LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of September 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
(Name) (Area Code) (Telephone Number) (Extension)
STATACCT@NATIONWIDE.COM 877-669-5908
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. DAVID PATRICK LAPAUL	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 1 day of November 2017

Norma J. Perkins

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

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	30,787,668,819		30,787,668,819	30,154,284,687
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	1,429,367,441		1,429,367,441	1,042,206,066
3. Mortgage loans on real estate:				
3.1 First liens	7,461,555,565		7,461,555,565	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 $.....0 encumbrances)			0	
5. Cash ($.....(83,116,982)), cash equivalents ($.....0) and short-term investments ($.....248,714,674)	165,597,692		165,597,692	374,884,443
6. Contract loans (including $.....0 premium notes)	939,734,304	153,756	939,580,548	924,950,150
7. Derivatives	426,438,715		426,438,715	534,225,150
8. Other invested assets	468,487,308		468,487,308	359,728,377
9. Receivables for securities	7,858		7,858	213,670
10. Securities lending reinvested collateral assets	195,438,530		195,438,530	192,414,157
11. Aggregate write-ins for invested assets	166,958,362	0	166,958,362	193,552,046
12. Subtotals, cash and invested assets (Lines 1 to 11)	42,041,254,594	153,756	42,041,100,838	41,115,052,157
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	489,463,431	194	489,463,237	486,906,062
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	37,917,738	1,064,939	36,852,799	38,172,963
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	25,087,079		25,087,079	28,801,320
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,854,013		6,854,013	20,608,535
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	2,766,467		2,766,467	10,095,824
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	1,115,841,202	394,526,375	721,314,827	679,362,023
19. Guaranty funds receivable or on deposit	2,045,381		2,045,381	2,270,766
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates	2,673		2,673	(113)
23. Receivables from parent, subsidiaries and affiliates	9,076,601		9,076,601	3,735,099
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	260,442,016	140,099,507	120,342,509	183,580,035
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	43,990,751,195	535,844,771	43,454,906,424	42,568,584,671
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	98,532,861,240		98,532,861,240	90,776,290,684
28. Total (Lines 26 and 27)	142,523,612,435	535,844,771	141,987,767,664	133,344,875,355
DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables	166,958,362		166,958,362	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)	166,958,362	0	166,958,362	193,552,046
2501. Accrued fees and other assets	115,992,333		115,992,333	179,220,291
2502. Cash value of corporate owned insurance	1,542,639		1,542,639	1,542,639
2503. Deferred software costs	58,669,418	58,669,418	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	84,237,626	81,430,089	2,807,537	2,817,105
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	260,442,016	140,099,507	120,342,509	183,580,035

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....33,716,271,123 less $.....0 included in Line 6.3 (including $.....65,695,872 Modco Reserve)	33,716,271,123	32,803,624,235
2.	Aggregate reserve for accident and health contracts (including $....34,520,827 Modco Reserve)	45,546,766	53,886,719
3.	Liability for deposit-type contracts (including $.....400,944 Modco Reserve)	3,458,676,033	3,671,172,323
4.	Contract claims:		
	4.1 Life	57,573,715	62,605,220
	4.2 Accident and health	39,338,991	39,629,387
5.	Policyholders' dividends $.....37,230 and coupons $.....0 due and unpaid	37,230	
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....579,409 Modco)	47,477,633	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 $.....30,989 accident and health premiums	3,678,633	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 $.....1,414,573 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	1,414,573	4,232,285
	9.3 Other amounts payable on reinsurance, including $.....1,147,732 assumed and $.....151,699,346 ceded	152,847,078	157,972,943
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,369,486, accident and health $.....7,034,087 and deposit-type contract funds $.....5,140,861	17,544,434	18,111,779
11.	Commissions and expense allowances payable on reinsurance assumed	3,660,978	3,074,072
12.	General expenses due or accrued	41,483,904	39,398,327
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,673,883,805) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,768,312,276)	(1,798,340,268)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	9,969,095	11,136,027
15.1	Current federal and foreign income taxes, including $.....118,483,549 on realized capital gains (losses)	2,172,244	39,153,589
15.2	Net deferred tax liability		
16.	Unearned investment income	4,638,547	5,283,885
17.	Amounts withheld or retained by company as agent or trustee	1,925,186	3,775,243
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	52,701,323	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 $.....200,000,000 and interest thereon $.....12,041,168	212,041,168	303,260,706
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	356,188,050	349,737,071
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	83,571	41,627
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	39,635,810	38,612,966
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	426,982,484	434,239,221
	24.08 Derivatives	139,566,998	111,029,632
	24.09 Payable for securities	295,536,707	474,919,081
	24.10 Payable for securities lending	195,775,435	192,842,087
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	217,846,427	191,283,288
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,772,301,860	37,360,142,490
27.	From Separate Accounts statement	98,532,861,240	90,776,290,684
28.	Total liabilities (Lines 26 and 27)	136,305,163,100	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	0	0
35.	Unassigned funds (surplus)	4,015,772,511	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)	5,678,789,785	5,204,627,402
38.	Totals of Lines 29, 30 and 37	5,682,604,564	5,208,442,181
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	141,987,767,664	133,344,875,355

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	12,960,854	10,536,729
2502.	Loss recognition reserve	3,619,000	3,369,000
2503.	Reserve for escheat funds	36,022,488	32,765,305
2598.	Summary of remaining write-ins for Line 25 from overflow page	165,244,085	144,612,254
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	217,846,427	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.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	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	7,249,507,513	7,401,353,953	9,868,055,507
2. Considerations for supplementary contracts with life contingencies	465,568	1,893,855	2,404,236
3. Net investment income	1,489,356,282	1,367,277,319	1,848,572,540
4. Amortization of Interest Maintenance Reserve (IMR)	(2,007,093)	(652,918)	(1,495,266)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	47,707,355	55,457,141	70,087,849
7. Reserve adjustments on reinsurance ceded	(15,824,425)	(22,734,994)	(41,237,868)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,365,263,386	1,295,129,459	1,328,395,707
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	459,917,254	361,638,963	1,138,290,796
9. Totals (Lines 1 to 8.3)	10,594,385,840	10,459,362,778	14,213,073,501
10. Death benefits	361,128,418	361,922,952	476,443,514
11. Matured endowments (excluding guaranteed annual pure endowments)	1,982,297	1,440,548	1,799,265
12. Annuity benefits	1,231,475,706	1,156,332,795	1,583,650,240
13. Disability benefits and benefits under accident and health contracts	3,862,146	2,356,422	5,602,315
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	7,772,790,736	6,472,303,097	8,898,129,116
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	55,501,318	46,122,621	63,504,086
18. Payments on supplementary contracts with life contingencies	2,549,796	2,683,350	3,465,170
19. Increase in aggregate reserves for life and accident and health contracts	888,203,791	1,599,863,579	1,887,569,501
20. Totals (Lines 10 to 19)	10,317,494,208	9,643,025,364	12,920,163,207
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	503,782,178	517,003,564	670,030,893
22. Commissions and expense allowances on reinsurance assumed	8,125,044	9,631,754	12,452,590
23. General insurance expenses	228,797,359	206,862,346	277,399,525
24. Insurance taxes, licenses and fees, excluding federal income taxes	35,183,604	35,792,633	44,389,838
25. Increase in loading on deferred and uncollected premiums	(820,126)	134,187	(201,495)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,002,943,736)	(530,187,864)	(576,574,616)
27. Aggregate write-ins for deductions	(310,110,135)	(162,915,651)	(149,841,211)
28. Totals (Lines 20 to 27)	9,779,508,396	9,719,346,333	13,197,818,731
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	814,877,444	740,016,445	1,015,254,770
30. Dividends to policyholders	33,660,137	34,366,803	47,112,410
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	781,217,307	705,649,642	968,142,360
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(104,131,927)	(51,276,171)	(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)	885,349,234	756,925,813	1,028,772,219
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....14,752,353 (excluding taxes of $.....(1,783,829) transferred to the IMR)	(253,730,285)	(180,794,275)	(277,774,867)
35. Net income (Line 33 plus Line 34)	631,618,949	576,131,538	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)	631,618,949	576,131,538	750,997,352
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(36,574,702)	(149,756,565)	(61,624,842)	(149,411,510)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,337,990)	545,828	3,872,745
40. Change in net deferred income tax	(34,760,615)	(65,433,966)	4,775,672
41. Change in nonadmitted assets	35,509,346	147,562,329	71,786,224
42. Change in liability for reinsurance in unauthorized and certified companies	(41,944)	53,610	78,466
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(6,450,979)	(26,941,833)	(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	(617,819)	(638,249)	(591,364)
54. Net change in capital and surplus (Lines 37 through 53)	474,162,383	569,654,415	641,920,590
55. Capital and surplus as of statement date (Lines 36 + 54)	5,682,604,564	5,136,176,006	5,208,442,181
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	459,917,254	361,638,963	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)	459,917,254	361,638,963	1,138,290,796
2701. Reserve adjustments on reinsurance assumed	(360,840,092)	(173,350,696)	(240,218,990)
2702. Change in contingency reserve	38,547,448	27,978	74,558,656
2703. Net investment earnings on funds withheld by ceding company	15,075,654	13,291,683	18,127,708
2798. Summary of remaining write-ins for Line 27 from overflow page	(2,893,145)	(2,884,616)	(2,308,585)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(310,110,135)	(162,915,651)	(149,841,211)
5301. Adjustment to initial commision and expense allowance	(608,250)	(638,249)	(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)	(617,819)	(638,249)	(591,364)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	7,259,579,593	7,424,431,738	9,915,081,612
2.	Net investment income	1,519,705,969	1,280,477,824	1,860,319,643
3.	Miscellaneous income	1,863,530,396	1,769,114,696	2,571,838,758
4.	Total (Lines 1 through 3)	10,642,815,958	10,474,024,258	14,347,240,013
5.	Benefit and loss related payments	9,422,759,408	8,085,314,023	11,093,675,467
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,032,971,728)	(509,250,349)	(599,362,684)
7.	Commissions, expenses paid and aggregate write-ins for deductions	464,637,908	636,311,971	887,601,453
8.	Dividends paid to policyholders	34,851,215	35,929,327	49,355,905
9.	Federal and foreign income taxes paid (recovered) net of $.....6,677,502 tax on capital gains (losses)	(54,182,058)	68,385,137	20,921,099
10.	Total (Lines 5 through 9)	8,835,094,745	8,316,690,109	11,452,191,240
11.	Net cash from operations (Line 4 minus Line 10)	1,807,721,213	2,157,334,149	2,895,048,773
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,872,097,554	2,152,220,058	3,208,147,016
	12.2 Stocks		14,724,760	15,320,519
	12.3 Mortgage loans	445,106,428	478,851,003	700,682,091
	12.4 Real estate			
	12.5 Other invested assets	44,309,651	8,420,530	62,185,977
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,058,932	5,095,928	2,397,773
	12.7 Miscellaneous proceeds	137,147,420	202,185,756	119,515,420
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,499,719,985	2,861,498,035	4,108,248,796
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,392,544,905	3,510,272,828	4,782,554,408
	13.2 Stocks	460,761,493	90,945,100	391,264,000
	13.3 Mortgage loans	570,748,068	785,433,180	1,144,327,159
	13.4 Real estate			
	13.5 Other invested assets	191,378,464	146,516,500	240,207,137
	13.6 Miscellaneous applications	630,613,465	321,440,396	331,518,085
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,246,046,395	4,854,608,004	6,889,870,789
14.	Net increase or (decrease) in contract loans and premium notes	14,613,929	(11,512,520)	(15,660,919)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,760,940,339)	(1,981,597,449)	(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	(91,219,538)	(63,150,061)	(100,045,585)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(212,496,290)	36,052,272	101,768,008
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	47,648,203	(1,515,985)	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)	(256,067,625)	(28,613,774)	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)	(209,286,751)	147,122,926	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)	165,597,692	328,835,154	374,884,443

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

20.0001	Exchange of bond investments	136,121,069	286,012,545	534,218,908
20.0002	Intercompany transfer of securities	37,426,075		
20.0003	Tax credit commitment liabilities	18,470,355	17,857,351	1,131,915
20.0004	Exchange of bond investment to equity investment	10,367,696		
20.0005	Capitalized interest on mortgage loans	1,409,203	260,975	450,509
20.0006	Capitalized interest on bonds	1,199,381	1,230,958	1,708,486
20.0007	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	522,028,348	499,097,963	688,664,163
3. Ordinary individual annuities	3,649,063,603	4,001,206,950	5,342,760,741
4. Credit life (group and individual)			
5. Group life insurance	693,194,578	433,200,329	571,219,365
6. Group annuities	2,815,957,684	2,877,209,046	3,816,442,311
7. A&H - group	182,011,773	222,254,790	266,844,255
8. A&H - credit (group and individual)			
9. A&H - other	5,242,637	6,103,810	8,482,276
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	7,867,498,623	8,039,072,888	10,694,413,111
12. Deposit-type contracts	47,500,000	129,450,000	169,450,000
13. Total	7,914,998,623	8,168,522,888	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 $150,545,422 and $96,853,715 as of September 30, 2017 and December 31, 2016, respectively, and also reduced the admitted deferred tax assets (DTA) by $22,581,813 and $14,528,057 as of September 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 September 30, 2017 and December 31, 2016, and which also allowed the Company to admit additional DTA of $8,400,000 as of September 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
	Net Income					
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 631,618,949	$ 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	$ 631,618,949	$ 750,997,352
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 5,682,604,564	$ 5,208,442,181
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle	52	2	8	(150,545,422)	(96,853,715)
	Subsidiary valuation -- Eagle impact on DTA admittance	52	2	18.2	(22,581,813)	(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	8,400,000	8,400,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,791,331,799	$ 5,255,423,953

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 nine months ended September 30, 2017 related to the purchase of Jefferson National was $9,448,403. 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.

NOTES TO THE FINANCIAL STATEMENTS

C. Assumption Reinsurance

Not applicable.

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
75970JAB2	$ 2,750,150	$ 2,284,736	$ 465,414	$ 2,284,736	$ 1,033,182	Q3 '17
Total			$ 465,414			

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	$ (4,076,287)
2.	12 Months or Longer	$ (37,981,402)

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

1.	Less than 12 Months	$ 542,472,914
2.	12 Months or Longer	$ 318,394,649

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. Not applicable.

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	26	-
(2) Aggregate Amount of Investment Income	$ 8,559,159	$ -

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.

During the nine months ended September 30, 2017, the Company made capital contributions of $250,000,000 to Nationwide Life and Annuity Insurance Company. On October 25, 2017, the Company made an additional capital contribution of $75,000,000 to Nationwide Life and Annuity Insurance Company.

On November 10, 2017, the Company received a dividend of $88,000,000 from Eagle, which was declared on September 25, 2017. The dividend receivable has been recorded in Investment Income Due and Accrued on the September 30, 2017 statutory statement of admitted assets.

On August 10, 2017, the Company received a dividend of $60,000,000 from Eagle, which was declared on June 26, 2017.

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 September 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 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 46,845,700	$ 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 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 46,845,700	$ 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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,650,178,175	$ 2,614,363,073	$ 2,112,094,922
2 Current Year General Account Total Collateral Pledged	$ 2,650,178,175	$ 2,614,363,073	$ 2,112,094,922
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 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,734,369,016	$ 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	$ 2,112,094,922	$ 2,112,094,922	$ -	$ 2,112,094,922
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,112,094,922	$ 2,112,094,922	$ -	$ 2,112,094,922

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 September 30, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Special revenues	$ -	$ 955,740	$ -	$ 955,740
Industrial and miscellaneous	-	3,003,529	8,113,163	11,116,692
Total Bonds	$ -	$ 3,959,269	$ 8,113,163	$ 12,072,432
Common stocks	9,694,771	71,845,700	8,974,813	90,515,284
Separate account assets[1]	95,432,899,313	2,263,938,381	536,346,434	98,233,184,128
Derivative assets	-	60,703,888	298,644,925	359,348,813
Total Assets at Fair Value	$ 95,442,594,084	$ 2,400,447,238	$ 852,079,335	$ 98,695,120,657
Liabilities at Fair Value				
Derivative liabilities	$ -	$ 101,339,461	$ -	$ 101,339,461
Total Liabilities at Fair Value	$ -	$ 101,339,461	$ -	$ 101,339,461

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

The following table presents the rollforward of Level 3 assets held at fair value during the period ended September 30, 2017:

	Beginning Balance at 6/30/2017	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 9/30/2017
Assets at Fair Value										
Industrial and miscellaneous	$11,952,498	$-	$-	$-	$305,748	$-	$-	$(8,432,855)	$4,287,772	$8,113,163
Total Bonds	$11,952,498	$-	$-	$-	$305,748	$-	$-	$(8,432,855)	$4,287,772	$8,113,163
Common stocks	$8,906,204	$-	$-	$-	$68,609	$-	$-	$-	$-	$8,974,813
Separate account assets	$520,766,577	$-	$-	$-	$15,579,857	$-	$-	$-	$-	$536,346,434
Derivative assets	$313,667,811	$-	$-	$1,398,771	$(15,170,440)	$1,713,400	$-	$(2,964,617)	$-	$298,644,925
Total Assets at Fair Value	$855,293,090	$-	$-	$1,398,771	$783,774	$1,713,400	$-	$(11,397,472)	$4,287,772	$852,079,335

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$32,505,862,547	$30,775,596,387	$1,013,973,674	$30,400,314,763	$1,091,574,110	$-
Stocks	1,338,852,157	1,338,852,157	-	-	1,338,852,157	-
Mortgage loans, net of allowance	7,530,065,238	7,461,555,565	-	-	7,530,065,238	-
Short-term investments	248,714,674	248,714,674	4,833,767	243,880,907	-	-
Derivative assets	65,135,248	67,089,902	-	65,135,248	-	-
Policy loans	939,580,548	939,580,548	-	-	939,580,548	-
Separate account assets	317,721,804	299,677,112	3,142,383	314,579,421	-	-
Securities lending collateral assets	195,166,333	195,438,530	194,516,377	649,956	-	-
Total Assets	$43,141,098,549	$41,326,504,875	$1,216,466,201	$31,024,560,295	$10,900,072,053	$-
Liabilities						
Derivative liabilities	$51,875,244	$38,227,537	$-	$51,875,244	$-	$-
Investment Contracts	22,164,879,727	24,050,666,616	-	-	22,164,879,727	-
Total Liabilities	$22,216,754,971	$24,088,894,153	$-	$51,875,244	$22,164,879,727	$-

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 November 10, 2017 for the statutory statement issued on November 13, 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 November 10, 2017 for the statutory statement issued on November 13, 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.

NOTES TO THE FINANCIAL STATEMENTS

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 [X] No [ ]

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

Ownership of Victoria National Insurance Company transferred from Victoria Fire & Casualty Company to Nationwide Mutual Insurance Company by way of a dividend of Victoria National's capital stock to Nationwide Mutual effective September 28, 2017

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	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 [X]

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 [X]

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 151,383,249

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 10,714,285	$ 10,714,285
14.22	Preferred Stock	0	0
14.23	Common Stock	969,521,706	1,338,852,157
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	268,716,282	261,017,589
14.26	All Other	95,133,138	102,932,390
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,344,085,411	$ 1,713,516,421
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 195,166,333

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 195,438,530

16.3 Total payable for securities lending reported on the liability page: $ 195,775,435

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

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

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

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

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

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

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

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

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

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 [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 7,447,699,536
1.14	Total mortgages in good standing	$ 7,447,699,536
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 9,907,882
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)	$ 7,461,555,565
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	281.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	33.0

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	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
A&H Non-Affiliates								
88340	59-2859797	06/01/2017	Hannover Life Reassurance Company of America	FL	OTH/G	Authorized		
88340	59-2859797	06/01/2017	Hannover Life Reassurance Company of America	FL	CO/G	Authorized		
42374	74-2195939	07/01/2017	Houston Casualty Company	TX	OTH/G	Unauthorized		
00000	AA-1126033	04/01/2017	Lloyd Syndicate 0033	GBR	CO/G	Authorized		
00000	AA-1126457	04/01/2017	Lloyd Syndicate 0457	GBR	CO/G	Authorized		
00000	AA-1126510	04/01/2017	Lloyd Syndicate 0510	GBR	CO/G	Authorized		
00000	AA-1127200	04/01/2017	Lloyd Syndicate 1200	GBR	CO/G	Authorized		
00000	AA-1127206	04/01/2017	Lloyd Syndicate 1206	GBR	CO/G	Authorized		
00000	AA-1127861	04/01/2017	Lloyd Syndicate 1861	GBR	CO/G	Authorized		
00000	AA-1128001	04/01/2017	Lloyd Syndicate 2001	GBR	CO/G	Authorized		
00000	AA-1120104	04/01/2017	Lloyd Syndicate 2012	GBR	CO/G	Authorized		
00000	AA-1128488	04/01/2017	Lloyd Syndicate 2488	GBR	CO/G	Authorized		
00000	AA-1128987	04/01/2017	Lloyd Syndicate 2987	GBR	CO/G	Authorized		
00000	AA-1120055	04/01/2017	Lloyd Syndicate 3623	GBR	CO/G	Authorized		
00000	AA-1120075	04/01/2017	Lloyd Syndicate 4020	GBR	CO/G	Authorized		
00000	AA-1126004	04/01/2017	Lloyd Syndicate 4444	GBR	CO/G	Authorized		
00000	AA-1126006	04/01/2017	Lloyd Syndicate 4472	GBR	CO/G	Authorized		
00000	AA-1126003	04/01/2017	Lloyd Syndicate 5000	GBR	CO/G	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

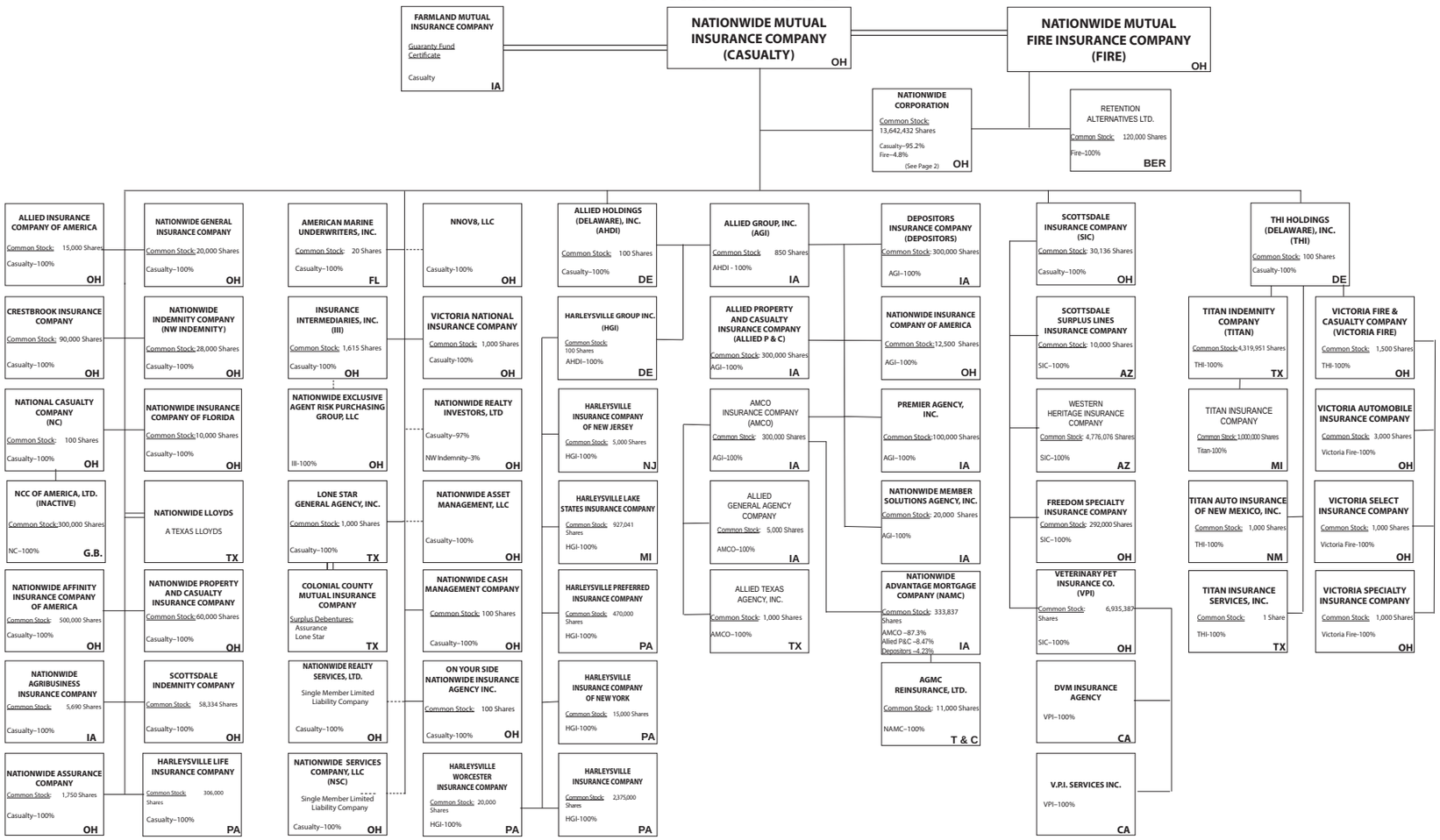
States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	5,753,891	2,653,765	442,400	72,266,423	81,116,479	
2. Alaska AK	L	148,636	956,108	909,159	6,279,744	8,293,647	
3. Arizona AZ	L	19,714,212	6,122,185	5,537,095	185,420,476	216,793,968	
4. Arkansas AR	L	2,144,083	2,443,017	848,580	47,789,892	53,225,572	
5. California CA	L	136,691,609	24,743,202	4,039,361	753,288,023	918,762,195	
6. Colorado CO	L	20,795,941	8,288,174	1,992,664	73,319,461	104,396,240	
7. Connecticut CT	L	4,978,141	15,460,247	404,764	114,740,350	135,583,502	
8. Delaware DE	L	111,482,922	2,694,615	518,200	17,481,575	132,177,312	
9. District of Columbia DC	L	586,331	785,855	276,068	7,424,217	9,072,471	
10. Florida FL	L	55,064,571	37,864,970	7,223,059	769,305,948	869,458,548	
11. Georgia GA	L	98,881,900	2,438,358	7,452,464	112,774,470	221,547,192	
12. Hawaii HI	L	2,126,322	6,934,436	16,599	23,889,154	32,966,511	
13. Idaho ID	L	812,337	1,003,334	621,051	30,546,840	32,983,562	
14. Illinois IL	L	40,863,627	13,379,479	10,854,334	225,025,772	290,123,212	
15. Indiana IN	L	7,163,174	3,472,618	5,255,758	90,587,541	106,479,091	
16. Iowa IA	L	18,822,858	3,187,836	2,068,323	61,277,888	85,356,905	
17. Kansas KS	L	2,802,435	2,571,408	3,341,187	42,281,394	50,996,424	
18. Kentucky KY	L	8,858,266	5,041,183	6,135,357	42,752,963	62,787,769	
19. Louisiana LA	L	5,386,675	764,409	1,539,530	88,188,977	95,879,591	
20. Maine ME	L	786,917	2,611,051	(56,413)	13,462,707	16,804,262	
21. Maryland MD	L	12,478,522	10,353,974	3,828,122	125,588,351	152,248,969	
22. Massachusetts MA	L	13,586,435	34,655,912	6,008,657	189,544,446	243,795,450	
23. Michigan MI	L	32,851,993	10,185,679	10,512,989	148,362,609	201,913,270	
24. Minnesota MN	L	216,634,732	5,559,292	4,505,920	60,211,633	286,911,577	
25. Mississippi MS	L	1,399,195	2,560,678	995,623	15,021,394	19,976,890	
26. Missouri MO	L	10,809,982	5,710,796	7,157,570	62,322,712	86,001,060	
27. Montana MT	L	434,206	652,174	90,038	8,868,330	10,044,748	
28. Nebraska NE	L	752,146	1,763,096	1,427,418	21,461,766	25,404,426	
29. Nevada NV	L	1,708,996	667,824	1,106,895	25,006,063	28,489,778	
30. New Hampshire NH	L	1,197,573	6,315,466	3,039,655	30,309,639	40,862,333	
31. New Jersey NJ	L	18,914,309	16,143,375	11,633,252	234,811,579	281,502,515	
32. New Mexico NM	L	377,960	653,917	337,115	14,311,097	15,680,089	
33. New York NY	L	111,247,458	41,594,231	7,747,771	597,486,178	758,075,638	
34. North Carolina NC	L	40,221,421	9,002,694	9,150,224	106,893,619	165,267,958	
35. North Dakota ND	L	26,983,470		89,231	14,288,482	41,361,183	
36. Ohio OH	L	37,283,578	16,486,547	18,123,734	385,744,386	457,638,245	47,500,000
37. Oklahoma OK	L	937,558	3,757,067	2,431,624	83,127,974	90,254,223	
38. Oregon OR	L	3,400,718	4,126,284	267,093	52,596,044	60,390,139	
39. Pennsylvania PA	L	32,615,501	30,770,718	11,297,842	274,440,350	349,124,411	
40. Rhode Island RI	L	2,232,779	1,678,360	(90,969)	21,373,021	25,193,191	
41. South Carolina SC	L	6,709,138	5,518,185	2,165,235	44,410,146	58,802,704	
42. South Dakota SD	L	580,358	790,725	1,057,089	5,771,959	8,200,131	
43. Tennessee TN	L	6,557,719	7,537,011	2,149,610	69,669,331	85,913,671	
44. Texas TX	L	48,526,036	17,580,232	9,583,183	326,630,712	402,320,163	
45. Utah UT	L	2,718,995	1,880,941	1,540,627	17,429,502	23,570,065	
46. Vermont VT	L	928,833	368,858	4,113,251	13,193,456	18,604,398	
47. Virginia VA	L	14,197,727	8,254,961	2,515,323	88,605,125	113,573,136	
48. Washington WA	L	2,164,373	10,134,783	3,212,994	92,996,919	108,509,069	
49. West Virginia WV	L	3,325,175	2,014,602	497,147	14,903,588	20,740,512	
50. Wisconsin WI	L	3,776,405	5,136,603	963,655	107,599,865	117,476,528	
51. Wyoming WY	L	785,462	565,574	277,171	4,025,457	5,653,664	
52. American Samoa AS	N	26,684				26,684	
53. Guam GU	L	975			4,300	5,275	
54. Puerto Rico PR	L	207,924	1,938,226		21,165,293	23,311,443	
55. US Virgin Islands VI	L	12,875		25,366	570,905	609,146	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	55,508			8,875	64,383	
58. Aggregate Other Alien OT	XXX	454,470	81,118	989	306,133	842,710	0
59. Subtotal	(a) 54	1,200,962,037	407,856,153	187,180,984	6,057,165,054	7,853,164,228	47,500,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	16,946,731			80	16,946,811	
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	2,894,154		26,480		2,920,634	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,220,802,922	407,856,153	187,207,464	6,057,165,134	7,873,031,673	47,500,000
96. Plus Reinsurance Assumed	XXX	6,851,228	5,739		19,428,896	26,285,863	
97. Totals (All Business)	XXX	1,227,654,150	407,861,892	187,207,464	6,076,594,030	7,899,317,536	47,500,000
98. Less Reinsurance Ceded	XXX	94,185,852	67,681	186,886,525	367,293,857	648,433,915	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,133,468,298	407,794,211	320,939	5,709,300,173	7,250,883,621	47,500,000
DETAILS OF WRITE-INS							
58001. Foreign - Other Alien	XXX	454,470	81,118	989	306,133	842,710	
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	454,470	81,118	989	306,133	842,710	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.

Q12

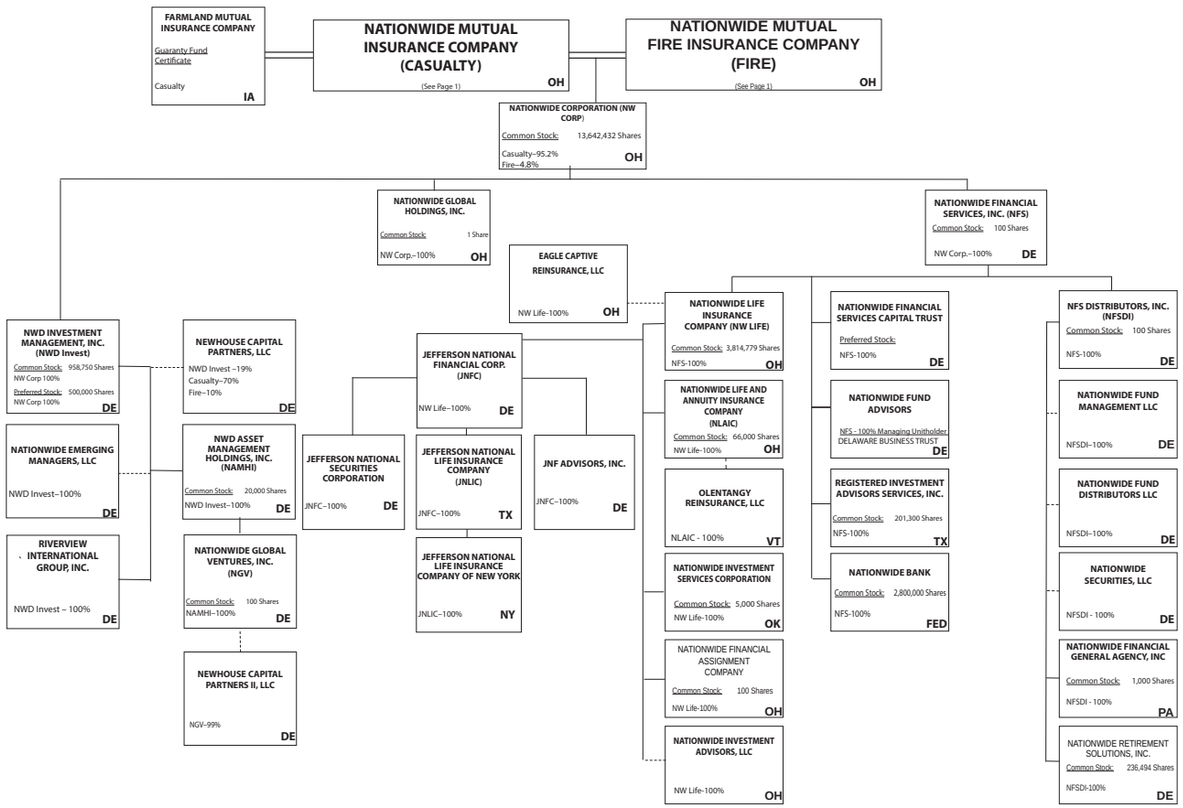
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

November 1, 2017

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	
			37-1865892..	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	5143069			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	5167113			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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
.....	.....	.....	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.....	.....
.....	.....	.....	46-4104813..	n/a.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....	.....	33-0096671..	4287694	.....	.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	.....N.....	.....
0140	Nationwide.....	15821...	47-4523959..	4890825	.....	.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	....100.000	Nationwide Mutual Insurance Company.....	.....N.....	.....
0140	Nationwide.....	.....	20-1945276..	4590590	.....	.....	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

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.....	.....	.....	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.....	.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	
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
Q13.6			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 Brooksedge, 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

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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	5167122			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-Belleview, 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		82-2957977	5167131			NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440	5167140			NW-Civita NLAIC, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	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	

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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	
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	5143078			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-Tysons, 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

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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
			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

Q13.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	
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	Nationwide Mutual 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	4613323			Zais Zephyr A4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	N	2

Q13.10

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid pension costs	74,271,038	71,463,501	2,807,537	2,817,105
2505. Disallowed interest maintenance reserve	9,966,588	9,966,588	0	
2597. Summary of remaining write-ins for Line 25	84,237,626	81,430,089	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	9,020,880	7,791,675
2505. Reserve for rate stabilizations	12,261,684	15,404,828
2506. Tax credit commitment liabilities	30,855,417	46,857,095
2507. Contingency reserve	113,106,104	74,558,656
2597. Summary of remaining write-ins for Line 25	165,244,085	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. Change in rate stabilization reserves	(3,143,145)	(2,884,616)	(2,708,585)
2705. Change in loss recognition reserves	250,000		400,000
2797. Summary of remaining write-ins for Line 27	(2,893,145)	(2,884,616)	(2,308,585)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,358,788,849	6,914,640,466
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	547,445,000	1,119,955,098
	2.2 Additional investment made after acquisition	23,303,068	24,372,061
3.	Capitalized deferred interest and other	1,409,203	450,509
4.	Accrual of discount	71,666	197,075
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(3,835,456)	308,235
7.	Deduct amounts received on disposals	445,106,428	700,682,091
8.	Deduct amortization of premium and mortgage interest points and commitment fees	363,745	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)	7,485,120,557	7,358,788,849
12.	Total valuation allowance	(23,565,001)	(20,195,449)
13.	Subtotal (Line 11 plus Line 12)	7,461,555,556	7,338,593,400
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,461,555,556	7,338,593,400

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	359,728,380	255,691,617
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	37,206,772	123,411,772
	2.2 Additional investment made after acquisition	135,701,340	117,927,280
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	6,770,963	(6,562,091)
6.	Total gain (loss) on disposals		2,588,177
7.	Deduct amounts received on disposals	44,309,650	62,185,977
8.	Deduct amortization of premium and depreciation	26,610,488	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)	468,487,317	359,728,380
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	468,487,317	359,728,380

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,196,490,730	29,487,047,234
2.	Cost of bonds and stocks acquired	4,038,544,971	5,710,415,565
3.	Accrual of discount	39,341,577	78,334,114
4.	Unrealized valuation increase (decrease)	(78,229,883)	(158,169,433)
5.	Total gain (loss) on disposals	5,792,977	(14,807,416)
6.	Deduct consideration for bonds and stocks disposed of	3,018,710,671	3,758,356,230
7.	Deduct amortization of premium	48,498,467	71,623,414
8.	Total foreign exchange change in book/adjusted carrying value	86,460,213	(48,443,055)
9.	Deduct current year's other-than-temporary impairment recognized	4,155,209	27,906,635
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,217,036,238	31,196,490,730
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	32,217,036,238	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)	16,649,936,859	546,415,710	596,119,208	(59,662,655)	16,676,845,136	16,649,936,859	16,540,570,706	16,293,945,643
2. NAIC 2 (a)	12,359,493,927	396,495,798	272,584,525	40,282,980	12,200,963,637	12,359,493,927	12,523,688,180	11,919,244,065
3. NAIC 3 (a)	1,195,495,199	65,283,796	129,611,670	57,908,757	1,253,069,656	1,195,495,199	1,189,076,082	1,346,460,056
4. NAIC 4 (a)	416,103,662	66,589,856	50,760,580	2,050,556	443,621,505	416,103,662	433,983,494	435,780,971
5. NAIC 5 (a)	95,376,225	432,761	870,255	(14,818,642)	101,856,989	95,376,225	80,120,089	105,085,910
6. NAIC 6 (a)	42,147,952	42,312	21,980,738	4,854,508	35,310,756	42,147,952	25,064,034	57,458,607
7. Total Bonds	30,758,553,824	1,075,260,233	1,071,926,976	30,615,504	30,711,667,679	30,758,553,824	30,792,502,585	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	30,758,553,824	1,075,260,233	1,071,926,976	30,615,504	30,711,667,679	30,758,553,824	30,792,502,585	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 $.....4,833,767; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	248,714,674	XXX	248,714,674	198,201	

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	17,361,063,124	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	17,541,902,895	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)	248,714,674	429,554,445
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	248,714,674	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	5,498,469
3.	Unrealized valuation increase/(decrease)	(49,590,972)
4.	Total gain (loss) on termination recognized	1,389,100
5.	Considerations received/(paid) on terminations	5,819,417
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(87,800,990)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	286,871,709
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	286,871,709

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)				(23,484,130)
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	(57,262,217)			
	3.14 Section 1, Column 18, prior year	4,649,554	(61,911,771)	(61,911,771)	
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	(57,262,217)			
	3.24 Section 1, Column 19, prior year	4,649,554	(61,911,771)	(61,911,771)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(248,189,136)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(248,189,136)	(248,189,136)		
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)				78,723,720
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				78,723,720

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

QSI05

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

NONE

	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

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	286,871,709	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	78,723,720	
3.	Total (Line 1 plus Line 2)		365,595,429
4.	Part D, Section 1, Column 5	505,162,428	
5.	Part D, Section 1, Column 6	(139,566,999)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	271,269,356	
8.	Part B, Section 1, Column 13	(7,877,010)	
9.	Total (Line 7 plus Line 8)		263,392,346
10.	Part D, Section 1, Column 8	424,484,186	
11.	Part D, Section 1, Column 9	(161,091,840)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	75,207,132	
14.	Part B, Section 1, Column 20	78,723,720	
15.	Part D, Section 1, Column 11	153,930,852	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired	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								
00-1102711	ONTARIO	CA		09/01/2017	3.960	5,800,000		10,488,000
00-1102714	ONTARIO	CA		09/01/2017	3.960	6,500,000		11,059,000
00-1102737	SAN FRANCISCO	CA		07/14/2017	3.500	55,000,000		126,495,722
00-1102740	MEMPHIS	TN		08/16/2017	3.900	14,500,000		20,428,780
00-1102742	LAWRENCE	KS		09/08/2017	4.090	15,000,000		23,563,421
00-1102743	CHICAGO	IL		07/21/2017	4.130	9,745,000		14,152,000
00-1102749	HOUSTON	TX		07/25/2017	3.680	42,000,000		61,128,319
00-1102755	AUSTIN	TX		07/20/2017	3.620	40,000,000		68,364,500
00-1102758	WOOD DALE	IL		09/01/2017	4.070	4,600,000		6,816,000
00-1102759	MOBILE	AL		08/08/2017	4.300	13,670,000		17,420,000
00-1102772	NORTHBROOK	IL		08/10/2017	3.780	16,000,000		23,538,732
00-1102782	LAS VEGAS	NV		09/14/2017	4.080	6,000,000		8,253,000
00-1102790	BETHESDA	MD		08/08/2017	3.800	20,000,000		31,199,688
00-1102795	GREENVILLE	SC		09/29/2017	3.810	21,500,000		48,815,000
00-1102801	SANTA MONICA	CA		09/29/2017	3.500	21,000,000		40,525,869
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	291,315,000	0	512,248,031
Mortgages in Good Standing - Mezzanine Loans								
99-0000054	KING OF PRUSSIA	PA		09/29/2016	12.000		686,417	95,150,000
99-0000055	CHARLESTON	SC		10/10/2016	11.000		11,081,635	156,800,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	11,768,052	251,950,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	291,315,000	11,768,052	764,198,031
3399999. Total Mortgages				XXX	XXX	291,315,000	11,768,052	764,198,031

QE02

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																	
00-1001135	MADISON	WI		12/20/2002	07/24/2017	2,551,402					0		2,504,881	2,504,881			0
00-1001203	NILES	IL		12/30/2002	09/13/2017	4,243,129					0		4,162,696	4,162,696			0
00-1002028	MADISON	WI		11/25/2003	07/24/2017	3,644,792					0		3,584,244	3,584,244			0
00-1100202	BALDWINSVILLE	NY		12/10/2003	08/29/2017	1,098,934					0		846,572	846,572			0
00-1100240	MARGATE	FL		03/03/2004	08/29/2017	10,096,465					0		9,929,580	9,929,580			0
00-1100347	VISALIA	CA		07/14/2004	08/25/2017	480,862					0		395,808	395,808			0
00-1100826	DUQUESNE	PA		06/03/2005	09/29/2017	1,841,498					0		1,756,795	1,756,795			0
00-1101224	DUQUESNE	PA		01/12/2007	09/29/2017	2,244,367					0		2,164,307	2,164,307			0
00-1101544	RANCHO DOMINGEZ	CA		10/02/2007	07/05/2017	4,365,151					0		4,282,754	4,282,754			0
00-1101558	ROCKLEDGE	FL		09/24/2007	08/16/2017	5,996,736					0		5,924,444	5,924,444			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
00-1101562	SALT LAKE CITY	UT		09/20/2007	09/15/2017	8,042,757					0		7,959,828	7,959,828			0
00-1101720	WEST BEND	WI		12/07/2010	08/10/2017	8,202,395					0		8,072,188	8,072,188			0
00-1101786	PITTSBURGH	PA		09/23/2011	07/13/2017	28,543,971					0		28,129,192	28,129,192			0
00-1101986	SAN ANTONIO	TX		07/03/2013	09/12/2017	24,803,834					0		24,564,578	24,564,578			0
00-1101991	MARGATE	FL		08/02/2013	08/29/2017	8,432,958					0		8,322,857	8,322,857			0
00-1102017	ORLANDO	FL		07/16/2013	08/01/2017	17,911,749		30,308			30,308		17,942,056	18,000,000		57,944	57,944
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997	08/31/2017	228,017					0		77,596	77,596			0
03-4000509	FAIRFIELD	OH		06/30/1997	07/10/2017	518,027					0		75,619	75,619			0
03-4000518	MARIETTA	GA		07/18/1997	08/04/2017	492,729					0		125,818	125,818			0
0199999. Total - Mortgages Closed by Repayment						133,739,775	0	30,308	0	0	30,308	0	130,821,813	130,879,757	0	57,944	57,944
Mortgages With Partial Repayments																	
00-1000030	PITTSBURGH	PA		11/16/1999		2,618,244					0		203,700	203,700			0
00-1000031	PITTSBURGH	PA		11/16/1999		765,642					0		92,815	92,815			0
00-1000032	PITTSBURGH	PA		09/20/1999		2,710,163					0		43,624	43,624			0
00-1000038	VISTA	CA		08/31/2000		2,015,760					0		120,153	120,153			0
00-1000171	CANTON	OH		08/15/2000		998,547					0		39,910	39,910			0
00-1000188	KEASBY	NJ		04/17/2000		2,428,210					0		162,003	162,003			0
00-1000593	KENILWORTH	NJ		08/08/2001		3,829,005					0		174,371	174,371			0
00-1000665	EDISON	NJ		07/06/2001		5,194,046					0		242,540	242,540			0
00-1000701	VILLANOVA	PA		12/17/2001		2,759,853					0		117,268	117,268			0
00-1000714	CLOSTER	NJ		11/08/2001		1,373,856					0		59,075	59,075			0
00-1000735	NEW CASTLE	IN		07/18/2002		1,436,353					0		52,905	52,905			0
00-1000774	FLINT	MI		12/20/2001		3,418,351					0		259,739	259,739			0
00-1000788	FT. PIERCE	FL		11/20/2001		611,604					0		47,808	47,808			0
00-1000818	LEECHBURG	PA		02/22/2002		3,538,710					0		144,492	144,492			0
00-1000819	BARBERTON	OH		12/21/2001		1,893,358					0		80,368	80,368			0
00-1000820	PITTSBURGH	PA		12/21/2001		871,674					0		37,000	37,000			0
00-1000821	LOWER BURRELL	PA		12/21/2001		981,141					0		41,647	41,647			0
00-1000822	CANAL FULTON	OH		12/21/2001		539,223					0		22,888	22,888			0
00-1000848	NEW ALBANY	OH		02/07/2002		2,070,899					0		84,741	84,741			0
00-1000858	BROOK PARK	OH		04/09/2002		1,595,698					0		163,808	163,808			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,582,010					0		64,596	64,596			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,171,051					0		41,350	41,350			0
00-1000914	CINCINNATI	OH		07/01/2002		1,188,612					0		48,160	48,160			0
00-1000926	MARIETTA	GA		12/23/2002		2,240,855					0		35,873	35,873			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		17,764,652					0		287,382	287,382			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		5,454,609					0		80,264	80,264			0
00-1000949	STOW	OH		05/30/2002		1,748,743					0		67,151	67,151			0
00-1000958	HOUSTON	TX		06/18/2002		1,653,968					0		26,742	26,742			0
00-1000964	COLUMBUS	OH		10/03/2002		1,529,043					0		54,302	54,302			0
00-1001017	STARKVILLE	MS		07/03/2002		1,221,640					0		19,476	19,476			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
00-1001038	ITHACA	NY		10/01/2002		5,014,796					0		41,692	41,692			0
00-1001042	RAVENNA	OH		06/27/2002		3,994,992					0		151,173	151,173			0
00-1001049	WAYNE	PA		10/24/2002		103,607					0		28,571	28,571			0
00-1001090	MASON	OH		12/20/2002		7,399,929					0		71,265	71,265			0
00-1001215	EDISON	NJ		12/17/2002		8,093,328					0		289,949	289,949			0
00-1001237	DALLAS	TX		11/20/2002		5,374,631					0		239,570	239,570			0
00-1001244	PITTSBURGH	PA		02/08/2005		15,346,041					0		186,692	186,692			0
00-1001260	PITTSBURGH	PA		03/05/2003		336,469					0		62,893	62,893			0
00-1001279	PITTSBURGH	PA		12/23/2003		4,352,495					0		128,716	128,716			0
00-1001283	GARLAND	TX		03/03/2003		1,701,291					0		57,634	57,634			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		2,075,686					0		36,552	36,552			0
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		605,493					0		81,161	81,161			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		2,825,652					0		92,116	92,116			0
00-1002014	KNOXVILLE	TN		07/28/2003		1,922,739					0		61,532	61,532			0
00-1002030	LA PALMA	CA		04/28/2003		8,686,003					0		139,352	139,352			0
00-1100012	PITTSBURGH	PA		05/13/2003		1,822,341					0		301,726	301,726			0
00-1100030	CHICAGO	IL		08/04/2003		523,796					0		77,684	77,684			0
00-1100036	MOORESVILLE	NC		08/05/2003		2,297,232					0		73,221	73,221			0
00-1100046	GLEN CARBON	IL		01/05/2004		2,284,831					0		31,700	31,700			0
00-1100047	SAINT LOUIS	MO		11/14/2003		5,038,443					0		68,405	68,405			0
00-1100067	JOHNSON CITY	TN		10/31/2003		1,809,251					0		55,492	55,492			0
00-1100068	BELLEVUE	TN		10/31/2003		2,213,953					0		67,905	67,905			0
00-1100080	GREENDALE	WI		09/02/2003		496,320					0		70,075	70,075			0
00-1100109	MILFORD	OH		09/23/2003		485,594					0		68,427	68,427			0
00-1100131	CONCORD	NH		09/30/2003		331,230					0		46,624	46,624			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		375,197					0		47,867	47,867			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		4,074,052					0		70,829	70,829			0
00-1100163	RESTON	VA		10/27/2003		3,411,382					0		103,111	103,111			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,973,751					0		50,260	50,260			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,917,196					0		57,140	57,140			0
00-1100195	HOUSTON	TX		11/21/2003		1,585,790					0		22,768	22,768			0
00-1100196	HOUSTON	TX		11/21/2003		1,619,459					0		23,251	23,251			0
00-1100197	HOUSTON	TX		11/21/2003		2,047,050					0		29,390	29,390			0
00-1100223	PITTSBURGH	PA		10/30/2003		2,486,761					0		74,179	74,179			0
00-1100233	ITHACA	NY		12/10/2003		529,570					0		4,465	4,465			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,580,591					0		46,575	46,575			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,769,476					0		65,681	65,681			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,729,775					0		23,395	23,395			0
00-1100296	CINCINNATI	OH		01/21/2004		2,494,166					0		72,425	72,425			0
00-1100339	PORTLAND	OR		03/22/2004		2,234,460					0		32,121	32,121			0
00-1100346	FARRAGUT	TN		05/04/2004		1,516,071					0		42,640	42,640			0
00-1100365	WENATCHEE	WA		08/09/2004		1,697,932					0		44,768	44,768			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
00-1100369	HIGHWOOD	IL		05/17/2004		2,777,781					0		35,410	35,410			0
00-1100371	ANDERSON	SC		12/21/2004		2,095,116					0		27,483	27,483			0
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		3,038,351					0		75,512	75,512			0
00-1100375	ALGONQUIN	IL		09/15/2004		1,114,490					0		97,262	97,262			0
00-1100403	BAKERSFIELD	CA		05/20/2004		110,715					0		3,150	3,150			0
00-1100406	EDISON	NJ		05/18/2004		3,252,681					0		91,461	91,461			0
00-1100414	BOURNE	MA		05/05/2004		2,715,819					0		51,226	51,226			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,767,296					0		49,034	49,034			0
00-1100421	PORT ORANGE	FL		09/16/2004		699,740					0		32,554	32,554			0
00-1100464	GAINESVILLE	FL		05/26/2004		5,474,944					0		82,501	82,501			0
00-1100475	ITHACA	NY		06/25/2004		2,669,413					0		21,219	21,219			0
00-1100487	HILLIARD	OH		01/06/2005		416,300					0		30,345	30,345			0
00-1100497	KENT	WA		08/23/2004		1,086,248					0		94,095	94,095			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,725,935					0		16,772	16,772			0
00-1100581	CHARLOTTE	NC		05/11/2005		6,959,608					0		109,164	109,164			0
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,116,359					0		14,235	14,235			0
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,275,109					0		29,010	29,010			0
00-1100601	DALLAS	TX		12/16/2004		1,786,852					0		22,784	22,784			0
00-1100602	HOUSTON	TX		12/16/2004		1,786,173					0		22,776	22,776			0
00-1100603	HOUSTON	TX		12/16/2004		1,164,403					0		14,847	14,847			0
00-1100640	MANHATTAN	KS		11/03/2004		1,238,611					0		31,304	31,304			0
00-1100649	KNOXVILLE	TN		11/04/2004		3,083,812					0		41,149	41,149			0
00-1100677	LAS VEGAS	NV		02/18/2005		4,215,887					0		54,526	54,526			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,377,579					0		12,979	12,979			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		5,427,993					0		136,146	136,146			0
00-1100697	CLEARFIELD	UT		01/28/2005		2,021,344					0		58,658	58,658			0
00-1100698	ALGONQUIN	IL		03/02/2005		6,511,684					0		85,778	85,778			0
00-1100717	FARMERS BRANCH	TX		12/16/2004		657,105					0		8,379	8,379			0
00-1100718	FARMERS BRANCH	TX		12/16/2004		651,105					0		8,302	8,302			0
00-1100720	HOUSTON	TX		12/16/2004		732,145					0		9,336	9,336			0
00-1100721	DALLAS	TX		12/16/2004		1,210,300					0		15,433	15,433			0
00-1100722	HOUSTON	TX		12/16/2004		917,641					0		11,701	11,701			0
00-1100723	WAUSAU	WI		03/28/2006		1,754,946					0		11,722	11,722			0
00-1100729	PHOENIX	AZ		03/30/2005		3,704,225					0		43,700	43,700			0
00-1100738	CHULA VISTA	CA		01/28/2005		1,131,102					0		18,702	18,702			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		3,895,055					0		73,231	73,231			0
00-1100773	SIMI VALLEY	CA		08/31/2005		4,844,459					0		112,062	112,062			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,787,430					0		50,557	50,557			0
00-1100796	TAMPA	FL		02/14/2006		901,738					0		97,532	97,532			0
00-1100806	RENO	NV		03/15/2005		7,277,309					0		96,320	96,320			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,502,813					0		56,103	56,103			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100822	LAS VEGAS	NV		06/07/2005		11,314,585					0		144,035	144,035			0
00-1100856	NAPLES	FL		06/30/2005		16,094,517					0		208,898	208,898			0
00-1100867	CARSON	CA		07/27/2005		3,156,071					0		40,713	40,713			0
00-1100868	REDMOND	WA		09/08/2006		20,392,790					0		223,713	223,713			0
00-1100877	FAIRFIELD	NJ		07/06/2005		8,457,547					0		108,113	108,113			0
00-1100916	NASHVILLE	TN		06/20/2006		3,726,906					0		42,180	42,180			0
00-1100917	W. BABYLON	NY		02/05/2008		4,080,936					0		36,121	36,121			0
00-1100918	IONIA	MI		08/16/2005		2,127,019					0		26,862	26,862			0
00-1100920	BEAVERTON	OR		08/09/2005		5,246,048					0		67,952	67,952			0
00-1100928	TAMPA	FL		09/01/2005		6,236,354					0		144,976	144,976			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,277,106					0		28,739	28,739			0
00-1100990	ROCKVILLE	MD		05/10/2006		4,029,739					0		47,407	47,407			0
00-1100992	SOUTHGATE	MI		10/14/2005		3,715,337					0		29,165	29,165			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		3,502,508					0		78,027	78,027			0
00-1101003	JACKSONVILLE	FL		10/12/2005		3,835,331					0		85,947	85,947			0
00-1101007	TAMPA	FL		12/08/2005		1,449,628					0		83,680	83,680			0
00-1101025	MANHATTAN	KS		12/08/2005		3,266,152					0		71,153	71,153			0
00-1101031	PLANO	TX		12/01/2005		3,910,763					0		227,283	227,283			0
00-1101041	GARDEN CITY	GA		04/28/2006		3,995,149					0		127,323	127,323			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		2,413,056					0		72,837	72,837			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		19,854,640					0		71,046	71,046			0
00-1101137	FRANKFORT	IL		04/23/2007		2,975,429					0		29,766	29,766			0
00-1101138	INDIAN TRAIL	NC		04/26/2006		2,559,185					0		46,786	46,786			0
00-1101152	CINCINNATI	OH		09/28/2006		1,802,505					0		83,446	83,446			0
00-1101157	MASPETH	NY		04/21/2006		1,221,140					0		25,386	25,386			0
00-1101173	VISTA	CA		05/31/2006		930,710					0		56,365	56,365			0
00-1101181	LAKE ST LOUIS	MO		06/29/2007		12,809,613					0		220,313	220,313			0
00-1101197	COLUMBUS	OH		02/06/2007		6,751,400					0		51,563	51,563			0
00-1101211	LAS VEGAS	NV		06/29/2006		3,046,944					0		32,726	32,726			0
00-1101214	MIAMI	FL		12/07/2006		10,485,425					0		106,849	106,849			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		4,449,119					0		92,621	92,621			0
00-1101244	CHANTILLY	VA		09/12/2006		10,485,000					0		58,031	58,031			0
00-1101309	BRANCHBURG	NJ		11/07/2006		3,671,074					0		43,284	43,284			0
00-1101414	LAKE ST LOUIS	MO		12/21/2007		2,695,975					0		46,223	46,223			0
00-1101419	AVON	MA		04/27/2007		625,813					0		25,505	25,505			0
00-1101427	MILWAUKEE	WI		10/31/2007		2,746,757					0		20,871	20,871			0
00-1101447	TAMPA	FL		06/29/2007		1,482,739					0		26,256	26,256			0
00-1101456	BURLINGTON	WA		05/14/2007		2,829,546					0		113,002	113,002			0
00-1101475	LONGWOOD	FL		12/27/2007		5,921,524					0		210,128	210,128			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		3,872,621					0		66,536	66,536			0
00-1101509	ITHACA	NY		07/31/2007		4,148,722					0		34,428	34,428			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,282,817					0		19,563	19,563			0

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	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
00-1101521	ATLANTA	GA		08/07/2007		10,253,009					0		64,075	64,075			0
00-1101525	AUSTIN	TX		07/18/2007		3,951,308					0		38,578	38,578			0
00-1101540	ORANGE	CA		08/29/2007		9,962,042					0		46,431	46,431			0
00-1101563	HICKORY	NC		10/19/2007		2,758,990					0		46,206	46,206			0
00-1101566	ADDISON	IL		10/18/2007		2,659,918					0		13,331	13,331			0
00-1101567	VARIOUS	PA		08/31/2007		12,022,206					0		439,676	439,676			0
00-1101568	VARIOUS	OH		08/31/2007		6,898,360					0		257,918	257,918			0
00-1101631	SAN DIEGO	CA		04/03/2008		3,799,345					0		24,231	24,231			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,676,122					0		40,802	40,802			0
00-1101637	PITTSBURGH	PA		04/22/2008		12,106,335					0		93,743	93,743			0
00-1101640	MOON TOWNSHIP	PA		07/24/2008		16,778,932					0		130,284	130,284			0
00-1101650	BEDFORD	OH		09/26/2008		8,153,916					0		231,825	231,825			0
00-1101672	HOUSTON	TX		02/19/2010		6,945,625					0		46,726	46,726			0
00-1101673	ADDISON	IL		02/19/2010		2,525,682					0		16,991	16,991			0
00-1101674	HANOVER	MD		02/19/2010		4,419,943					0		29,734	29,734			0
00-1101675	ALGONA	WA		02/19/2010		13,350,033					0		89,810	89,810			0
00-1101678	ADDISON	IL		02/19/2010		3,878,726					0		26,093	26,093			0
00-1101679	ATLANTA	GA		02/19/2010		11,004,756					0		74,033	74,033			0
00-1101680	HOUSTON	TX		02/19/2010		1,353,044					0		9,102	9,102			0
00-1101681	HOUSTON	TX		02/19/2010		2,255,073					0		15,171	15,171			0
00-1101682	BUFORD	GA		02/19/2010		2,074,667					0		13,957	13,957			0
00-1101686	PITTSBURGH	PA		03/26/2010		1,053,333					0		37,943	37,943			0
00-1101690	WEST VIEW	PA		06/10/2010		5,102,238					0		35,167	35,167			0
00-1101691	ALEXANDRIA	VA		06/18/2010		5,030,329					0		37,693	37,693			0
00-1101693	FT WRIGHT	KY		10/05/2010		7,254,673					0		37,413	37,413			0
00-1101695	KENT	WA		07/15/2010		3,927,436					0		89,733	89,733			0
00-1101699	BURLINGTON	KY		08/05/2010		8,327,159					0		66,774	66,774			0
00-1101700	HOUSTON	TX		09/01/2010		3,283,296					0		75,633	75,633			0
00-1101701	FAIRVIEW	OR		09/29/2010		11,659,665					0		65,241	65,241			0
00-1101702	CLINTON	UT		10/08/2010		9,178,013					0		141,164	141,164			0
00-1101703	GLENSHAW	PA		01/27/2011		11,388,981					0		136,014	136,014			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,146,035					0		43,039	43,039			0
00-1101719	LOVELAND	OH		12/13/2010		1,241,497					0		71,508	71,508			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,328,324					0		34,105	34,105			0
00-1101724	TORRANCE	CA		01/27/2011		4,122,290					0		93,260	93,260			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,266,667					0		17,277	17,277			0
00-1101726	COLUMBUS	OH	S	12/29/2010		16,871,012					0		125,942	125,942			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,931,256					0		33,441	33,441			0
00-1101728	COLUMBUS	OH	S	06/08/2011		1,695,184					0		84,902	84,902			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		35,280,486					0		240,908	240,908			0
00-1101736	SHAWNEE	KS		03/01/2011		3,299,460					0		39,418	39,418			0
00-1101738	FLORHAM PARK	NJ		06/02/2011		19,219,021					0		96,900	96,900			0

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	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
00-1101743	CHAPEL HILL	NC		11/15/2011		7,390,192					0		48,855	48,855			0
00-1101746	MESA	AZ		05/20/2011		2,578,200					0		36,788	36,788			0
00-1101747	IRVINE	CA		05/02/2011		6,880,308					0		142,763	142,763			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,753,096					0		13,347	13,347			0
00-1101751	WOOD DALE	IL		05/05/2011		4,159,584					0		29,214	29,214			0
00-1101753	HOUSTON	TX		06/29/2011		12,037,264					0		246,643	246,643			0
00-1101756	NASHVILLE	TN		07/20/2011		8,304,784					0		95,006	95,006			0
00-1101757	WOODINVILLE	WA		07/13/2011		5,206,479					0		42,870	42,870			0
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,435,266					0		13,049	13,049			0
00-1101760	WOOD DALE	IL		05/05/2011		2,375,224					0		25,666	25,666			0
00-1101761	WOOD DALE	IL		05/05/2011		4,801,222					0		33,720	33,720			0
00-1101762	WOOD DALE	IL		05/05/2011		3,650,698					0		25,640	25,640			0
00-1101763	CINCINNATI	OH		08/30/2011		14,111,183					0		106,071	106,071			0
00-1101765	CHICAGO	IL		08/31/2011		5,052,137					0		106,717	106,717			0
00-1101767	GREENFIELD	WI		09/12/2011		9,410,906					0		70,496	70,496			0
00-1101771	CINCINNATI	OH		07/27/2011		5,175,415					0		34,359	34,359			0
00-1101772	PARKER	CO		09/01/2011		14,586,626					0		77,874	77,874			0
00-1101776	ORANGE	CA		09/29/2011		5,004,131					0		112,193	112,193			0
00-1101779	GOODYEAR	AZ		08/30/2011		17,924,668					0		77,739	77,739			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		18,249,535					0		98,520	98,520			0
00-1101782	LAGUNA HILLS	CA		10/11/2011		9,306,324					0		73,436	73,436			0
00-1101783	MISSION VIEJO	CA		12/15/2011		4,417,153					0		34,152	34,152			0
00-1101784	SEATTLE	WA		09/30/2011		6,533,990					0		34,778	34,778			0
00-1101788	WEST CHESTER	PA		10/31/2011		7,215,323					0		58,550	58,550			0
00-1101789	LENEXA	KS		12/08/2011		7,357,087					0		84,355	84,355			0
00-1101792	LEXINGTON	KY		02/07/2012		3,891,447					0		43,401	43,401			0
00-1101794	RALEIGH	NC		11/21/2011		4,466,738					0		24,875	24,875			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,381,693					0		31,748	31,748			0
00-1101800	CHICAGO	IL		11/30/2011		16,469,683					0		88,527	88,527			0
00-1101802	COLUMBUS	OH	S	12/01/2011		10,829,729					0		126,116	126,116			0
00-1101803	HOUSTON	TX		11/16/2011		17,357,463					0		85,735	85,735			0
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,229,815					0		39,516	39,516			0
00-1101807	LAGRANGE	KY		12/14/2011		2,922,013					0		57,494	57,494			0
00-1101812	PLATTEVILLE	WI		01/25/2012		4,908,211					0		25,053	25,053			0
00-1101816	ATLANTA	GA		03/01/2012		43,898,829					0		361,337	361,337			0
00-1101817	OAKLAND	CA		06/27/2012		9,562,065					0		48,726	48,726			0
00-1101818	TEMPE	AZ		02/01/2012		28,000,000					0		121,992	121,992			0
00-1101819	HOUSTON	TX		03/29/2012		24,564,604					0		124,419	124,419			0
00-1101825	REISTERSTOWN	MD		06/01/2012		5,810,633					0		63,504	63,504			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,919,610					0		51,747	51,747			0
00-1101828	DYER	IN		04/05/2012		1,701,328					0		43,281	43,281			0

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	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
00-1101830	PITTSBURGH	PA		05/03/2012		4,079,840					0		45,336	45,336			0
00-1101831	COMMACK	NY		04/25/2012		4,189,540					0		49,810	49,810			0
00-1101832	CENTEREACH	NY		06/29/2012		14,665,903					0		123,741	123,741			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,565,398					0		40,530	40,530			0
00-1101838	ANN ARBOR	MI		04/27/2012		14,275,316					0		107,599	107,599			0
00-1101839	WASHINGTON	DC		09/17/2012		22,251,513					0		118,152	118,152			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,047,927					0		21,866	21,866			0
00-1101847	BRENTWOOD	TN		11/08/2012		7,944,563					0		56,911	56,911			0
00-1101848	CINCINNATI	OH		07/20/2012		19,458,866					0		169,829	169,829			0
00-1101852	OCEANSIDE	CA		06/28/2012		4,828,624					0		36,671	36,671			0
00-1101860	MILWAUKEE	WI		06/15/2012		9,557,122					0		111,092	111,092			0
00-1101861	REDMOND	WA		06/08/2012		22,017,333					0		160,596	160,596			0
00-1101863	MULLICA HILL	NJ		06/20/2012		4,394,744					0		48,874	48,874			0
00-1101865	COLUMBUS	OH		08/09/2012		6,581,595					0		45,317	45,317			0
00-1101869	IRVINE	CA		08/09/2012		26,878,201					0		155,151	155,151			0
00-1101870	PORTLAND	OR		09/25/2012		3,664,215					0		29,062	29,062			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,762,399					0		36,715	36,715			0
00-1101873	CINCINNATI	OH		08/23/2012		11,060,286					0		82,497	82,497			0
00-1101874	FT. THOMAS	KY		08/23/2012		7,823,129					0		58,352	58,352			0
00-1101875	GRANDVIEW	MO		07/25/2012		10,450,540					0		120,110	120,110			0
00-1101876	CARLSBAD	CA		06/22/2012		17,185,149					0		90,336	90,336			0
00-1101879	BOULDER	CO		08/01/2012		3,790,066					0		29,748	29,748			0
00-1101881	NASHVILLE	TN		09/10/2012		4,510,000					0		33,242	33,242			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,477,004					0		24,319	24,319			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,375,982					0		23,894	23,894			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,257,278					0		23,082	23,082			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		22,585,653					0		129,791	129,791			0
00-1101893	FORT WORTH	TX		10/01/2012		9,276,177					0		46,203	46,203			0
00-1101894	COLUMBUS	OH	S	11/13/2012		21,698,072					0		233,369	233,369			0
00-1101895	CHARLESTON	SC		11/13/2012		6,969,989					0		48,433	48,433			0
00-1101898	NEW YORK	NY		11/15/2012		27,855,377					0		149,803	149,803			0
00-1101899	NEW YORK	NY		11/15/2012		4,213,189					0		61,129	61,129			0
00-1101900	BELLEVUE	WA		12/06/2012		11,135,050					0		80,525	80,525			0
00-1101901	NASHVILLE	TN		03/14/2013		5,286,280					0		38,884	38,884			0
00-1101904	WOODLAND	CA		10/24/2012		6,267,569					0		49,697	49,697			0
00-1101906	CHICAGO	IL		04/01/2013		11,307,470					0		126,884	126,884			0
00-1101909	IRVINE	CA		11/30/2012		41,604,376					0		235,130	235,130			0
00-1101912	COLUMBUS	OH	S	12/19/2012		25,210,596					0		339,440	339,440			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,185,129					0		12,439	12,439			0
00-1101914	LOGAN	UT		11/13/2012		4,977,230					0		27,926	27,926			0
00-1101920	CHANDLER	AZ		12/20/2012		5,571,936					0		40,922	40,922			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		11,700,546					0		130,283	130,283			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101922	JUANITA	WA		02/07/2013		7,319,620					0		49,891	49,891			0
00-1101924	TUSTIN	CA		12/05/2012		20,072,296					0		115,514	115,514			0
00-1101927	BRICK	NJ		12/12/2012		21,279,182					0		121,223	121,223			0
00-1101928	ANAHEIM	CA		12/14/2012		29,598,259					0		169,105	169,105			0
00-1101929	IRVINE	CA		01/03/2013		3,458,797					0		39,028	39,028			0
00-1101930	KANSAS CITY	MO		02/05/2013		2,680,568					0		30,247	30,247			0
00-1101933	PITTSBURGH	PA		12/21/2012		5,983,934					0		44,049	44,049			0
00-1101934	SCOTTSDALE	AZ		05/01/2013		14,514,976		(9,154)			(9,154)		77,738	77,738			0
00-1101935	WASHINGTON	DC		03/14/2013		18,524,203					0		147,160	147,160			0
00-1101938	GRIMES	IA		03/27/2013		4,299,436					0		30,538	30,538			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		15,302,023					0		85,759	85,759			0
00-1101944	OMAHA	NE		03/07/2013		5,128,115					0		27,980	27,980			0
00-1101946	MCLEAN	VA		08/02/2013		9,845,156					0		54,766	54,766			0
00-1101949	COLUMBIA	SC		03/19/2013		15,314,114					0		72,314	72,314			0
00-1101950	KANSAS CITY	MO		03/04/2013		7,245,897					0		55,500	55,500			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,892,469					0		64,029	64,029			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		5,818,666					0		96,963	96,963			0
00-1101954	WEST DES MOINES	IA		04/24/2013		6,305,361					0		45,998	45,998			0
00-1101955	WASHINGTON	DC		04/15/2013		14,347,472		(4,203)			(4,203)		124,941	124,941			0
00-1101956	CHINO	CA		04/11/2013		5,851,378					0		62,025	62,025			0
00-1101957	CINCINNATI	OH		05/31/2013		17,510,344		3,010			3,010		127,923	127,923			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,645,285					0		64,199	64,199			0
00-1101959	SAN MATEO	CA		06/03/2013		7,051,545					0		36,271	36,271			0
00-1101960	OMAHA	NE		04/03/2013		3,548,354					0		26,527	26,527			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,254,853					0		30,412	30,412			0
00-1101964	BELLMORE	NY		04/24/2013		6,178,460					0		32,554	32,554			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,670,607					0		26,278	26,278			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,417,409					0		47,045	47,045			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,341,615					0		12,246	12,246			0
00-1101970	KNOXVILLE	TN		07/03/2013		10,253,397					0		70,566	70,566			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,562,939					0		53,942	53,942			0
00-1101972	CHAPEL HILL	NC		05/17/2013		6,192,263					0		64,333	64,333			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,651,197					0		54,876	54,876			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		22,784,679					0		324,564	324,564			0
00-1101977	ANN ARBOR	MI		07/01/2013		13,978,317					0		81,117	81,117			0
00-1101978	FREDERICK	MD		06/27/2013		29,202,948					0		147,703	147,703			0
00-1101979	SEATTLE	WA		08/01/2013		17,614,634					0		194,805	194,805			0
00-1101980	NASHVILLE	TN		07/02/2013		46,804,787					0		256,020	256,020			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,183,423					0		17,361	17,361			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,613,186					0		37,891	37,891			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,745,318					0		44,160	44,160			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101989	SALEM	OR		08/05/2013		13,119,851					0		73,528	73,528			0
00-1101990	LADY LAKE	FL		05/30/2013		21,258,760					0		124,799	124,799			0
00-1101993	ROCHESTER	MN		10/01/2013		26,400,129					0		138,218	138,218			0
00-1101994	TIGARD	OR		08/21/2013		7,822,995		8,635			8,635		60,748	60,748			0
00-1101995	MENLO PARK	CA		06/10/2013		27,848,025					0		169,568	169,568			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		6,558,265					0		48,630	48,630			0
00-1101997	LEXINGTON	KY		03/03/2014		12,432,700					0		90,084	90,084			0
00-1101998	WINSTON SALEM	NC		07/02/2013		10,047,437					0		56,113	56,113			0
00-1102000	NEW BEDFORD	MA		08/12/2013		10,282,525					0		59,185	59,185			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,496,202					0		49,067	49,067			0
00-1102003	JUPITER	FL		09/17/2013		15,704,579					0		77,947	77,947			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,050,875					0		76,015	76,015			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		11,563,102					0		125,493	125,493			0
00-1102009	AVON	OH		08/22/2013		32,309,453					0		196,326	196,326			0
00-1102010	MANSFIELD	TX		11/25/2013		5,391,698					0		55,460	55,460			0
00-1102011	MANSFIELD	TX		11/25/2013		23,364,026					0		240,327	240,327			0
00-1102013	TULSA	OK		09/25/2013		19,417,831					0		94,468	94,468			0
00-1102015	BOSTON	MA		07/30/2013		13,693,805					0		106,385	106,385			0
00-1102016	ANN ARBOR	MI		08/01/2013		6,619,865					0		72,153	72,153			0
00-1102021	EVANSTON	IL		09/09/2013		2,320,010					0		15,436	15,436			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,630,282					0		43,214	43,214			0
00-1102027	OWASSO	OK		10/10/2013		20,662,624					0		251,603	251,603			0
00-1102028	MOORE	OK		10/10/2013		16,162,334					0		196,804	196,804			0
00-1102029	BROKEN ARROW	OK		10/10/2013		9,682,443					0		117,901	117,901			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,869,006					0		32,631	32,631			0
00-1102031	PASADENA	CA		09/03/2013		2,318,574					0		15,539	15,539			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		10,471,218					0		181,528	181,528			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,209,907					0		65,665	65,665			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,339,567					0		56,217	56,217			0
00-1102038	LONE TREE	CO		08/29/2013		20,805,849					0		144,209	144,209			0
00-1102040	CARSON	CA		08/29/2013		4,156,710					0		29,157	29,157			0
00-1102041	SPARTANBURG	SC		10/23/2013		6,986,684					0		113,123	113,123			0
00-1102043	GRAPEVINE	TX		12/05/2013		28,588,342					0		123,294	123,294			0
00-1102045	DENVER	CO		02/13/2014		36,312,444					0		168,487	168,487			0
00-1102046	EAST ISLIP	NY		11/21/2013		12,866,681					0		118,831	118,831			0
00-1102050	CHINO	CA		12/30/2013		10,449,304					0		51,680	51,680			0
00-1102051	GAINESVILLE	FL		11/01/2013		13,034,975					0		60,119	60,119			0
00-1102057	HOMEWOOD	AL		10/02/2013		5,992,255					0		23,957	23,957			0
00-1102059	TALLAHASSEE	FL		10/25/2013		18,442,799		(15,204)			(15,204)		102,927	102,927			0
00-1102065	SEATTLE	WA		11/01/2013		4,078,307					0		19,826	19,826			0
00-1102066	TUKWILA	WA		11/01/2013		5,639,181		(4,504)			(4,504)		26,163	26,163			0
00-1102067	FARGO	ND		02/03/2014		4,400,279					0		69,478	69,478			0

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	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
00-1102068	PIKESVILLE	MD		10/30/2013		3,737,949					0		23,735	23,735			0
00-1102073	NORMAN	OK		11/07/2013		9,050,520					0		87,764	87,764			0
00-1102077	YUKON	OK		12/19/2013		21,681,568					0		91,278	91,278			0
00-1102078	CHANDLER	AZ		10/31/2013		25,518,821		(20,627)			(20,627)		122,543	122,543			0
00-1102079	TEMPE	AZ		12/16/2013		26,666,523		(9,898)			(9,898)		111,878	111,878			0
00-1102084	WOODSTOCK	GA		01/09/2014		26,239,615					0		111,754	111,754			0
00-1102087	MADISON	WI		06/03/2014		11,086,647					0		46,964	46,964			0
00-1102088	MADISON	WI		02/03/2014		2,284,435					0		21,620	21,620			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,209,235					0		18,215	18,215			0
00-1102092	SANDY	OR		04/07/2014		2,112,720					0		9,288	9,288			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,289,902					0		31,107	31,107			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,469,331					0		33,105	33,105			0
00-1102096	BALTIMORE	MD		11/12/2013		9,836,669					0		42,912	42,912			0
00-1102099	BEAVERTON	OR		12/10/2013		31,313,096					0		212,404	212,404			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,685,786					0		48,911	48,911			0
00-1102102	ONTARIO	CA		10/31/2013		6,977,945					0		45,920	45,920			0
00-1102103	PHOENIX	AZ		11/26/2013		9,250,000					0		39,946	39,946			0
00-1102106	CARROLLTON	TX		12/26/2013		10,683,334					0		44,704	44,704			0
00-1102107	ADDISON	IL		12/19/2013		5,779,848					0		39,493	39,493			0
00-1102108	WAUKEE	IA		12/20/2013		16,287,229					0		76,759	76,759			0
00-1102109	BROOKLYN	NY		12/20/2013		11,868,984					0		59,157	59,157			0
00-1102110	PITTSBURGH	PA		06/05/2014		21,741,306					0		137,718	137,718			0
00-1102111	FORT COLLINS	CO		01/23/2014		8,418,797					0		56,283	56,283			0
00-1102115	LEXINGTON	KY		01/10/2014		2,588,672					0		40,088	40,088			0
00-1102116	CHARLOTTE	NC		01/22/2014		50,507,852					0		241,239	241,239			0
00-1102117	BOSTON	MA		06/02/2014		23,025,459					0		109,316	109,316			0
00-1102121	AUBURN HILLS	MI		01/29/2014		17,074,319					0		90,398	90,398			0
00-1102126	GRIMES	IA		03/06/2014		4,238,371					0		26,974	26,974			0
00-1102127	BOUNTIFUL	UT		02/13/2014		11,856,755					0		54,323	54,323			0
00-1102128	ONTARIO	CA		04/22/2014		7,527,914					0		49,803	49,803			0
00-1102129	PHOENIX	AZ		01/30/2014		5,761,778					0		32,089	32,089			0
00-1102132	PITTSBURGH	PA		03/31/2014		8,982,928					0		73,618	73,618			0
00-1102133	BALTIMORE	MD		03/10/2014		52,583,925					0		227,492	227,492			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		7,746,071					0		93,806	93,806			0
00-1102138	CANONSBURG	PA		03/12/2014		11,402,944					0		103,628	103,628			0
00-1102139	ONTARIO	CA		04/10/2014		4,007,857					0		25,670	25,670			0
00-1102140	LA QUINTA	CA		02/28/2014		20,746,898					0		88,231	88,231			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		19,181,272					0		172,558	172,558			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,544,155					0		16,475	16,475			0
00-1102147	WALNUT CREEK	CA		09/29/2014		29,906,911					0		143,225	143,225			0
00-1102148	MIAMISBURG	OH		05/28/2014		9,889,683					0		57,344	57,344			0
00-1102149	ANNAPOLIS	MD		06/10/2014		4,001,162					0		26,976	26,976			0

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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
00-1102150	LITTLE ROCK	AR		06/24/2014		5,073,327					0		48,034	48,034			0
00-1102152	EDISON	NJ		06/12/2014		21,196,626					0		208,264	208,264			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,925,340					0		35,028	35,028			0
00-1102158	PORTLAND	OR		05/15/2014		19,400,000					0		108,341	108,341			0
00-1102161	FULLERTON	CA		07/15/2014		6,862,652					0		28,997	28,997			0
00-1102162	CHULA VISTA	CA		11/03/2014		11,211,218					0		102,378	102,378			0
00-1102164	ITASCA	IL		07/29/2014		5,889,084					0		41,449	41,449			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,353,906					0		28,549	28,549			0
00-1102168	LEXINGTON	KY		06/18/2014		6,900,078					0		67,173	67,173			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,906,086					0		47,213	47,213			0
00-1102170	WATERLOO	IL		08/22/2014		5,924,636					0		56,956	56,956			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,230,843					0		15,528	15,528			0
00-1102173	LEXINGTON	KY		09/12/2014		9,741,849					0		93,990	93,990			0
00-1102179	COLUMBUS	OH		01/02/2015		2,409,748					0		26,578	26,578			0
00-1102184	CHEVY CHASE	MD		07/29/2014		14,139,534					0		98,908	98,908			0
00-1102185	CHEVY CHASE	MD		07/29/2014		14,139,534					0		98,908	98,908			0
00-1102186	MESA	AZ		07/14/2014		20,598,421		(313)			(313)		119,465	119,465			0
00-1102191	ALPHARETTA	GA		06/27/2014		49,595,964					0		249,335	249,335			0
00-1102192	SEATAC	WA		09/05/2014		13,739,923					0		210,121	210,121			0
00-1102193	OCALA	FL		09/11/2014		20,350,920					0		141,664	141,664			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,432,978					0		6,245	6,245			0
00-1102197	VISTA	CA		12/15/2014		3,367,499					0		14,676	14,676			0
00-1102198	VISTA	CA		12/15/2014		3,080,903					0		13,427	13,427			0
00-1102199	SAN DIEGO	CA		07/10/2014		10,678,706					0		93,730	93,730			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,989,705					0		68,938	68,938			0
00-1102206	GREENVILLE	SC		10/22/2014		12,025,723					0		60,743	60,743			0
00-1102208	SANTA CLARA	CA		12/04/2014		44,301,798					0		225,866	225,866			0
00-1102213	TEMPE	AZ		11/03/2014		19,201,025		(10,467)			(10,467)		131,572	131,572			0
00-1102215	LEXINGTON	MA		11/03/2014		6,875,869					0		32,442	32,442			0
00-1102217	RICHMOND	VA		10/23/2014		31,762,539					0		158,670	158,670			0
00-1102222	COLLEGE STATION	TX		12/01/2014		8,746,649					0		90,530	90,530			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,600,239					0		53,118	53,118			0
00-1102224	CHESTERFIELD	MO		09/17/2014		8,044,498					0		56,137	56,137			0
00-1102230	NEWPORT	KY		10/15/2014		8,975,749					0		42,136	42,136			0
00-1102231	CINCINNATI	OH		01/28/2015		7,715,551					0		42,098	42,098			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		10,023,757					0		66,334	66,334			0
00-1102235	LOS ANGELES	CA		09/17/2014		2,087,730					0		14,041	14,041			0
00-1102238	COLUMBUS	OH		09/30/2014		10,593,574					0		50,471	50,471			0
00-1102242	NASHVILLE	TN		11/14/2014		4,901,830					0		33,119	33,119			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,851,013					0		23,282	23,282			0
00-1102249	JERICHO	NY		12/19/2014		14,953,427					0		75,749	75,749			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
00-1102252	AUSTIN	TX		10/10/2014		38,939,476					0		185,951	185,951			0
00-1102253	WASHINGTON, DC	DC		12/01/2014		25,000,000					0		148,902	148,902			0
00-1102256	DALLAS	TX		12/18/2014		5,638,178					0		36,559	36,559			0
00-1102257	COLUMBIA	SC		12/11/2014		13,264,853					0		66,876	66,876			0
00-1102259	WALTHAM	MA		12/18/2014		10,466,974					0		73,675	73,675			0
00-1102263	DERBY	KS		12/01/2014		9,846,887					0		152,605	152,605			0
00-1102265	FONTANA	CA		12/03/2014		5,239,019					0		50,216	50,216			0
00-1102266	SARTELL	MN		06/11/2015		15,460,340					0		100,496	100,496			0
00-1102267	RIVERSIDE	MO		03/12/2015		13,063,836					0		124,829	124,829			0
00-1102268	WESTPORT	CT		12/11/2014		9,165,004					0		46,427	46,427			0
00-1102269	WOODLAND	CA		12/04/2014		6,815,882					0		46,378	46,378			0
00-1102270	MADISON	WI		12/22/2014		31,000,000					0		148,028	148,028			0
00-1102271	COLUMBUS	OH	S	02/17/2015		43,296,326					0		410,427	410,427			0
00-1102272	COLUMBUS	OH	S	02/17/2015		16,942,041					0		160,602	160,602			0
00-1102274	EL SEGUNDO	CA		04/01/2015		24,991,103					0		160,960	160,960			0
00-1102275	BURKE	VA		12/16/2014		52,129,385					0		247,631	247,631			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		29,500,000					0		137,453	137,453			0
00-1102285	DUBLIN	OH		12/15/2015		28,092,605					0		116,866	116,866			0
00-1102290	TULSA	OK		03/02/2015		11,045,073					0		57,597	57,597			0
00-1102291	CARLSBAD	CA		01/16/2015		10,500,000					0		48,607	48,607			0
00-1102292	RICHMOND	VA		06/19/2015		31,337,801					0		149,285	149,285			0
00-1102293	SEATTLE	WA		12/30/2014		15,126,818					0		231,086	231,086			0
00-1102294	CHESAPEAKE	VA		12/18/2014		25,000,000					0		134,344	134,344			0
00-1102296	CLIVE	IA		06/22/2015		16,770,980					0		79,892	79,892			0
00-1102299	CANTON	MI		04/30/2015		14,937,884					0		136,300	136,300			0
00-1102306	CANTON	MI		04/30/2015		1,893,226					0		17,837	17,837			0
00-1102308	TUCSON	AZ		01/22/2015		8,293,960					0		44,049	44,049			0
00-1102316	ROCKVILLE	MD		06/01/2015		5,051,633					0		34,756	34,756			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015		47,977,104					0		425,332	425,332			0
00-1102322	CINCINNATI	OH		09/03/2015		24,403,151					0		149,337	149,337			0
00-1102323	ANN ARBOR	MI		07/01/2015		17,382,760					0		114,760	114,760			0
00-1102324	CANONSBURG	PA		02/27/2015		9,228,787					0		86,815	86,815			0
00-1102326	BURKE	VA		06/22/2015		15,732,587					0		75,979	75,979			0
00-1102328	CLEARWATER	FL		04/20/2015		4,246,160					0		40,207	40,207			0
00-1102330	DUBLIN	OH		04/20/2015		41,045,121					0		201,439	201,439			0
00-1102334	CINCINNATI	OH		09/17/2015		18,922,710					0		119,008	119,008			0
00-1102336	MENLO PARK	CA		04/15/2015		34,888,973					0		349,506	349,506			0
00-1102337	CHATSWORTH	CA		04/08/2015		9,584,096					0		68,848	68,848			0
00-1102340	CONCORD	NC		11/13/2015		19,737,541					0		272,177	272,177			0
00-1102343	BELLEVUE	WA		04/22/2016		11,233,706		(14,101)			(14,101)		49,236	49,236			0
00-1102344	BELLEVUE	WA		04/22/2016		7,887,178		(15,863)			(15,863)		47,017	47,017			0
00-1102348	SAN DIEGO	CA		08/03/2015		29,007,794					0		195,212	195,212			0

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	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
00-1102350	MELVILLE	NY		04/29/2015		9,693,001					0		50,928	50,928			0
00-1102352	COLUMBUS	OH	S	06/02/2015		11,720,414		2,154			2,154		117,429	117,429			0
00-1102353	PALO ALTO	CA		08/04/2015		4,018,866					0		58,646	58,646			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,703,025					0		52,125	52,125			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		11,151,268					0		73,209	73,209			0
00-1102362	FEDERAL WAY	WA		04/30/2015		10,330,400					0		68,417	68,417			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016		5,415,955					0		95,269	95,269			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		9,740,126					0		93,330	93,330			0
00-1102366	WILMINGTON	NC		06/18/2015		7,788,889					0		39,142	39,142			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,827,378					0		39,080	39,080			0
00-1102369	VANCOUVER	WA		12/31/2015		12,749,663					0		65,076	65,076			0
00-1102373	MARYSVILLE	WA		05/08/2015		3,231,867					0		47,050	47,050			0
00-1102377	REDMOND	WA		06/30/2015		11,431,129					0		105,921	105,921			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,776,357					0		39,238	39,238			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		26,018,179					0		181,509	181,509			0
00-1102382	DUNWOODY	GA		06/01/2015		22,317,367					0		119,148	119,148			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,731,244					0		35,612	35,612			0
00-1102387	VISTA	CA		07/01/2015		3,470,151					0		16,040	16,040			0
00-1102388	LADUE	MO		09/18/2015		3,893,109					0		24,119	24,119			0
00-1102391	FISHERS	IN		09/09/2015		30,914,583					0		132,044	132,044			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,625,152					0		24,601	24,601			0
00-1102394	ANN ARBOR	MI		07/31/2015		33,864,474					0		223,811	223,811			0
00-1102397	DRAPER	UT		07/30/2015		10,917,627					0		63,915	63,915			0
00-1102408	AUSTIN	TX		09/10/2015		5,981,382					0		28,645	28,645			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,632,363					0		30,779	30,779			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		17,801,607					0		77,534	77,534			0
00-1102439	CONYERS	GA		10/15/2015		12,528,887					0		113,868	113,868			0
00-1102443	OVERLAND PARK	KS		10/23/2015		23,596,645					0		137,544	137,544			0
00-1102444	LEES SUMMIT	MO		10/23/2015		18,243,850					0		106,342	106,342			0
00-1102460	BROOKFIELD	WI		12/03/2015		24,500,000					0		105,255	105,255			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,832,186					0		43,849	43,849			0
00-1102462	TEMPE	AZ		03/28/2016		16,361,693					0		382,427	382,427			0
00-1102465	SAN DIEGO	CA		05/03/2016		6,500,000					0		26,912	26,912			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,985,747					0		18,315	18,315			0
00-1102491	MERIDIAN	ID		02/01/2016		9,808,054					0		60,152	60,152			0
00-1102512	LAKESIDE	CA		11/01/2016		8,834,184					0		32,674	32,674			0
00-1102519	ROCKVILLE	MD		02/24/2016		3,142,181					0		20,032	20,032			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		9,750,000					0		50,372	50,372			0
00-1102530	COLUMBUS	OH	S	07/07/2016		19,771,385					0		176,438	176,438			0
00-1102531	COLUMBUS	OH	S	07/07/2016		17,299,962					0		154,383	154,383			0
00-1102532	COLUMBUS	OH	S	07/07/2016		12,357,116					0		110,274	110,274			0

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	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
00-1102542	MAUMEE	OH		07/25/2016		14,069,482					0		62,377	62,377			0
00-1102546	CERRITOS	CA		05/02/2016		12,318,881					0		80,002	80,002			0
00-1102558	FULLERTON	CA		06/30/2016		23,265,037					0		114,276	114,276			0
00-1102561	ANAHEIM	CA		06/30/2016		7,143,210					0		35,087	35,087			0
00-1102563	COSTA MESA	CA		06/30/2016		15,129,715					0		74,316	74,316			0
00-1102565	COSTA MESA	CA		06/30/2016		22,768,980					0		111,839	111,839			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		9,722,702					0		47,757	47,757			0
00-1102573	LAS VEGAS	NV		12/01/2016		9,750,000					0		59,537	59,537			0
00-1102587	DALLAS	TX		09/30/2016		10,768,268					0		48,929	48,929			0
00-1102590	CHARLOTTE	NC		06/06/2016		8,415,587					0		52,317	52,317			0
00-1102598	NOVATO	CA		07/12/2016		15,109,597					0		69,897	69,897			0
00-1102601	RICHMOND	VA		06/30/2016		2,821,454					0		17,683	17,683			0
00-1102602	CHANDLER	AZ		06/24/2016		8,908,568					0		56,593	56,593			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017							0		68,152	68,152			0
00-1102606	CHARLOTTE	NC		07/12/2016		8,150,453					0		38,281	38,281			0
00-1102620	PORTLAND	OR		08/25/2016		8,214,537					0		36,555	36,555			0
00-1102622	CHARLOTTE	NC		12/09/2016		24,900,000					0		220,314	220,314			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		16,725,000					0		103,366	103,366			0
00-1102625	CHATTANOOGA	TN		10/14/2016		8,725,466					0		75,462	75,462			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017							0		49,428	49,428			0
00-1102638	MARIETTA	GA		08/08/2016		9,439,850					0		61,724	61,724			0
00-1102639	GAINESVILLE	GA		08/08/2016		12,619,589					0		82,515	82,515			0
00-1102640	WAKE FOREST	NC		08/08/2016		9,340,483					0		61,074	61,074			0
00-1102642	DURHAM	NC		10/25/2016		8,984,819					0		46,494	46,494			0
00-1102645	BEAVERTON	OR		10/27/2016		8,988,213					0		36,444	36,444			0
00-1102671	CHICAGO	IL		10/11/2016		7,488,197					0		36,245	36,245			0
00-1102677	ISSAQUAH	WA		11/23/2016		11,000,000					0		53,364	53,364			0
00-1102679	ANN ARBOR	MI		12/09/2016		19,000,000					0		85,835	85,835			0
00-1102681	VANCOUVER	WA		06/16/2017							0		62,292	62,292			0
00-1102689	MACON	GA		02/06/2017							0		46,498	46,498			0
00-1102690	WAYZATA	MN		01/05/2017							0		44,546	44,546			0
00-1102691	ROCKVILLE	MD		04/03/2017							0		41,295	41,295			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017							0		88,845	88,845			0
00-1102709	CORONA	CA		03/10/2017							0		38,220	38,220			0
00-1102710	CARSON	CA		03/10/2017							0		14,222	14,222			0
00-1102713	HAWTHORNE	CA		04/17/2017							0		7,879	7,879			0
00-1102721	BROOKLYN	NY		06/01/2017							0		111,849	111,849			0
00-1102723	MADISON	WI		04/26/2017							0		40,813	40,813			0
00-1102727	CHARLESTON	SC		05/22/2017							0		142,766	142,766			0
00-1102731	DERBY	KS		06/01/2017							0		131,046	131,046			0
00-9000144	ROCK HILL	SC		08/01/2002		183,642					0		6,741	6,741			0
03-0306302	WATERFORD	MI		10/04/1994		433,113					0		64,039	64,039			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-0307129	AMHERST	NY		06/27/1995		747,491					0		46,841	46,841			0
03-0308428	PLAINVILLE	OH		03/14/1996		721,576					0		74,150	74,150			0
03-0310231	ST PAUL	MN		08/27/1997		1,466,947					0		51,876	51,876			0
03-0310337	HOUSTON	TX		09/30/1997		4,874,824					0		292,554	292,554			0
03-0310442	HOUSTON	TX		09/30/1997		285,582					0		17,139	17,139			0
03-0310520	OAKDALE	MN		12/01/1997		608,866					0		20,751	20,751			0
03-0311838	SEATTLE	WA		04/07/1999		315,934					0		31,471	31,471			0
03-0312004	FARMERS BRANCH	TX		07/13/1999		1,937,556					0		48,981	48,981			0
03-4000027	NAUGATUCK	CT		09/10/1996		2,334,599					0		105,237	105,237			0
03-4000590	CINCINNATI	OH		09/30/1997		365,930					0		111,695	111,695			0
03-4001019	MONROEVILLE	PA		09/01/1998		1,493,915					0		209,491	209,491			0
03-4001028	OKLAHOMA CITY	OK		07/27/1998		355,871					0		52,606	52,606			0
0299999. Total - Mortgages With Partial Repayments						5,363,933,785	0	(90,536)	0	0	(90,536)	0	47,943,020	47,943,020	0	0	0
0599999. Total Mortgages						5,497,673,560	0	(60,228)	0	0	(60,228)	0	178,764,833	178,822,777	0	57,944	57,944

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2	1,474,114			16,707,814	0.800
	Clareant European Direct Lending Fund II SCSp	Kirchberg	LUX	Alcentra Limited		09/17/2015	2		4,128,063		8,699,404	2.230
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		1,177,657		11,373,871	0.230
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		72,993		11,284,032	2.500
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		701,174		1,816,468	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	270,808			1,721,906	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								1,744,922	6,079,887	0	51,603,495	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		(1,505,975)		14,557,455	0.380
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP		07/25/2017	3	3,515,397				0.350
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital		05/05/2016	3		300,000		4,152,000	2.670
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company		05/23/2017	2	202,552			6,285,955	2.390
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2	3,719,229			19,280,771	4.180
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								7,437,178	(1,205,975)	0	44,276,181	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Bell Institutional Fund VI, LLC	Dover	DE	Bell Fund VI Manager, LLC		06/15/2017		1,250,533			10,620,448	2.170
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011			22,778			33.330
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014			663,861		4,175,796	0.700
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			1,374,479		1,764,423	0.670
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015			31,329		1,276,952	3.390
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017		1,162,996			11,428,227	0.950
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.		10/24/2016		2,000,000			18,000,000	2.000
	FC Boilermaker Master Tenant LLC	Washington	DC	Forest City Enterprises INC		04/05/2012			(416,730)		230,740	99.990
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	HSRE GP VI, LLC		08/09/2017		2,301,438			9,720,000	1.260
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE	Heitman Capital Management		10/15/2015			41,542		434,145	10.000
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC		07/21/2016			766,421		3,496,237	49.990
	Nationwide Sol 2 LLC	Washington DC	DC	Sol Systems LLC		07/19/2017		1,794,443			6,534,253	39.810
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016			83,444		3,732,830	1.500
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Residential Real Estate Fund II GP, LLC		09/01/2016			8,326,726		5,443,569	2.330
	Stonehenge REV I LLC	Columbus	OH	Stonehenge Capital Company LLC		12/22/2015			2,382,871		11,108,196	49.950
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC		12/22/2015			3,896,100		10,018,890	49.950
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC		12/02/2014			1,104,080		14,184,807	4.350
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								8,509,410	18,276,901	0	112,169,513	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			242,593			100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	242,593	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 82 Ltd.	Palm Beach	FL	Alliant GP 82 LLC		03/31/2015			13,200,918		12,869,409	50.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC	Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014			1,642,949		17,342,275	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			433,191		14,845,708	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016			51,073		20,910,937	50.000
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH	Nationwide Life Insurance Co		11/24/2003			772			99.990
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016			939,225		13,661,880	4.820
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc		12/08/2014			216,053		4,252,419	49.990

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC		09/23/2010			563,319		11,736,052	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015			1,450,347		10,134,415	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	18,497,847	0	105,753,095	XXX
4499999. Subtotal - Unaffiliated								17,691,510	41,648,660	0	313,802,284	XXX
4599999. Subtotal - Affiliated								0	242,593	0	0	XXX
4699999. Totals								17,691,510	41,891,253	0	313,802,284	XXX

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Ares Private Credit Solutions, L.P	Wilmington	DE	Distribution	06/23/2017	09/26/2017	456,510					0		456,510	456,510			0	
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	JEY	Distribution	11/13/2014	09/15/2017	947,844					0		947,844	947,844			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	09/12/2017	4,938,913					0		4,938,913	4,938,913			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	07/19/2017	41,629					0		41,629	41,629			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/20/2015	09/18/2017	3,622,082					0		3,622,082	3,622,082			0	
	Vista Credit Opportunities Fund II - B, L.P	San Francisco	CA	Distribution	06/01/2016	08/03/2017	100,615					0		100,615	100,615			0	
	Vista Credit Opportunities Fund II, L.P	Wilmington	DE	Distribution	05/10/2017	09/18/2017	346,915					0		346,915	346,915			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							10,454,508	0	0	0	0	0	0	10,454,508	10,454,508	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P	Grand Cayman	CYM	Distribution	05/18/2017	09/28/2017	271,903					0		271,903	271,903			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017	09/07/2017	565					0		565	565			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							272,468	0	0	0	0	0	0	272,468	272,468	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund VI, LLC	Dover	DE	Distribution	06/15/2017	07/28/2017	4,943					0		4,943	4,943			0	
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	08/09/2017	1,820					0		1,820	1,820			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	Distribution	12/10/2015	09/14/2017	43,107					0		43,107	43,107			0	
	CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	09/15/2017	21,599					0		21,599	21,599			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004	06/30/2017		62				62		62	62			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	05/01/2015	09/27/2017	157,618					0		157,618	157,618			0	
	Legg Mason Real Estate Fund II	Los Angeles	CA	Distribution	05/31/2005	07/11/2017	1,750,000					0		1,750,000	1,750,000			0	
	Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016	07/31/2017	19,257					0		19,257	19,257			0	
	Pretium Residential Real Estate Fund II, L.P	New York	NY	Distribution	09/01/2016	07/17/2017	25,883					0		25,883	25,883			0	
	Rose Hill Solar LLC	Asheville	NC	Distribution	12/13/2012	08/30/2017	40,204					0		40,204	40,204			0	
	Shovel Works Master Lessee LLC	North Easton	MA	Distribution	09/12/2013	07/05/2017	101,008					0		101,008	101,008			0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC	Distribution	07/25/2014	08/14/2017	122,340					0		122,340	122,340			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015	08/11/2017	87,266					0		87,266	87,266			0	
	SunE DGS Master Tenant LLC	Wilmington	DE	Distribution	12/30/2013	09/28/2017	207,590					0		207,590	207,590			0	
	Town Of Dunn Solar Farm - Solar	Asheville	NC	Distribution	12/31/2012	08/30/2017	43,428					0		43,428	43,428			0	
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	09/01/2017	1,333,333					0		1,333,333	1,333,333			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,959,396	62	0	0	0	62	0	3,959,458	3,959,458	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	09/30/2017	20,000					0		20,000	20,000			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							20,000	0	0	0	0	0	0	20,000	20,000	0	0	0	0
4499999. Subtotal - Unaffiliated							14,686,372	62	0	0	0	62	0	14,686,434	14,686,434	0	0	0	0
4599999. Subtotal - Affiliated							20,000	0	0	0	0	0	0	20,000	20,000	0	0	0	0
4699999. Totals							14,706,372	62	0	0	0	62	0	14,706,434	14,706,434	0	0	0	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0	D	08/11/2017	Direct		1,155,938	1,125,000	3,516	4FE
1099999.	Total - Bonds - All Other Government					1,155,938	1,125,000	3,516	XXX
Bonds - U.S. States, Territories and Possessions									
373385 CB 7	Georgia St GO Txbl - Ser B 3.300% 02/0		07/20/2017	Wells Fargo Securities LLC		15,223,361	15,335,000	9,840	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					15,223,361	15,335,000	9,840	XXX
Bonds - U.S. Special Revenue and Special Assessment									
167725 AC 4	Chicago Il Transit Auth Rev Txbl Pension		08/09/2017	Citigroup		13,144,700	10,000,000	139,896	1FE
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		09/01/2017	Interest Capitalization		365,658	365,658		1
41978C AK 1	Hawaii Airports Sys-A Txbl Ser A 3.225		07/13/2017	Merrill Lynch		1,700,000	1,700,000		1FE
41978C AM 7	Hawaii Airports Sys-A Txbl Ser A 3.475		07/13/2017	Merrill Lynch		1,000,000	1,000,000		1FE
59333P 2J 6	Miami-Dade Cnty FL Rev Txbl Ref Ser D		08/11/2017	Goldman Sachs & Company		1,500,000	1,500,000		1FE
59333P 2M 9	Miami-Dade Cnty FL Rev Txbl Ref Ser D		08/11/2017	Goldman Sachs & Company		2,000,000	2,000,000		1FE
59333P 2P 2	Miami-Dade Cnty FL Rev Txbl Ref Ser D		08/11/2017	Goldman Sachs & Company		2,000,000	2,000,000		1FE
59333P 2R 8	Miami-Dade Cnty FL Rev Txbl Ref Ser D		08/11/2017	Goldman Sachs & Company		3,250,000	3,250,000		1FE
64971W 5F 3	NY City NY Trans Fin Auth Rev Txbl-Sub-S		07/11/2017	JP Morgan Securities LLC		4,727,165	4,685,000	37,942	1FE
64971X BC 1	NY City Tran Fin Auth Rev Txbl Sub Ser A		08/09/2017	JP Morgan Securities LLC		10,861,197	10,865,000		1FE
735389 ZA 9	Port Seattle WA Rev Txbl-Ref-Inter Lien		07/26/2017	Citigroup		1,750,000	1,750,000		1FE
735389 ZC 5	Port Seattle WA Rev Txbl-Ref-Inter Lien		07/26/2017	Citigroup		3,000,000	3,000,000		1FE
735389 ZD 3	Port Seattle WA Rev Txbl-Ref-Inter Lien		07/26/2017	Citigroup		2,000,000	2,000,000		1FE
735389 ZE 1	Port Seattle WA Rev Txbl-Ref-Inter Lien		07/26/2017	Citigroup		4,000,000	4,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					51,298,720	48,115,658	177,838	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Global Franchise Group LLC Term Ln Nt 1		09/15/2017	Direct		3,198,582	3,230,891		3FE
000000 00 0	Sovos Compliance LLC New Additional Term		08/04/2017	Guggenheim Securities LLC		1,573,865	1,584,630		4
000000 00 0	Sovos Compliance LLC New Additional Term		08/04/2017	Tax Free Exchange		8,262,205	8,436,139	7,952	4
000000 00 0	Ministry Brands LLC Delayed Draw TL Nt 1		08/23/2017	Athene		557,230	557,230		3FE
000000 00 0	Ministry Brands LLC Delayed Draw TL Nt 2		09/20/2017	Direct		127,454	127,454		3FE
000000 00 0	Visual Edge Technology Inc Delayed Draw		09/29/2017	Direct		666,667	666,667		3FE
000000 00 0	Visual Edge Technology Inc Term Ln Nt 1		08/31/2017	Athene		4,228,542	4,333,333		3FE
000000 00 0	National Intergovernmental Co New Term L		09/01/2017	Direct		670,979	681,197		3FE
000000 00 0	National Intergovernmental Co Reallocate		09/01/2017	Direct		1,371,067	1,391,946		3FE
000000 00 0	DecoPac Inc Term Ln Nt 1 5.583% 09/29/		09/29/2017	Direct		4,194,499	4,281,037		3FE
000000 00 0	Accruent LLC Incremental 1st Lien DD Nt		08/07/2017	Direct		1,286,795	1,299,409		3FE
000000 00 0	Accruent LLC Incremental 1st Lien TL 6		07/28/2017	Direct		3,199,461	3,240,489		3FE
000000 00 0	Accruent LLC Incremental 1st Lien TL 8		07/28/2017	Direct		16,112	16,318		3FE
000000 00 0	MSHC Inc Term Ln Nt 1 5.561% 07/31/23		08/14/2017	Athene		4,031,877	4,135,258		3FE
000000 00 0	MSHC Inc Delayed Draw Term Ln Nt 1 5.5		09/27/2017	Direct		714,162	717,751		3FE
000000 00 0	Bakemark Holdings LLC Term Ln Nt 1 6.5		08/17/2017	Athene		2,535,518	2,613,936		3FE
000000 00 0	First Watch Restaurants Term Ln Nt 1 7		08/21/2017	Athene		1,961,419	2,011,712		3FE
000000 00 0	First Watch Restaurants Term Ln Nt 2 7		09/22/2017	Tax Free Exchange		980,956	1,005,856		3FE
000000 00 0	Command Alkon Inc 1st Lien Term Ln Nt 1		09/01/2017	Direct		5,917,193	6,000,000		3FE
000000 00 0	Frontline Technologies Gr LL Term Ln Nt		09/18/2017	Direct		3,959,016	4,108,893		3FE
000000 00 0	MB2 Dental Solutions LLC Term Ln Nt 1		09/29/2017	Direct		2,307,592	2,336,948		3FE
000000 00 0	Duke Finance LLC New 1st Lien TL Nt 1		08/22/2017	Tax Free Exchange		6,731,533	7,350,750		4FE
00122@ AA 9	AES Southland Sr Sec Nt 4.500% 02/29/4		08/31/2017	MUFg Securities Inc		1,859,849	1,859,849		2FE
001306 AB 5	AHS Hospital Corp Sr Nt 5.024% 07/01/4		08/22/2017	Goldman Sachs & Company		4,768,440	4,000,000	32,377	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00175L AG 7	American Money Mgmt Corp CLO Ser 2014-14		07/10/2017	MUFg Securities Inc		49,000,000	49,000,000		1FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		09/25/2017	Interest Capitalization		42,312	42,312		6FE
023135 BA 3	Amazon.com Inc Sr Nt 3.150% 08/22/27		08/16/2017	Various		8,003,560	8,000,000		1FE
023135 BG 0	Amazon.com Inc Sr Nt 4.050% 08/22/47		08/15/2017	JP Morgan Securities LLC		13,896,540	14,000,000		1FE
02361D AP 5	Ameren Illinois Co Sr Nt 3.250% 03/01/		07/24/2017	Deutsche Bank Capital		3,603,215	3,500,000	46,132	1FE
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3		09/20/2017	Credit Suisse Securities LLC		4,000,000	4,000,000		2FE
03040W AQ 8	American Water Cap Corp Sr Nt 2.950% 0		08/07/2017	JP Morgan Securities LLC		6,478,615	6,500,000		1FE
032654 AJ 4	Analog Devices Inc Sr Nt 3.900% 12/15/		09/06/2017	Morgan Stanley & Co LLC		3,197,100	3,000,000	26,975	2FE
03525@ AA 6	Animal Supply Company Term Ln Nt 2 8.8		07/31/2017	Tax Free Exchange		55,214	56,250	68	4Z
038222 AL 9	Applied Materials Inc Sr Nt 3.300% 04/		08/14/2017	Various		13,299,020	13,000,000	162,067	1FE
040555 CW 2	Arizona Pub Svc Co Sr Nt 2.950% 09/15/		09/06/2017	JP Morgan Securities LLC		13,590,616	13,600,000		1FE
049560 AN 5	Atmos Energy Corp Sr Nt 3.000% 06/15/2		08/04/2017	Goldman Sachs & Company		2,004,300	2,000,000	10,167	1FE
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6		07/14/2017	Direct		432,761	432,761		5
100743 AK 9	Boston Gas Company Sr Nt 3.150% 08/01/		07/31/2017	Goldman Sachs & Company		8,492,010	8,500,000		1FE
1248EP BT 9	CCO Holdings LLC Sr Nt 5.125% 05/01/27		07/13/2017	Barclays Capital Inc		1,529,375	1,500,000	34,024	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		07/31/2017	Tax Free Exchange		115,158	115,080	783	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N		08/31/2017	Tax Free Exchange		968,829	968,202	429	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		07/31/2017	Tax Free Exchange		200,799	200,641	1,296	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N		08/31/2017	Tax Free Exchange		1,788,568	1,787,200	841	3FE
12702* AA 4	CVS Lease-Bkd PTC CVS Lease-Bkd PTC 3		09/27/2017	Barclays Capital Inc		17,644,269	17,644,269		2Z
141781 BF 0	Cargill Inc Sr Nt 4.760% 11/23/45		08/04/2017	JP Morgan Securities LLC		6,396,929	5,500,000	53,153	1FE
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%		09/26/2017	JP Morgan Securities LLC		3,172,500	3,000,000	72,757	4FE
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C		08/15/2017	Citigroup		5,561,827	5,400,000	14,524	1FE
207597 EG 6	Connecticut Lt & Pwr Co 1st Mtg Bd 4.3		08/08/2017	Mizuho Securities USA Inc		5,487,450	5,000,000	72,861	1FE
22279# AA 2	Cousins Properties Inc Sr Nt Tr A 3.91		07/06/2017	Wells Fargo Securities LLC		5,500,000	5,500,000		2
22819K AB 6	Crown Amer / Cap Corp VI Sr Nt 4.250%		08/21/2017	Tax Free Exchange		9,328,338	9,346,000	155,572	4FE
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		09/06/2017	Morgan Stanley & Co LLC		12,000,000	12,000,000		2Z
23338V AG 1	DTE Electric Co Nt 3.750% 08/15/47		07/31/2017	Bank of America BISD Dealer		14,991,900	15,000,000		1FE
26441C AY 1	Duke Energy Corp Sr Nt 3.950% 08/15/47		08/07/2017	Bank of America BISD Dealer		1,991,960	2,000,000		2FE
278062 AF 1	Eaton Corp Sr Nt 3.915% 09/15/47		09/06/2017	Citigroup		21,500,000	21,500,000		2FE
278062 AG 9	Eaton Corp Sr Nt 3.103% 09/15/27		09/06/2017	JP Morgan Securities LLC		20,000,000	20,000,000		2FE
27965# AS 1	Edens Ltd Ptnr Sr Nt Ser G 3.840% 07/3		07/31/2017	Bank of America BISD Dealer		25,000,000	25,000,000		2
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd 3.500%		09/12/2017	Deutsche Bank Capital		4,170,200	4,000,000	63,389	1FE
30251B AB 4	FMR LLC Sr Nt 6.450% 11/15/39		09/12/2017	NW Life Sep Acct Mul Mat - 2		2,656,980	2,000,000	41,925	1FE
31428X AU 0	Fedex Corp Sr Nt 4.100% 04/15/43		09/12/2017	NW Life Sep Acct Mul Mat - 2		6,956,677	7,000,000	117,192	2FE
316773 CH 1	Fifth Third Bancorp Sub Bk Nt 8.250% 0		09/12/2017	NW Life Sep Acct Mul Mat - 2		3,831,850	2,500,000	6,302	2FE
372546 AT 8	George Washington University Nt 4.300%		07/20/2017	Merrill Lynch		5,920,090	5,500,000	85,403	1FE
375558 BK 8	Gilead Sciences Inc Sr Nt 4.150% 03/01		09/12/2017	NW Life Sep Acct Mul Mat - 2		2,034,902	2,000,000	2,536	1FE
382550 BG 5	Goodyear Tire & Rubber Co Sr Nt 4.875%		09/22/2017	Various		8,575,190	8,300,000	7,326	3FE
44929@ AP 9	ICRE REIT Hldgs Ser Nt Ser C Tr C 3.76		07/05/2017	Bank of America BISD Dealer		13,000,000	13,000,000		1Z
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.296		09/29/2017	Tax Free Exchange		2,414,258	2,404,646		3FE
46625H JM 3	JPMorgan Chase & Co Sub Nt 5.625% 08/1		09/12/2017	NW Life Sep Acct Mul Mat - 2		3,634,605	3,000,000	12,188	2FE
49327M 2T 0	Key Bank NA Sr Nt 2.300% 09/14/22		09/07/2017	KeyCorp		5,998,620	6,000,000		1FE
50540R AU 6	Laboratory Corp of America Sr Nt 3.600		08/17/2017	Various		21,017,950	21,000,000		2FE
548661 DQ 7	Lowes Cos Inc Sr Nt 4.050% 05/03/47		09/27/2017	Goldman Sachs & Company		13,332,540	13,000,000	213,525	1FE
579780 AN 7	McCormick & Co Inc Sr Nt 3.400% 08/15/		08/11/2017	Bank of America BISD Dealer		10,489,305	10,500,000	1,417	2FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
579780 AP 2	McCormick & Co Inc Sr Nt 4.200% 08/15/		08/16/2017	Various		3,039,270	3,000,000	2,333	2FE
585055 BU 9	Medtronic Inc Sr Nt 4.625% 03/15/45		09/12/2017	NW Life Sep Acct Mul Mat - 2		5,639,035	5,000,000	113,698	1FE
59217G BY 4	Met Life Global Funding I Sr Nt 3.450%		08/03/2017	Various		11,436,930	11,000,000	51,462	1FE
59217G CK 3	Met Life Global Funding I Secured Nt 3		09/12/2017	JP Morgan Securities LLC		24,950,750	25,000,000		1FE
594918 BL 7	Microsoft Corp Sr Nt 4.450% 11/03/45		08/08/2017	Morgan Stanley & Co LLC		4,429,920	4,000,000	48,456	1FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N		07/31/2017	Tax Free Exchange		28,689	28,761	343	4FE
615369 AE 5	Moodys Corp Sr Nt 5.250% 07/15/44		09/14/2017	Morgan Stanley & Co LLC		31,603,635	26,500,000	243,469	2FE
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28		09/21/2017	Various		16,375,369	16,300,000	109,353	2FE
61744Y AK 4	Morgan Stanley MT Nt 3.591% 07/22/28		07/19/2017	Morgan Stanley & Co LLC		31,000,000	31,000,000		1FE
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		09/18/2017	Various		9,731,210	9,438,000	15,186	3FE
62952E AA 5	NYU Hospitals Center Sec Nt 4.428% 07/		07/12/2017	Bank of America BISD Dealer		1,411,666	1,355,000	2,667	1FE
65339K AT 7	Nextera Energy Capital Sr Nt 3.550% 05		08/10/2017	Morgan Stanley & Co LLC		9,327,390	9,000,000	91,708	2FE
65473Q BE 2	NiSource Finance Corp Sr Nt 3.490% 05/		09/05/2017	Various		8,175,074	8,000,000	63,353	2FE
65473Q BF 9	NiSource Finance Corp Sr Nt 4.375% 05/		08/10/2017	Various		5,351,680	5,000,000	48,125	2FE
65473Q BG 7	NiSource Finance Corp Sr Nt 3.950% 03/		09/05/2017	Citigroup		8,291,036	8,300,000		2FE
662352 AB 9	North Shore Long Island Nt 6.150% 11/0		09/21/2017	Citigroup		17,829,757	13,851,000	333,379	1FE
667274 AC 8	Northwell Healthcare Inc Nt 4.260% 11/		09/19/2017	Citigroup		7,726,000	7,726,000		1FE
66988A AE 4	Novant Health Inc Nt 4.371% 11/01/43		09/12/2017	NW Life Sep Acct Mul Mat - 2		4,306,964	4,000,000	63,622	1FE
67755# AB 8	Ohio St Energy Partners LLC Op Co Sr Nt		07/06/2017	RBC Capital Markets LLC		40,000,000	40,000,000		1Z
68217F AA 0	Omnicom Group Inc Sr Nt 3.600% 04/15/2		07/19/2017	JP Morgan Securities LLC		8,112,160	8,000,000	79,200	2FE
688239 AE 2	Oshkosh Truck Corp Sr Nt 5.375% 03/01/		07/10/2017	Citigroup		445,204	423,500	8,346	3FE
693304 AV 9	Peco Energy Co 1st Mtg Bd 3.700% 09/15		09/11/2017	BNP Paribas Securities Corp		16,935,910	17,000,000		1FE
69349L AQ 1	PNC Bank NA Sub Nt 4.200% 11/01/25		09/22/2017	Goldman Sachs & Company		12,994,320	12,000,000	203,000	1FE
69352P AM 5	PPL Capital Funding Inc Sr Nt 4.000% 0		09/06/2017	JP Morgan Securities LLC		16,794,640	17,000,000		2FE
74256L AU 3	Principal LFE GLB Fnd II Nt 3.000% 04/		08/17/2017	Various		4,014,710	4,000,000	40,250	1FE
742718 EV 7	Procter & Gamble Co Sr Nt 2.850% 08/11		08/09/2017	JP Morgan Securities LLC		14,968,950	15,000,000		1FE
78409V AD 6	S&P Global Inc Sr Nt 4.000% 06/15/25		09/12/2017	JP Morgan Securities LLC		6,381,720	6,000,000	59,333	2FE
78409V AM 6	S&P Global Inc Sr Nt 2.950% 01/22/27		09/14/2017	Morgan Stanley & Co LLC		5,379,110	5,500,000	25,239	2FE
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term		09/14/2017	Direct		1,958,211	1,968,052		4FE
83001A AC 6	Six Flags Entertainment Sr Nt 5.500% 0		08/14/2017	Various		1,447,500	1,400,000	24,078	4FE
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		08/31/2017	Tax Free Exchange		8,264,532	8,436,139		4
858119 BG 4	Steel Dynamics Inc Sr Nt 4.125% 09/15/		09/27/2017	Various		4,629,175	4,608,000	7,058	3FE
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26		07/10/2017	Goldman Sachs & Company		767,375	700,000	22,497	3FE
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt 3.2		08/10/2017	JP Morgan Securities LLC		4,069,783	4,100,000		2FE
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt 4.1		08/10/2017	JP Morgan Securities LLC		2,668,275	2,700,000		2FE
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt 8.000		07/31/2017	Taxable Exchange		5,296,657	4,055,105		4Z
90131H BL 8	21st Century Fox America Sr Nt 6.650%		09/12/2017	NW Life Sep Acct Mul Mat - 2		4,099,084	3,100,000	66,999	2FE
90131H BP 9	21st Century Fox America Sr Nt 6.900%		09/12/2017	NW Life Sep Acct Mul Mat - 2		2,700,022	2,000,000	10,350	2FE
911365 BG 8	United Rentals Inc Sr Nt 4.875% 01/15/		07/31/2017	Bank of America BISD Dealer		3,866,076	3,859,076		3FE
911365 BJ 2	United Rentals Inc Sr Nt 4.875% 01/15/		09/08/2017	Morgan Stanley & Co LLC		6,416,000	6,400,000	35,533	3FE
91159H HM 5	US Bancorp Sub Nt MTN 3.100% 04/27/26		07/07/2017	Us Bancorp Investments Inc		3,940,160	4,000,000	25,833	1FE
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27		09/05/2017	Barclays Capital Inc		11,933,280	12,000,000		2FE
98978V AM 5	Zoetis Inc Sr Nt 3.950% 09/12/47		09/05/2017	Barclays Capital Inc		2,982,240	3,000,000		2FE
22113A AA 3	Cosan Ltd Sr Nt 5.950% 09/20/24	D	09/13/2017	Direct		625,000	625,000		3FE
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27	D	09/29/2017	Direct		490,915	500,000		3FE
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt	D	07/19/2017	Direct		2,400,000	2,400,000		2FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
37255B AA 7	Geopark Ltd 1st Lien Nt 6.500% 09/21/2	D	09/25/2017	Direct		1,275,000	1,275,000	379	4FE
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28	C	08/03/2017	Jefferies & Company Inc		13,371,280	13,000,000	11,375	2FE
478375 AH 1	Johnson Control Intl plc Sr Nt 6.000%	D	09/12/2017	NW Life Sep Acct Mul Mat - 2		1,565,956	1,250,000	11,875	2FE
49835L AB 7	Klabin Finance SA Sr Nt 4.875% 09/19/2	D	09/12/2017	Direct		472,217	475,000		3FE
59284B AF 5	Mexichem SAB DE CV Sr Nt 4.000% 10/04/	D	09/27/2017	Direct		198,372	200,000		2FE
71647N AW 9	Petrobras Global Finance Sr Nt 5.999%	D	09/18/2017	Direct		525,000	525,000		4FE
78467K C# 2	SSE Plc Sr Nt Ser C 3.670% 09/06/26	D	08/03/2017	Cowen & Company LLC		36,528,480	36,000,000	539,490	1
902133 AU 1	Tyco Electronics Group Sr Nt 3.125% 08	D	07/31/2017	Various		2,979,102	3,000,000		1FE
G7059# AA 2	Phoenix Natural Gas Finance Sr Sec Nt	B	07/05/2017	Commonwealth Australia Sec LLC		23,281,200	23,281,200		2FE
P2253T JK 6	Cemex SAB DE CV 1st Lien Nt 7.750% 04/	D	09/07/2017	Direct		1,237,594	1,075,000	33,556	3FE
Q0697# AA 4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A	D	09/06/2017	National Australia Bank		33,000,000	33,000,000		2Z
3899999. Total - Bonds - Industrial and Miscellaneous						958,096,930	935,639,887	3,634,726	XXX
8399997. Total - Bonds - Part 3						1,025,774,949	1,000,215,545	3,825,920	XXX
8399999. Total - Bonds						1,025,774,949	1,000,215,545	3,825,920	XXX
Common Stocks - Industrial and Miscellaneous									
88642R 10 9	Tidewater Inc Com		07/31/2017	Taxable Exchange	330,201.000	10,243,343	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						10,243,343	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
63866# 10 7	Nationwide Life & Annuity Ins		09/25/2017	Capital Contribution		150,000,000	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						150,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						160,243,343	XXX	0	XXX
9799999. Total - Common Stocks						160,243,343	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						160,243,343	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,186,018,292	XXX	3,825,920	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36200M TT 0	GNMA Pool #604562 3.500% 08/15/18....	..	09/01/2017.	Paydown		12,886	12,886	12,096	12,714		172		172		12,886			0	301	08/15/2018.	1
362197 3A 1	GNMA GNSF Pool #269993 9.500% 06/15/20	..	09/01/2017.	Paydown		46	46	48	47		(1)		(1)		46			0	3	06/15/2020.	1
36223A 5D 0	GNMA GNSF Pool #302444 9.500% 12/15/20	..	07/01/2017.	Paydown		224	224	232	227		(3)		(3)		224			0	12	12/15/2020.	1
455780 A# 3	Indonesia (Republic of) AID Nt 9.020%....	..	08/01/2017.	Redemption 100.0000		87,298	87,298	85,116	86,985		313		313		87,298			0	7,874	08/01/2019.	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	09/01/2017.	Paydown		79,351	79,351	82,249	80,580		(1,229)		(1,229)		79,351			0	3,905	09/15/2025.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2017.	Paydown		61,043	61,043	62,800	61,942		(898)		(898)		61,043			0	2,707	06/15/2028.	1
0599999.	Total - Bonds - U.S. Government					240,848	240,848	242,541	242,495	0	(1,646)	0	(1,646)	0	240,848	0	0	0	14,802	XXX	XXX
Bonds - All Other Government																					
040114 HL 7	Argentina (Republic of) Sr Nt 6.875% 0....	D	08/10/2017.	Direct		1,149,188	1,125,000	1,115,170			395		395		1,115,565		33,623	33,623	42,754	01/26/2027.	4FE
682051 AF 4	Oman Gov Interntl Bond Sr Nt 6.500% 03	D	07/28/2017.	Direct		315,000	300,000	298,080			8		8		298,088		16,912	16,912	7,800	03/08/2047.	2FE
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt 4.8...	D	09/01/2017.	Redemption 100.0000		380,785	380,785	380,785	380,785				0		380,785			0	13,851	03/01/2019.	1
1099999.	Total - Bonds - All Other Government					1,844,973	1,805,785	1,794,035	380,785	0	403	0	403	0	1,794,438	0	50,535	50,535	64,405	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
745277 SA 2	Puerto Rico Mun Fin Agcy GO Ser C 5.25	..	08/01/2017.	Maturity		200,000	200,000	202,052	200,170		(170)		(170)		200,000			0	10,500	08/01/2017.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					200,000	200,000	202,052	200,170	0	(170)	0	(170)	0	200,000	0	0	0	10,500	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
717883 KL 5	Philadelphia PA Sch Dist GO Bld Amer Bd.	..	08/17/2017.	Call 100.0000		55,000	55,000	57,074	56,899		(22)		(22)		56,876		(1,876)	(1,876)	38,558	06/01/2040.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					55,000	55,000	57,074	56,899	0	(22)	0	(22)	0	56,876	0	(1,876)	(1,876)	38,558	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18..	..	09/01/2017.	Paydown		18,295	18,295	16,766	17,953		342		342		18,295			0	431	08/15/2018.	1
3128H7 B7 6	FHLMC Pool #E99062 3.500% 09/15/18..	..	09/01/2017.	Paydown		6,463	6,463	6,090	6,380		84		84		6,463			0	151	09/15/2018.	1
3128H7 G3 0	FHLMC Pool #E99218 3.500% 09/15/18..	..	09/01/2017.	Paydown		45,928	45,928	43,187	45,339		589		589		45,928			0	1,010	09/15/2018.	1
3128H7 K4 3	FHLMC Pool #E99315 3.500% 10/15/18..	..	09/01/2017.	Paydown		1,205	1,205	1,133	1,187		18		18		1,205			0	28	10/15/2018.	1
3128H7 K7 6	FHLMC Pool #E99318 3.500% 09/15/18..	..	09/01/2017.	Paydown		22,493	22,493	21,151	22,187		306		306		22,493			0	517	09/15/2018.	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18..	..	09/01/2017.	Paydown		19,084	19,084	17,945	18,818		266		266		19,084			0	445	10/15/2018.	1
3128H7 NH 1	FHLMC Pool #E99392 3.500% 09/15/18..	..	09/01/2017.	Paydown		19,267	19,267	18,063	19,000		267		267		19,267			0	453	09/15/2018.	1
3128HJ AD 8	FHLMC Gold PC Pool #W30004 7.450% 05/1	..	09/01/2017.	Paydown		194,317	194,317	184,757	191,507		2,810		2,810		194,317			0	9,656	05/15/2021.	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	09/01/2017.	Paydown		142,115	142,115	145,834	145,625		(3,511)		(3,511)		142,115			0	3,306	01/15/2042.	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.	..	09/01/2017.	Paydown		448,533	448,533	478,598	477,720		(29,187)		(29,187)		448,533			0	13,039	02/15/2044.	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	09/15/2017.	Paydown		141	141	145	141				0		141			0	8	05/15/2021.	1
312904 F7 5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	..	09/01/2017.	Paydown		3,659	3,659	3,613	3,636		23		23		3,659			0	146	12/15/2020.	1
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	..	09/01/2017.	Paydown		1,380	1,380	1,459	1,425		(45)		(45)		1,380			0	84	12/15/2020.	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	09/01/2017.	Paydown		2,673	2,673	2,709	2,674		(1)		(1)		2,673			0	160	05/15/2021.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	09/01/2017.	Paydown		5,013	5,013	4,824	4,956		56		56		5,013			0	280	08/15/2021.	1
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	09/01/2017.	Paydown		9,399	9,399	9,772	9,518		(119)		(119)		9,399			0	532	07/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2017.	Paydown		5,963	5,963	6,116	6,030		(67)		(67)		5,963			0	280	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2017.	Paydown		10,643	10,643	10,948	10,776		(133)		(133)		10,643			0	521	05/15/2023.	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1	..	09/01/2017.	Paydown		21,716	21,716	20,440	21,425		291		291		21,716			0	504	09/15/2018.	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	09/01/2017.	Paydown		20,545	20,545	20,744	20,598		(53)		(53)		20,545			0	850	02/15/2032.	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3	..	09/01/2017.	Paydown		32,995	32,995	32,912	32,914		81		81		32,995			0	1,221	10/15/2031.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	09/01/2017.	Paydown		4,800	4,800	4,899	4,841		(41)		(41)		4,800			0	197	05/15/2023.	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	09/01/2017.	Paydown		57,502	57,502	60,410	58,551		(1,049)		(1,049)		57,502			0	2,390	12/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	09/01/2017.	Paydown		41,105	41,105	42,377	41,713		(608)		(608)		41,105			0	1,751	04/15/2026.	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	..	09/01/2017.	Paydown		6,777	6,777	7,033	6,917		(140)		(140)		6,777			0	313	11/20/2027.	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564	..	09/01/2017.	Paydown		176	176	169	175		1		1		176			0	8	03/25/2029.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	09/01/2017.	Paydown		460	460	471	467		(7)		(7)		460			0	18	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	09/01/2017.	Paydown		3,071	3,071	2,880	3,014		57		57		3,071			0	126	03/15/2029.	1
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19	..	09/15/2017.	Paydown		143	143	151	143		(1)		(1)		143			0	9	06/15/2019.	1
31340Y DB 2	11/15/19	..	09/15/2017.	Paydown		1,520	1,520	1,513	1,509		11		11		1,520			0	94	11/15/2019.	1
31340Y JX 8	02/15/20	..	09/15/2017.	Paydown		140	140	140	123		17		17		140			0	22	02/15/2020.	1
31340Y QS 1	09/15/20	..	09/15/2017.	Paydown		403	403	403	402		2		2		403			0	21	09/15/2020.	1
31340Y X6 1	01/15/21	..	09/15/2017.	Paydown		4,449	4,449	4,232	4,385		64		64		4,449			0	255	01/15/2021.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	09/01/2017.	Paydown		2,918	2,918	2,850	2,889		29		29		2,918			0	175	07/25/2020.	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2	..	09/01/2017.	Paydown		3,339	3,339	3,280	3,310		29		29		3,339			0	190	06/25/2021.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	09/01/2017.	Paydown		1,076	1,076	1,033	1,062		14		14		1,076			0	58	07/25/2021.	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2	..	09/01/2017.	Paydown		4,165	4,165	4,293	4,191		(26)		(26)		4,165			0	220	08/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	09/01/2017.	Paydown		459	459	473	464		(5)		(5)		459			0	23	09/25/2021.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25	..	09/01/2017.	Paydown		8,826	8,826	8,766	8,773		53		53		8,826			0	412	07/25/2022.	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	09/01/2017.	Paydown		41,950	41,950	43,160	42,342		(393)		(393)		41,950			0	2,003	07/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	09/01/2017.	Paydown		22,423	22,423	20,430	21,841		583		583		22,423			0	830	07/25/2023.	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	09/01/2017.	Paydown		5,047	5,047	4,981	5,014		33		33		5,047			0	221	07/25/2023.	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25	..	09/01/2017.	Paydown		56,804	56,804	51,764	54,646		2,158		2,158		56,804			0	2,451	10/25/2023.	1
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1	..	09/01/2017.	Paydown		11,694	11,694	11,882	11,789		(94)		(94)		11,694			0	514	12/25/2023.	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2	..	09/01/2017.	Paydown		25,002	25,002	25,388	25,036		(34)		(34)		25,002			0	1,092	03/25/2024.	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/	..	09/01/2017.	Paydown		8,602	8,602	8,774	8,673		(71)		(71)		8,602			0	397	09/25/2021.	1
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1	..	09/01/2017.	Paydown		2,163	2,163	2,323	2,280		(116)		(116)		2,163			0	103	01/17/2037.	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/	..	09/01/2017.	Paydown		10,646	10,646	10,833	10,740		(94)		(94)		10,646			0	496	09/18/2027.	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06	..	09/01/2017.	Paydown		65,506	65,506	67,450	66,084		(578)		(578)		65,506			0	2,595	06/17/2028.	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2	..	09/01/2017.	Paydown		997	997	1,000	997		(1)		(1)		997			0	40	09/18/2028.	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	09/01/2017.	Paydown		3,724	3,724	3,820	3,778		(54)		(54)		3,724			0	157	10/17/2038.	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	09/01/2017.	Paydown		1,884	1,884	1,877	1,873		11		11		1,884			0	113	10/25/2019.	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1	..	09/01/2017.	Paydown		886	886	897	884		2		2		886			0	53	06/25/2018.	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	..	09/01/2017.	Paydown		3,595	3,595	3,601	3,586		9		9		3,595			0	206	10/25/2019.	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2	..	09/01/2017.	Paydown		48	48	51	48				0		48			0	3	04/25/2020.	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	..	09/01/2017.	Paydown		718	718	711	713		4		4		718			0	42	11/25/2019.	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	..	09/01/2017.	Paydown		1,002	1,002	1,057	1,014		(12)		(12)		1,002			0	59	12/25/2019.	1
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2	..	09/01/2017.	Paydown		2,396	2,396	2,430	2,391		5		5		2,396			0	144	03/25/2020.	1
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	09/01/2017.	Paydown		21,570	21,570	23,150	21,827		(258)		(258)		21,570			0	868	12/25/2019.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24	..	09/01/2017.	Paydown		45,014	45,014	49,796	46,900		(1,886)		(1,886)		45,014			0	1,977	04/25/2024.	1
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18	..	09/01/2017.	Paydown		55,358	55,358	61,508	55,962		(603)		(603)		55,358			0	2,530	07/25/2018.	1
31377R JL 5	FNMA DUS Pool #384667 7.090% 01/25/27	..	09/01/2017.	Paydown		77,067	77,067	84,665	80,990		(3,923)		(3,923)		77,067			0	3,645	01/25/2027.	1
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19	..	09/01/2017.	Paydown		35,019	35,019	33,558	34,655		364		364		35,019			0	1,177	04/25/2019.	1
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35	..	09/01/2017.	Paydown		23,580	23,580	23,717	23,647		(66)		(66)		23,580			0	857	03/25/2035.	1
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1	..	09/01/2017.	Paydown		1,862,597	1,862,597	1,778,198	1,829,943		32,655		32,655		1,862,597			0	49,979	01/15/2040.	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	09/01/2017.	Paydown		148,353	148,353	152,688	149,729		(1,375)		(1,375)		148,353			0	5,392	11/25/2023.	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	09/01/2017.	Paydown		43,678	43,678	44,879	44,053		(376)		(376)		43,678			0	1,577	09/25/2023.	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	09/01/2017.	Paydown		5,962	5,962	7,085	6,831		(869)		(869)		5,962			0	264	01/25/2028.	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	09/01/2017.	Paydown		7,815	7,815	8,732	8,615		(800)		(800)		7,815			0	309	01/25/2035.	1
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20	..	09/01/2017.	Paydown		52,761	52,761	56,949	54,177		(1,416)		(1,416)		52,761			0	1,540	04/25/2020.	1
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20	..	09/01/2017.	Paydown		35,479	35,479	38,062	36,364		(886)		(886)		35,479			0	1,019	05/25/2020.	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20	..	09/01/2017.	Paydown		39,917	39,917	42,134	40,732		(815)		(815)		39,917			0	1,082	10/25/2020.	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	09/01/2017.	Paydown		19,425	19,425	22,157	21,626		(2,201)		(2,201)		19,425			0	805	12/25/2029.	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20	..	09/01/2017.	Paydown		33,589	33,589	34,659	33,961		(372)		(372)		33,589			0	832	09/25/2020.	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20	..	09/01/2017.	Paydown		65,653	65,653	65,653	65,653				0		65,653			0	1,450	10/25/2020.	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	09/01/2017.	Paydown		10,806	10,806	12,538	12,178		(1,372)		(1,372)		10,806			0	457	01/25/2029.	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	09/01/2017.	Paydown		11,302	11,302	13,596	13,142		(1,840)		(1,840)		11,302			0	509	07/25/2029.	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	09/01/2017.	Paydown		8,158	8,158	7,896	7,923		236		236		8,158			0	400	02/25/2030.	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	09/01/2017.	Paydown		238,777	238,777	241,118	240,960		(2,183)		(2,183)		238,777			0	6,433	03/25/2041.	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	09/01/2017.	Paydown		145,680	145,680	147,109	147,001		(1,321)		(1,321)		145,680			0	3,708	04/25/2041.	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	09/01/2017.	Paydown		42,728	42,728	43,228	43,193		(465)		(465)		42,728			0	917	04/25/2041.	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	09/01/2017.	Paydown		15,988	15,988	16,145	16,136		(149)		(149)		15,988			0	424	08/25/2041.	1
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21	..	09/01/2017.	Paydown		131,134	131,134	140,313	135,281		(4,147)		(4,147)		131,134			0	3,885	06/25/2021.	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	09/01/2017.	Paydown		837,151	837,151	843,181	842,800		(5,650)		(5,650)		837,151			0	19,765	10/25/2042.	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	09/01/2017.	Paydown		137,945	137,945	141,264	140,780		(2,835)		(2,835)		137,945			0	2,762	02/25/2028.	1
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	..	09/01/2017.	Paydown		3,079	3,079	3,907	3,780		(701)		(701)		3,079			0	148	01/25/2031.	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	..	09/01/2017.	Paydown		5,316	5,316	6,760	6,541		(1,225)		(1,225)		5,316			0	254	02/25/2031.	1
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31	..	09/01/2017.	Paydown		1,910	1,910	2,492	2,404		(494)		(494)		1,910			0	97	01/25/2031.	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	..	09/01/2017.	Paydown		56,165	56,165	58,447	58,265		(2,101)		(2,101)		56,165			0	1,123	07/25/2042.	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	..	09/01/2017.	Paydown		219,472	219,472	228,388	227,547		(8,075)		(8,075)		219,472			0	3,972	07/25/2042.	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	..	09/01/2017.	Paydown		17,610	17,610	18,325	18,268		(659)		(659)		17,610			0	352	08/25/2042.	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	..	09/01/2017.	Paydown		194,522	194,522	193,823	193,892		630		630		194,522			0	3,202	11/25/2027.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28...	..	09/01/2017.	Paydown		1,769,740	1,769,740	1,757,573	1,759,146		10,594		10,594		1,769,740			0	29,214	01/25/2028.	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43....	..	09/01/2017.	Paydown		1,617,403	1,617,403	1,602,871	1,603,465		13,937		13,937		1,617,403			0	37,525	08/25/2043.	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43...	..	09/01/2017.	Paydown		920,930	920,930	924,671	924,396		(3,466)		(3,466)		920,930			0	21,051	08/25/2043.	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39....	..	09/01/2017.	Paydown		985,727	985,727	1,055,113	1,053,331		(67,604)		(67,604)		985,727			0	26,243	11/25/2039.	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45....	..	09/01/2017.	Paydown		2,584,633	2,584,633	2,670,653	2,669,009		(84,376)		(84,376)		2,584,633			0	61,193	09/01/2045.	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43....	..	09/01/2017.	Paydown		115,922	115,922	112,680	112,841		3,081		3,081		115,922			0	2,307	05/25/2043.	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28....	..	09/01/2017.	Paydown		256,285	256,285	254,203	254,452		1,834		1,834		256,285			0	4,518	05/25/2028.	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43....	..	09/01/2017.	Paydown		357,547	357,547	346,164	346,974		10,573		10,573		357,547			0	7,817	08/25/2043.	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28...	..	09/01/2017.	Paydown		446,793	446,793	443,163	443,614		3,179		3,179		446,793			0	7,270	07/25/2028.	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43....	..	09/01/2017.	Paydown		724,200	724,200	701,144	702,313		21,887		21,887		724,200			0	13,696	08/25/2043.	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43....	..	09/01/2017.	Paydown		178,272	178,272	172,597	172,948		5,324		5,324		178,272			0	3,301	07/25/2043.	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44....	..	09/01/2017.	Paydown		296,363	296,363	300,600	300,466		(4,104)		(4,104)		296,363			0	7,335	01/25/2044.	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43....	..	09/01/2017.	Paydown		607,343	607,343	620,406	619,925		(12,582)		(12,582)		607,343			0	14,556	10/25/2043.	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44....	..	09/01/2017.	Paydown		439,883	439,883	471,706	470,727		(30,843)		(30,843)		439,883			0	11,586	01/25/2044.	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44....	..	09/01/2017.	Paydown		182,410	182,410	183,657	183,609		(1,199)		(1,199)		182,410			0	4,050	03/25/2044.	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44....	..	09/01/2017.	Paydown		160,553	160,553	172,444	172,085		(11,532)		(11,532)		160,553			0	4,519	03/25/2044.	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44....	..	09/01/2017.	Paydown		9,806	9,806	10,515	10,482		(676)		(676)		9,806			0	294	02/25/2044.	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44...	..	09/01/2017.	Paydown		1,195,380	1,195,380	1,268,317	1,267,134		(71,754)		(71,754)		1,195,380			0	32,175	08/25/2044.	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42....	..	09/01/2017.	Paydown		2,054,387	2,054,387	2,195,627	2,192,276		(137,889)		(137,889)		2,054,387			0	54,265	01/25/2042.	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44....	..	09/01/2017.	Paydown		1,313,667	1,313,667	1,405,214	1,403,153		(89,486)		(89,486)		1,313,667			0	32,149	11/25/2044.	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04	..	09/01/2017.	Paydown		12,897	12,897	13,272	13,181		(284)		(284)		12,897			0	573	04/25/2032.	1
31392E 4S 6	FNMA REMIC Ser 2002-72 Cl DA 5.500% 11	..	09/01/2017.	Paydown		10,516	10,516	10,818	10,501		15		15		10,516			0	380	11/25/2017.	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11	..	09/01/2017.	Paydown		87,228	87,228	85,906	86,674		554		554		87,228			0	3,216	11/25/2022.	1
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/	..	08/01/2017.	Paydown		1	1	1	1				0		1			0		09/25/2017.	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356	..	09/01/2017.	Paydown		22,915	22,915	23,301	23,137		(223)		(223)		22,915			0	798	06/25/2042.	1
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/	..	09/01/2017.	Paydown		472,028	472,028	485,599	478,471		(6,442)		(6,442)		472,028			0	19,437	10/27/2031.	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	09/01/2017.	Paydown		6,769	6,769	7,050	6,843		(74)		(74)		6,769			0	274	08/15/2022.	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1	..	09/01/2017.	Paydown		25,442	25,442	25,995	25,430		12		12		25,442			0	927	09/15/2017.	1
31392U MQ 4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1	..	09/01/2017.	Paydown		6,986	6,986	7,207	6,984		2		2		6,986			0	253	09/15/2017.	1
31392V 7G 1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1	..	09/01/2017.	Paydown		1,254	1,254	1,289	1,254				0		1,254			0	46	09/15/2017.	1
31392V SN 3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1	..	09/01/2017.	Paydown		5,501	5,501	5,672	5,500		1		1		5,501			0	200	09/15/2017.	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1	..	09/01/2017.	Paydown		529,942	529,942	523,947	527,101		2,841		2,841		529,942			0	17,866	10/27/2031.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1	..	09/01/2017.	Paydown		91,728	91,728	92,646	91,783		(55)		(55)		91,728			0	3,386	10/15/2022.	1
31392W MB 3	FHLMC REMIC Ser 2515 Cl KB 5.000% 10/1	..	09/01/2017.	Paydown		7,103	7,103	7,238	7,100		3		3		7,103			0	236	10/15/2017.	1
31392X 6X 1	FHLMC REMIC Ser 2517 Cl BH 5.500% 10/1	..	09/01/2017.	Paydown		19,882	19,882	20,445	19,879		3		3		19,882			0	725	10/15/2017.	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04	..	09/01/2017.	Paydown		128,442	128,442	136,149	129,605		(1,163)		(1,163)		128,442			0	4,653	04/25/2023.	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04	..	09/01/2017.	Paydown		143,041	143,041	151,445	144,158		(1,117)		(1,117)		143,041			0	5,191	04/25/2023.	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	..	09/01/2017.	Paydown		241,769	241,769	249,022	244,622		(2,852)		(2,852)		241,769			0	8,730	06/25/2033.	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	..	09/01/2017.	Paydown		13,902	13,902	13,756	13,826		75		75		13,902			0	464	06/25/2023.	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	..	09/01/2017.	Paydown		56,251	56,251	57,578	56,412		(160)		(160)		56,251			0	1,876	06/25/2023.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	09/01/2017.	Paydown		64,271	64,271	64,268	64,160		110		110		64,271			0	1,948	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	09/01/2017.	Paydown		173,109	173,109	167,738	170,054		3,055		3,055		173,109			0	5,283	06/25/2043.	1
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1	..	09/01/2017.	Paydown		31,492	31,492	32,046	31,611		(119)		(119)		31,492			0	1,161	11/15/2022.	1
31393F LU 8	FHLMC REMIC Ser 2527 Cl BP 5.000% 11/1	..	09/01/2017.	Paydown		9,845	9,845	9,977	9,836		9		9		9,845			0	325	11/15/2017.	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1	..	09/01/2017.	Paydown		62,428	62,428	64,165	63,219		(790)		(790)		62,428			0	2,242	12/15/2032.	1
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN 5.000% 12/1	..	09/01/2017.	Paydown		22,720	22,720	22,521	22,666		54		54		22,720			0	755	12/15/2017.	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1	..	09/01/2017.	Paydown		38,506	38,506	40,335	38,817		(312)		(312)		38,506			0	1,432	01/15/2023.	1
31393J CQ 9	FHLMC REMIC Ser 2551 Cl CB 5.000% 01/1	..	09/01/2017.	Paydown		24,550	24,550	23,365	24,407		143		143		24,550			0	818	01/15/2018.	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1	..	09/01/2017.	Paydown		90,369	90,369	92,854	91,545		(1,175)		(1,175)		90,369			0	2,997	03/15/2033.	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1	..	09/01/2017.	Paydown		67,277	67,277	70,599	67,846		(569)		(569)		67,277			0	2,477	04/15/2023.	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15	..	09/01/2017.	Paydown		43,952	43,952	46,513	44,438		(487)		(487)		43,952			0	1,635	04/15/2023.	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09	..	09/01/2017.	Paydown		49,253	49,253	47,155	48,583		671		671		49,253			0	1,636	09/25/2023.	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1	..	09/01/2017.	Paydown		70,635	70,635	70,502	70,424		210		210		70,635			0	2,349	12/25/2023.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1	..	09/01/2017.	Paydown		218,951	218,951	204,514	214,096		4,855		4,855		218,951			0	7,223	12/25/2023.	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1	..	09/01/2017.	Paydown		52,267	52,267	52,928	52,321		(54)		(54)		52,267			0	1,738	06/15/2023.	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07	..	09/01/2017.	Paydown		45,391	45,391	45,192	45,215		175		175		45,391			0	1,663	07/25/2024.	1
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0	..	09/01/2017.	Paydown		978,463	978,463	996,924	988,203		(9,740)		(9,740)		978,463			0	35,161	08/25/2034.	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08	..	09/01/2017.	Paydown		604,259	604,259	576,111	587,017		17,242		17,242		604,259			0	18,007	08/25/2034.	1
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9 4.	..	09/01/2017.	Paydown		84,571	84,571	85,102	84,862		(291)		(291)		84,571			0	2,627	08/25/2034.	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	..	09/01/2017.	Paydown		202,533	202,533	202,881	202,130		403		403		202,533			0	6,857	02/25/2025.	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	..	09/01/2017.	Paydown		522,524	522,524	530,513	525,962		(3,438)		(3,438)		522,524			0	19,405	11/25/2034.	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	..	09/01/2017.	Paydown		386,150	386,150	397,493	389,577		(3,427)		(3,427)		386,150			0	14,330	06/25/2035.	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	..	09/01/2017.	Paydown		570,539	570,539	566,913	567,457		3,082		3,082		570,539			0	20,664	05/25/2035.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	09/01/2017.	Paydown		122,679	122,679	129,119	125,029		(2,350)		(2,350)		122,679			0	4,659	05/25/2035.	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10	..	09/01/2017.	Paydown		808,411	808,411	794,284	802,955		5,456		5,456		808,411			0	29,659	10/25/2035.	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	..	09/01/2017.	Paydown		36,681	36,681	33,924	35,941		740		740		36,681			0	1,214	08/15/2023.	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	..	09/01/2017.	Paydown		85,624	85,624	79,390	83,892		1,732		1,732		85,624			0	2,863	08/15/2023.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	09/01/2017.	Paydown		30,612	30,612	31,454	30,988		(376)		(376)		30,612			0	1,123	09/15/2023.	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	..	09/01/2017.	Paydown		279,235	279,235	285,753	280,396		(1,161)		(1,161)		279,235			0	10,214	09/15/2023.	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	..	09/01/2017.	Paydown		196,675	196,675	186,117	193,809		2,866		2,866		196,675			0	6,550	09/15/2023.	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	..	09/01/2017.	Paydown		102,941	102,941	92,036	100,075		2,866		2,866		102,941			0	3,063	10/15/2023.	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	..	09/01/2017.	Paydown		108,133	108,133	100,699	106,090		2,043		2,043		108,133			0	3,587	11/15/2023.	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	..	09/01/2017.	Paydown		47,882	47,882	44,575	46,685		1,197		1,197		47,882			0	1,592	12/15/2023.	1
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE 6.000%	..	09/01/2017.	Paydown		497,067	497,067	526,114	506,113		(9,046)		(9,046)		497,067			0	19,005	12/25/2035.	1
31394W KC 1	FHLMC REMIC Ser 2777 Cl DG 4.000% 04/1	..	09/01/2017.	Paydown		141,292	141,292	123,101	139,765		1,527		1,527		141,292			0	3,701	04/15/2033.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	..	09/01/2017.	Paydown		35,497	35,497	35,120	35,345		152		152		35,497			0	1,176	06/15/2024.	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	..	09/01/2017.	Paydown		2,219,079	2,219,079	2,264,829	2,241,492		(22,412)		(22,412)		2,219,079			0	80,484	04/25/2036.	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	..	09/01/2017.	Paydown		259,038	259,038	272,152	263,547		(4,509)		(4,509)		259,038			0	10,087	06/25/2036.	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	..	09/01/2017.	Paydown		104,548	104,548	104,565	104,406		143		143		104,548			0	3,519	08/15/2024.	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	..	09/01/2017.	Paydown		27,959	27,959	27,941	27,916		43		43		27,959			0	936	11/15/2024.	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	..	09/01/2017.	Paydown		432,188	432,188	448,800	438,817		(6,629)		(6,629)		432,188			0	14,790	12/15/2034.	1
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1	..	09/01/2017.	Paydown		464,182	464,182	471,580	465,225		(1,043)		(1,043)		464,182			0	13,901	12/15/2019.	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	..	09/01/2017.	Paydown		69,089	69,089	70,849	69,613		(523)		(523)		69,089			0	2,609	02/15/2030.	1
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1	..	09/01/2017.	Paydown		15,325	15,325	14,568	15,193		132		132		15,325			0	459	02/15/2035.	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	..	09/01/2017.	Paydown		423,614	423,614	412,163	419,022		4,591		4,591		423,614			0	15,168	05/15/2035.	1
31395X 3F 0	FHLMC REMIC Ser 3018 Cl UG 5.500% 10/1	..	09/01/2017.	Paydown		66,226	66,226	66,888	66,119		107		107		66,226			0	2,346	10/15/2034.	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1	..	09/01/2017.	Paydown		374,490	374,490	370,847	372,030		2,461		2,461		374,490			0	12,629	08/15/2035.	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1	..	09/01/2017.	Paydown		3,337,089	3,337,089	3,309,946	3,318,918		18,171		18,171		3,337,089			0	112,035	06/15/2035.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	09/01/2017.	Paydown		452,982	452,982	462,327	458,206		(5,225)		(5,225)		452,982			0	16,189	11/15/2035.	1
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15	..	09/01/2017.	Paydown		159,443	159,443	154,908	157,711		1,732		1,732		159,443			0	5,839	04/15/2026.	1
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1	..	09/01/2017.	Paydown		143,633	143,633	151,174	146,307		(2,673)		(2,673)		143,633			0	5,583	06/15/2036.	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1	..	09/01/2017.	Paydown		825,232	825,232	820,926	822,050		3,182		3,182		825,232			0	27,142	01/15/2036.	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08	..	09/01/2017.	Paydown		392,574	392,574	400,159	395,671		(3,097)		(3,097)		392,574			0	13,536	08/25/2037.	1
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08	..	09/01/2017.	Paydown		668,079	668,079	685,198	671,147		(3,068)		(3,068)		668,079			0	26,882	08/25/2037.	1
31396X GH 1	FHLMC REMIC Ser 2007-77 Cl MD 6.000% 1	..	09/01/2017.	Paydown		911,550	911,550	998,840	923,455		(11,905)		(11,905)		911,550			0	37,085	12/25/2036.	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08	..	09/01/2017.	Paydown		433,506	433,506	447,189	438,064		(4,558)		(4,558)		433,506			0	17,819	08/25/2037.	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04	..	09/01/2017.	Paydown		408,854	408,854	388,269	396,918		11,936		11,936		408,854			0	12,340	04/25/2038.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1	..	09/01/2017.	Paydown		141,732	141,732	139,362	140,285		1,448		1,448		141,732			0	4,835	08/15/2036.	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1	..	09/01/2017.	Paydown		65,740	65,740	69,767	67,518		(1,778)		(1,778)		65,740			0	2,717	08/15/2036.	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1	..	09/01/2017.	Paydown		317,927	317,927	324,683	320,183		(2,256)		(2,256)		317,927			0	11,890	10/15/2036.	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1	..	09/01/2017.	Paydown		89,458	89,458	91,723	90,189		(731)		(731)		89,458			0	3,046	03/15/2037.	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1	..	09/01/2017.	Paydown		426,859	426,859	439,932	431,518		(4,659)		(4,659)		426,859			0	14,539	03/15/2037.	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1	..	09/01/2017.	Paydown		1,273,737	1,273,737	1,301,600	1,279,968		(6,231)		(6,231)		1,273,737			0	47,376	07/15/2037.	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1	..	09/01/2017.	Paydown		832,720	832,720	868,111	842,556		(9,836)		(9,836)		832,720			0	30,333	08/15/2037.	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/	..	09/01/2017.	Paydown		200,405	200,405	209,925	203,638		(3,233)		(3,233)		200,405			0	7,481	09/25/2038.	1
31397S DQ 4	FNMA REMIC Ser 2011-23 Cl A 4.000% 12/	..	09/01/2017.	Paydown		5,352	5,352	5,418	5,350		2		2		5,352			0	143	12/25/2036.	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1	..	09/01/2017.	Paydown		153,835	153,835	158,333	155,705		(1,869)		(1,869)		153,835			0	5,666	07/15/2038.	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10	..	09/01/2017.	Paydown		249,521	249,521	256,071	250,475		(954)		(954)		249,521			0	7,792	10/25/2039.	1
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1	..	09/01/2017.	Paydown		855,335	855,335	882,332	862,928		(7,593)		(7,593)		855,335			0	28,479	08/15/2039.	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1	..	09/01/2017.	Paydown		664,393	664,393	645,499	655,363		9,030		9,030		664,393			0	20,138	10/15/2039.	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1	..	09/01/2017.	Paydown		703,466	703,466	688,518	696,901		6,565		6,565		703,466			0	21,363	10/15/2039.	1
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1	..	09/01/2017.	Paydown		351,691	351,691	357,845	353,468		(1,777)		(1,777)		351,691			0	10,086	10/25/2040.	1
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18	..	09/01/2017.	Paydown		36,650	36,650	34,176	35,997		653		653		36,650			0	848	10/25/2018.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	09/01/2017.	Paydown		2,928	2,928	2,994	2,987		(59)		(59)		2,928			0	118	07/25/2035.	1
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20	..	09/01/2017.	Paydown		28,007	28,007	26,576	27,510		497		497		28,007			0	747	03/25/2020.	1
31411D FZ 7	FNMA Pool #904784 3.137% 12/25/36	..	09/01/2017.	Paydown		33,433	33,433	33,580	33,558		(125)		(125)		33,433			0	631	12/25/2036.	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39	..	09/01/2017.	Paydown		234,304	234,304	233,682	233,681		623		623		234,304			0	6,429	04/25/2039.	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39	..	09/01/2017.	Paydown		119,755	119,755	120,929	120,836		(1,082)		(1,082)		119,755			0	2,849	09/25/2039.	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38	..	09/01/2017.	Paydown		44,428	44,428	44,247	44,247		181		181		44,428			0	1,769	02/25/2038.	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38	..	09/01/2017.	Paydown		3,083	3,083	3,099	3,097		(15)		(15)		3,083			0	123	04/25/2038.	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39	..	09/01/2017.	Paydown		91,143	91,143	89,858	89,921		1,223		1,223		91,143			0	2,264	03/25/2039.	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42	..	09/01/2017.	Paydown		192,983	192,983	195,621	195,481		(2,498)		(2,498)		192,983			0	4,807	09/25/2042.	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28	..	09/01/2017.	Paydown		150,766	150,766	151,308	151,170		(404)		(404)		150,766			0	2,516	04/25/2028.	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28	..	09/01/2017.	Paydown		260,406	260,406	259,470	259,551		855		855		260,406			0	4,355	04/25/2028.	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42	..	09/01/2017.	Paydown		298,797	298,797	310,936	310,098		(11,301)		(11,301)		298,797			0	5,941	08/25/2042.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44...	..	09/01/2017.	Paydown		368,744	368,744	395,420	394,725		(25,981)		(25,981)		368,744			0	10,658	03/25/2044.	1
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44...	..	09/01/2017.	Paydown		569,996	569,996	611,409	610,265		(40,269)		(40,269)		569,996			0	16,825	04/25/2044.	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40....	..	09/01/2017.	Paydown		152,315	152,315	152,571	152,535		(220)		(220)		152,315			0	4,066	07/25/2040.	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40....	..	09/01/2017.	Paydown		157,330	157,330	158,873	158,737		(1,407)		(1,407)		157,330			0	4,562	09/25/2040.	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40....	..	09/01/2017.	Paydown		467,682	467,682	467,591	467,538		144		144		467,682			0	12,352	12/25/2040.	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40....	..	09/01/2017.	Paydown		384,186	384,186	404,176	403,410		(19,224)		(19,224)		384,186			0	10,614	12/25/2040.	1
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%	..	08/15/2017.	Redemption 100.0000		968,787	968,787	977,829	976,291		(7,504)		(7,504)		968,787			0	37,260	08/15/2033.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					54,183,022	54,183,022	55,018,659	54,818,067	0	(635,045)	0	(635,045)	0	54,183,022	0	0	0	1,637,564	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Sovos Compliance LLC New Additional Term	..	08/31/2017.	Tax Free Exchange		8,264,532	8,436,139	8,262,205			2,328		2,328		8,264,532			0	51,722	03/01/2022.	4
000000 00 0	Accruent LLC Incremental 1st Lien TL 8...	..	09/29/2017.	Redemption 100.0000		8,142	8,142	8,039			103		103		8,142			0		07/28/2023.	3FE
000000 00 0	First Watch Restaurants Term Ln Nt 1 7..	..	09/22/2017.	Tax Free Exchange		980,956	1,005,856	980,710			246		246		980,956			0	6,769	08/21/2023.	4FE
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	09/01/2017.	Paydown		196,255	205,088	198,148	198,148				0		198,148		(1,893)	(1,893)	5,972	09/15/2033.	5FM
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.	..	09/30/2017.	Redemption 100.0000		316,350	316,350	308,216	313,376		2,974		2,974		316,350			0	16,300	06/30/2022.	5
00163M AK 0	[illegible] 12/01	..	07/11/2017.	Call 0.0000									0					0	(9,607)	12/01/2019.	1FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 6.5	..	09/01/2017.	Paydown		41,638	41,638	42,126	42,180		(542)		(542)		41,638			0	1,794	04/25/2031.	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	..	09/01/2017.	Paydown			8,332	8,519	8,579		(12)		(12)		8,567		(8,567)	(8,567)	389	01/25/2032.	5FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.5	..	09/01/2017.	Paydown			1,917	659	659				0		659		(659)	(659)	62	06/25/2032.	1FM
00442M AA 5	ACE Securities Corp RMBS Ser 2006-SD2 Cl	..	09/25/2017.	Paydown		12,316	12,316	12,320	12,316				0		12,316			0	106	12/25/2045.	1FM
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2017.	Paydown		649	649	433			216		216		649			0	4	01/25/2037.	6FE
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2017.	Paydown		21,901	21,901	14,649			7,251		7,251		21,901			0	128	01/25/2037.	1FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2017.	Paydown		23,361	23,361	15,713			7,648		7,648		23,361			0	142	01/25/2037.	6FE
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2017.	Paydown		21,901	21,901	14,844			7,056		7,056		21,901			0	142	01/25/2037.	6FE
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.	..	09/25/2017.	Paydown		200,101	200,101	200,101	200,101				0		200,101			0	2,739	04/25/2034.	1FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	09/25/2017.	Paydown		1,057,725	1,057,725	959,886	982,523		75,202		75,202		1,057,725			0	13,104	06/25/2034.	1FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	09/22/2017.	Redemption 100.0000		354,207	354,207	354,207	354,207				0		354,207			0	20,367	03/22/2035.	3
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		626,699	626,699	609,591	609,591		17,108		17,108		626,699			0	13,157	08/25/2036.	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown			26,354	21,374	21,374				0		21,374		(21,374)	(21,374)	1,044	04/25/2037.	4FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		229,806	266,256	202,961	202,961				0		202,961		26,846	26,846	11,038	02/25/2047.	1FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		297,480	521,021	355,444	355,444				0		355,444		(57,964)	(57,964)	21,398	05/25/2036.	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		110,173	135,652	114,905	114,905				0		114,905		(4,732)	(4,732)	5,466	01/25/2037.	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		299,748	326,952	277,896	277,896				0		277,896		21,853	21,853	12,806	03/25/2037.	3FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2017.	Redemption 100.0000		450,194	450,194	457,697	455,069		(4,875)		(4,875)		450,194			0	25,211	07/15/2020.	3FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2017.	Redemption 100.0000		122,913	122,913	116,762	118,062		4,851		4,851		122,913			0	4,917	07/15/2025.	1FE
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	07/15/2017.	Redemption 100.0000		221,877	221,877	221,877	221,877				0		221,877			0	10,983	01/15/2023.	2FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	09/01/2017.	Paydown		170,743	170,743	168,688	169,669		1,073		1,073		170,743			0	5,311	10/25/2034.	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2017.	Paydown		204,734	204,734	203,749	203,860		874		874		204,734			0	5,763	09/25/2035.	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	09/01/2017.	Paydown		42,403	42,403	42,403	42,403				0		42,403			0	1,259	09/25/2035.	3FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	09/25/2017.	Paydown		40,907	40,907	40,907	40,907				0		40,907			0	453	09/25/2027.	1FM
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	09/01/2017.	Paydown		68,578	68,578	68,575	68,397		181		181		68,578			0	2,061	04/25/2033.	1FM
03072S FZ 3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	09/01/2017.	Paydown		5,484	37,528	23,965	8,565	15,400			15,400		23,965		(18,481)	(18,481)	408	04/25/2033.	1FM
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	09/01/2017.	Paydown		6,377	6,377	6,347	6,344		32		32		6,377			0	275	03/25/2027.	1FM
03305@ AB 0	The Oneida Group Inc Exit Term Ln Nt 1	..	09/29/2017.	Redemption 100.0000		1,576	1,576	1,545	1,560		16		16		1,576			0	133	05/21/2018.	4FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	09/15/2017.	Redemption 100.0000		31,422	31,422	31,632	31,512		(90)		(90)		31,422			0	1,329	02/15/2025.	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	09/15/2017.	Redemption 100.0000		168,054	168,054	171,677	169,384		(1,330)		(1,330)		168,054			0	6,753	07/15/2023.	1
03525@ AA 6	Animal Supply Company Term Ln Nt 1 8.7	..	07/31/2017.	Tax Free Exchange		55,214	56,250	55,125			89		89		55,214			0	2,634	12/15/2021.	4Z
03525@ AA 6	Animal Supply Company Term Ln Nt 2 8.8	..	09/29/2017.	Redemption 100.0000		56,250	56,250	55,214			1,036		1,036		56,250			0	2,243	12/15/2021.	4Z
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	09/01/2017.	Paydown		48,566	48,566	48,545	48,516		50		50		48,566			0	1,770	10/25/2033.	1FM
040104 PB 1	[illegible] C	..	09/25/2017.	Paydown		620,128	620,128	528,099	556,153		63,976		63,976		620,128			0	5,582	11/25/2035.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	09/01/2017.	Paydown		27,670	27,670	28,751	28,136		(466)		(466)		27,670			0	1,399	03/21/2029.	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	09/25/2017.	Paydown		384,138	384,138	359,410	363,166		20,972		20,972		384,138			0	4,888	10/25/2034.	1FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	09/01/2017.	Paydown		86,403	86,403	86,400	86,269		134		134		86,403			0	2,620	10/25/2032.	1FM
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004-	..	09/25/2017.	Paydown		221,490	221,490	221,490	221,490				0		221,490			0	2,818	08/25/2033.	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	09/01/2017.	Paydown		52,737	52,737	50,380	51,274		1,463		1,463		52,737			0	1,941	06/25/2035.	1FM
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9.	..	09/15/2017.	Redemption 100.0000		118,990	118,990	115,469	117,725		1,264		1,264		118,990			0	5,548	12/15/2022.	1
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	09/15/2017.	Redemption 100.0000		84,596	84,596	85,412	84,908		(313)		(313)		84,596			0	3,921	05/15/2022.	2
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	09/01/2017.	Paydown		94,111	94,111	94,788	94,256		(144)		(144)		94,111			0	3,465	10/25/2033.	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	09/01/2017.	Paydown		253,687	286,295	272,148	272,148				0		272,148		(18,462)	(18,462)	10,453	01/25/2036.	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2017.	Paydown		262,119	262,119	242,893	258,447		3,672		3,672		262,119			0	8,784	06/25/2019.	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2017.	Paydown		241,448	281,291	276,875	276,875				0		276,875		(35,427)	(35,427)	10,231	03/25/2035.	3FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2017.	Paydown		232,802	271,219	263,835	263,835				0		263,835		(31,033)	(31,033)	9,865	03/25/2035.	3FM
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2017.	Paydown		356,915	404,925	392,094	392,094				0		392,094		(35,179)	(35,179)	14,589	05/25/2035.	2FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	09/20/2017.	Paydown		170,398	170,398	159,387	159,387		11,011		11,011		170,398			0	1,287	02/20/2047.	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	09/01/2017.	Paydown		274,300	312,569	308,617	308,483		18		18		308,501		(34,201)	(34,201)	12,410	03/25/2037.	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	09/01/2017.	Paydown		45,496	54,372	48,953	48,953				0		48,953		(3,458)	(3,458)	2,234	01/25/2037.	2FM
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004	..	09/28/2017.	Paydown		451,009	451,009	451,009	432,259		18,750		18,750		451,009			0	6,794	02/28/2044.	1FM
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	09/01/2017.	Paydown		86,760	86,760	84,222	86,501		260		260		86,760			0	3,851	11/11/2041.	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	09/01/2017.	Paydown		19,283	19,283	19,343	20,192		(909)		(909)		19,283			0	683	10/25/2033.	1FM
073945 AE 7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-	..	08/01/2017.	Paydown		919,859	919,859	923,883	918,677		1,182		1,182		919,859			0	31,544	09/11/2042.	1FM
073945 AG 2	Bear Stearns Comm Mtg Sec CMBS Ser 2007-	..	09/01/2017.	Paydown		19,000,147	19,000,147	17,331,913	18,820,043		180,105		180,105		19,000,147			0	819,509	09/11/2042.	1FM
07401D BC 4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C	..	09/01/2017.	Paydown		6,319,636	6,319,636	6,354,269	6,312,122		7,513		7,513		6,319,636			0	248,557	06/13/2050.	1FM
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1	..	09/30/2017.	Redemption 100.0000		30,434	30,434	26,782	27,044		3,390		3,390		30,434			0	1,758	07/15/2027.	4FE
109696 A@ 3	Brinks Company Sr Nt Ser B 5.200% 01/2	..	09/20/2017.	Redemption 110.0326		33,009,776	30,000,000	30,000,000	30,000,000		3,009,776		3,009,776		33,009,776			0	1,802,667	01/24/2021.	2
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2017.	Redemption 100.0000		120,542	120,542	109,709	116,687		3,855		3,855		120,542			0	7,546	02/15/2023.	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2017.	Redemption 100.0000		175,944	175,944	175,944	175,944				0		175,944			0	10,521	01/15/2024.	1
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.	..	07/15/2017.	Redemption 100.0000		442	442	475	448		(6)		(6)		442			0	26	01/15/2022.	1FE
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 4.9	..	09/01/2017.	Paydown		16,068	16,068	16,068	16,068				0		16,068			0	505	12/25/2033.	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 2.28	..	09/25/2017.	Paydown		33,478	33,478	33,604	33,544		(65)		(65)		33,478			0	500	12/25/2033.	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.72	..	09/01/2017.	Paydown		93,784	93,784	94,037	93,645		139		139		93,784			0	2,389	07/25/2035.	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	09/25/2017.	Paydown		39,786	39,786	26,654	26,654		13,132		13,132		39,786			0	548	10/25/2033.	1FM
12543K AM 6	Community Health Systems Inc Term Ln G N	..	07/07/2017.	Redemption 100.0000		91,099	91,099	91,167	4,838		(67)		(67)		91,099			0	608	12/31/2019.	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N	..	08/31/2017.	Tax Free Exchange		968,829	968,202	968,909	45,306		(79)		(79)		968,829			0	12,714	12/31/2019.	3FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12543K AM 6	Community Health Systems Inc Term Ln G N	..	09/29/2017.	Redemption 100.0000		375,779	375,779	376,164	248,223		(286)		(286)		375,779			0	6,749	12/31/2019.	3FE
12543K AM 6	Community Health Systems Inc Term Ln G N	..	07/31/2017.	Tax Free Exchange		115,158	115,080	115,221	115,175		(16)		(16)		115,158			0	2,262	12/31/2019.	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	..	07/07/2017.	Redemption 100.0000		159,256	159,256	159,389	1,782		(133)		(133)		159,256			0	1,087	01/27/2021.	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	..	08/31/2017.	Tax Free Exchange		1,788,568	1,787,200	1,788,681	17,757		(113)		(113)		1,788,568			0	24,602	01/27/2021.	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	..	09/29/2017.	Redemption 100.0000		679,278	679,278	680,003	448,738		(581)		(581)		679,278			0	13,028	01/27/2021.	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	..	07/31/2017.	Tax Free Exchange		200,799	200,641	200,886	200,822		(22)		(22)		200,799			0	4,044	01/27/2021.	3FE
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	09/01/2017.	Paydown		43,899	55,055	54,789	54,801		1		1		54,802		(10,902)	(10,902)	3,209	02/25/2037.	4FM
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	09/01/2017.	Paydown		18,293	18,293	18,304	18,284		8		8		18,293			0	553	10/20/2032.	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2017.	Paydown		150,256	174,936	146,571	146,571				0		146,571		3,685	3,685	9,509	01/25/2037.	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2017.	Paydown		69,301	80,729	63,842	63,842				0		63,842		5,458	5,458	4,331	02/25/2037.	1FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	09/15/2017.	Redemption 100.0000		98,303	98,303	98,303	98,303				0		98,303			0	4,780	12/15/2026.	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	08/15/2017.	Redemption 100.0000		199,356	199,356	199,356	199,356				0		199,356			0	14,094	08/14/2021.	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	09/15/2017.	Redemption 100.0000		30,600	30,600	30,363	30,505		95		95		30,600			0	1,376	07/15/2022.	2
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar	..	09/15/2017.	Redemption 100.0000		32,210	32,210	32,210	32,210				0		32,210			0	1,429	10/15/2022.	1
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/	..	09/15/2017.	Redemption 100.0000		68,629	68,629	69,062	68,801		(171)		(171)		68,629			0	3,030	01/15/2023.	2
12644@ BV 6	CTL Cap Tr CTL Ser 2003-17 Costco 5.50	..	09/20/2017.	Redemption 100.0000		252,726	252,726	250,670	252,006		721		721		252,726			0	9,270	09/20/2022.	1
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%	..	09/15/2017.	Redemption 100.0000		30,651	30,651	30,651	30,651				0		30,651			0	1,090	01/15/2025.	2
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr..	..	09/15/2017.	Redemption 100.0000		415,223	415,223	408,416	411,262		3,960		3,960		415,223			0	15,125	01/15/2026.	1
12644@ CC 7	CTL Cap Tr CTL Ser 2005-[illegible] County	..	09/05/2017.	Redemption 100.0000		611,605	611,605	611,605	611,605				0		611,605			0	23,985	04/05/2025.	1
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC	..	08/29/2017.	Call 100.0000		3,442,428	3,442,428	3,442,428	3,442,428				0		3,442,428			0	775,833	07/15/2030.	2
12644@ CG 8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC	..	08/15/2017.	Redemption 100.0000		30,603	30,603	30,603	30,603				0		30,603			0	1,033	07/15/2030.	2
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom	..	09/15/2017.	Redemption 100.0000		447,931	447,931	447,931	447,931				0		447,931			0	17,955	10/15/2023.	1
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	..	09/15/2017.	Redemption 100.0000		139,758	139,758	139,758	139,758				0		139,758			0	5,602	03/15/2023.	1
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L	..	08/25/2017.	Call 100.0000		1,564,388	1,564,388	1,564,388	1,564,388				0		1,564,388			0	68,768	09/01/2017.	2Z
12647@ AA 0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L	..	08/15/2017.	Redemption 100.0000		1,295	1,295	1,295	1,295				0		1,295			0	49	09/01/2017.	2Z
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	09/10/2017.	Redemption 100.0000		54,800	54,800	54,800	54,800				0		54,800			0	2,877	10/10/2031.	2

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	09/10/2017.	Redemption 100.0000		67,918	67,918	79,357	76,852		(8,934)		(8,934)		67,918			0	2,734	12/10/2028.	2FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	09/10/2017.	Redemption 100.0000		442,382	442,382	410,919	420,260		22,122		22,122		442,382			0	20,486	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2017.	Redemption 100.0000		120,421	120,421	131,705	130,258		(9,837)		(9,837)		120,421			0	6,030	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2017.	Redemption 100.0000		38,308	38,308	38,308	38,308				0		38,308			0	1,202	01/10/2036.	2FE
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1 5.403	..	09/01/2017.	Paydown		44,292	44,292	44,291	44,242		49		49		44,292			0	1,585	01/25/2034.	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603	..	09/01/2017.	Paydown		22,040	22,040	22,039	21,996		44		44		22,040			0	627	12/25/2034.	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		724,976	724,976	698,084	698,084		26,892		26,892		724,976			0	25,578	04/25/2035.	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		516,197	577,078	491,297	491,297				0		491,297		24,899	24,899	25,448	04/25/2035.	3FM
12667F LG 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		291	291	291	290				0		291			0	11	07/25/2034.	1FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		87,520	87,520	83,390	86,840		680		680		87,520			0	3,266	08/25/2034.	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		218,318	218,318	220,842	217,688		629		629		218,318			0	9,052	09/25/2034.	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		1,062	1,062	1,062	1,059		3		3		1,062			0	38	08/25/2034.	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		192,426	218,628	200,021	200,021				0		200,021		(7,595)	(7,595)	9,900	08/25/2035.	4FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		361,457	410,676	368,996	368,996				0		368,996		(7,539)	(7,539)	18,596	08/25/2035.	3FM
12667G DW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		38,614	38,614	37,904	37,904		710		710		38,614			0	1,340	05/25/2035.	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		576,507	576,507	580,200	576,639		(132)		(132)		576,507			0	21,101	05/25/2035.	1FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		342,166	342,128	316,486	316,486				0		316,486		25,680	25,680	16,637	07/25/2035.	3FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 1.38	..	09/15/2017.	Paydown		202,850	202,850	70,227	70,227		132,623		132,623		202,850			0	1,503	11/15/2036.	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.	..	09/01/2017.	Paydown		542,077	600,039	533,061	533,061				0		533,061		9,016	9,016	25,920	02/25/2036.	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	..	09/01/2017.	Paydown		77,256	77,064	70,343	70,343				0		70,343		6,913	6,913	4,725	04/25/2036.	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	09/01/2017.	Paydown		128,491	149,330	128,172	128,172				0		128,172		320	320	5,416	05/25/2036.	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	09/01/2017.	Paydown		14,471	14,471	14,085	14,256		215		215		14,471			0	514	12/25/2035.	2FM
12669E C5 3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5	..	09/01/2017.	Paydown		1,865,282	1,865,282	1,813,987	1,853,213		12,069		12,069		1,865,282			0	72,932	09/25/2033.	1FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	09/01/2017.	Paydown		7,168	7,062	6,951	6,998				0		6,999		169	169	269	08/25/2035.	4FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	09/01/2017.	Paydown		267,114	267,114	256,509	256,509		10,605		10,605		267,114			0	9,411	04/25/2035.	1FM
12680@ AE 0	Cabelas Inc Sr Nt Ser A 3.230% 08/04/2..	..	09/25/2017.	Call 100.0000		33,000,000	33,000,000	33,000,000	33,000,000				0		33,000,000			0	2,283,870	08/04/2020.	2
14149Y AX 6	Cardinal Health Inc Sr Nt 1.700% 03/15...	..	07/01/2017.	Call 100.0000		5,000,000	5,000,000	4,992,000	4,998,045		801		801		4,998,846		1,154	1,154	80,278	03/15/2018.	2FE
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	09/30/2017.	Redemption 100.0000		483,934	483,934	485,299	484,930		(996)		(996)		483,934			0	27,923	09/30/2027.	2
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT	..	09/25/2017.	Paydown		1,948,375	1,948,375	1,648,812	1,802,524		145,850		145,850		1,948,375			0	23,294	05/25/2035.	1FM

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 5.55	..	09/25/2017.	Paydown		111,958	111,958	29,570	29,570		82,388		82,388		111,958			0	2,057	09/25/2036.	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2017.	Paydown		48,198	48,198	48,194	48,107		92		92		48,198			0	2,109	07/25/2032.	4FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2017.	Paydown		26,209	26,209	26,206	26,104		105		105		26,209			0	1,090	07/25/2032.	2FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	08/01/2017.	Paydown			95,587	76,192	(1,882)	76,419	1,655		78,074		76,192		(76,192)	(76,192)	4,343	07/25/2032.	1FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	09/01/2017.	Paydown		118,219	118,219	118,217	117,835		384		384		118,219			0	3,959	11/25/2028.	1FM
16725* AC 4	Chicago Bridge and Iron Co Sr Nt 8.150...	..	07/28/2017.	Call 100.0000		1,492,000	1,492,000	1,492,000	1,492,000				0		1,492,000			0	46,714	12/27/2022.	2
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	09/01/2017.	Paydown		7,832	7,832	7,871	7,809		23		23		7,832			0	274	02/25/2035.	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	09/01/2017.	Paydown		66,951	66,951	62,787	66,381		570		570		66,951			0	2,322	07/25/2035.	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...	..	09/01/2017.	Paydown		12,138	12,138	12,137	12,126		12		12		12,138			0	358	04/25/2034.	1FM
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2005-R	..	09/01/2017.	Paydown		53,234	53,234	49,308	51,329		1,906		1,906		53,234			0	1,119	05/25/2034.	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	09/01/2017.	Paydown		469,802	469,802	456,476	460,077		9,725		9,725		469,802			0	16,612	09/25/2035.	1FM
17313K AF 8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C	..	09/01/2017.	Paydown		5,309,238	5,309,238	5,372,078	5,305,101		4,137		4,137		5,309,238			0	222,850	12/10/2049.	1FM
184496 AJ 6	Clean Harbors Inc Sr Nt 5.250% 08/01/2..	..	08/01/2017.	Call 100.0000		1,308,000	1,308,000	1,314,040	1,311,814		(577)		(577)		1,311,237		(3,237)	(3,237)	85,844	08/01/2020.	3FE
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2017.	Paydown		456,889	551,616	484,232	484,232				0		484,232		(27,343)	(27,343)	26,628	06/25/2037.	2FM
20825C AN 4	Conocophillips Co Gtd Nt 5.200% 05/15/.	..	08/01/2017.	Call 100.0000		5,000,000	5,000,000	4,345,550	4,877,089		50,890		50,890		4,927,979		72,021	72,021	332,739	05/15/2018.	2FE
20825C AR 5	Conocophillips Nt 5.750% 02/01/19	..	08/01/2017.	Call 100.0000		11,376,000	11,376,000	11,489,333	11,405,713		(7,998)		(7,998)		11,397,715		(21,715)	(21,715)	1,317,910	02/01/2019.	2FE
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	09/01/2017.	Paydown		497	497	497	496		1		1		497			0	28	08/15/2025.	1FM
210805 CB 1	Continental Airlines Inc LBASS EETC Ser..	..	09/15/2017.	Paydown		204,417	204,417	196,039	203,859		558		558		204,417			0	13,590	03/15/2019.	1FE
210805 CT 2	Continental Airlines Inc LBASS PTC Ser 1.	..	09/15/2017.	Redemption 100.0000		6,694	6,694	6,537	6,662		32		32		6,694			0	486	03/15/2020.	1FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	08/31/2017.	Redemption 100.0000		723,871	723,871	723,871	723,871				0		723,871			0	43,432	02/28/2033.	2FE
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	09/02/2017.	Redemption 100.0000		54,218	54,218	54,218	54,218				0		54,218			0	1,956	01/02/2040.	2
224044 BS 5	Cox Communications Inc Sr Nt 6.250% 06	..	08/08/2017.	Call 100.0000		19,863,000	19,863,000	23,522,884	20,685,933		(345,351)		(345,351)		20,340,581		(477,581)	(477,581)	1,000,538	06/01/2018.	2FE
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.	..	09/30/2017.	Redemption 100.0000		157,490	157,490	157,490	157,490				0		157,490			0	8,575	06/30/2027.	2
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/25/2017.	Paydown		55,811	55,811	55,811	55,811				0		55,811			0	937	08/25/2032.	1FM
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		263,926	263,926	270,195	265,390		(1,463)		(1,463)		263,926			0	9,355	12/25/2033.	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		267,763	267,763	271,068	268,756		(993)		(993)		267,763			0	9,634	08/25/2034.	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		112,254	112,254	115,429	112,986		(732)		(732)		112,254			0	4,477	09/25/2034.	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		15,424	15,436	14,992	15,147		8		8		15,155		269	269	512	08/25/2025.	2FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		343,182	343,182	317,855	317,855		25,327		25,327		343,182			0	11,392	10/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		144,012	144,012	145,322	144,346		(334)		(334)		144,012			0	5,564	02/25/2035.	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		116,935	116,935	115,094	115,094		1,841		1,841		116,935			0	4,082	03/25/2035.	1FM
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		2,849	2,849	2,919	2,870		(21)		(21)		2,849			0	105	02/25/2025.	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		36,924	36,924	37,656	37,022		(99)		(99)		36,924			0	1,293	02/25/2020.	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		98,151	98,151	97,951	97,819		332		332		98,151			0	3,646	07/25/2035.	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		207,187	207,187	203,691	205,914		1,274		1,274		207,187			0	6,711	07/25/2035.	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		49,319	49,319	48,363	48,890		429		429		49,319			0	1,599	07/25/2035.	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		355,748	355,748	352,011	352,011		3,737		3,737		355,748			0	12,086	07/25/2035.	1FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		58,367	58,367	57,984	58,139		227		227		58,367			0	2,345	10/25/2034.	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2017.	Paydown		122,786	122,786	118,911	121,564		71		71		121,635		1,151	1,151	4,154	12/25/2020.	4FM
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt 4.250%.	..	08/21/2017.	Tax Free Exchange		9,328,338	9,346,000	9,327,160	9,327,152		1,186		1,186		9,328,338			0	371,828	09/30/2026.	4FE
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	09/01/2017.	Paydown		27,661	27,661	27,752	27,712				0		27,712		(51)	(51)	1,211	10/25/2026.	3FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	..	09/30/2017.	Redemption 100.0000		268,969	268,969	268,969	268,969				0		268,969			0	10,835	09/30/2038.	2FE
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	..	09/15/2017.	Redemption 100.0000		165,462	165,462	165,462	165,462				0		165,462			0	4,954	04/15/2029.	2
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	09/01/2017.	Paydown		1,258	27,318	11,246	11,246				0		11,246		(9,988)	(9,988)	1,022	07/25/2034.	1FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		91,703	157,923	128,863	128,863				0		128,863		(37,160)	(37,160)	7,031	02/25/2037.	4FM
232820 AH 3	Cytec Inds Inc Sr Nt 8.950% 07/01/17	..	07/01/2017.	Maturity		17,100,000	17,100,000	21,000,836	17,450,488		(350,488)		(350,488)		17,100,000			0	1,530,450	07/01/2017.	2FE
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	09/07/2017.	Redemption 100.0000		501,502	501,502	501,502	501,502				0		501,502			0	18,710	12/07/2021.	1
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	09/01/2017.	Paydown		5,296	5,296	5,295	5,292		4		4		5,296			0	189	09/25/2033.	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	09/01/2017.	Paydown		161,496	161,496	164,145	161,590		(94)		(94)		161,496			0	5,362	03/25/2020.	1FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2017.	Paydown		66,470	66,470	65,431	65,858		611		611		66,470			0	2,545	05/25/2035.	1FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2017.	Paydown		124,193	124,193	123,237	123,438		755		755		124,193			0	4,380	06/25/2035.	1FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2017.	Paydown		106,276	106,276	104,848	105,246		1,029		1,029		106,276			0	3,893	06/25/2035.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	09/01/2017.	Paydown		51,950	65,232	61,203	61,203				0		61,203		(9,252)	(9,252)	2,283	09/25/2035.	2FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2017.	Paydown		28,212	28,212	28,204	28,470		(259)		(259)		28,212			0	998	12/25/2033.	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	09/01/2017.	Paydown		15,105	15,105	15,101	15,306		(201)		(201)		15,105			0	558	01/25/2034.	1FM
251591 AV 5	Developers Diversified Realty Sr Nt 7	..	09/09/2017.	Call 100.0000		3,695,000	3,695,000	4,527,964	4,108,280		(72,155)		(72,155)		4,036,126		(341,126)	(341,126)	927,851	09/01/2020.	2FE
251591 AY 9	Developers Diversified Realty Sr Nt 4	..	07/08/2017.	Call 100.0000		2,906,000	2,906,000	3,078,820	2,947,810		(16,540)		(16,540)		2,931,270		(25,270)	(25,270)	171,807	04/15/2018.	2FE
25271C AK 8	Diamond Offshore Drilling Inc Nt 5.875	..	08/17/2017.	Call 100.0000		18,000,000	18,000,000	19,123,740	18,347,532		(89,350)		(89,350)		18,258,182		(258,182)	(258,182)	2,078,345	05/01/2019.	3FE
254683 AC 9	Discover Card Mstr Tr I LBASS Ser 2007-A	..	09/15/2017.	Paydown		10,000,000	10,000,000	9,762,109	9,977,230		22,770		22,770		10,000,000			0	423,750	03/16/2020.	1FE
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt	..	07/06/2017.	Call 100.0000		24,660,000	24,660,000	25,710,516	24,849,962		(71,161)		(71,161)		24,778,801		(118,801)	(118,801)	2,165,984	05/01/2018.	2FE
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL	..	08/22/2017.	Redemption 100.0000		74,250	74,250	67,638			6,612		6,612		74,250			0	2,312	02/15/2024.	4FE
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL	..	08/22/2017.	Tax Free Exchange		6,731,533	7,350,750	6,696,137			35,396		35,396		6,731,533			0	228,908	02/15/2024.	4FE
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 1	..	09/25/2017.	Paydown		59,207	59,207	46,935	46,935		12,272		12,272		59,207			0	608	12/25/2042.	1FM
26875P AA 9	EOG Resources Sr Nt 5.875% 09/15/17	..	09/15/2017.	Maturity		5,700,000	5,700,000	5,836,055	5,713,845		(13,845)		(13,845)		5,700,000			0	334,875	09/15/2017.	2FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	09/01/2017.	Paydown		7,587	7,587	7,587	7,576		11		11		7,587			0	138	08/25/2032.	1FM
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser	..	09/01/2017.	Paydown		1,516,115	1,516,115	1,505,058	1,461,386		54,730		54,730		1,516,115			0	101,628	05/18/2026.	3AM
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3 7.580%	..	07/02/2017.	Redemption 100.0000		18,797	18,797	21,194	19,032		(235)		(235)		18,797			0	1,425	07/02/2019.	2FE
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A 7.6	..	07/15/2017.	Paydown		837	837	987	886		(49)		(49)		837			0	64	01/15/2022.	1FE
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1	..	09/08/2017.	Redemption 100.0000		236,524	236,524	236,513			11		11		236,524			0	3,022	04/21/2024.	3FE
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10	..	09/25/2017.	Paydown		282,907	282,907	270,519	276,226		6,682		6,682		282,907			0	2,533	11/25/2035.	1FM
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20	..	09/01/2017.	Paydown		111,844	111,650	104,278	104,278				0		104,278		7,566	7,566	4,035	09/25/2035.	4FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	09/01/2017.	Paydown		368,208	401,042	302,842	327,664		5,347	30,169	(24,822)		302,842		65,367	65,367	17,627	08/25/2037.	1FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	09/01/2017.	Paydown		18,222	18,222	18,626	8,929	9,273	21		9,294		18,222			0	865	12/10/2024.	2FM
33812@ AA 5	Fitch Group Inc Sr Nt 5.120% 08/09/21	..	08/09/2017.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.	2
34487* AA 9	Football Trust IV ABS Sr Nt 6.110% 10/	..	08/31/2017.	Call 100.0000		28,913,043	28,913,043	29,465,407	29,142,462		(85,074)		(85,074)		29,057,389		(144,345)	(144,345)	3,006,512	10/05/2018.	1FE
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt 3	..	08/31/2017.	Barclays Capital Inc.		21,565,625	22,300,000	22,190,231	22,216,757		6,900		6,900		22,223,657		(658,032)	(658,032)	766,270	03/15/2023.	3FE
361452 AA 3	GATX Rail Corp ABS PTC Ser 2000-1 8.10	..	07/13/2017.	Redemption 100.0000		87,469	87,469	87,469	87,469				0		87,469			0	7,085	01/13/2020.	2FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	09/01/2017.	Paydown		23,821	23,821	26,116	24,963		(1,142)		(1,142)		23,821			0	1,200	07/25/2029.	4FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	09/01/2017.	Paydown		58	58	58	58				0		58			0	2	04/25/2029.	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	09/25/2017.	Paydown		265,480	265,480	123,829	119,434		4,396		4,396		123,829		141,651	141,651	2,276	11/25/2036.	1FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	09/01/2017.	Paydown		61,369	61,369	61,371	61,369				0		61,369			0	2,651	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		18,099	18,099	18,099	18,043		57		57		18,099			0	524	04/25/2034.	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		3,893	3,893	3,893	3,882		11		11		3,893			0	118	06/25/2034.	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	..	09/25/2017.	Paydown		125,558	125,558	92,139	92,139		33,420		33,420		125,558			0	1,757	10/25/2033.	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	09/25/2017.	Paydown		131,028	131,028	131,028	131,028				0		131,028			0	1,847	11/25/2033.	1FM
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/25/2017.	Paydown		16,889	16,889	16,889	16,889				0		16,889			0	313	11/25/2033.	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	09/01/2017.	Paydown		184,406	184,406	184,665	184,261		145		145		184,406			0	6,926	07/25/2035.	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		340,054	340,054	337,504	338,233		1,821		1,821		340,054			0	11,509	06/25/2035.	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		145,132	145,132	139,984	142,166		2,966		2,966		145,132			0	5,738	06/25/2035.	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		254,141	254,141	242,171	248,163		5,978		5,978		254,141			0	9,314	06/25/2035.	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		18,680	18,680	18,679	18,639		41		41		18,680			0	474	08/25/2034.	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown		88,578	88,578	89,422	88,837		(259)		(259)		88,578			0	3,276	02/25/2035.	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	09/25/2017.	Paydown		55,413	55,413	4,969	4,969		50,444		50,444		55,413			0	26	05/25/2036.	1FM
368907 AD 3	General American Trans Corp LBASS PTC Se	..	08/28/2017.	Paydown		26,805	26,805	26,805	23,584		3,221		3,221		26,805			0	4,978	08/28/2021.	2FE
38144L AB 6	Goldman Sachs Group Sr Nt 6.250% 09/01	..	09/01/2017.	Maturity		5,000,000	5,000,000	5,511,900	5,151,098		(151,098)		(151,098)		5,000,000			0	312,500	09/01/2017.	1FE
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0.	..	07/01/2017.	Redemption 100.0000		1,744,186	1,744,186	1,744,186	1,744,186				0		1,744,186			0	101,337	07/01/2021.	1
39121J AH 3	Great River Energy 1st Mtg Bd 4.478% 0.	..	07/01/2017.	Redemption 100.0000		468,000	468,000	468,000	468,000				0		468,000			0	20,957	07/01/2030.	1FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	09/25/2017.	Paydown		671,060	671,060	626,377	626,377		44,682		44,682		671,060			0	5,304	06/25/2037.	1FM
404122 AU 7	HCA Inc Term Ln B8 Nt 1 3.484% 02/15/2	..	09/29/2017.	Redemption 100.0000		12,025	12,025	12,025					0		12,025			0	205	02/15/2024.	3FE
40426W AV 3	HRPT Properties Tr Sr Nt 6.650% 01/15/.	..	07/15/2017.	Call 100.0000		1,450,000	1,450,000	1,554,081	1,471,003		(10,743)		(10,743)		1,460,261		(10,261)	(10,261)	96,425	01/15/2018.	2FE
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	09/19/2017.	Paydown		468,541	468,541	456,681	460,655		7,886		7,886		468,541			0	3,817	07/19/2047.	1FM
42251# AA 2	HEB Grocery Company Sr Nt 5.700% 07/01	..	07/01/2017.	Maturity		12,000,000	12,000,000	12,155,604	12,008,245		(8,245)		(8,245)		12,000,000			0	684,000	07/01/2017.	1
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S	..	07/01/2017.	Paydown		16,594	16,594	16,594	16,594				0		16,594			0	613	05/25/2033.	1FM
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	..	09/25/2017.	Paydown		1,132,175	1,132,175	1,049,826	1,049,826		82,349		82,349		1,132,175			0	8,727	08/25/2036.	1FM
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20	..	09/25/2017.	Paydown		267,520	267,520	262,044	263,760		3,760		3,760		267,520			0	3,208	06/25/2034.	1FM
44701P AX 2	Huntsman International Inc 2015 Extended	..	08/08/2017.	Redemption 100.0000		1,063,899	1,063,899	1,061,238	141,026		2,623		2,623		1,063,899			0	22,338	04/19/2019.	3FE
44701P AZ 7	Huntsman International Inc New TL B Nt 2.	..	08/08/2017.	Redemption 100.0000		19,502,625	19,502,625	19,363,722	19,364,875		137,750		137,750		19,502,625			0	483,242	10/01/2021.	3FE
44701P BA 1	Huntsman International Inc New TL B Nt 3.	..	08/09/2017.	Redemption 100.0000		530,455	530,455	533,107			(2,652)		(2,652)		530,455			0	12,592	04/01/2023.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
44701P BA 1	Huntsman International Inc New TL B Nt 2.	..	08/09/2017.	Redemption 100.0000		565,990	565,990	568,820			(2,830)		(2,830)		565,990			0	13,970	04/01/2023.	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	09/30/2017.	Redemption 100.0000		13,341,346	13,341,346	13,341,346	13,341,346				0		13,341,346			0	335,728	12/31/2031.	1FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 3 3.232.	..	09/29/2017.	Tax Free Exchange		785,542	782,321	785,794			(252)		(252)		785,542			0	14,172	03/06/2024.	3FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.296.	..	09/29/2017.	Redemption 100.0000		10,816	10,816	10,857			(42)		(42)		10,816			0	106	03/06/2024.	3FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 2 3.311.	..	09/29/2017.	Tax Free Exchange		1,628,717	1,622,325	1,629,225			(508)		(508)		1,628,717			0	20,263	03/06/2024.	3FE
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual.	..	08/19/2017.	Direct									0					0	373,306	06/24/2034.	6*
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 1.6	..	09/25/2017.	Paydown		40,254	40,254	39,406	39,406		848		848		40,254			0	389	08/25/2035.	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2017.	Paydown		16,487	16,487	16,485	16,439		47		47		16,487			0	550	03/25/2034.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2017.	Paydown		25,767	25,767	25,767	25,719		48		48		25,767			0	809	08/25/2034.	1FM
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2	..	09/01/2017.	Paydown			23,979	16,137	2,688	13,160	289		13,449		16,137		(16,137)	(16,137)	878	06/25/2031.	1FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	..	09/01/2017.	Paydown		157,559	157,559	157,510	157,265		294		294		157,559			0	5,887	04/25/2035.	3FM
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	..	09/01/2017.	Paydown		6,768	(1,136)	(300)	(91)	(209)			(209)		(300)		7,068	7,068	499	06/25/2035.	1FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	..	09/01/2017.	Paydown		109,637	108,184	104,471	103,187		1,284		1,284		104,471		5,166	5,166	6,009	07/25/2035.	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	..	09/01/2017.	Paydown		123,532	141,871	113,970	112,876		1,095		1,095		113,970		9,562	9,562	5,118	10/25/2035.	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	..	08/01/2017.	Paydown		114,901	114,901	108,199	109,814		5,087		5,087		114,901			0	3,832	09/25/2033.	4FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	..	09/01/2017.	Paydown		114,495	114,495	104,477	112,191		354		354		112,545		1,951	1,951	3,113	08/25/2033.	1FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	09/01/2017.	Paydown		227,890	251,305	175,879	171,191		4,688		4,688		175,879		52,011	52,011	8,826	06/25/2036.	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	09/01/2017.	Paydown		113,961	113,961	107,838	107,838		6,123		6,123		113,961			0	2,628	08/25/2036.	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	09/25/2017.	Paydown		106,421	106,421	83,099	83,099				0		83,099		23,321	23,321	807	11/25/2036.	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	09/01/2017.	Paydown		359,266	350,321	299,411	299,411				0		299,411		59,855	59,855	9,092	12/25/2035.	1FM
459200 GJ 4	International Bus Machs Corp Sr Nt 5.7...	..	09/14/2017.	Maturity		23,165,000	23,165,000	24,346,502	23,282,520		(117,520)		(117,520)		23,165,000			0	1,320,405	09/14/2017.	1FE
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4	..	09/01/2017.	Paydown		197,995	197,995	190,709	197,264		731		731		197,995			0	5,980	09/25/2034.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	09/01/2017.	Paydown		261,402	261,402	263,567	261,901		(499)		(499)		261,402			0	9,495	01/25/2035.	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	..	09/01/2017.	Paydown		178,426	178,426	165,323	175,337		3,089		3,089		178,426			0	5,800	09/25/2020.	3FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	09/01/2017.	Paydown		54,420	54,420	53,519	52,533		1,887		1,887		54,420			0	1,188	11/25/2035.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	09/01/2017.	Paydown		74,598	75,340	68,360	67,893		467		467		68,360		6,238	6,238	2,862	12/25/2035.	5FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	09/01/2017.	Paydown		48,583	52,553	46,207	45,414		793		793		46,207		2,377	2,377	2,214	12/25/2035.	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	09/01/2017.	Paydown		77,448	92,219	76,444	74,897		1,547		1,547		76,444		1,004	1,004	5,531	03/25/2036.	2FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	09/01/2017.	Paydown		126,290	149,783	105,253	99,453		5,800		5,800		105,253		21,037	21,037	4,545	01/25/2037.	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	09/01/2017.	Paydown		435,629	442,783	401,899	401,899				0		401,899		33,731	33,731	10,027	09/25/2036.	1FM
48121C VZ 6	JPMorgan Chase Sub Bk Nt 6.000% 07/05/	..	07/05/2017.	Maturity		9,000,000	9,000,000	9,960,840	9,088,615		(88,615)		(88,615)		9,000,000			0	540,000	07/05/2017.	1FE
50075N AS 3	Kraft Foods Inc Sr Nt 6.500% 08/11/17....	..	08/11/2017.	Maturity		6,500,000	6,500,000	7,030,660	6,549,189		(49,189)		(49,189)		6,500,000			0	422,500	08/11/2017.	2FE
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	09/11/2017.	Paydown		1,947,804	1,947,804	2,000,427	1,951,468		(3,664)		(3,664)		1,947,804			0	80,605	04/15/2041.	1FM
52109R BM 2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A	..	09/11/2017.	Paydown		15,475,375	15,475,375	15,581,529	15,473,644		1,731		1,731		15,475,375			0	640,620	09/15/2045.	1FM
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	09/01/2017.	Redemption 100.0000		343,644	343,644	324,930	336,744		6,900		6,900		343,644			0	11,063	03/01/2023.	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	09/15/2017.	Redemption 100.0000		105,229	105,229	110,156	106,598		(1,369)		(1,369)		105,229			0	5,159	12/15/2021.	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	09/15/2017.	Redemption 100.0000		48,506	48,506	50,872	49,129		(623)		(623)		48,506			0	2,478	01/15/2021.	4
52467@ BC 8	[illegible] Cl	..	09/15/2017.	Redemption 100.0000		175,804	175,804	196,498	178,645		(2,841)		(2,841)		175,804			0	9,616	11/15/2018.	5*
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	09/26/2017.	Paydown		37,191	43,267	21,161	21,161				0		21,161		16,030	16,030	404	09/26/2045.	1FM
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	09/25/2017.	Paydown		519,359	519,359	485,600	493,045		26,314		26,314		519,359			0	4,517	09/25/2034.	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	09/01/2017.	Paydown		2,342	2,342	2,420	2,407		(65)		(65)		2,342			0	101	08/25/2032.	2FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	09/01/2017.	Paydown		288,903	288,903	289,650	289,050		(72)		(72)		288,978		(74)	(74)	11,709	10/25/2036.	2FM
565849 AD 8	Marathon Oil Corp Sr Nt 6.000% 10/01/1.	..	08/14/2017.	Call 100.0000		5,000,000	5,000,000	5,102,500	5,010,219		(8,409)		(8,409)		5,001,810		(1,810)	(1,810)	292,135	10/01/2017.	3FE
565849 AF 3	Marathon Oil Corp Nt 5.900% 03/15/18....	..	08/14/2017.	Call 100.0000		16,300,000	16,300,000	16,858,601	16,394,336		(47,582)		(47,582)		16,346,753		(46,753)	(46,753)	1,292,231	03/15/2018.	3FE
576434 2D 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		507,001	591,369	452,903	452,903				0		452,903		54,098	54,098	22,515	03/25/2036.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		24,262	24,262	24,505	24,340		(78)		(78)		24,262			0	878	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		116,330	116,330	118,402	117,242		(912)		(912)		116,330			0	4,282	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		188,290	188,290	185,128	186,324		1,966		1,966		188,290			0	7,422	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		24,989	24,989	24,989	24,989				0		24,989			0	850	08/25/2034.	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		73,687	73,687	74,263	73,526		161		161		73,687			0	3,036	09/25/2034.	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		45,972	45,972	43,934	44,588		1,385		1,385		45,972			0	1,847	12/25/2034.	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser..	..	09/01/2017.	Paydown		351,695	351,695	341,144	346,565		5,130		5,130		351,695			0	12,383	07/25/2034.	1FM
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199	..	09/01/2017.	Paydown		20,662	20,662	20,858	20,662				0		20,662			0	892	08/25/2027.	1FM

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589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	09/01/2017.	Paydown		43,458	43,458	43,441	43,325		(56)		(56)		43,269		189	189	2,128	09/25/2032.	1FM
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2	..	09/01/2017.	Paydown		4	4	4	4				0		4			0		08/25/2036.	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	09/30/2017.	Redemption 100.0000		357,922	357,922	357,922	357,922				0		357,922			0	12,456	12/31/2039.	2FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	09/15/2017.	Paydown		38,360	38,360	38,360	38,360				0		38,360			0	1,456	07/15/2038.	2AM
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	09/29/2017.	Redemption 100.0000		28,761	28,761	28,689			72		72		28,761			0	228	10/11/2020.	4FE
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	07/31/2017.	Tax Free Exchange		28,689	28,761	28,617	28,677		12		12		28,689			0	1,340	10/11/2020.	4FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	09/25/2017.	Paydown		440,953	440,953	413,394	418,708		22,245		22,245		440,953			0	5,428	09/25/2034.	1FM
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	..	09/01/2017.	Paydown		78,245	78,245	76,594	78,245				0		78,245			0	3,338	10/12/2052.	1FM
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C	..	09/01/2017.	Paydown		489,247	489,247	487,774	488,397		850		850		489,247			0	16,496	06/12/2047.	1FM
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	09/01/2017.	Paydown		7,403	7,403	7,403	7,403				0		7,403			0	246	11/25/2018.	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	09/01/2017.	Paydown		61,133	61,133	58,239	59,857		1,276		1,276		61,133			0	1,983	11/25/2033.	1FM
61755Y AH 7	IQ15	..	07/01/2017.	Paydown		4,091,633	4,091,633	3,546,535	4,042,615		49,018		49,018		4,091,633			0	143,011	06/11/2049.	1FM
61756U AE 1	IQ16	..	08/01/2017.	Paydown		5,964,347	5,964,347	5,997,061	5,956,387		7,959		7,959		5,964,347			0	209,244	12/12/2049.	1FM
61756U AF 8	IQ16	..	09/01/2017.	Paydown		3,420,091	3,420,091	3,438,769	3,416,436		3,655		3,655		3,420,091			0	158,451	12/12/2049.	1FM
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	08/15/2017.	Goldman Sachs & Company		5,663,461	5,400,000	5,561,961	5,496,522		(14,370)		(14,370)		5,482,152		181,309	181,309	137,122	11/15/2046.	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	09/15/2017.	Call 100.0000		78,815	78,815	78,815	78,815				0		78,815			0	2,786	09/15/2028.	1
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B	..	07/15/2017.	Redemption 100.0000		68,756	68,756	68,756	68,756				0		68,756			0	4,813	01/15/2024.	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld	..	09/15/2017.	Redemption 100.0000		192,224	192,224	195,891	192,943		(719)		(719)		192,224			0	7,474	01/15/2019.	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		984	984	984	981		3		3		984			0	34	11/25/2033.	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	09/01/2017.	Paydown		183,822	183,822	188,475	188,334		(4,512)		(4,512)		183,822			0	4,631	05/25/2054.	1FE
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2	..	09/25/2017.	Paydown		2,210,972	2,210,972	1,890,381	2,103,060		107,912		107,912		2,210,972			0	19,417	03/25/2036.	1FM
655044 AD 7	Noble Energy Inc Sr Nt 8.250% 03/01/19.	..	09/14/2017.	Call 100.0000		7,170,000	7,170,000	8,805,405	7,647,795		(148,776)		(148,776)		7,499,018		(329,018)	(329,018)	1,281,560	03/01/2019.	2FE
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	09/01/2017.	Paydown		7,821	7,821	7,828	7,472		349		349		7,821			0	310	08/25/2033.	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	09/01/2017.	Paydown		25,596	25,596	25,595	25,523		73		73		25,596			0	929	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	09/01/2017.	Paydown		21,428	21,428	21,259	21,329		99		99		21,428			0	769	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	09/01/2017.	Paydown		12,097	12,097	12,792	12,278		(181)		(181)		12,097			0	414	10/25/2034.	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	09/01/2017.	Paydown		4,112	4,112	4,092	4,096		16		16		4,112			0	148	02/25/2035.	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	09/25/2017.	Paydown		23,385	23,385	11,339	11,339		12,046		12,046		23,385			0	217	04/25/2036.	1FM
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A	..	07/20/2017.	Paydown		1,044,368	1,044,368	1,044,368	1,044,368				0		1,044,368			0	16,964	04/20/2025.	1FE

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
69349L AC 2	PNC Bank NA Sub Bk Nt 4.875% 09/21/17	..	09/21/2017.	Maturity		5,000,000	5,000,000	4,952,550	4,996,313		3,687		3,687		5,000,000			0	243,750	09/21/2017.	1FE
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	..	09/25/2017.	Paydown		804,175	804,175	792,363	795,013		9,161		9,161		804,175			0	10,144	10/25/2034.	1FM
70090* AG 9	Park Water Co 1st Mtg Bd 7.590% 08/31/	..	07/24/2017.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	680,992	08/31/2025.	1
718009 A@ 2	Philadelphia Suburban Corp Sr Nt 4.870..	..	07/31/2017.	Redemption 100.0000		2,200,000	2,200,000	2,200,000	2,200,000				0		2,200,000			0	107,140	07/31/2023.	1
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2017.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	2,745	09/13/2027.	1
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2017.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	8,254	09/13/2027.	1
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.	..	09/30/2017.	Redemption 100.0000		189,000	189,000	190,389	189,204		(204)		(204)		189,000			0	8,363	12/31/2018.	1
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	09/25/2017.	Redemption 100.0000		636	636	210	210		425		425		636			0	17	12/23/2031.	1AM
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N	..	09/25/2017.	Paydown		2,248,880	2,248,880	1,742,882	1,783,567		465,312		465,312		2,248,880			0	31,861	03/24/2034.	1FE
74041W AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt..	..	09/25/2017.	Paydown		97,196	97,196	72,897	76,585		20,611		20,611		97,196			0	1,313	09/24/2033.	1FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	09/22/2017.	Paydown		121,975	121,975	104,560	106,886		15,089		15,089		121,975			0	1,870	03/22/2038.	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	09/25/2017.	Paydown		6,901	6,901	5,120	5,120		1,781		1,781		6,901			0	103	06/23/2035.	1AM
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..	..	09/22/2017.	Paydown		109,981	109,981	65,989	68,011		41,970		41,970		109,981			0	1,314	12/22/2035.	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	09/22/2017.	Paydown		28,980	28,980	28,989	2,515	26,465	(1)		26,464		28,980			0	513	12/22/2035.	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	09/22/2017.	Redemption 100.0000		11,036	11,036	11,036	11,036				0		11,036			0	123	03/22/2038.	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.	..	09/22/2017.	Paydown		20,305	20,305	20,305	20,305				0		20,305			0	225	09/22/2036.	1FE
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	09/25/2017.	Paydown		24,819	24,819	22,085	22,085		2,734		2,734		24,819			0	304	09/23/2035.	1AM
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP	..	09/25/2017.	Paydown		42,743	42,743	42,936	42,752		(8)		(8)		42,743			0	611	09/23/2035.	5AM
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP	..	09/25/2017.	Paydown		21,157	21,157	9,495	4,464	5,031	11,661		16,692		21,157			0	400	09/23/2035.	6FE
741382 AA 3	P	..	09/26/2017.	Paydown		25,165	25,165	14,411	14,411		10,755		10,755		25,165			0	190	09/26/2034.	1AM
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N	..	09/23/2017.	Paydown		23,801	23,801	9,888	4,588	5,299	13,914		19,213		23,801			0	147	12/22/2036.	6*
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT	..	07/26/2017.	Paydown		12,069	12,069	4,857	2,528	2,330	7,211		9,541		12,069			0	47	09/23/2035.	6*
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	09/01/2017.	Paydown		18,475	18,475	17,204	18,283		192		192		18,475			0	557	10/25/2033.	1FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	07/01/2017.	Redemption 100.0000		1,380,111	1,380,111	1,810,454	1,536,832		(156,721)		(156,721)		1,380,111			0	129,178	01/01/2021.	1FE
74340X AN 1	Prologis LP Sr Nt 7.375% 10/30/19	..	07/12/2017.	Call 0.0000									0					0	(147,552)	10/30/2019.	1FE
74340X AV 3	Prologis LP Sr Nt 2.750% 02/15/19	..	07/12/2017.	Call 0.0000									0					0	(41,235)	02/15/2019.	1FE
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	..	09/25/2017.	Paydown		213,943	213,943	213,676	213,745		198		198		213,943			0	2,167	05/25/2035.	1FM
74927# AA 9	RB Investment Associates CTL 7.220% 12	..	09/15/2017.	Redemption 100.0000		39,651	39,651	39,651	39,651				0		39,651			0	1,909	09/15/2028.	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	..	09/01/2017.	Paydown		320,435	320,440	321,442	320,430		(16)		(16)		320,413		21	21	12,702	04/25/2035.	3FM
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2017.	Paydown		136,323	161,270	161,673	161,418		(6)		(6)		161,411		(25,088)	(25,088)	6,673	01/25/2037.	4FM
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.226..	..	09/29/2017.	Redemption 100.0000		79,902	79,902	79,441			461		461		79,902			0	1,184	03/27/2023.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2017.	Paydown		287,811	290,980	212,519	207,142		5,377		5,377		212,519		75,292	75,292	2,520	04/25/2036.	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2017.	Paydown		478,160	478,160	409,802	409,802		68,358		68,358		478,160			0	3,961	08/25/2037.	1FM
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser..	..	08/01/2017.	Redemption 100.0000		309,147	309,147	340,917	310,743		(1,596)		(1,596)		309,147			0	20,095	08/01/2017.	1FE
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/25/2017.	Paydown		253,851	253,851	210,794	73,742	137,052	43,057		180,109		253,851			0	1,419	04/25/2037.	1FM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	09/25/2017.	Paydown		122,381	122,381	122,381	122,381				0		122,381			0	2,034	06/25/2032.	1FM
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		51,467	51,467	51,467	51,404		(3)		(3)		51,401		67	67	1,708	11/25/2034.	1FM
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		105,074	105,074	105,074	104,836		239		239		105,074			0	3,170	02/25/2035.	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/01/2017.	Paydown		52,167	52,167	45,776	47,983		4,184		4,184		52,167			0	1,680	05/25/2035.	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/25/2017.	Paydown		111,920	111,920	111,920	111,920				0		111,920			0	1,412	10/25/2031.	1FM
760985 7F 2	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/01/2017.	Paydown		110,511	110,511	66,481	66,481				0		66,481		44,030	44,030	4,237	07/25/2034.	1FM
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/01/2017.	Paydown		12,530	12,530	12,530	12,494		36		36		12,530			0	379	01/25/2034.	1FM
760985 RZ 6	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/01/2017.	Paydown		35,298	35,298	15,045	15,045				0		15,045		20,253	20,253	1,499	02/25/2033.	1FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/01/2017.	Paydown		896	896	855	869		27		27		896			0	24	03/25/2033.	1FM
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/01/2017.	Paydown		3,871	3,871	3,871	3,859		12		12		3,871			0	134	09/25/2033.	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..	..	09/01/2017.	Paydown		280,323	364,965	331,545	331,545				0		331,545		(51,222)	(51,222)	15,434	04/25/2035.	1FM
76110H UV 9	Residential Accredit Loans Inc RMBS Ser..	..	09/01/2017.	Paydown		100,622	100,622	97,195	99,221		1,402		1,402		100,622			0	3,705	06/25/2034.	1FM
76110H X9 5	Residential Accredit Loans Inc RMBS Ser..	..	09/01/2017.	Paydown		137,990	221,441	224,417	222,570		(22)		(22)		222,548		(84,558)	(84,558)	8,313	03/25/2035.	4FM
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2017.	Paydown		3,257	3,257	3,256	3,244		12		12		3,257			0	129	09/25/2031.	1FM
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	08/01/2017.	Paydown			58,355	31,021	31,021				0		31,021		(31,021)	(31,021)	2,214	09/25/2031.	6FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2017.	Paydown		22,837	22,837	22,825	22,781		56		56		22,837			0	565	05/25/2033.	1FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	09/01/2017.	Paydown		112,999	112,999	107,667	112,187		812		812		112,999			0	4,111	09/25/2034.	1FM
76112B SV 3	Residential Asset Mtg Products RMBS Ser	..	09/01/2017.	Paydown		177,781	177,781	171,899	176,772		1,009		1,009		177,781			0	6,467	09/25/2034.	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	09/01/2017.	Paydown		47,235	78,833	55,392	55,392				0		55,392		(8,157)	(8,157)	3,196	06/25/2036.	1FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	09/01/2017.	Paydown		153,084	189,163	138,429	138,429				0		138,429		14,655	14,655	7,785	09/25/2037.	3FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	09/01/2017.	Paydown		109,880	114,027	103,867	103,867				0		103,867		6,013	6,013	4,661	05/25/2037.	3FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2017.	Paydown		109,316	133,235	115,332	115,297				0		115,297		(5,981)	(5,981)	5,079	06/25/2037.	4FM
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	09/01/2017.	Redemption 100.0000		202,148	202,148	212,113	206,373		(4,225)		(4,225)		202,148			0	9,306	11/01/2026.	2
78412F AL 8	SESI LLC Sr Nt 6.375% 05/01/19	..	09/18/2017.	Call 100.0000		12,468,000	12,468,000	13,217,250	12,794,458		(95,634)		(95,634)		12,698,824		(230,824)	(230,824)	699,896	05/01/2019.	3FE
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	..	08/21/2017.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	22,900	02/21/2032.	2
79546V AJ 5	Sally Holdings Sr Nt 5.750% 06/01/22	..	07/06/2017.	Call 100.0000		9,500,000	9,500,000	9,878,750	9,814,340		(26,162)		(26,162)		9,788,178		(288,178)	(288,178)	599,358	06/01/2022.	3FE
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	09/01/2017.	Paydown		982	982	990	978				0		978		4	4	44	06/25/2028.	1FM

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	09/01/2017.	Paydown		91,690	91,690	91,685	91,438		252		252		91,690			0	2,628	06/25/2032.	1FM
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-	..	09/01/2017.	Paydown		279,519	279,519	279,425	278,496		1,023		1,023		279,519			0	10,813	02/25/2035.	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	09/01/2017.	Paydown		247,231	247,583	233,375	233,375				0		233,375		13,856	13,856	5,601	02/20/2047.	2FM
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 3.732%	..	09/29/2017.	Redemption 100.0000		7,500	7,500	7,481	7,482		18		18		7,500			0	177	11/07/2023.	3FE
82454N AA 6	Shiloh Texas Properties Ltd CTL 6.232%.	..	08/15/2017.	Redemption 100.0000		342,328	342,328	362,820	348,312		(5,984)		(5,984)		342,328			0	21,334	02/15/2020.	1
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B.....	..	08/15/2017.	Redemption 100.0000		85,310	85,310	85,310	85,310				0		85,310			0	4,479	02/15/2020.	1
82967N AJ 7	Sirius XM Radio Inc Nt 4.250% 05/15/20..	..	07/27/2017.	Call 100.0000		3,250,000	3,250,000	3,258,125	3,256,137		(977)		(977)		3,255,160		(5,160)	(5,160)	131,235	05/15/2020.	3FE
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	07/01/2017.	Paydown		2,806	2,806	2,840	2,797		9		9		2,806			0	98	03/25/2030.	1FM
844741 AS 7	Southwest Airlines Co ABS PTC Ser 1995-A	..	08/01/2017.	Redemption 100.0000		702,924	702,924	797,439	709,787		(6,863)		(6,863)		702,924			0	57,041	01/01/2018.	1FE
84474W AA 8	Southwest Airlines Co ABS PTC Ser 1998-A	..	08/29/2017.	Call 100.0000		175,082	175,082	188,651	180,049		(1,377)		(1,377)		178,672		(3,590)	(3,590)	13,243	07/02/2019.	1FE
845743 BM 4	Southwestern Pub Svc Co Sr Nt 8.750% 1	..	08/30/2017.	Call 100.0000		2,000,000	2,000,000	2,514,720	2,143,937		(48,275)		(48,275)		2,095,662		(95,662)	(95,662)	303,665	12/01/2018.	1FE
84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	08/04/2017.	Tax Free Exchange		8,262,205	8,436,139	8,232,266	8,244,448		17,756		17,756		8,262,205			0	434,619	03/01/2022.	4
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	09/01/2017.	Paydown		51,984	51,984	39,083	39,083		12,901		12,901		51,984			0	780	02/25/2037.	5FM
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd..	..	07/15/2017.	Redemption 100.0000		57,317	57,317	57,317	57,317				0		57,317			0	3,961	01/15/2019.	1
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd..	..	09/15/2017.	Redemption 100.0000		114,590	114,590	114,590	114,590				0		114,590			0	4,029	01/13/2019.	1
863576 AC 8	Structured Adj Rate Mtg Ln RMBS Ser 2005-	..	09/01/2017.	Paydown		120,938	120,938	121,831	121,117		(179)		(179)		120,938			0	4,517	04/25/2035.	3FM
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004	..	09/01/2017.	Paydown		25,273	25,273	25,490	25,413		(141)		(141)		25,273			0	535	10/25/2034.	1FM
863579 VS 4	Structured Adj Rate Mtg Ln RMBS Ser 2005	..	09/01/2017.	Paydown		29,610	29,610	23,144	23,144				0		23,144		(23,144)	(23,144)	608	08/25/2035.	1FM
86359A QK 2	Structured Adj Rate Mtg Ln RMBS Ser 2003-	..	09/01/2017.	Paydown		54,309	54,309	54,275	54,134		175		175		54,309			0	2,100	04/25/2033.	1FM
86359B 5U 1	Structured Adj Rate Mtg Ln RMBS Ser 2005-	..	09/01/2017.	Paydown		34,592	34,592	30,900	30,815				0		30,815		3,776	3,776	1,298	03/25/2035.	4FM
86359B G3 9	Structured Adj Rate Mtg Ln RMBS Ser 2004-	..	09/01/2017.	Paydown		14,064	14,064	14,057	14,018		46		46		14,064			0	493	10/25/2034.	1FM
86359B JU 6	Structured Adj Rate Mtg Ln RMBS Ser 2004-	..	09/01/2017.	Paydown		2,833	2,833	2,833	2,830		3		3		2,833			0	101	03/25/2034.	1FM
86359B WR 8	Structured Adj Rate Mtg Ln RMBS Ser 2004-	..	09/01/2017.	Paydown		67,676	67,676	68,120	67,718		(41)		(41)		67,676			0	1,447	07/25/2034.	1FM
86359B XL 0	Structured Adj Rate Mtg Ln RMBS Ser 2004-	..	09/01/2017.	Paydown		10,476	10,476	10,239	10,387		89		89		10,476			0	384	08/25/2034.	1FM
86359B ZG 9	Structured Adj Rate Mtg Ln RMBS Ser 2004-	..	09/01/2017.	Paydown		20,060	20,060	20,053	20,001		59		59		20,060			0	675	09/25/2034.	1FM
86359D FQ 5	Structured Adj Rate Mtg Ln RMBS Ser 2005-	..	09/01/2017.	Paydown		94,487	94,487	95,506	94,714		(226)		(226)		94,487			0	3,254	06/25/2035.	3FM
86359D GQ 4	Structured Adj Rate Mtg Ln RMBS Ser 2005-	..	09/01/2017.	Paydown		55,711	55,711	55,874	55,692		(2)		(2)		55,690		21	21	2,163	12/25/2034.	3FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	07/03/2017.	Paydown			(432)	(300)	(300)				0		(300)		300	300	7	11/25/2036.	1FM
86363A AA 5	Structured Adj Rate Mtg Ln RMBS Ser 2006-	..	09/25/2017.	Paydown		65,765	65,765	13,036	13,036		52,730		52,730		65,765			0	314	01/25/2037.	1FM
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	09/10/2017.	Paydown		97,972	97,972	101,284	97,936		36		36		97,972			0	3,575	08/15/2039.	1FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	09/30/2017.	Redemption 100.0000		194,884	194,884	194,884	194,884				0		194,884			0	8,953	03/30/2023.	2FE
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B 5.010%...	..	07/31/2017.	Taxable Exchange		18,146,853	24,000,000	12,720,000	12,720,000				0		12,720,000		5,426,853	5,426,853		11/15/2023.	6
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/	..	09/30/2017.	Redemption 100.0000		999,754	999,754	999,754	999,754				0		999,754			0	57,486	09/30/2039.	2FE
893830 AS 8	Transocean Sedco Sr Nt 6.000% 03/15/18	..	07/20/2017.	Call 100.0000		(1,000)	(1,000)	(1,034)	2,589		(3,592)		(3,592)		(1,004)		4	4	(58)	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
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200..	..	09/12/2017.	Paydown		74,673	74,673	74,673	74,673				0		74,673			0	2,643	10/12/2026.	1FE
90211E AF 2	Asset Backed Funding Ctf RMBS Ser 01-AQ1	..	09/01/2017.	Paydown		12,037	12,037	12,014	12,001		36		36		12,037			0	484	11/20/2030.	1FM
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/	..	09/15/2017.	Redemption 100.0000		105,853	105,853	105,853	105,853				0		105,853			0	5,616	09/15/2018.	1
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser	..	07/20/2017.	Redemption 100.0000		906,964	906,964	959,115	930,219		(23,255)		(23,255)		906,964			0	81,718	07/20/2017.	3FE
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1 8.	..	07/12/2017.	Redemption 100.0000		16,779	16,779	17,536	16,949		(170)		(170)		16,779			0	1,370	01/10/2021.	1FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.	..	07/12/2017.	Redemption 100.0000		18,111	18,111	17,967	18,048		63		63		18,111			0	920	01/02/2029.	1
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6..	..	09/15/2017.	Redemption 100.0000		127,404	127,404	127,404	127,404				0		127,404			0	4,801	10/15/2024.	1
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2017.	Redemption 100.0000		413,650	413,650	410,783	412,492		1,158		1,158		413,650			0	23,702	03/15/2024.	1
91736# AB 2	United States of America BIA CTL GSA Gtd	..	09/15/2017.	Redemption 100.0000		59,501	59,501	59,501	59,501				0		59,501			0	3,570	03/15/2024.	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	09/15/2017.	Redemption 100.0000		1,252,500	1,252,500	1,248,801	1,251,834		666		666		1,252,500			0	39,291	11/15/2018.	1
91740# AA 8	United States of America BIA-2 CTL Alber.	..	09/15/2017.	Redemption 100.0000		441,035	441,035	441,035	441,035				0		441,035			0	16,942	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	09/15/2017.	Redemption 100.0000		174,623	174,623	174,623	174,623				0		174,623			0	6,289	12/15/2026.	1
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..	..	09/15/2017.	Redemption 100.0000		136,260	136,260	136,260	136,260				0		136,260			0	5,107	07/15/2031.	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...	..	09/14/2017.	Redemption 100.0000		219,468	219,468	219,468	219,468				0		219,468			0	7,245	10/14/2031.	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	..	09/15/2017.	Redemption 100.0000		38,894	38,894	38,894	38,894				0		38,894			0	1,082	04/15/2032.	1
91911X AM 6	Valeant Pharmaceuticals Intl Co Gtd Nt.....	..	08/08/2017.	Various		9,964,137	10,000,000	9,093,750	9,542,469		61,155		61,155		9,603,624		360,513	360,513	579,892	10/01/2020.	4FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....	..	09/15/2017.	Redemption 100.0000		50,345	50,345	50,345	50,345				0		50,345			0	2,226	04/15/2022.	2
92890H AD 4	WEA Fin LLC/Westfield Sr Nt 4.750% 09/	..	08/01/2017.	Various		10,528,466	10,472,000	10,570,169	10,566,517		(960)		(960)		10,565,558		(37,091)	(37,091)	425,847	09/17/2044.	2FE
929227 N8 5	Washington Mutual Mtg RMBS Ser 2003-S2 C	..	09/01/2017.	Paydown		16,569	16,569	16,114	16,483		86		86		16,569			0	547	05/25/2018.	1FM
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	09/01/2017.	Paydown		333,386	333,386	328,464	330,447		2,939		2,939		333,386			0	6,248	10/25/2033.	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	09/01/2017.	Paydown		61,820	61,820	59,038	60,464		1,356		1,356		61,820			0	2,263	06/25/2034.	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	09/01/2017.	Paydown		249,389	249,389	235,725	235,725				0		235,725		13,664	13,664	5,177	11/25/2036.	1FM
92979F AD 2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-	..	08/01/2017.	Paydown		2,555,023	2,555,023	2,717,865	2,566,245		(11,222)		(11,222)		2,555,023			0	88,115	05/15/2046.	1FM
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	09/01/2017.	Paydown		638,272	632,734	526,412	526,412				0		526,412		111,859	111,859	13,071	03/25/2037.	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	09/01/2017.	Paydown		49,072	51,705	47,444	47,444				0		47,444		1,628	1,628	923	11/25/2036.	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		405,672	405,672	408,524	407,167		(1,495)		(1,495)		405,672			0	15,575	03/25/2035.	2FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		9,444	9,444	9,526	9,468		(25)		(25)		9,444			0	345	03/25/2035.	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		426,573	461,339	460,992	460,992				0		460,992		(34,418)	(34,418)	16,869	04/25/2035.	4FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		737,289	796,308	790,000	790,000				0		790,000		(52,711)	(52,711)	29,450	05/25/2035.	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		238,487	260,230	261,122	260,790		(16)		(16)		260,774		(22,287)	(22,287)	9,600	06/25/2035.	4FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		198,646	205,361	205,907	205,219		(6)		(6)		205,213		(6,567)	(6,567)	7,819	06/25/2035.	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2017.	Paydown		111,149	115,169	90,642	90,642				0		90,642		20,507	20,507	3,492	05/25/2036.	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		221,681	227,390	202,360	202,360				0		202,360		19,321	19,321	8,126	08/25/2035.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		15,372	16,835	16,972	16,910		(1)		(1)		16,909		(1,537)	(1,537)	654	10/25/2035.	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		12,292	22,530	22,231	22,281		2		2		22,283		(9,991)	(9,991)	912	01/25/2036.	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2017.	Paydown		524,386	573,310	480,004	480,004				0		480,004		44,383	44,383	21,276	02/25/2036.	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2017.	Paydown		77,203	82,269	79,390	79,359				0		79,359		(2,156)	(2,156)	3,881	11/25/2034.	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2017.	Paydown		86,749	86,749	53,759	56,186		32,991	2,427	30,564		86,749			0	1,447	09/25/2036.	1FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	09/01/2017.	Redemption 100.0000		15,785	15,785	15,785	15,785				0		15,785			0	700	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	09/15/2017.	Redemption 100.0000		101,083	101,083	105,833	104,064		(2,981)		(2,981)		101,083			0	4,976	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	09/10/2017.	Redemption 100.0000		26,782	26,782	26,782	26,782				0		26,782			0	1,186	10/10/2024.	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	09/01/2017.	Redemption 100.0000		172,353	172,353	172,353	172,353				0		172,353			0	7,586	11/01/2022.	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	09/01/2017.	Paydown		60,516	60,516	59,103	60,165		350		350		60,516			0	2,021	04/25/2034.	1FM
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2017.	Paydown		589,598	589,598	507,607	527,839		61,759		61,759		589,598			0	13,020	10/25/2035.	1FM
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2017.	Paydown		93,963	93,963	96,811	94,511		(548)		(548)		93,963			0	2,015	06/25/2035.	1FM
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2017.	Paydown		419,561	419,561	418,905	418,091		1,469		1,469		419,561			0	14,916	04/25/2035.	1FM
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2017.	Paydown		95,312	95,312	96,742	95,094		218		218		95,312			0	3,641	05/25/2035.	1FM
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2017.	Paydown		103,532	103,532	98,420	100,576		2,956		2,956		103,532			0	3,973	04/25/2036.	1FM
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	09/25/2017.	Redemption 100.0000		173,401	173,401	195,740	179,038		(5,638)		(5,638)		173,401			0	8,860	01/25/2023.	2
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	..	09/15/2017.	Redemption 100.0000		33,850	33,850	33,850	33,850				0		33,850			0	1,447	01/15/2032.	2
97181# BU 6	Wilmington Tr Co ABS Nt Ser A-Minerals P	..	07/01/2017.	Redemption 100.0000		5,191	5,191	5,191	5,191				0		5,191			0	390	07/01/2017.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
97181# CY 7	Wilmington Tr Co ABS Lease Nt-Polymers.	..	07/01/2017.	Redemption 100.0000		91,458	91,458	91,458	91,458				0		91,458			0	6,789	07/01/2018.	1
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...	..	07/15/2017.	Redemption 100.0000		194,858	194,858	194,858	194,858				0		194,858			0	7,149	12/23/2022.	3
448055 AC 7	Husky Energy Inc Sr Nt 6.200% 09/15/17	..	09/15/2017.	Maturity		11,500,000	11,500,000	13,221,895	11,713,299		(213,299)		(213,299)		11,500,000			0	713,000	09/15/2017.	2FE
53278L A# 4	Linamar Corp Sr Nt 5.310% 07/22/17	..	07/22/2017.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	533,950	07/22/2017.	2
000000 00 0	Turkiye IS Bankasi AS Sub Nt 5.375% 10	D	07/25/2017.	Direct		202,250	200,000	199,080	199,189		86		86		199,275		2,975	2,975	8,719	10/06/2021.	3FE
000000 00 0	Turkiye IS Bankasi AS Sr Nt 6.125% 04/..	D	08/01/2017.	Direct		1,401,520	1,375,000	1,402,500			(665)		(665)		1,401,835		(315)	(315)	22,309	04/25/2024.	3FE
000000 00 0	05/31/24	D	09/07/2017.	Direct		786,625	775,000	775,000					0		775,000		11,625	11,625	11,143	05/31/2024.	3FE
001749 AL 4	American Money Mgmt Corp CLO Ser 2011-9A	C	07/17/2017.	Paydown		18,625,000	18,625,000	18,625,000	18,625,000				0		18,625,000			0	367,225	01/15/2022.	1FE
00175L AA 0	American Money Mgmt Corp CLO Ser 2014-14	C	07/25/2017.	Paydown		49,000,000	49,000,000	48,899,060	48,941,628		58,372		58,372		49,000,000			0	919,567	07/27/2026.	1FE
00175L AB 8	American Money Mgmt Corp CLO Ser 2014-14	C	07/25/2017.	Paydown		20,000,000	20,000,000	19,812,948	19,869,598		130,402		130,402		20,000,000			0	466,333	07/27/2026.	1FE
00176D AA 7	American Money Mgmt Corp CLO Ser 2013-13	C	07/24/2017.	Paydown		40,000,000	40,000,000	39,801,640	39,890,441		109,559		109,559		40,000,000			0	750,913	01/26/2026.	1FE
00176D AB 5	American Money Mgmt Corp CLO Ser 2013-13	C	07/24/2017.	Paydown		30,000,000	30,000,000	29,490,285	29,647,596		352,404		352,404		30,000,000			0	654,185	01/26/2026.	1FE
03764H AA 0	Apidos CLO CLO Ser 2013-14A Cl A 2.454	C	09/11/2017.	Paydown		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	506,816	04/15/2025.	1FE
03764H AC 6	Apidos CLO CLO Ser 2013-14A Cl B1 3.00	C	09/11/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	126,495	04/15/2025.	1FE
046353 AB 4	AstraZeneca PLC Sr Nt 5.900% 09/15/17	C	09/15/2017.	Maturity		18,231,000	18,231,000	19,455,374	18,354,267		(123,267)		(123,267)		18,231,000			0	1,075,629	09/15/2017.	2FE
12657@ AA 7	Calittum I CTL Nt 4.130% 04/01/27	C	07/01/2017.	Redemption 100.0000		295,368	295,368	295,368	295,368				0		295,368			0	9,149	04/01/2027.	2
400489 AH 3	Grupo Posadas SAB CV Sr Nt 7.875% 06/3	D	07/26/2017.	Direct		453,350	435,000	442,719	441,382		(545)		(545)		440,837		12,513	12,513	19,572	06/30/2022.	4FE
44920U AD 0	Hyundai Capital Services Sr Nt 3.500%...	C	09/13/2017.	Maturity		13,240,000	13,240,000	14,006,388	13,353,542		(113,542)		(113,542)		13,240,000			0	463,400	09/13/2017.	2FE
55818K AE 1	Madison Park Funding Ltd CLO Ser 2013-11	C	09/07/2017.	Paydown		44,000,000	44,000,000	43,956,000	43,979,884		20,116		20,116		44,000,000			0	919,593	10/23/2025.	1FE
55818K AG 6	Madison Park Funding Ltd CLO Ser 2013-11	C	09/07/2017.	Paydown		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	348,248	10/23/2025.	1FE
71642Q AB 3	Petra Diamonds LLC 2nd Lien Nt 7.250%	D	09/22/2017.	Direct		371,250	375,000	374,974			22		22		374,996		(3,746)	(3,746)	12,385	05/01/2022.	4FE
801060 AB 0	Sanofi Sr Nt 1.250% 04/10/18	C	09/03/2017.	Call 100.0000		5,500,000	5,500,000	5,475,855	5,493,706		3,307		3,307		5,497,013		2,987	2,987	61,684	04/10/2018.	1FE
853250 AB 4	Standard Chartered Bank Sub Bk Nt 6.40	C	09/26/2017.	Maturity		10,000,000	10,000,000	10,992,500	10,116,974		(116,974)		(116,974)		10,000,000			0	640,000	09/26/2017.	2FE
87875Y AA 2	Technoglass Inc Sr Nt 8.200% 01/31/22..	D	08/16/2017.	Direct		548,438	525,000	518,690			576		576		519,266		29,172	29,172	23,831	01/31/2022.	3FE
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27...	C	09/15/2017.	Redemption 100.0000		251,200	251,200	251,200	251,200				0		251,200			0	10,362	09/15/2027.	3FE
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt 10.500%	D	09/14/2017.	Redemption 58.5800		450,581	769,172	400,827	324,111	108,463	18,007		126,470		450,581			0		05/14/2024.	6*
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt 10.500%	D	09/14/2017.	Capital Distribution		318,591		318,591	318,591				0		318,591			0		05/14/2024.	6*
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20	D	07/18/2017.	Direct		521,750	500,000	431,250	451,184		7,110		7,110		458,294		63,456	63,456	26,813	04/03/2020.	4FE
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt 6.000% 10	D	07/25/2017.	Direct		505,625	500,000	503,750	503,041		(254)		(254)		502,787		2,838	2,838	22,750	10/24/2022.	3FE
P19189 AC 6	Camposol SA 1st Lien 10.500% 07/15/21.	D	09/06/2017.	Direct		1,095	1,000	1,045			(6)		(6)		1,039		56	56	68	07/15/2021.	4FE
P2894N AC 1	Columbus Intl Inc Sr Nt 7.375% 03/30/2...	D	09/18/2017.	Call 100.0000		725,000	725,000	775,344	762,569		(5,416)		(5,416)		757,154		(32,154)	(32,154)	99,316	03/30/2021.	3FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt 7....	D	09/21/2017.	Call 100.0000		980,000	980,000	918,886	547,019		10,615		10,615		938,258		41,742	41,742	78,629	02/11/2020.	4FE
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0	D	08/31/2017.	Direct		246,374	265,000	221,119	223,331		5,864		5,864		229,194		17,180	17,180	12,838	06/01/2020.	4FE
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0	D	09/08/2017.	Call 100.0000		340,000	340,000	288,963	290,976		8,299		8,299		299,275		40,725	40,725	31,292	06/01/2020.	4FE
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	D	07/17/2017.	Direct		1,066,375	950,000	968,640	965,367		(1,063)		(1,063)		964,304		102,071	102,071	65,807	04/04/2024.	4FE
Q7134# AD 4	Arrium Ltd Sr Nt Ser B 5.610% 06/28/21..	D	09/26/2017.	Redemption 86.6163		4,472,795	5,163,918	218,708	218,708		4,254,086		4,254,086		4,472,795			0		06/28/2021.	6*
Q7134# AD 4	Arrium Ltd Sr Nt Ser B 5.610% 06/28/21..	D	09/26/2017.	Capital Distribution		3,884,812		3,884,812	3,884,812				0		3,884,812			0		06/28/2021.	6*
3899999.	Total - Bonds - Industrial and Miscellaneous					974,228,244	977,070,510	978,349,856	934,643,920	398,683	8,064,582	32,596	8,430,669	0	970,800,278	0	3,427,973	3,427,973	46,240,257	XXX	XXX
8399997.	Total - Bonds - Part 4					1,030,752,087	1,033,555,165	1,035,664,217	990,342,336	398,683	7,428,102	32,596	7,794,189	0	1,027,275,462	0	3,476,632	3,476,632	48,006,086	XXX	XXX
8399999.	Total - Bonds					1,030,752,087	1,033,555,165	1,035,664,217	990,342,336	398,683	7,428,102	32,596	7,794,189	0	1,027,275,462	0	3,476,632	3,476,632	48,006,086	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,030,752,087	XXX	1,035,664,217	990,342,336	398,683	7,428,102	32,596	7,794,189	0	1,027,275,462	0	3,476,632	3,476,632	48,006,086	XXX	XXX

(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	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
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		379,347		379,347	120,079						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			2,351.2300		(0)											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		2,902,312		2,902,312	1,001,673						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			2,315.6400		(0)											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		164,972		164,972	52,313						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			2,455.3400		(0)											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		2,335,172		2,335,172	822,668						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			2,449.5100		(0)											003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/17/2017	06/29/2018	218	523,734	2,401.5700		11,848		12,426		12,426	578						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/17/2017	06/29/2018	129	303,773	2,354.1000		13,830		14,489		14,489	659						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/17/2017	06/29/2018	34,617	83,892,008	2,423.4100		1,687,722		1,937,697		1,937,697	249,975						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/17/2017	06/29/2018			2,482.2500		(0)											003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/17/2017	06/29/2018			2,511.7900		(0)											003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	07/17/2017	06/29/2018			2,505.3900		(0)											003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											0	5,498,469	0	7,746,414	XX	7,746,414	2,247,945	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			17,925,630		17,925,630	(3,302,183)						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			22,410,536		22,410,536	(5,046,999)						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

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options...	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	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/31/2008	03/31/2038	201,281,040	201,281,040	1.0000	14,450,000			8,538,998		8,538,998	(2,171,100)						003
Equity Basket Options PUT - Asian Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/31/2008	09/28/2018	70,000	122,010,713	1,743.0102	11,041,100						(6,803)						003
Equity Basket Options PUT - Asian Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/15/2008	09/28/2018	20,000	34,860,204	1,743.0102	2,458,400												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			27,076,478		27,076,478	(5,397,118)						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			43,983,138		43,983,138	(5,674,872)						003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011	03/31/2021	62,714,088	62,714,088	1.0000	5,653,395												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011	03/31/2021	40,484,257	40,484,257	1.0000	8,250,100												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/22/2011	03/31/2021	33,225,387	33,225,387	1.0000	4,610,839			14,869,426		14,869,426	(1,945,825)						003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/22/2011	03/31/2021	28,619,692	28,619,692	1.0000	5,590,815												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/22/2011	03/31/2021	62,714,088	62,714,088	1.0000	5,827,164												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/22/2011	03/31/2021	40,484,257	40,484,257	1.0000	8,334,396												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	07/19/2011	06/30/2021	72,843,370	72,843,370	1.0000	9,184,831			18,915,434		18,915,434	(2,322,244)						003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	07/19/2011	06/30/2021	43,007,665	43,007,665	1.0000	9,494,889												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	07/19/2011	06/30/2021	38,997,497	38,997,497	1.0000	9,642,906												003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	07/19/2011	06/30/2021	72,843,370	72,843,370	1.0000	9,191,959			18,348,916		18,348,916	(2,455,946)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	07/19/2011	06/30/2021	43,007,665	43,007,665	1.0000	9,487,323				...								003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	07/19/2011	06/30/2021	38,997,497	38,997,497	1.0000	9,640,212				...								003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	08/17/2011	06/30/2021	205,889,663	205,889,663	1.0000	31,743,840			17,169,598	...	17,169,598	(4,391,114)						003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	08/17/2011	06/30/2021	106,762,129	106,762,129	1.0000	16,184,140				...								003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Citibank NA...	E57ODZWZ7FF32TWEFA76...	08/31/2011	06/30/2021	279,752,595	279,752,595	1.0000	50,559,502			28,867,753	...	28,867,753	(5,053,046)						003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Citibank NA...	E57ODZWZ7FF32TWEFA76...	08/31/2011	06/30/2021	50,065,794	50,065,794	1.0000	6,742,054				...								003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/09/2011	06/30/2021	169,154,517	169,154,517	1.0000	39,940,499			25,969,256	...	25,969,256	(2,406,817)						003
Equity Basket Options PUT - Sellback Options....	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	09/21/2011	06/30/2021	169,154,517	169,154,517	1.0000	43,579,969			18,851,161	...	18,851,161	(2,648,564)						003
Equity Basket Options PUT - Sellback Options....	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	09/21/2011	06/30/2021	74,998,750	74,998,750	1.0000	19,322,234			13,175,349	...	13,175,349	(1,174,305)						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
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Citibank NA...	E57ODZWZ7FF32TWEFA76...	06/02/2011	03/31/2021	50,747,167	50,747,167	1.0000	6,072,754				...								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	48,278,459	48,278,459	1.0000	5,315,245				...								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	49,588,299	49,588,299	1.0000	5,346,550				...								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	64,638,405	64,638,405	1.0000	8,407,578				...								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	68,336,862	68,336,862	1.0000	5,777,960				...								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	49,630,385	49,630,385	1.0000	7,415,419				...								003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011	03/31/2021	33,225,387	33,225,387	1.0000	4,684,979			14,796,837	...	14,796,837	(2,408,211)						003
Structured Equity Basket Options PUT Options...	VAGLB Market Risk Capital Hedge...	N/A...	Equity/Index	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	06/22/2011	03/31/2021	28,619,692	28,619,692	1.0000	5,961,567				...								003
-	-	-	-	-						-												-	-
0099999. Total-Purchased Options-Hedging Other-Put Options											519,248,318	0	0	290,898,510	XX	290,898,510	(46,405,148)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											519,248,318	5,498,469	0	298,644,925	XX	298,644,925	(44,157,203)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											0	5,498,469	0	7,746,414	XX	7,746,414	2,247,945	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											519,248,318	0	0	290,898,510	XX	290,898,510	(46,405,148)	0	0	0	0	XXX	XXX

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0429999. Total-Purchased Options											519,248,318	5,498,469	0	298,644,925	XX	298,644,925	(44,157,203)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
Pay Fixed Receive Floating Interest Rate Swap.	Mortgage Loan -- 00-1101197	B 1	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	USD LIBOR 3M (5.3135)			(212,375)			(950,628)					70,949		100 / 100
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	(212,375)	0	XX	(950,628)	0	0	0	0	70,949	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			30,701	239,200		62,725		(259,400)			35,411		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			30,701	239,200		62,725		(259,400)			35,411		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			77,607	593,000		162,189		(648,500)			88,459		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			77,607	593,000		162,189		(648,500)			88,459		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			70,980	522,400		250,326		(518,800)			71,420		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			106,470	783,600		375,489		(778,200)			107,130		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			421,345	7,929,450		5,621,338		(4,344,950)			450,685		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,921,680	4.601 USD (4.101 GBP)			85,862	1,275,120		1,130,897		(761,760)			152,057		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			78,706	1,168,860		1,036,656		(698,280)			139,386		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			78,706	1,168,860		1,036,656		(698,280)			139,386		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			78,706	1,168,860		1,036,656		(698,280)			139,386		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			397,269	2,700,493		4,018,617		(1,050,222)			215,600		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			993,172	6,751,234		10,046,543		(2,625,556)			539,000		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			223,464	1,519,028		2,260,472		(590,750)			121,275		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			223,464	1,519,028		2,260,472		(590,750)			121,275		100 / 100

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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AB9	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.615 USD (3.11 EUR)			222,084	1,997,600		1,626,904		(1,426,700)			195,760		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	5.08 USD (British Pound 6 Month LIBOR GBP)			545,504	5,070,800		7,042,572		(1,481,200)			408,451		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.165 USD (2.67 EUR)			271,705	2,542,400		2,179,811		(1,815,800)			186,390		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AE8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.545 USD (1.65 EUR)			377,192	2,177,400		1,870,148		(2,464,300)			278,604		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.886 USD (4.51 GBP)			156,437	3,034,800		2,833,494		(952,200)			258,296		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AA7	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.025 USD (3.63 GBP)			404,146	8,448,000		7,556,236		(3,174,000)			653,345		100 / 100
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.545 USD (6.28 AUD)			(132,147)	3,401,200		3,139,484		(1,377,200)			355,626		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			118,804	2,352,000		2,013,245		(1,058,000)			222,548		100 / 100
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	3.935 USD (2.35 DKK)			279,783	(1,336,293)		(2,728,197)		(2,851,059)			349,624		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696#BH8	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			529,746	(1,813,000)		(2,954,101)		(4,539,500)			448,160		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			113,144	2,011,950		1,157,264		(1,102,450)			142,623		100 / 100
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)			12,865	(1,756,961)		(1,526,768)		(2,023,132)			376,958		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)			566,953	(1,226,668)		(738,022)		(1,284,588)			352,159		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	3.955 USD (2.05 EUR)			208,187	(1,767,000)		(2,295,584)		(1,945,500)			228,465		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6596#AA4	D 1	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			184,753	3,206,400		2,837,644		(1,269,600)			337,196		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			152,375	(550,903)		(843,291)		(1,313,457)			167,321		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	3.5 USD (1.69 EUR)			133,510	(482,697)		(738,887)		(1,150,843)			146,605		100 / 100
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond -- W2710@AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			139,240	(926,608)		(1,911,696)		(2,727,873)			376,595		100 / 100
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond -- W2710@AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			139,240	(926,608)		(1,911,696)		(2,727,873)			376,595		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G4273*AK1	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	10/13/2016	01/11/2024		19,839,600	3.34 USD (1.32 EUR)			280,777	(1,425,600)		(1,773,576)		(2,334,600)			248,687		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AS0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/19/2016	11/10/2031		14,760,000	3.72 USD (2.91 GBP)			63,778	(1,317,600)		(2,078,760)		(1,269,600)			277,321		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8286#AB6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/05/2016	10/27/2027		25,166,250	3.224 USD (1.31 EUR)			353,647	(1,415,250)		(1,572,425)		(2,918,250)			399,491		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 24906PC*8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/05/2016	10/27/2027		8,388,750	3.224 USD (1.31 EUR)			117,882	(471,750)		(524,142)		(972,750)			133,164		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6177#AD5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/01/2016	05/18/2027		21,996,000	3.762 USD (3.02 GBP)			67,769	(2,120,400)		(3,104,692)		(1,904,400)			341,392		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/27/2016	11/15/2026		16,218,250	3.143 USD (1.2 EUR)			229,487	(912,050)		(1,026,633)		(1,880,650)			245,045		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AU6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			26,617	(708,600)		(939,207)		(634,800)			99,683		100 / 100
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	4.3225 USD (EURIBOR 6 Months EUR)			414,474	(2,092,700)		(2,556,427)		(2,204,900)			301,858		100 / 100
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	4.3225 USD (EURIBOR 6 Months EUR)			719,235	(3,631,450)		(4,436,152)		(3,826,150)			523,812		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N8502#AB3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/29/2017	04/18/2024		11,819,000	3.401 USD (1.09 EUR)			117,865	(1,176,400)		(1,167,279)		(1,176,400)			151,281		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 879360C#0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/29/2017	04/18/2023		10,745,000	3.269 USD (0.92 EUR)			109,828	(1,069,000)		(1,067,137)		(1,069,000)			126,576		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.11 GBP)			98,783	1,522,000		1,186,051		(1,058,000)			175,713		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.53 GBP)			202,560	3,044,000		1,742,895		(2,116,000)			484,692		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		20,512,050	4.105 USD (British Pound 6 Month LIBOR GBP)			194,970	(1,929,600)		(2,856,131)		(1,772,150)			359,111		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		20,512,050	4.105 USD (British Pound 6 Month LIBOR GBP)			194,970	(1,929,600)		(2,856,131)		(1,772,150)			359,111		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AB7	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			117,693	27,505		149,137		27,503			190,852		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AB7	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			117,693	27,505		149,137		27,503			190,852		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			59,332	13,750		31,820		13,751			77,388		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			59,332	13,750		31,820		13,751			77,388		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			59,332	13,751		31,820		13,752			77,388		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			59,332	13,751		31,820		13,751			77,388		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021P A*9	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.9525 USD (1.96 EUR)			66,933	(661,200)		(795,387)		(661,200)			210,960		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021P A*9	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.9525 USD (1.96 EUR)			66,933	(661,201)		(795,387)		(661,200)			210,960		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7059#AA2	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024		22,131,000	3.7 USD (2.12 GBP)			73,477	(1,985,400)		(1,390,205)		(1,985,400)			289,655		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- F1840#AA0	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.839 EUR)			904,061	(3,933,000)		(6,336,704)		(5,836,500)			717,702		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	12,175,043	28,862,357	XX	14,210,632	0	(87,800,990)	0	0	14,653,128	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	11,962,668	28,862,357	XX	13,260,004	0	(87,800,990)	0	0	14,724,076	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2025		78,000,000	2.126 (USD LIBOR 3M)			582,701	(449,416)		(449,416)	513,681				1,110,991		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2025		106,000,000	2.2215 (USD LIBOR 3M)			886,914	136,538		136,538	635,408				1,511,592		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	07/07/2011	07/11/2026		12,900,000	USD LIBOR 3M (3.7803)			(253,777)	(1,593,287)		(1,593,287)	37,184				191,159		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	07/07/2011	07/11/2021		9,600,000	USD LIBOR 3M (3.2883)			(153,433)	(473,331)		(473,331)	95,353				93,333		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2041		218,530,000	USD LIBOR 3M (4.0025)			(4,665,939)	(58,581,879)		(58,581,879)	(1,507,755)				5,330,213		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	03/12/2009	03/16/2039		16,000,000	USD LIBOR 3M (3.2752)			(254,736)	(2,059,216)		(2,059,216)	(131,842)				370,696		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	07/28/2011	08/01/2021		10,000,000	3.0608 (USD LIBOR 3M)			144,310	413,428		413,428	(81,955)				97,959		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2018		8,700,000	1.7208 (USD LIBOR 3M)			39,114	13,473		13,473	(37,470)				40,921		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2026		9,100,000	2.7908 (USD LIBOR 3M)			113,940	404,264		404,264	30,356				135,666		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2038		2,150,000	4.861 (USD LIBOR 3M)			59,891	822,078		822,078	4,509				48,762		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2028		3,160,000	USD LIBOR 3M (4.8)			(86,580)	(739,996)		(739,996)	20,441				51,368		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2023		8,170,000	USD LIBOR 3M (4.676)			(216,248)	(1,126,202)		(1,126,202)	121,501				96,361		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2018		3,100,000	USD LIBOR 3M (4.386)			(75,310)	(50,659)		(50,659)	74,590				11,616		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2023		10,000,000	2.9828 (USD LIBOR 3M)			138,518	516,007		516,007	(20,541)				124,306		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	11/26/2008	11/28/2023		8,000,000	3.1948 (USD LIBOR 3M)			124,309	510,815		510,815	(27,864)				99,313		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	02/12/2010	02/16/2025		2,600,000	USD LIBOR 3M (4.2452)			(60,883)	(369,266)		(369,266)	20,745				35,331		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/30/2010	07/02/2025		8,900,000	3.4208 (USD LIBOR 3M)			151,005	786,843		786,843	(18,154)				123,954		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868...	06/30/2010	07/02/2030		7,900,000	3.5858 (USD LIBOR 3M)			143,815	1,052,974		1,052,974	22,258				141,108		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/30/2010	07/02/2040		5,300,000	3.7048 (USD LIBOR 3M)			101,213	1,104,358		1,104,358	39,162				126,452		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	02/14/2011	02/16/2026		49,700,000	USD LIBOR 3M (4.1792)			(1,139,199)	(7,469,573)		(7,469,573)	295,528				719,634		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	02/14/2011	02/16/2018		40,100,000	USD LIBOR 3M (3.2032)			(625,620)	(265,669)		(265,669)	618,399				123,730		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	01/29/2008	01/31/2018		17,150,000	4.25 (USD LIBOR 3M)			401,739	159,750		159,750	(399,808)				49,778		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	01/29/2008	01/31/2028		42,540,000	4.71 (USD LIBOR 3M)			1,143,807	9,452,263		9,452,263	(271,707)				684,037		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868...	06/13/2011	06/15/2021		12,900,000	USD LIBOR 3M (3.0773)			(186,604)	(529,777)		(529,777)	110,530				124,229		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	06/30/2011	07/05/2018		7,900,000	USD LIBOR 3M (2.6653)			(89,391)	(69,200)		(69,200)	89,447				34,473		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868...	07/07/2011	07/11/2041		9,700,000	USD LIBOR 3M (4.0903)			(213,377)	(2,753,634)		(2,753,634)	(64,278)				236,581		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	06/01/2011	06/03/2021		8,800,000	3.1067 (USD LIBOR 3M)			130,123	368,151		368,151	(77,666)				84,369		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76...	03/28/2013	04/03/2020		10,400,000	USD LIBOR 3M (1.4482)			(22,593)	90,805		90,805	(1,881)				82,377		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54.....	02/01/2013	02/05/2023		11,600,000	2.0078 (USD LIBOR 3M)			76,427	(19,842)		(19,842)	31,021				134,197		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK50.....	03/24/2008	03/26/2018		3,400,000	4.1 (USD LIBOR 3M)			74,753	44,202		44,202	(74,511)				11,838		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	01/19/2016	01/21/2026		97,200,000	USD LIBOR 3M (1.924)			(552,930)	2,141,559		2,141,559	(777,919)				1,401,423		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	01/19/2016	01/21/2026		97,000,000	USD LIBOR 3M (1.934)			(542,716)	2,063,395		2,063,395	(770,261)				1,398,539		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2018		4,900,000	1.5 (USD LIBOR 3M)			13,622	(5,131)		(5,131)	(12,387)				25,680		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	01/05/2009	01/07/2024		16,400,000	USD LIBOR 3M (3.0792)			(236,379)	(944,460)		(944,460)	41,575				205,393		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2023		6,400,000	USD LIBOR 3M (2.758)			(78,176)	(245,445)		(245,445)	4,106				79,043		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2033		8,300,000	USD LIBOR 3M (3.493)			(147,139)	(1,159,621)		(1,159,621)	(47,076)				166,568		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2043		5,500,000	3.654 (USD LIBOR 3M)			104,143	1,196,943		1,196,943	49,611				140,533		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/01/2013	11/05/2020		13,900,000	USD LIBOR 3M (2.145)			(105,884)	(114,401)		(114,401)	43,108				122,394		005

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/12/2015	08/14/2035		12,000,000	2.535 (USD LIBOR 3M)			127,040	104,315		104,315	125,682				253,724		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2017		15,000,000	USD LIBOR 3M (0.9735)			16,819	7,115		7,115	(15,847)				26,913		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2020		19,000,000	USD LIBOR 3M (1.577)			(63,707)	168,443		168,443	(18,369)				167,597		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2020		27,000,000	USD LIBOR 3M (1.672)			(111,173)	164,011		164,011	(9,049)				238,897		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/16/2013	08/20/2020		9,500,000	USD LIBOR 3M (2.4192)			(92,731)	(152,047)		(152,047)	54,109				80,756		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2025		78,000,000	2.124 (USD LIBOR 3M)			581,531	(461,023)		(461,023)	514,661				1,110,991		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2025		106,000,000	2.2185 (USD LIBOR 3M)			870,923	112,826		112,826	637,404				1,511,592		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	04/10/2012	04/12/2019		8,400,000	1.5958 (USD LIBOR 3M)			27,730	(9,640)		(9,640)	(23,856)				51,977		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	07/07/2011	07/11/2031		13,100,000	USD LIBOR 3M (3.9603)			(275,397)	(2,403,419)		(2,403,419)	(24,925)				243,201		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/24/2011	08/26/2018		8,200,000	1.8607 (USD LIBOR 3M)			45,304	23,155		23,155	(43,505)				38,985		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	04/20/2012	04/24/2022		9,200,000	2.0828 (USD LIBOR 3M)			64,570	37,387		37,387	2,523				98,306		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	08/26/2015	08/28/2045		8,000,000	2.6575 (USD LIBOR 3M)			92,071	210,631		210,631	95,538				211,391		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2017		10,000,000	USD LIBOR 3M (0.9075)			16,682	4,757		4,757	(15,579)				16,552		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/12/2015	11/16/2025		106,000,000	2.2215 (USD LIBOR 3M)			873,308	136,538		136,538	635,408				1,511,592		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	07/06/2016	07/08/2026		50,000,000	1.331 (USD LIBOR 3M)			66,164	(3,609,188)		(3,609,188)	608,260				740,580		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/05/2015	11/09/2025		78,000,000	2.1215 (USD LIBOR 3M)			580,068	(475,532)		(475,532)	515,885				1,110,991		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	07/06/2016	07/08/2026		50,000,000	1.3305 (USD LIBOR 3M)			65,976	(3,611,184)		(3,611,184)	608,414				740,580		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	09/02/2016	09/06/2026		50,000,000	1.502 (USD LIBOR 3M)			136,664	(3,009,551)		(3,009,551)	565,182				747,484		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	09/02/2016	09/06/2026		50,000,000	1.506 (USD LIBOR 3M)			138,164	(2,993,310)		(2,993,310)	563,959				747,484		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	10/20/2016	10/24/2031		30,000,000	USD LIBOR 3M (1.7825)			(142,986)	2,269,114		2,269,114	(394,941)				562,729		005
Pay Floating Receive Fixed Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/14/2016	11/16/2036		68,000,000	2.4305 (USD LIBOR 3M)			666,825	(627,263)		(627,263)	762,394				1,487,572		005
Pay Fixed Receive Floating Interest Rate Swap	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39	11/14/2016	11/16/2031		332,000,000	USD LIBOR 3M (2.354)			(3,065,192)	2,405,774		2,405,774	(3,437,670)				6,241,465		005

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2026		139,000,000	USD LIBOR 3M (2.179)			(1,100,881)	844,573		844,573	(1,022,109)				2,100,493		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2046		56,000,000	2.5135 (USD LIBOR 3M)			584,010	(203,205)		(203,205)	705,447				1,511,687		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/16/2016	11/18/2023		22,000,000	USD LIBOR 3M (1.94)			(134,661)	190,276		190,276	(106,023)				272,502		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/17/2016	11/21/2026		67,000,000	USD LIBOR 3M (2.1315)			(509,432)	675,952		675,952	(511,340)				1,013,227		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/28/2016	11/30/2021		22,000,000	1.818 (USD LIBOR 3M)			114,953	(128,939)		(128,939)	21,882				224,623		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/28/2016	11/30/2031		14,000,000	2.3635 (USD LIBOR 3M)			130,429	(86,061)		(86,061)	143,456				263,551		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/03/2016	11/07/2026		100,000,000	USD LIBOR 3M (1.6975)			(425,594)	4,577,560		4,577,560	(1,027,503)				1,509,105		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/30/2016	12/02/2026		79,000,000	2.2505 (USD LIBOR 3M)			668,174	(23,156)		(23,156)	548,075				1,196,666		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	12/14/2016	12/16/2031		20,000,000	2.5265 (USD LIBOR 3M)			206,115	269,437		269,437	191,015				377,083		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	02/09/2012	02/13/2022		4,000,000	2.1188 (USD LIBOR 3M)			29,871	23,146		23,146	(2,147)				41,835		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2031		300,000,000	USD LIBOR 3M (2.2235)			(2,475,128)	6,882,206		6,882,206	(3,295,854)				5,638,784		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2046		56,000,000	2.3995 (USD LIBOR 3M)			535,944	(1,526,712)		(1,526,712)	717,682				1,511,545		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2036		68,000,000	2.3205 (USD LIBOR 3M)			610,499	(1,773,225)		(1,773,225)	790,747				1,487,359		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2026		100,000,000	USD LIBOR 3M (2.0195)			(672,043)	1,927,053		1,927,053	(830,791)				1,510,692		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2021		144,000,000	USD LIBOR 3M (1.5975)			(511,981)	2,079,893		2,079,893	(363,136)				1,462,509		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2019		44,000,000	1.3305 (USD LIBOR 3M)			68,329	(393,921)		(393,921)	3,941				320,573		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2023		36,000,000	1.7995 (USD LIBOR 3M)			182,535	(598,976)		(598,976)	206,981				445,515		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2018		14,000,000	USD LIBOR 3M (1.1675)			(4,626)	66,899		66,899	1,437				74,190		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/10/2016	11/14/2026		139,000,000	USD LIBOR 3M (2.013)			(927,363)	2,753,355		2,753,355	(1,160,287)				2,099,863		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	02/16/2017	02/21/2032		14,000,000	2.592 (USD LIBOR 3M)			123,847	294,769		294,769	294,769				265,657		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	01/14/2011	01/18/2026		47,100,000	3.8717 (USD LIBOR 3M)			961,687	5,937,160		5,937,160	(196,311)				678,749		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	01/14/2011	01/18/2031		31,800,000	4.0647 (USD LIBOR 3M)			695,322	6,084,661		6,084,661	27,071				580,069		005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	11/14/2016	11/16/2026		100,000,000	USD LIBOR 3M (2.128)			(753,750)	1,029,561		1,029,561	(766,307)				1,511,146		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	05/22/2017	05/24/2037		9,000,000	2.4415 (USD LIBOR 3M)			37,588	(76,501)		(76,501)	(76,501)				199,530		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	07/26/2017	07/28/2032		10,000,000	2.492 (USD LIBOR 3M)			19,887	80,262		80,262	80,262				192,585		005
Pay Floating Receive Fixed Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	08/10/2017	08/14/2037		12,000,000	2.44 (USD LIBOR 3M)			17,281	(110,708)		(110,708)	(110,708)				267,555		005
Pay Fixed Receive Floating Interest Rate Swap..	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39..	08/10/2017	08/14/2047		8,000,000	USD LIBOR 3M (2.494)			(12,085)	65,215		65,215	65,215				218,688		005
0919999. Total-Swaps-Hedging Other-Interest Rate											0	0	(7,198,985)	(40,589,674)	XX	(40,589,674)	(5,389,922)	0	0	0	60,483,055	XXX	XXX
Swaps - Hedging Other - Credit Default																							
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	AFS Bond -- 962166AS3	D 1	Credit..	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/18/2008	12/20/2018		2,000,000	Credit event (2.1)			(31,850)	(45,899)		(45,899)	23,360						006
0929999. Total-Swaps-Hedging Other-Credit Default											0	0	(31,850)	(45,899)	XX	(45,899)	23,360	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other											0	0	(7,230,835)	(40,635,573)	XX	(40,635,573)	(5,366,562)	0	0	0	60,483,055	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	0	(7,411,360)	(40,589,674)	XX	(41,540,302)	(5,389,922)	0	0	0	60,554,004	XXX	XXX
1169999. Total-Swaps-Credit Default											0	0	(31,850)	(45,899)	XX	(45,899)	23,360	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	12,175,043	28,862,357	XX	14,210,632	0	(87,800,990)	0	0	14,653,128	XXX	XXX
1209999. Total-Swaps											0	0	4,731,833	(11,773,216)	XX	(27,375,569)	(5,366,562)	(87,800,990)	0	0	75,207,132	XXX	XXX
1399999. Total-Hedging Effective											0	0	11,962,668	28,862,357	XX	13,260,004	0	(87,800,990)	0	0	14,724,076	XXX	XXX
1409999. Total-Hedging Other											519,248,318	5,498,469	(7,230,835)	258,009,352	XX	258,009,352	(49,523,765)	0	0	0	60,483,055	XXX	XXX
1449999. TOTAL											519,248,318	5,498,469	4,731,833	286,871,709	XX	271,269,356	(49,523,765)	(87,800,990)	0	0	75,207,132	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			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																						
ESZ7	8	985,480	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	2,463.6988	2,516.1000	(3,360)					(20,960)	(20,960)	32,055	1	50
TUZ7	1	200,000	US Treasury 2 YR Note Future Interest Rate	VAGLB Hedge - Equity Indexed Annuity	N/A	Interest Rate	12/15/2017	CBT	549300EX04Q2QBFQTQ27	09/15/2017	108.0988	107.8500	125					498	498	500	2	2,000
ESZ7	9,480	1,168,384,123	S&P 500 Mini Futures Contract Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	2,464.9454	2,516.1000	(3,985,709)					(24,247,277)	(24,247,277)	37,987,110	1	50
ESZ7	40	4,927,398	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	2,463.6988	2,516.1000	(16,800)					(104,802)	(104,802)	160,285	1	50
FAZ7	1,952	335,627,304	S & P 400 E-MINI Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	1,719.4022	1,795.7000	(340,144)					(14,893,336)	(14,893,336)	14,855,070	1	100
FAZ7	8	1,374,940	S & P 400 E-MINI Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	1,718.6744	1,795.7000	(1,360)					(61,620)	(61,620)	61,600	1	100
MFZ7	5,724	554,291,907	MSCI EAFE Mini Index Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	12/15/2017	ICE	5493004R83R1LVX2IL36	09/15/2017	1,936.7292	1,978.4000	(3,493,073)					(11,926,173)	(11,926,173)	19,595,320	1	50
RTYZ7	1,295	90,746,218	RUSSELL 2000 MINI INDEX FUTURE Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	1,401.4860	1,492.9000	(20,249)					(5,919,057)	(5,919,057)	5,907,420	1	50
MFZ7	27	2,613,546	MSCI EAFE Mini Index Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	12/15/2017	ICE	5493004R83R1LVX2IL36	09/15/2017	1,935.9602	1,978.4000	(16,335)					(57,294)	(57,294)	92,430	1	50
RTYZ7	7	490,320	RUSSELL 2000 MINI INDEX FUTURE Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	12/15/2017	CME	SNZ2OJLFK8MNNCLQOF39	09/15/2017	1,400.9148	1,492.9000	(105)					(32,195)	(32,195)	31,930	1	50
13429999. Total-Short Futures-Hedging Other													(7,877,010)	0	0	0	0	(57,262,217)	(57,262,217)	78,723,720	XXX	XXX
1389999. Total-Short Futures													(7,877,010)	0	0	0	0	(57,262,217)	(57,262,217)	78,723,720	XXX	XXX
1409999. Total-Hedging Other													(7,877,010)	0	0	0	0	(57,262,217)	(57,262,217)	78,723,720	XXX	XXX
1449999. TOTAL													(7,877,010)	0	0	0	0	(57,262,217)	(57,262,217)	78,723,720	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	102,207,850	(23,484,130)	78,723,720
Total Net Cash Deposits	102,207,850	(23,484,130)	78,723,720

(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	78,723,720		78,723,720	125	(7,877,135)	125	78,723,720	78,723,720
NAIC 1 Designation												
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	83,231,104	69,723,211		0	75,819,532		0	997,149	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	55,448,000	78,153,556	(1,368,300)	21,337,256	79,584,492	(1,636,673)	22,499,819	1,400,585	1,400,585
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			(11,470,150)	0		(16,283,384)	0	1,991,531	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	99,394,900	118,505,970	(18,813,894)	297,176	116,675,898	(22,836,423)	0	6,309,648	6,309,648
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	9,322,000	13,488,223	(3,652,678)	513,545	13,488,223	(4,603,306)	0	1,964,974	1,964,974
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	22,376,000	31,966,435	(9,328,529)	261,906	31,966,435	(9,328,529)	261,906	1,034,523	1,034,523
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y			(3,859,200)	0		(5,712,261)	0	718,223	0
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	41,407,000	44,801,454	(1,336,293)	2,058,161	43,467,697	(2,728,197)	0	1,309,949	1,309,949
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		4,140,144	(61,134,267)	0	3,771,388	(61,134,267)	0	6,566,529	0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y		1,186,000	(1,425,600)	0	324,378	(1,773,576)	0	425,604	186,004
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	355,000	368,151	(69,200)	0	368,151	(69,200)	0	118,841	62,792
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	721,000	555,017		0	555,017		0	111,151	0
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	360,000			0			0		0
0299999. Total NAIC 1 Designation				312,615,004	362,888,160	(112,458,111)	24,468,045	366,021,212	(126,105,818)	22,761,725	22,948,708	12,268,475
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	15,381,000	20,173,800		4,792,800	15,086,102		0	1,496,025	1,496,025
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y	8,962,500	10,434,091	(1,916,856)	0	10,434,091	(1,916,856)	0	941,922	496,657
0399999. Total NAIC 2 Designation				24,343,500	30,607,891	(1,916,856)	4,792,800	25,520,194	(1,916,856)	0	2,437,947	1,992,683
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	4,515,541	32,942,656	(25,192,031)	3,235,084	32,942,656	(25,192,031)	3,235,084	49,820,477	49,820,477
0999999. Gross Totals				341,474,044	505,162,428	(139,566,999)	111,219,648	424,484,186	(161,091,840)	25,996,934	153,930,852	142,805,355
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					505,162,428	(139,566,999)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT 549300EX04Q2QBFQTQ27	Cash		Cash	500	500	500		I
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	59,035,470	59,035,470	59,035,470		I
Bank of America Corp - ICE 5493004R83R1LVX2IL36	Cash		Cash	19,687,750	19,687,750	19,687,750		I
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	15,420,000	15,420,000	15,420,000		V
HSBC - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	6,080,000	6,080,000	6,080,000		V
Morgan Stanley Capital Services - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	60,528,000	60,528,000	60,528,000		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	1,558,000	1,558,000	1,558,000		V
Wells Fargo - CME SNZ2OJLFK8MNNCLQOF39	Corporate	718172 AA 7	Philip Morris Intl Inc Sr Nt	18,457,074	18,000,000	18,131,288	05/16/2018.	I
0199999. Totals				180,766,794	180,309,720	180,441,008	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	55,448,000	55,448,000	XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	99,394,900	99,394,900	XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	9,322,000	9,322,000	XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86	Cash		Cash	15,381,000	15,381,000	XXX		V
Goldman Sachs International Ltd - OTC W22LROWP2IHZNBB6K528	Cash		Cash	22,376,000	22,376,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	41,407,000	41,407,000	XXX		V
Merrill Lynch Capital Services - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	8,962,500	8,962,500	XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	355,000	355,000	XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	721,000	721,000	XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	360,000	360,000	XXX		V
Wells Fargo - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	4,515,541	4,515,541	XXX		V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128MM MQ 3	FHLMC Giant Pool #G18366	811,296	776,031	XXX	10/15/2025.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128MM U6 8	FHLMC Pool #G18604	3,041,411	3,017,389	XXX	06/15/2031.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	31307C LL 0	FHLMC Gold Pool #J23931	3,985,168	3,930,824	XXX	05/15/2028.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AC AA 9	FNMA REMIC Ser 2013-10 Cl PA	2,444,616	2,589,142	XXX	02/25/2043.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AD XV 6	FNMA REMIC Ser 2013-26 Cl NE	1,925,433	1,867,572	XXX	09/25/2039.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AJ 4J 2	FNMA REMIC Ser 2014-23 Cl A	19,345,671	19,246,111	XXX	05/25/2044.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AT YS 7	FNMA REMIC Ser 2016-M9 Cl A1	2,822,793	2,881,171	XXX	02/25/2026.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137AM NN 3	FHLMC REMIC Ser 4012 Cl JK	840,964	812,380	XXX	12/15/2040.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137B8 3Z 8	FHLMC REMIC Ser 4305 Cl A	1,473,318	1,429,270	XXX	06/15/2048.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BC EH 7	FHLMC REMIC Ser 4369 Cl AB	5,176,842	5,115,037	XXX	07/15/2044.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BC M5 4	FHLMC REMIC Ser 4363 Cl BA	4,381,677	4,292,080	XXX	05/15/2047.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BD XX 9	FHLMC Ser 4390 Cl NY	7,418,644	7,265,580	XXX	06/15/2040.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	31398T GH 8	FNMA REMIC Ser 2010-68 Cl EP	713,495	675,539	XXX	12/25/2039.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3140J5 L4 9	FNMA Pool #BM1246	388,899	377,721	XXX	11/25/2031.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	31417D 2H 5	FNMA Pool #AB7075	3,930,530	3,896,220	XXX	11/01/2042.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	36179R LP 2	GNMA Pool #MA3034	24,530,346	23,559,981	XXX	08/20/2045.	V
0299999. Totals				341,474,044	339,974,989	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		4FM	491,839	670,223	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		5FM	150,297	239,485	08/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A1		5FM	7,999	12,445	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			650,135	922,153	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			650,135	922,153	XXX
6299999.	Total - Residential Mortgage-Backed Securities			650,135	922,153	XXX
6699999.	Subtotal - Bonds			650,135	922,153	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			194,516,377	194,516,377	10/02/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			194,516,377	194,516,377	XXX
9999999.	Totals			195,166,512	195,438,530	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....3,045,073 Book/Adjusted Carrying Value $.....3,024,373
2. Average balance for the year: Fair Value $.....168,555,237 Book/Adjusted Carrying Value $.....168,830,062
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: $.....670,223 NAIC 5: $.....251,930 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. 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

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					288,174	834,708	719,144	XXX
Bank of New York Mellon New York, NY					5,955,814	11,559,204	3,066,084	XXX
JPMorgan Chase New York, NY					(102,254,840)	(133,953,201)	(89,454,174)	XXX
PNC Pittsburgh, PA					398,838	418,798	432,247	XXX
US Bank Minneapolis, MN					582,069	232,918	935,580	XXX
Wachovia Charlotte, NC					536,738	858,716	507,817	XXX
The Federal Home Loan Bank of Cincinnati Cincinnati, OH					249,182	254,348	250,747	XXX
American Savings Bank Honolulu, HI					245,660	245,660	245,660	XXX
0199998. Deposits in 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			(7,702)	77,752	179,913	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(94,006,067)	(119,471,097)	(83,116,982)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(94,006,067)	(119,471,097)	(83,116,982)	XXX
0599999. Total Cash	XXX	XXX	0	0	(94,006,067)	(119,471,097)	(83,116,982)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE