48,019,695	(496,602)	1,426,093	(1,536,597)	0	1,332,353	1,332,353
Morgan Stanley Capital Services.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	.....	.....4,646,519	(61,429,314)	0	(61,429,314)	0	6,616,375	0
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	222,000	1,574,000	(727,200)	624,800	(930,313)	0	433,527	433,527
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	361,000	412,602	(95,701)	412,602	(95,701)	0	126,983	82,883
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	719,000	608,495	.....	.....608,495	.....	.....0	115,917	5,411
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	360,000	2,734,513	.....	.....2,374,513	.....	.....2,374,513	.....	.....0
0299999. Total NAIC 1 Designation.....				343,578,361	386,325,186	(96,319,901)	31,031,497	(106,780,246)	30,243,595	23,289,318	11,012,311
NAIC 2 Designation											
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	20,361,000	23,465,600	.....	.....3,104,600	19,127,212	0	1,530,229	1,530,229
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	10,168,500	10,778,066	(2,019,139)	0	10,778,066	(2,019,139)	971,672	0
0399999. Total NAIC 2 Designation.....				30,529,500	34,243,666	(2,019,139)	3,104,600	29,905,278	(2,019,139)	2,501,901	1,530,229
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	5,867,034	33,483,785	(25,615,312)	2,001,439	33,483,785	(25,615,312)	49,826,619	49,826,619
0999999. Gross Totals.....				379,974,895	541,078,637	(123,954,352)	123,163,536	454,678,398	(135,699,951)	162,643,838	149,395,159
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					541,078,637	(123,954,352)					

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFQTQ27...	Cash.....	Cash.....	900	900	900	.....	.....I.....
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39...	Cash.....	Cash.....	60,042,800	60,042,800	60,042,800	.....	.....I.....
Bank of America Corp - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	26,982,300	26,982,300	26,982,300	.....	.....I.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	8,960,000	8,960,000	8,960,000	.....	.....V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804.....	Cash.....	Cash.....	3,500,000	3,500,000	3,500,000	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	65,759,000	65,759,000	65,759,000	.....	.....V.....
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39...	Security.....	Toyota Motor Credit Corp Sr Nt.....	20,729,660	20,000,000	19,963,329	01/12/2022..	I.....
0199999. Totals.....				185,974,660	185,245,000	185,208,329	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	57,788,000	57,788,000	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76...	Cash.....	Cash.....	115,694,900	115,694,900	XXX	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYYJLN8C3868...	Cash.....	Cash.....	10,867,000	10,867,000	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	20,361,000	20,361,000	XXX	.....	.....V.....
Goldman Sachs International Ltd - OTC.....	W22LROWP2IHZNBB6K528....	Cash.....	Cash.....	23,336,000	23,336,000	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGGFU57RNE97....	Cash.....	Cash.....	46,097,000	46,097,000	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69....	Cash.....	Cash.....	10,168,500	10,168,500	XXX	.....	.....V.....
Royal Bank of Scotland PLC - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	222,000	222,000	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	361,000	361,000	XXX	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	719,000	719,000	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09....	Cash.....	Cash.....	360,000	360,000	XXX	.....	.....V.....
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39...	Cash.....	Cash.....	5,867,034	5,867,034	XXX	.....	.....V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3128MM U6 8 FHLMC Pool #G18604.....	2,890,269	2,871,769	XXX	06/15/2031..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	31307C LL 0 FHLMC Gold Pool #J23931.....	6,290,936	6,214,301	XXX	05/15/2038..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3136A7 K7 6 FNMA REMIC Ser 2012-92 CI EB.....	1,637,972	1,582,437	XXX	04/25/2037..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3136AC AA 9 FNMA REMIC Ser 2013-10 CI PA.....	3,130,114	3,316,343	XXX	02/25/2043..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3136AD XV 6 FNMA REMIC Ser 2013-26 CI NE.....	2,048,762	1,982,643	XXX	09/25/2039..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3136AJ 4J 2 FNMA REMIC Ser 2014-23 CI A.....	23,503,921	23,395,506	XXX	05/25/2044..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3136AP D3 3 FNR REMIC Ser 2015-55 CI VE.....	536,148	513,471	XXX	02/25/2030..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3136AT YS 7 FNMA REMIC Ser 2016-M9 CI A1.....	2,862,207	2,918,496	XXX	02/25/2026..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3137BB A9 1 FHLMC REMIC Ser 4337 CI BA.....	824,744	817,608	XXX	02/15/2046..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3137BC EH 7 FHLMC REMIC Ser 4369 CI AB.....	5,298,665	5,234,981	XXX	07/15/2044..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3137BC M5 4 FHLMC REMIC Ser 4363 CI BA.....	4,894,670	4,774,976	XXX	05/15/2047..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	3137BD XX 9 FHLMC Ser 4390 CI NY.....	8,194,074	8,021,845	XXX	06/15/2040..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	31398S RU 9 FNMA REMIC Ser 2010-143 CL AG.....	64,083	61,754	XXX	12/25/2038..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	36179R LP 2 GNMA Pool #MA3034.....	21,359,536	20,599,974	XXX	08/20/2045..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	38374H PY 0 GNMA Ser 2004-54 CI LG.....	4,597,361	4,248,013	XXX	07/20/2034..	V.....
0299999. Totals.....				379,974,895	378,395,551	XXX	XXX	XXX

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NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2				3	4	5	6	7
CUSIP Identification	Description				Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C.....				.....	4FM.....	502,169	676,582	07/25/2036.....
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser.....				.....	5FM.....	153,354	247,037	08/25/2036.....
362334 BQ 6	GSAA Home Equity TR RMBS Ser 2006-3 C1 A1.....				.....	5FM.....	7,702	12,824	03/25/2036.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....				.....	.....	.....663,225	936,443	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....				.....	.....	.....663,225	936,443	XXX
6299999	Total - Residential Mortgage-Backed Securities.....				.....	.....	.....663,225	936,443	XXX
6699999	Subtotal - Bonds.....				.....	.....	.....663,225	936,443	XXX
Cash Equivalents (Schedule E Part 2 Type)									
000000 00 0	Overnight Repos SEC LENDING ONLY.....				.....	.....	.....168,852,876	168,852,876	07/03/2017.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....				.....	.....	.....168,852,876	168,852,876	XXX
9999999	Totals.....				.....	.....	.....169,516,101	169,789,319	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(22,605,158) Book/Adjusted Carrying Value \$.....(22,624,838)
2. Average balance for the year: Fair Value \$.....163,142,973 Book/Adjusted Carrying Value \$.....163,419,176
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....676,582 NAIC 5: \$.....259,861 NAIC 6: \$.....0

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

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

General Interrogatories:

1. The 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

NATIONWIDE LIFE INSURANCE COMPANY
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								
Bank of America..... Charlotte, NC.....					481,312	362,582	525,148	XXX
Bank of New York Mellon..... New York, NY.....					6,900,538	5,198,816	5,252,721	XXX
JPMorgan Chase..... New York, NY.....					(113,182,160)	(102,875,270)	(94,938,917)	XXX
PNC..... Pittsburgh, PA.....					345,985	363,586	383,066	XXX
US Bank..... Minneapolis, MN.....					248,047	115,021	954,823	XXX
Wachovia..... Charlotte, NC.....					732,831	814,351	498,149	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....					219,647	261,553	276,231	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			190,300	192,296	211,478	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(104,063,500)	(95,567,065)	(86,837,301)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(104,063,500)	(95,567,065)	(86,837,301)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(104,063,500)	(95,567,065)	(86,837,301)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE