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ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23787 Employer's ID Number..... 31-4177100

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

Incorporated/Organized..... December 6, 1925 Commenced Business..... April 14, 1926

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 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-7111 *(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 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	CHERYL M. DENNIS *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO - P&C	2. ROBERT WILLIAM HORNER III	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	DAVID GERARD ARANGO	SVP-P&C PERS LINES
DAVID ALAN BANO	SVP-CHIEF CLAIMS OFFC	JAMES DAVID BENSON	SVP-CONTROLLER
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	SVP-NW RET PLANS
THOMAS EDWARD CLARK	SVP-NW EXCESS & SURPLUS	GARY ANTHONY DOUGLAS	SVP-NW NATIONAL PARTNERS
TIMOTHY GERARD FROMMEYER	SVP	PETER ANTHONY GOLATO	SVP-NW FIN NETWORK
SUSAN JEAN GUELI	SVP-CIO-IT INFRA	HARRY HANSEN HALLOWELL	SVP-CIO
ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL	TERRI LYNN HILL	SVP-PRES, NW GROWTH SOL
MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC	GREGORY SCOTT JORDAN	SVP-INTERNAL AUDIT
MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
JAMES RUSSELL KORCYKOSKI	SVP-CHIEF TEC & INFO SEC OFFC	MICHAEL PATRICK LEACH	SVP- CFO P&C
BRAD RAY LIGGETT	SVP-NW AGRIBUSINESS	MICHAEL WILLIAM MAHAFFEY	SVP-CHIEF STGY & RISK OFFC
MARK ANGELO PIZZI #	PRESIDENT & COO	STEPHEN SCOTT RASMUSSEN	CEO
SANDRA LYNN RICH	SVP-CHIEF COMPLIANCE OFFC	JEFF MILLARD ROMMEL	SVP-P&C STAFF SALES
AMY TAYLOR SHORE	SVP-P&C SALES & DIST	ERIC EUGENE SMITH	SVP-P&C COMM LINES
MICHAEL SCOTT SPANGLER	SVP-INVEST MANAG GRP	JOSEPH D. SPRAGUE #	SVP-NW FIN NETWORK
SHELLEY BRAZEAU TEMPLE	SVP-P&C CUST SERV & SALES	MARK RAYMOND THRESHER	EXEC VP - CFO
GURUPRASAD CHITRAPURA VASUDEVA	SVP-APP & DATA SERV CIO	ANDREW DAWNLY WALKER	SVP-PRESIDENT-NW BANK
KIRT ALAN WALKER	PRESIDENT & COO-NW FIN	TERRANCE WILLIAMS #	CHIEF MARKT OFFC & PRESIDENT - EMERGING BUSINESSES

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS #	JAMES BERNARD BACHMANN	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL
JACQUELIN MARION FERNANDEZ #	STEPHEN FRANCIS HIRSCH	DANIEL THOMAS KELLEY	MARY DIANE KOKEN
LYDIA MICHEAUX MARSHALL	TERRY WAYNE MCCLURE	BARRY JAMES NALEBUFF	BRENT RINNER PORTEUS
SUKU RADIA	STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU
JEFFREY WADE ZELLERS			

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)
MARK ALLEN BERVEN	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	VP - CORP GOV & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 1 day of February 2018

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	644,556,872	2.4	644,556,872		644,556,872	2.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	477,218	0.0	477,218		477,218	0.0
1.22 Issued by U.S. government sponsored agencies	41,849,995	0.2	41,849,995		41,849,995	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	11,250,851	0.0	11,250,851		11,250,851	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	331,822,590	1.2	331,822,590		331,822,590	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	449,558,550	1.7	449,558,550		449,558,550	1.7
1.43 Revenue and assessment obligations	1,549,639,864	5.7	1,549,639,864		1,549,639,864	5.7
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	49,686	0.0	49,686		49,686	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	603,358,892	2.2	603,358,892		603,358,892	2.2
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	53,421,582	0.2	53,421,582		53,421,582	0.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	766,513,228	2.8	766,513,228	574,494	767,087,722	2.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	5,832,168,821	21.6	5,832,168,821	3,683,084	5,835,851,905	21.6
2.2 Unaffiliated non-U.S. securities (including Canada)	982,980,584	3.6	982,980,584		982,980,584	3.6
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	3,162,888	0.0	3,162,888		3,162,888	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	2,196,710	0.0	2,196,710		2,196,710	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	3,488,640	0.0	3,488,640		3,488,640	0.0
3.4 Other equity securities:						
3.41 Affiliated	8,769,063,559	32.4	8,769,063,559		8,769,063,559	32.4
3.42 Unaffiliated	40,566,554	0.1	40,566,554		40,566,554	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties	555,099,367	2.1	555,099,367		555,099,367	2.1
4.5 Commercial loans	563,556,822	2.1	563,556,822		563,556,822	2.1
4.6 Mezzanine real estate loans	100,676,585	0.4	100,676,585		100,676,585	0.4
5. Real estate investments:						
5.1 Property occupied by company	540,595,076	2.0	540,595,076		540,595,076	2.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	34,585,649	0.1	34,585,649		34,585,649	0.1
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	983,195	0.0	983,195		983,195	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	81,888	0.0	81,888		81,888	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	55,880,975	0.2	55,880,975	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	460,758,079	1.7	460,758,079	51,623,397	512,381,476	1.9
11. Other invested assets	4,657,976,220	17.2	4,657,976,220		4,657,976,220	17.2
12. Total invested assets	27,056,320,940	100.0	27,056,320,940	55,880,975	27,056,320,940	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		584,872,406
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	4,770,822	
2.2	Additional investment made after acquisition (Part 2, Column 9)	26,047,940	30,818,762
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		(135,958)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	39,391,290	
8.2	Totals, Part 3, Column 9		39,391,290
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		576,163,920
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		576,163,920

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,054,950,990
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	457,717,786	
2.2	Additional investment made after acquisition (Part 2, Column 8)	28,144,683	485,862,470
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	10,037,024	
3.2	Totals, Part 3, Column 11	79,566	10,116,590
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		(10,841)
7.	Deduct amounts received on disposals, Part 3, Column 15		328,193,238
8.	Deduct amortization of premium and mortgage interest points and commitment fees		47,596
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,222,678,375
12.	Total valuation allowance		(3,345,602)
13.	Subtotal (Line 11 plus Line 12)		1,219,332,773
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,219,332,773

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,483,649,606
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	239,356,566	
2.2	Additional investment made after acquisition (Part 2, Column 9)	499,933,711	739,290,277
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	145,012,382	
5.2	Totals, Part 3, Column 9	(31,023,371)	113,989,011
6.	Total gain (loss) on disposals, Part 3, Column 19		86,345,437
7.	Deduct amounts received on disposals, Part 3, Column 16		1,082,834,917
8.	Deduct amortization of premium and depreciation		94,319,662
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	19,019,207	
9.2	Totals, Part 3, Column 14	2,253,003	21,272,210
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,267,391,962
12.	Deduct total nonadmitted amounts		50,449,608
13.	Statement value at end of current period (Line 11 minus Line 12)		3,216,942,354

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		21,637,486,848
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,611,999,387
3.	Accrual of discount		22,178,666
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(3,215,473)	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	572,800,701	
4.4	Part 4, Column 11	(3,982,865)	565,602,363
5.	Total gain (loss) on disposals, Part 4, Column 19		109,316,692
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,802,228,895
7.	Deduct amortization of premium		42,374,088
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	1,051,557	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16	459	
8.4	Part 4, Column 15		1,052,016
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	2,247,329	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	868,185	
9.4	Part 4, Column 13	850,371	3,965,885
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		20,099,067,104
11.	Deduct total nonadmitted amounts		15,040,012
12.	Statement value at end of current period (Line 10 minus Line 11)		20,084,027,092

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	687,486,319	696,483,570	669,713,679	661,057,085
Governments (Including all obligations	2. Canada	4,880,570	4,709,761	5,251,425	4,772,890
guaranteed by governments)	3. Other Countries	6,370,281	6,458,144	6,419,731	6,092,073
	4. Totals	698,737,170	707,651,475	681,384,835	671,922,048
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	331,822,592	340,248,023	349,004,541	322,750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	449,558,545	486,819,138	468,417,452	437,140,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,205,867,790	2,343,224,506	2,245,859,653	2,134,086,673
Industrial and Miscellaneous, SVO Identified	8. United States	6,598,682,063	6,785,593,518	6,648,354,936	6,699,480,807
Funds and Hybrid Securities (Unaffiliated)	9. Canada	191,004,965	199,819,794	192,552,035	192,638,777
	10. Other Countries	791,975,618	807,427,791	795,916,196	793,614,387
	11. Totals	7,581,662,646	7,792,841,103	7,636,823,167	7,685,733,971
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	11,267,648,743	11,670,784,245	11,381,489,648	11,251,632,692
PREFERRED STOCKS	14. United States	178,000	178,000	192,908	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	2,018,710	2,275,920	2,099,950	
	17. Totals	2,196,710	2,453,920	2,292,858	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	2,196,710	2,453,920	2,292,858	
COMMON STOCKS	20. United States	47,193,858	47,193,858	45,271,714	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	24,221	24,221	7,648	
	22. Other Countries				
	23. Totals	47,218,079	47,218,079	45,279,362	
Parent, Subsidiaries and Affiliates	24. Totals	8,782,003,572	8,782,003,572	7,207,561,023	
	25. Total Common Stocks	8,829,221,651	8,829,221,651	7,252,840,385	
	26. Total Stocks	8,831,418,361	8,831,675,571	7,255,133,243	
	27. Total Bonds and Stocks	20,099,067,104	20,502,459,816	18,636,622,891	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	44,827,334	154,524,807	444,119,645	18,550	43,995,984	XXX	687,486,320	6.1	671,745,369	5.0	687,486,319	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	44,827,334	154,524,807	444,119,645	18,550	43,995,984	XXX	687,486,320	6.1	671,745,369	5.0	687,486,319	0
2. **All Other Governments**												
2.1 NAIC 1	751,928	2,560,969	3,288,211			XXX	6,601,108	0.1	4,576,468	0.0	4,880,569	1,720,538
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3			2,164,740			XXX	2,164,740	0.0	2,106,840	0.0	2,164,740	
2.4 NAIC 4		2,377,655		107,348		XXX	2,485,003	0.0	3,359,975	0.0	2,485,004	
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	751,928	4,938,624	5,452,951	107,348	0	XXX	11,250,851	0.1	10,043,283	0.1	9,530,313	1,720,538
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	114,410,317	144,354,764	73,057,509			XXX	331,822,590	2.9	400,037,455	3.0	331,822,590	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	114,410,317	144,354,764	73,057,509	0	0	XXX	331,822,590	2.9	400,037,455	3.0	331,822,590	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	84,115,049	168,320,431	112,946,510	73,366,758	5,233,760	XXX	443,982,508	3.9	581,215,976	4.3	443,982,508	
4.2 NAIC 2						XXX	0	0.0	5,000,000	0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4			5,576,042			XXX	5,576,042	0.0	5,319,836	0.0	5,576,042	
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	84,115,049	168,320,431	118,522,552	73,366,758	5,233,760	XXX	449,558,550	4.0	591,535,812	4.4	449,558,550	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	223,104,330	693,844,468	703,067,771	396,002,751	107,699,180	XXX	2,123,718,500	18.8	2,652,336,549	19.7	2,123,718,499	
5.2 NAIC 2		37,447,726	25,251,533	6,447,978	12,000,000	XXX	81,147,237	0.7	51,485,799	0.4	81,147,237	
5.3 NAIC 3	1,002,053					XXX	1,002,053	0.0		0.0	1,002,053	
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	224,106,383	731,292,194	728,319,304	402,450,729	119,699,180	XXX	2,205,867,790	19.6	2,703,822,348	20.1	2,205,867,789	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	252,062,961	1,652,110,834	1,542,217,649	228,506,194	48,663,514	XXX	3,723,561,152	33.0	4,481,241,249	33.3	2,030,783,704	1,692,777,447
6.2 NAIC 2	156,544,861	1,276,367,663	1,168,301,731	60,559,675	115,221,683	XXX	2,776,995,613	24.6	3,289,240,870	24.4	2,171,423,332	605,572,280
6.3 NAIC 3	9,413,233	222,826,091	312,938,959	11,531,291	2,273,535	XXX	558,983,109	5.0	611,934,226	4.5	438,900,988	120,082,120
6.4 NAIC 4	1,892,808	233,176,720	198,094,394	988,825	1,709,475	XXX	435,862,222	3.9	575,879,131	4.3	365,763,625	70,098,596
6.5 NAIC 5	9,951,444	55,932,085	12,722,589	1,616,330	1,002,513	XXX	81,224,961	0.7	102,063,464	0.8	40,611,351	40,613,608
6.6 NAIC 6	420,442		2,311,572		806,254	XXX	3,538,268	0.0	12,295,469	0.1	2,732,014	806,254
6.7 Totals	430,285,749	3,440,413,393	3,236,586,894	303,202,315	169,676,974	XXX	7,580,165,325	67.3	9,072,654,409	67.4	5,050,215,014	2,529,950,305
7. **Hybrid Securities**												
7.1 NAIC 1					1,497,312	XXX	1,497,312	0.0	1,497,307	0.0	1,497,312	
7.2 NAIC 2						XXX	0	0.0	2,099,950	0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	1,497,312	XXX	1,497,312	0.0	3,597,257	0.0	1,497,312	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 719,271,919	2,815,716,273	2,878,697,295	697,894,253	207,089,750	0	7,318,669,490	65.0	XXX	XXX	5,624,171,501	1,694,497,985
10.2 NAIC 2	(d) 156,544,861	1,313,815,389	1,193,553,264	67,007,653	127,221,683	0	2,858,142,850	25.4	XXX	XXX	2,252,570,569	605,572,280
10.3 NAIC 3	(d) 10,415,286	222,826,091	315,103,699	11,531,291	2,273,535	0	562,149,902	5.0	XXX	XXX	442,067,781	120,082,120
10.4 NAIC 4	(d) 1,892,808	235,554,375	203,670,436	1,096,173	1,709,475	0	443,923,267	3.9	XXX	XXX	373,824,671	70,098,596
10.5 NAIC 5	(d) 9,951,444	55,932,085	12,722,589	1,616,330	1,002,513	0	(c) 81,224,961	0.7	XXX	XXX	40,611,351	40,613,608
10.6 NAIC 6	(d) 420,442	0	2,311,572	0	806,254	0	(c) 3,538,268	0.0	XXX	XXX	2,732,014	806,254
10.7 Totals	898,496,760	4,643,844,213	4,606,058,855	779,145,700	340,103,210	0	(b) 11,267,648,738	100.0	XXX	XXX	8,735,977,887	2,531,670,843
10.8 Line 10.7 as a % of Col. 7	8.0	41.2	40.9	6.9	3.0	0.0	100.0	XXX	XXX	XXX	77.5	22.5
11. **Total Bonds Prior Year**												
11.1 NAIC 1	889,075,555	3,229,157,613	3,199,721,284	1,141,014,320	333,681,601		XXX	XXX	8,792,650,373	65.4	6,965,812,934	1,826,837,439
11.2 NAIC 2	268,451,727	1,306,097,007	1,517,782,920	95,385,223	160,109,742		XXX	XXX	3,347,826,619	24.9	2,669,508,963	678,317,656
11.3 NAIC 3	23,718,066	241,878,545	317,035,620	21,655,714	9,753,121		XXX	XXX	614,041,066	4.6	473,192,796	140,848,270
11.4 NAIC 4	4,268,719	291,533,155	276,764,953	8,981,600	3,010,515		XXX	XXX	584,558,942	4.3	481,857,343	102,701,599
11.5 NAIC 5	18,698,867	59,309,454	15,377,993	8,677,150			XXX	XXX	(c) 102,063,464	0.8	17,737,695	84,325,769
11.6 NAIC 6	754,513	1,781,612	238,212	7,735,349	1,785,783		XXX	XXX	(c) 12,295,469	0.1	1,400,026	10,895,443
11.7 Totals	1,204,967,447	5,129,757,386	5,326,920,982	1,283,449,356	508,340,762	0	XXX	XXX	(b) 13,453,435,933	100.0	10,609,509,757	2,843,926,176
11.8 Line 11.7 as a % of Col. 9	9.0	38.1	39.6	9.5	3.8	0.0	XXX	XXX	100.0	XXX	78.9	21.1
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	629,195,442	1,963,778,809	2,286,771,771	559,850,742	184,574,737		5,624,171,501	49.9	6,965,812,934	51.8	5,624,171,501	XXX
12.2 NAIC 2	146,721,908	1,093,478,815	885,337,017	35,713,927	91,318,903		2,252,570,570	20.0	2,669,508,963	19.8	2,252,570,570	XXX
12.3 NAIC 3	4,262,200	177,459,135	247,712,887	10,360,026	2,273,535		442,067,783	3.9	473,192,796	3.5	442,067,783	XXX
12.4 NAIC 4	1,641,195	190,209,997	181,117,854	855,624			373,824,670	3.3	481,857,343	3.6	373,824,670	XXX
12.5 NAIC 5	8,597,192	32,014,159					40,611,351	0.4	17,737,695	0.1	40,611,351	XXX
12.6 NAIC 6	420,442		2,311,572				2,732,014	0.0	1,400,026	0.0	2,732,014	XXX
12.7 Totals	790,838,379	3,456,940,915	3,603,251,101	606,780,319	278,167,175	0	8,735,977,889	77.5	10,609,509,757	78.9	8,735,977,889	XXX
12.8 Line 12.7 as a % of Col. 7	9.1	39.6	41.2	6.9	3.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.0	30.7	32.0	5.4	2.5	0.0	77.5	XXX	XXX	XXX	77.5	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	90,076,476	851,937,462	591,925,523	138,043,511	22,515,013		1,694,497,985	15.0	1,826,837,439	13.6	XXX	1,694,497,985
13.2 NAIC 2	9,822,953	220,336,574	308,216,247	31,293,726	35,902,779		605,572,279	5.4	678,317,656	5.0	XXX	605,572,279
13.3 NAIC 3	6,153,086	45,366,956	67,390,813	1,171,266			120,082,121	1.1	140,848,270	1.0	XXX	120,082,121
13.4 NAIC 4	251,613	45,344,379	22,552,581	240,549	1,709,475		70,098,597	0.6	102,701,599	0.8	XXX	70,098,597
13.5 NAIC 5	1,354,252	23,917,925	12,722,589	1,616,330	1,002,513		40,613,609	0.4	84,325,769	0.6	XXX	40,613,609
13.6 NAIC 6					806,254		806,254	0.0	10,895,443	0.1	XXX	806,254
13.7 Totals	107,658,380	1,186,903,296	1,002,807,753	172,365,382	61,936,034	0	2,531,670,845	22.5	2,843,926,176	21.1	XXX	2,531,670,845
13.8 Line 13.7 as a % of Col. 7	4.3	46.9	39.6	6.8	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.0	10.5	8.9	1.5	0.5	0.0	22.5	XXX	XXX	XXX	XXX	22.5

(a) Includes $.....1,902,478,934 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....31,861,070 current year, $.....41,119,841 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....13,106,920 current year, $.....49,847,367 prior year of bonds with 5* designations and $.....3,117,826 current year, $.....1,135,325 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	36,553,076	134,046,205	441,983,062		43,995,984	XXX	656,578,327	5.8	630,636,226	4.7	656,578,326	
1.2 Residential Mortgage-Backed Securities	8,274,258	20,478,602	2,136,583	18,550		XXX	30,907,993	0.3	41,109,144	0.3	30,907,993	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	44,827,334	154,524,807	444,119,645	18,550	43,995,984	XXX	687,486,320	6.1	671,745,370	5.0	687,486,319	0
2. **All Other Governments**												
2.1 Issuer Obligations	751,928	4,938,624	5,452,951	107,348		XXX	11,250,851	0.1	10,043,284	0.1	9,530,313	1,720,538
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	751,928	4,938,624	5,452,951	107,348	0	XXX	11,250,851	0.1	10,043,284	0.1	9,530,313	1,720,538
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	114,410,317	144,354,764	73,057,509			XXX	331,822,590	2.9	400,037,455	3.0	331,822,590	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	114,410,317	144,354,764	73,057,509	0	0	XXX	331,822,590	2.9	400,037,455	3.0	331,822,590	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	84,115,049	168,320,431	118,522,552	73,366,758	5,233,760	XXX	449,558,550	4.0	591,535,811	4.4	449,558,550	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	84,115,049	168,320,431	118,522,552	73,366,758	5,233,760	XXX	449,558,550	4.0	591,535,811	4.4	449,558,550	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	123,182,358	444,874,594	538,995,019	264,904,670	89,717,674	XXX	1,461,674,315	13.0	1,817,350,478	13.5	1,461,674,315	
5.2 Residential Mortgage-Backed Securities	84,507,027	227,052,262	154,650,708	128,209,746	29,981,506	XXX	624,401,249	5.5	748,180,635	5.6	624,401,249	
5.3 Commercial Mortgage-Backed Securities	76,344	325,443	513,796	563,785		XXX	1,479,368	0.0	1,464,584	0.0	1,479,368	
5.4 Other Loan-Backed and Structured Securities	16,340,655	59,039,894	34,159,780	8,772,529		XXX	118,312,858	1.1	136,826,651	1.0	118,312,858	
5.5 Totals	224,106,384	731,292,193	728,319,303	402,450,730	119,699,180	XXX	2,205,867,790	19.6	2,703,822,348	20.1	2,205,867,790	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	256,138,187	2,505,001,991	2,449,586,677	85,463,727	109,494,799	XXX	5,405,685,381	48.0	6,391,146,278	47.5	4,055,589,140	1,350,096,240
6.2 Residential Mortgage-Backed Securities	42,994,633	133,170,425	136,612,108	116,332,936	11,377,125	XXX	440,487,227	3.9	519,148,940	3.9	298,104,619	142,382,606
6.3 Commercial Mortgage-Backed Securities	29,823,331	357,226,745	315,649,034			XXX	702,699,110	6.2	795,297,510	5.9	490,590,332	212,108,777
6.4 Other Loan-Backed and Structured Securities	101,329,599	445,014,232	334,739,074	101,405,651	48,805,049	XXX	1,031,293,605	9.2	1,367,061,678	10.2	205,930,924	825,362,682
6.5 Totals	430,285,750	3,440,413,393	3,236,586,893	303,202,314	169,676,973	XXX	7,580,165,323	67.3	9,072,654,406	67.4	5,050,215,015	2,529,950,305
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0	2,099,950	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities					1,497,312	XXX	1,497,312	0.0	1,497,307	0.0	1,497,312	
7.5 Totals	0	0	0	0	1,497,312	XXX	1,497,312	0.0	3,597,257	0.0	1,497,312	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	615,150,915	3,401,536,609	3,627,597,770	423,842,503	248,442,217	XXX	8,316,570,014	73.8	XXX	XXX	6,964,753,234	1,351,816,778
10.2 Residential Mortgage-Backed Securities	135,775,918	380,701,289	293,399,399	244,561,232	41,358,631	XXX	1,095,796,469	9.7	XXX	XXX	953,413,861	142,382,606
10.3 Commercial Mortgage-Backed Securities	29,899,675	357,552,188	316,162,830	563,785	0	XXX	704,178,478	6.2	XXX	XXX	492,069,700	212,108,777
10.4 Other Loan-Backed and Structured Securities	117,670,254	504,054,126	368,898,854	110,178,180	50,302,361	XXX	1,151,103,775	10.2	XXX	XXX	325,741,094	825,362,682
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	898,496,762	4,643,844,212	4,606,058,853	779,145,700	340,103,209	0	11,267,648,736	100.0	XXX	XXX	8,735,977,889	2,531,670,843
10.7 Line 10.6 as a % of Col. 7	8.0	41.2	40.9	6.9	3.0	0.0	100.0	XXX	XXX	XXX	77.5	22.5
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	765,510,566	3,677,484,410	4,272,282,466	757,461,946	370,110,094	XXX	XXX	XXX	9,842,849,482	73.2	8,505,643,302	1,337,206,180
11.2 Residential Mortgage-Backed Securities	166,956,643	450,986,611	313,763,090	303,345,378	73,386,997	XXX	XXX	XXX	1,308,438,719	9.7	1,172,996,594	135,442,125
11.3 Commercial Mortgage-Backed Securities	144,484,623	301,389,130	331,179,630	4,671,732	15,036,979	XXX	XXX	XXX	796,762,094	5.9	570,972,820	225,789,274
11.4 Other Loan-Backed and Structured Securities	128,015,616	699,897,235	409,695,793	217,970,300	49,806,692	XXX	XXX	XXX	1,505,385,636	11.2	359,897,040	1,145,488,596
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	1,204,967,448	5,129,757,386	5,326,920,979	1,283,449,356	508,340,762	0	XXX	XXX	13,453,435,931	100.0	10,609,509,756	2,843,926,175
11.7 Line 11.6 as a % of Col. 9	9.0	38.1	39.6	9.5	3.8	0.0	XXX	XXX	100.0	XXX	78.9	21.1
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	577,414,651	2,737,358,927	3,016,460,375	389,551,895	243,967,387	XXX	6,964,753,235	61.8	8,505,643,302	63.2	6,964,753,235	XXX
12.2 Residential Mortgage-Backed Securities	129,558,092	334,450,973	261,435,924	195,327,608	32,641,265	XXX	953,413,862	8.5	1,172,996,594	8.7	953,413,862	XXX
12.3 Commercial Mortgage-Backed Securities	23,455,017	219,605,481	248,445,417	563,785		XXX	492,069,700	4.4	570,972,820	4.2	492,069,700	XXX
12.4 Other Loan-Backed and Structured Securities	60,410,620	165,525,533	76,909,385	21,337,032	1,558,524	XXX	325,741,094	2.9	359,897,040	2.7	325,741,094	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	790,838,380	3,456,940,914	3,603,251,101	606,780,320	278,167,176	0	8,735,977,891	77.5	10,609,509,756	78.9	8,735,977,891	XXX
12.7 Line 12.6 as a % of Col. 7	9.1	39.6	41.2	6.9	3.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.0	30.7	32.0	5.4	2.5	0.0	77.5	XXX	XXX	XXX	77.5	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	37,736,263	664,177,680	611,137,395	34,290,609	4,474,830	XXX	1,351,816,777	12.0	1,337,206,180	9.9	XXX	1,351,816,777
13.2 Residential Mortgage-Backed Securities	6,217,825	46,250,316	31,963,476	49,233,624	8,717,366	XXX	142,382,607	1.3	135,442,125	1.0	XXX	142,382,607
13.3 Commercial Mortgage-Backed Securities	6,444,658	137,946,707	67,717,412			XXX	212,108,777	1.9	225,789,274	1.7	XXX	212,108,777
13.4 Other Loan-Backed and Structured Securities	57,259,634	338,528,593	291,989,470	88,841,149	48,743,837	XXX	825,362,683	7.3	1,145,488,596	8.5	XXX	825,362,683
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	107,658,380	1,186,903,296	1,002,807,753	172,365,382	61,936,033	0	2,531,670,844	22.5	2,843,926,175	21.1	XXX	2,531,670,844
13.7 Line 13.6 as a % of Col. 7	4.3	46.9	39.6	6.8	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.0	10.5	8.9	1.5	0.5	0.0	22.5	XXX	XXX	XXX	XXX	22.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	757,080,424			757,080,424	
2. Cost of short-term investments acquired	28,450,670,927			28,450,670,927	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	(6)			(6)	
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	28,278,677,870			28,278,677,870	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	929,073,475	0	0	929,073,475	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	929,073,475	0	0	929,073,475	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Pool of Short Term Assets and Repurchase Agreement

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		(52,172,185)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	19,060,195	
3.2	Section 2, Column 19	184,020	19,244,215
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	(868,500)	
8.2	Section 2, Column 20		(868,500)
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		(33,796,470)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(33,796,470)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				6,306,238
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(6,306,238)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	5,968,922			
3.14	Section 1, Column 18, prior year	5,662,398	306,524	306,524	
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	5,968,922			
3.24	Section 1, Column 19, prior year	5,662,398	306,524	306,524	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		45,132,703		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	45,132,703	45,132,703		
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 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)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	9	588,516,529	0	0	0	0	0	0	9	588,516,529
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	9	588,516,529							9	588,516,529
5. Less: Positions Disposed of for Failing Effectiveness Criteria	XXX		XXX		XXX		XXX		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	(33,796,470)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(0)	
3.	Total (Line 1 plus Line 2)		(33,796,470)
4.	Part D, Section 1, Column 5	(0)	
5.	Part D, Section 1, Column 6	(33,796,470)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(32,251,533)	
8.	Part B, Section 1, Column 13	(3,139,625)	
9.	Total (Line 7 plus Line 8)		(35,391,158)
10.	Part D, Section 1, Column 8	1,921,298	
11.	Part D, Section 1, Column 9	(37,312,456)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	12,935,610	
14.	Part B, Section 1, Column 20	22,709,302	
15.	Part D, Section 1, Column 11	35,644,912	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	84,186,198	81,000,000	3,186,198	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	81,000,000	81,000,000		
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,186,198	0	3,186,198	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,186,198	0	3,186,198	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	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. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
One Nationwide Plaza, Home Office		Columbus	OH	01/01/1976.	11/06/2017.	194,121,175		75,754,038	88,200,000	7,812,645			(7,812,645)		23,970,475	8,691,047
Plaza 2, 280 N. High St, Office		Columbus	OH	01/01/1996.	11/06/2017.	44,449,738		19,753,129	24,900,057	2,275,553			(2,275,553)		6,505,621	3,054,783
Plaza 3, 245 N. High St, Office		Columbus	OH	01/01/1989.	11/06/2017.	131,735,079		52,460,346	54,600,000	4,238,054			(4,238,054)		14,471,666	7,483,221
Plaza 3, Atrium		Columbus	OH	01/01/1989.	11/06/2017.	14,871,802		7,868,324	5,400,000	265,812			(265,812)		66,717	579,309
215 N. Front St, Office		Columbus	OH	01/01/1998.	11/06/2017.	27,063,897		18,081,412	8,750,000	1,402,456			(1,402,456)		2,914,140	1,213,665
High St Walkway		Columbus	OH	10/12/2011.	11/06/2017.	950,877		37,723	3,150,057	9,053			(9,053)		136,774	220,054
3945 Bridgeway Ave, Airport Hangar		Columbus	OH	01/01/2002.	11/06/2017.	15,019,643		6,739,495	4,233,314	609,088			(609,088)		1,734,336	691,246
7300 Souder Rd, Data Center East		New Albany	OH	11/25/2008.	11/06/2017.	100,084,483		75,481,834	49,700,000	4,752,538			(4,752,538)		10,302,900	4,837,340
100 Green Meadows Dr, Hotel & Conference Ctr		Lewis Center	OH	01/01/1960.	11/06/2017.	36,952,137		24,889,919	14,292,900	109,154			(109,154)		4,027,060	10,844,612
281 East Powell Rd, Data Center North		Lewis Center	OH	06/30/1986.	11/06/2017.	65,918,964		22,691,337	16,085,700	3,230,923			(3,230,923)		8,986,947	5,087,564
9191 Columbus Pike, Office, Delaware Bank		Lewis Center	OH	01/01/1998.	11/06/2017.	2,505,572		1,655,974	1,084,800	85,970			(85,970)		170,081	63,780
1000 Market Ave N, Office		Canton	OH	01/01/1981.	11/06/2017.	22,694,718		9,052,072	5,344,543	690,040			(690,040)		2,164,973	1,175,061
1100 Locust St, Office		Des Moines	IA	04/30/2001.	11/06/2017.	117,402,201		81,535,071	80,230,000	3,233,438			(3,233,438)		14,938,023	8,372,104
1200 Locust St, Office		Des Moines	IA	12/30/2001.	11/06/2017.	51,445,303		38,641,562	41,390,000	1,481,966			(1,481,966)		7,103,970	3,912,488
1100 Walnut St, Garage		Des Moines	IA	04/30/2001.	11/06/2017.	6,857,320		5,355,301	19,050,000	189,311			(189,311)		239,989	992,278
1200 Mulberry St, Garage		Des Moines	IA	06/01/2007.	11/06/2017.	4,723,585		4,460,872	11,240,000	67,186			(67,186)			736,722
1321 Mulberry St, Land		Des Moines	IA	03/18/2011.	11/06/2017.	200,000		200,000	213,000				0			24,825
3300 SW Williston Rd, Office		Gainesville	FL	01/01/1979.	11/06/2017.	21,288,902		11,869,758	13,862,000	911,247			(911,247)		4,153,165	2,610,895
4401 Creedmoor Rd, Office		Raleigh	NC	01/01/1987.	11/06/2017.	23,836,365		20,712,866	17,085,510	1,629,514			(1,629,514)		3,420,214	1,700,550
9903 Nationwide Dr, Office		San Antonio	TX	02/24/2011.	11/06/2017.	62,303,315		46,588,307	58,000,000	2,960,452			(2,960,452)		7,047,003	4,329,156
8877 N. Gainey Center Dr, Office		Scottsdale	AZ	07/31/2007.	11/06/2017.	41,727,468		16,765,735	37,121,500	1,740,277			(1,740,277)		4,546,035	2,133,569
													0			
													0			
0299999. Properties Occupied by the Reporting Entity - Administrative						986,152,544	0	540,595,075	553,933,381	37,694,677	0	0	(37,694,677)	0	116,900,089	68,754,269
0399999. Total - Properties Occupied by the Reporting Entity						986,152,544	0	540,595,075	553,933,381	37,694,677	0	0	(37,694,677)	0	116,900,089	68,754,269
Properties Held for the Production of Income																
1300 Walnut St., Office		Des Moines	IA	03/18/2011.	11/06/2017.	2,977,332		2,520,312	1,825,520	84,406			(84,406)		171,770	209,375
1300 Locust St., Parking		Des Moines	IA	12/17/2007.	11/06/2017.	499,472		451,054	209,000	4,807			(4,807)			35,224
285 N. Front St, Garage		Columbus	OH	01/01/1998.	11/06/2017.	42,551,838		20,806,886	26,000,029	1,153,828			(1,153,828)		2,731,302	2,301,871
202 N. Marconi, Hickory Garage		Columbus	OH	01/01/1978.	11/06/2017.	8,842,197		6,122,530	4,985,029	241,318			(241,318)		126,222	435,643
204 12th St. Office		Des Moines	IA	02/08/2008.	11/06/2017.	6,313,775		4,442,343	2,848,700	206,379			(206,379)		383,713	376,086
9201 Columbus Pike (23 & Powell Rd), Office		Lewis Center	OH	02/20/2009.	11/06/2017.	242,524		242,524	723,200				0			49,100
0499999. Total - Properties Held for the Production of Income						61,427,138	0	34,585,649	36,591,478	1,690,738	0	0	(1,690,738)	0	3,413,007	3,407,299
Properties Held for Sale																
Groffs Mill Rd, Land		Harleysville	PA	12/03/2012.	11/06/2017.	719,373		719,373	471,860				0			13,309
448 Maple Ave, Land		Harleysville	PA	12/03/2012.	11/06/2017.	542,452		534,360	1,547,230				0			5,376
Town Lake of Coppell Apartments		Coppell	TX	09/21/2007.	11/06/2017.			(374,086)					0			
Condominium, 8989 E Gainey Center Dr #145		Scottsdale	AZ	01/31/2006.	11/06/2017.	282,000		103,547	408,500	5,875			(5,875)			
0599999. Total - Properties Held for Sale						1,543,825	0	983,194	2,427,590	5,875	0	0	(5,875)	0	0	18,685
0699999. Totals						1,049,123,507	0	576,163,918	592,952,449	39,391,290	0	0	(39,391,290)	0	120,313,096	72,180,253

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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
Acquired by Purchase								
100 Green Meadows Dr, Hotel & Conference Ctr	Lewis Center	OH	01/01/1960.				391,432	409,800
1100 Locust St, Office	Des Moines	IA	04/30/2001.				1,911,122	2,073,710
202 N. Marconi, Hickory Garage	Columbus	OH	01/01/1978.				224,485	244,763
215 N. Front St, Office	Columbus	OH	01/01/1998.				1,947,999	1,982,730
281 East Powell Rd, Data Center North	Lewis Center	OH	06/30/1986.				847,386	916,304
285 N. Front St, Garage	Columbus	OH	01/01/1998.				2,038,493	2,244,156
3300 SW Williston Rd, Office	Gainesville	FL	01/01/1979.		4,770,822		9,113,810	4,752,353
7300 Souder Rd, Data Center East	New Albany	OH	11/25/2008.				194,422	219,658
9903 Nationwide Dr, Office	San Antonio	TX	02/24/2011.				649,067	683,229
One Nationwide Plaza, Home Office	Columbus	OH	01/01/1976.				9,940,323	9,131,262
Plaza 2, 280 N. High St, Office	Columbus	OH	01/01/1996.				1,827,814	2,050,106
Plaza 3, 245 N. High St, Office	Columbus	OH	01/01/1989.				1,265,112	1,339,869
0199999. Total - Acquired by Purchase					4,770,822	0	30,351,465	26,047,940
0399999. Totals					4,770,822	0	30,351,465	26,047,940

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, 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
Property Disposed																			
9201 Columbus Pike (23 & Powell Rd) Office	Lewis Center	OH	10/21/2017								0					(135,958)	(135,958)		
0199999. Total - Property Disposed					0	0	0	0	0	0	0	0	0	0	0	(135,958)	(135,958)	0	0
0399999. Totals					0	0	0	0	0	0	0	0	0	0	0	(135,958)	(135,958)	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000038		VISTA	CA		08/31/2000.	8.640	333,700						2,199,315	03/24/2006
00-1000391		BROOKLYN	OH		01/11/2001.	8.340	1,427,903						6,666,667	11/15/2000
00-1000450		MIDLAND PARK	NJ		12/29/2000.	8.310	2,518,491						5,882,572	12/22/2000
00-1000714		CLOSTER	NJ		11/08/2001.	7.740	844,273						3,391,045	09/14/2001
00-1000791		MILWAUKEE	WI		12/17/2001.	7.050	94,922						2,390,000	12/04/2001
00-1000804		DAVENPORT	IA		02/14/2002.	7.000	1,023,468						3,850,000	12/20/2001
00-1000926		MARIETTA	GA		12/23/2002.	6.550	1,019,275						2,268,846	12/13/2002
00-1000949		STOW	OH		05/30/2002.	7.620	404,501		(15,516)				1,252,291	05/06/2002
00-1001038		ITHACA	NY		10/01/2002.	6.780	7,660,980						17,655,884	08/01/2007
00-1100109		MILFORD	OH		09/23/2003.	5.350	78,348						1,382,549	08/01/2003
00-1101824		BURLINGTON	KY		08/06/2012.	3.800	3,402,878						14,290,000	05/22/2012
00-1101917		LAS VEGAS	NV		11/15/2012.	4.400	10,433,454						15,980,000	11/06/2012
00-1101969		JACKSONVILLE	FL		09/12/2013.	3.950	5,145,754						12,980,000	08/19/2013
00-1102024		LAS VEGAS	NV		10/11/2013.	4.380	1,321,366						2,646,423	10/03/2013
00-1102039		FT WORTH	TX		09/10/2013.	3.940	18,355,934						25,520,000	09/04/2013
00-1102074		HOUSTON	TX		10/22/2013.	3.950	20,000,000						29,763,578	10/16/2013
00-1102076		MISSION VIEJO	CA		11/19/2013.	3.960	13,380,000						18,002,892	11/01/2013
00-1102135		ANN ARBOR	MI		01/30/2014.	3.680	17,500,000						23,620,000	01/27/2014
00-1102151		DENVER	CO		09/18/2014.	3.970	14,500,000						24,612,174	05/02/2014
00-1102154		BUENA PARK	CA		05/28/2014.	3.470	8,365,129						13,360,000	04/21/2014
00-1102163		STERLING	VA		06/04/2014.	3.970	23,500,000						32,459,072	05/27/2014
00-1102194		HOBOKEN	NJ		08/01/2014.	2.890	70,000,000						97,310,000	07/03/2014
00-1102201		SUWANEE	GA		08/25/2014.	3.410	22,630,000						34,930,000	08/18/2014
00-1102207		CINCINNATI	OH		01/05/2015.	3.830	6,035,475						20,450,000	09/02/2014
00-1102221		NEW ALBANY	OH		07/01/2015.	4.000	14,113,215						22,600,000	11/14/2014
00-1102248		ORLANDO	FL		11/04/2014.	3.750	22,159,173						40,320,000	10/10/2014
00-1102261		LAS VEGAS	NV		04/10/2015.	4.430	5,500,000						7,260,000	12/16/2014
00-1102273		RANCHO CUCAMONGA	CA		12/23/2014.	2.830	44,100,000						69,310,000	11/20/2014
00-1102347		NORWOOD	OH		04/01/2015.	3.130	67,000,000						95,570,000	03/27/2015
00-1102395		DULUTH	GA		08/13/2015.	2.940	12,000,000						20,030,000	07/16/2015
00-1102396		FAYETTEVILLE	GA		08/13/2015.	2.940	10,000,000						16,090,000	07/22/2015
00-1102398		RENTON	WA		08/06/2015.	3.390	3,615,987						10,400,000	07/29/2015
00-1102417		NATICK	MA		09/30/2015.	3.680	3,992,834						21,600,000	08/14/2015
00-1102424		AUSTIN	TX		08/31/2015.	3.110	19,965,000						26,820,000	08/19/2015
00-1102437		CAMBRIDGE	MA		09/30/2015.	3.180	6,500,000						20,620,000	09/23/2015
00-1102438		CAMBRIDGE	MA		09/30/2015.	3.180	7,500,000						16,760,000	09/23/2015
00-1102456		ALLENTOWN	PA		01/14/2016.	2.930	8,551,090						23,750,000	12/11/2015
00-1102482		BOCA RATON	FL		01/12/2016.	3.080	25,000,000						38,025,862	12/03/2015
00-1102486		CHELSEA	MA		12/10/2015.	3.640	6,993,676						11,190,000	11/16/2015
00-1102579		PHOENIX	AZ		07/19/2016.	3.100	12,525,000						16,990,000	06/16/2016
00-1102594		RALEIGH	NC		05/12/2016.	3.210	31,320,000						44,440,000	05/04/2016
00-1102623		TAMPA	FL		06/30/2016.	3.360	49,514,600						75,220,000	06/29/2016
00-1102637		ATLANTA	GA		08/08/2016.	3.610	25,322,400						36,930,000	08/03/2016
00-1102686		CHICAGO	IL		12/22/2016.	3.060	15,150,000						22,580,000	11/29/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102701		PLANO	TX		02/14/2017.	3.800	32,150,000						45,860,000	02/03/2017
00-1102706		FOSTER CITY	CA		03/31/2017.	4.110	20,250,000						47,750,000	03/15/2017
00-1102724		CHICAGO	IL		04/12/2017.	3.910	42,861,785						60,270,000	03/15/2017
00-1102729		BOULDER	CO		04/07/2017.	3.060	31,350,000						46,320,000	03/31/2017
00-1102732		SAN ANTONIO	TX		05/02/2017.	3.640	27,300,000						36,445,000	04/25/2017
00-1102733		TALLAHASSEE	FL		09/28/2017.	3.840	23,500,000						35,330,000	08/02/2017
00-1102738		MILWAUKEE	WI		06/01/2017.	3.740	38,500,000						61,385,000	04/28/2017
00-1102746		COLUMBUS	OH	S	06/15/2017.	4.360	26,500,000						58,400,000	06/05/2017
00-1102750		NAPERVILLE	IL		06/29/2017.	3.740	10,000,000						15,848,605	06/08/2017
00-1102757		BALTIMORE	MD		08/08/2017.	4.410	10,449,090						15,736,000	08/07/2017
00-1102775		HOUSTON	TX		08/04/2017.	3.710	17,097,667						28,456,000	07/26/2017
00-1102779		FAIRFAX	VA		08/25/2017.	4.320	7,169,696						9,799,153	07/24/2017
00-1102788		STANTON	CA		10/11/2017.	4.450	1,997,342						21,706,000	09/13/2017
00-1102790		BETHESDA	MD		08/08/2017.	3.800	20,000,000						31,199,688	08/07/2017
00-1102791		DALLAS	TX		08/24/2017.	3.780	8,600,000						12,109,000	08/16/2017
00-1102793		BELLEVUE	WA		08/31/2017.	3.650	25,500,000						37,435,000	08/11/2017
00-1102798		WALTHAM	MA		11/30/2017.	3.590	15,000,000						22,729,000	10/23/2017
00-1102801		SANTA MONICA	CA		09/29/2017.	3.500	25,000,000						48,245,081	09/27/2017
00-1102803		NASHVILLE	TN		11/27/2017.	3.680	14,000,000						21,962,000	11/13/2017
00-1102809		CHICAGO	IL		11/01/2017.	3.850	19,330,000						28,677,712	10/23/2017
00-1102821		CHICAGO	IL		11/16/2017.	4.010	15,250,000						22,016,000	11/02/2017
00-1102822		PORTLAND	OR		11/22/2017.	3.510	15,000,000						26,116,344	11/15/2017
00-1102824		DORAL	FL		11/21/2017.	3.490	25,000,000						36,379,171	11/17/2017
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,112,604,402	0	(15,516)	0	0	0	1,819,543,924	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000021		SAN ANTONIO	TX		01/24/2014.	10.000	8,708,617				825,469		53,500,000	11/11/2013
99-0000022		HOUSTON	TX		03/14/2014.	11.000	14,480,365				1,501,858		100,500,000	11/08/2013
99-0000031		PORTLAND	OR		02/20/2015.	13.000	16,607,009				2,014,272		53,900,000	11/13/2014
99-0000032		NORWALK	CT		04/06/2015.	11.000	6,177,329				646,399		53,600,000	01/16/2015
99-0000033		NORWALK	CT		04/06/2015.	11.000	2,650,539				284,806		24,600,000	01/16/2015
99-0000034		HOUSTON	TX		02/06/2015.	10.000	13,691,897				1,297,822		87,663,585	11/14/2014
99-0000036		BIRMINGHAM	AL		09/10/2015.	13.000	6,566,516				796,456		38,615,730	03/16/2015
99-0000040		SCOTTSDALE	AZ		01/28/2016.	10.000	10,837,426				1,027,253		72,600,000	11/10/2015
99-0000042		JACKSONVILLE	FL		10/13/2016.	12.000	7,639,255				634,139		42,022,191	08/02/2016
99-0000043		PEARLAND	TX		03/04/2016.	12.000	6,207,772				698,690		22,500,000	02/03/2016
99-0000057		SAN ANTONIO	TX		09/30/2016.	11.000	7,109,860				309,860		36,200,000	09/06/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							100,676,585	0	0	0	10,037,024	0	585,701,506	XXX
0899999. Total - Mortgages in Good Standing							1,213,280,987	0	(15,516)	0	10,037,024	0	2,405,245,430	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1002016		OBETZ	OH		03/31/2003.	5.150	2,641,770						6,880,000	02/13/2003
00-1101437		STAMFORD	CT		03/01/2007.	4.000	6,755,618						28,100,000	07/24/2012
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							9,397,388	0	0	0	0	0	34,980,000	XXX
1699999. Total - Restructured Mortgages							9,397,388	0	0	0	0	0	34,980,000	XXX
3399999. Totals							1,222,678,376	0	(15,516)	0	10,037,024	0	2,440,225,430	XXX

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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								
00-1102701	PLANO	TX		02/14/2017	3.800	32,150,000		45,860,000
00-1102706	FOSTER CITY	CA		03/31/2017	4.110	20,250,000		47,750,000
00-1102724	CHICAGO	IL		04/12/2017	3.910	43,600,000		60,270,000
00-1102729	BOULDER	CO		04/07/2017	3.060	31,350,000		46,320,000
00-1102732	SAN ANTONIO	TX		05/02/2017	3.640	27,300,000		36,445,000
00-1102733	TALLAHASSEE	FL		09/28/2017	3.840	23,500,000		35,330,000
00-1102738	MILWAUKEE	WI		06/01/2017	3.740	38,500,000		61,385,000
00-1102746	COLUMBUS	OH	S	06/15/2017	4.360	11,500,000	15,000,000	58,400,000
00-1102750	NAPERVILLE	IL		06/29/2017	3.740	10,000,000		15,848,605
00-1102757	BALTIMORE	MD		08/08/2017	4.410	10,500,000		15,736,000
00-1102775	HOUSTON	TX		08/04/2017	3.710	17,177,787		28,456,000
00-1102779	FAIRFAX	VA		08/25/2017	4.320	7,210,000		9,799,153
00-1102788	STANTON	CA		10/11/2017	4.450	2,000,000		21,706,000
00-1102790	BETHESDA	MD		08/08/2017	3.800	20,000,000		31,199,688
00-1102791	DALLAS	TX		08/24/2017	3.780	8,600,000		12,109,000
00-1102793	BELLEVUE	WA		08/31/2017	3.650	25,500,000		37,435,000
00-1102798	WALTHAM	MA		11/30/2017	3.590	15,000,000		22,729,000
00-1102801	SANTA MONICA	CA		09/29/2017	3.500	25,000,000		48,245,081
00-1102803	NASHVILLE	TN		11/27/2017	3.680	14,000,000		21,962,000
00-1102809	CHICAGO	IL		11/01/2017	3.850	19,330,000		28,677,712
00-1102821	CHICAGO	IL		11/16/2017	4.010	15,250,000		22,016,000
00-1102822	PORTLAND	OR		11/22/2017	3.510	15,000,000		26,116,344
00-1102824	DORAL	FL		11/21/2017	3.490	25,000,000		36,379,171
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						457,717,786	15,000,000	770,174,754
Mortgages in Good Standing - Mezzanine Loans								
99-0000042	JACKSONVILLE	FL		10/13/2016	12.000		6,344,684	42,022,191
99-0000057	SAN ANTONIO	TX		09/30/2016	11.000		6,800,000	36,200,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	13,144,683	78,222,191
0899999. Total - Mortgages in Good Standing						457,717,786	28,144,683	848,396,945
3399999. Totals						457,717,786	28,144,683	848,396,945

SCHEDULE B - PART 3

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

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																	
00-1000449	EAST MEADOW	NY		12/29/2000.	01/19/2017.	2,854,840					0		2,854,840	2,854,840			0
00-1000869	CINCINNATI	OH		03/13/2002.	10/10/2017.	53,375					0		53,375	53,375			0
00-1001090	MASON	OH		12/20/2002.	10/05/2017.	8,552,839		(32,080)			(32,080)		8,520,759	8,509,918		(10,841)	(10,841)
00-1001203	NILES	IL		12/30/2002.	09/13/2017.	2,213,806					0		2,213,806	2,213,806			0
00-1101391	JACKSONVILLE	FL		05/01/2007.	04/12/2017.	6,808,524					0		6,808,524	6,808,524			0
00-1101891	HOUSTON	TX		09/06/2012.	08/04/2017.	17,427,492					0		17,427,492	17,427,492			0
00-1101947	ALPHARETTA	GA		02/14/2013.	09/01/2017.	8,750,000					0		8,750,000	8,750,000			0
00-1102144	RENO	NV		04/25/2014.	12/06/2017.	25,800,000					0		25,800,000	25,800,000			0
00-1102178	EAST RUTHERFORD	NJ		07/10/2014.	10/23/2017.	15,448,690					0		15,448,690	15,448,690			0
00-1102212	SCOTTSDALE	AZ		11/07/2014.	08/31/2017.	4,318,655					0		4,318,655	4,318,655			0
00-1102575	COLUMBUS	OH	S	05/20/2016.	05/26/2017.	20,900,875					0		20,900,875	20,900,875			0
99-0000035	TAMPA	FL		02/20/2015.	02/01/2017.	9,093,303				79,566	79,566		9,172,870	9,172,870			0
0199999. Total - Mortgages Closed by Repayment						122,222,400	0	(32,080)	0	79,566	47,486	0	122,269,886	122,259,046	0	(10,841)	(10,841)
Mortgages With Partial Repayments																	
00-1000038	VISTA	CA		08/31/2000.		436,748					0		103,048	103,048			0
00-1000391	BROOKLYN	OH		01/11/2001.		1,806,146					0		378,243	378,243			0
00-1000450	MIDLAND PARK	NJ		12/29/2000.		2,728,507					0		210,016	210,016			0
00-1000714	CLOSTER	NJ		11/08/2001.		1,017,671					0		173,397	173,397			0
00-1000791	MILWAUKEE	WI		12/17/2001.		213,944					0		119,023	119,023			0
00-1000804	DAVENPORT	IA		02/14/2002.		1,223,276					0		199,808	199,808			0
00-1000926	MARIETTA	GA		12/23/2002.		1,088,415					0		69,140	69,140			0
00-1000949	STOW	OH		05/30/2002.		486,549					0		66,532	66,532			0
00-1001038	ITHACA	NY		10/01/2002.		7,922,269					0		261,289	261,289			0
00-1002016	OBETZ	OH		03/31/2003.		2,717,885					0		76,116	76,116			0
00-1100109	MILFORD	OH		09/23/2003.		178,051					0		99,703	99,703			0
00-1101437	STAMFORD	CT		03/01/2007.		8,816,464					0		2,060,845	2,060,845			0
00-1101824	BURLINGTON	KY		08/06/2012.		4,044,411					0		641,534	641,534			0
00-1101917	LAS VEGAS	NV		11/15/2012.		10,630,655					0		197,201	197,201			0
00-1101969	JACKSONVILLE	FL		09/12/2013.		5,695,501					0		549,747	549,747			0
00-1102024	LAS VEGAS	NV		10/11/2013.		1,413,776					0		92,410	92,410			0
00-1102039	FT WORTH	TX		09/10/2013.		18,711,958					0		356,024	356,024			0
00-1102154	BUENA PARK	CA		05/28/2014.		8,554,443					0		189,314	189,314			0
00-1102207	CINCINNATI	OH		01/05/2015.		6,205,201					0		169,726	169,726			0
00-1102221	NEW ALBANY	OH		07/01/2015.		14,490,567					0		377,352	377,352			0
00-1102248	ORLANDO	FL		11/04/2014.		22,795,894					0		636,722	636,722			0
00-1102398	RENTON	WA		08/06/2015.		4,017,205					0		401,218	401,218			0
00-1102417	NATICK	MA		09/30/2015.		4,231,932					0		239,098	239,098			0
00-1102456	ALLENTOWN	PA		01/14/2016.		8,743,723					0		192,633	192,633			0
00-1102486	CHELSEA	MA		12/10/2015.		7,262,243					0		268,567	268,567			0
00-1102637	ATLANTA	GA		08/08/2016.		26,017,293					0		694,893	694,893			0
00-1102724	CHICAGO	IL		04/12/2017.							0		738,215	738,215			0
00-1102757	BALTIMORE	MD		08/08/2017.							0		50,910	50,910			0

SCHEDULE B - PART 3

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

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
00-1102775	HOUSTON	TX		08/04/2017.							0		80,120	80,120			0
00-1102779	FAIRFAX	VA		08/25/2017.							0		40,304	40,304			0
00-1102788	STANTON	CA		10/11/2017.							0		2,658	2,658			0
99-0000032	NORWALK	CT		04/06/2015.		5,590,929					0		60,000	60,000			0
99-0000033	NORWALK	CT		04/06/2015.		2,485,733					0		120,000	120,000			0
0299999. Total - Mortgages With Partial Repayments						179,527,390	0	0	0	0	0	0	9,915,807	9,915,807	0	0	0
Mortgages Disposed																	
00-1102406	GREENWOOD VILLAGE	CO		12/15/2015.	03/01/2017.	64,100,000					0		64,100,000	64,100,000			0
00-1102518	ANN ARBOR	MI		05/13/2016.	03/01/2017.	47,850,000					0		47,850,000	47,850,000			0
00-1102533	ORLANDO	FL		03/11/2016.	03/01/2017.	25,500,000					0		25,500,000	25,500,000			0
00-1102548	SALT LAKE CITY	UT		04/11/2016.	03/01/2017.	27,000,000					0		27,000,000	27,000,000			0
00-1102633	POWAY	CA		09/14/2016.	03/01/2017.	10,068,385					0		10,036,583	10,068,385			0
00-1102652	NORTH LOGAN	UT		10/25/2016.	03/01/2017.	21,500,000					0		21,500,000	21,500,000			0
0399999. Total - Mortgages Disposed						196,018,385	0	0	0	0	0	0	195,986,583	196,018,385	0	0	0
0599999. Total Mortgages						497,768,175	0	(32,080)	0	79,566	47,486	0	328,172,276	328,193,238	0	(10,841)	(10,841)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	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	6,538,527	6,809,190	6,809,190	270,664	-	-	-	-	82,491	33,461,473	1.600
	Ashmore SICAV EM Corporate Debt Fund		Luxembourg	LUX	Ashmore		10/31/2017		137,968,432	137,480,047	137,480,047	(488,385)	-	-	-	-	-	-	8.000
	Clareant European Direct Lending Fund II SCSp		Kirchberg	LUX	Alcentra Limited		09/17/2015	2	35,135,644	36,029,757	36,029,757	(483,503)	-	-	-	-	2,708,645	14,864,356	4.460
	Clareant European DLF Investor Feeder LP (fka: Alcentra)		St. Helier	JEY	Alcentra Limited		11/13/2014	2	26,554,428	28,176,366	28,176,366	605,981	-	-	-	-	2,175,494	11,836,950	4.270
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	7,767,636	7,788,121	7,788,121	26,436	-	-	-	-	462,058	22,060,970	0.460
	GSO Capital Solutions Fund II LP		New York	NY	GSO Capital Partners LP		06/06/2013	3	11,823,149	12,040,187	12,040,187	(404,014)	-	-	-	-	1,718,088	11,943,611	0.500
	GSO European Senior Debt Fund LP		Wilmington	DE	GSO Capital Partners LP		11/25/2014	2	27,103,170	27,636,082	27,636,082	865,044	-	-	-	-	1,134,065	38,656,465	16.670
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	28,667,660	28,989,682	28,989,682	167,109	-	-	-	-	2,117,499	9,548,419	5.330
	Kayne Senior Credit II Fund, L.P.		Wilmington	DE	Kayne Senior Credit		06/23/2014	2	28,297,346	28,297,346	28,297,346	-	-	-	-	-	3,080,738	6,292,162	17.390
	Newstone Capital Partners II, LP		Wilmington	CA	Newstone Capital Partners		12/29/2010	2	7,386,756	7,421,655	7,421,655	34,900	-	-	-	-	996,563	1,828,184	3.320
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	12,754,601	13,093,788	13,093,788	339,187	-	-	-	-	761,412	7,183,864	2.500
	Newstone Capital Partners, LP		Wilmington	CA	Newstone Capital Partners		05/31/2007	2	52,989	52,989	52,989	(257,778)	-	-	-	-	430,369	610,128	1.730
	NW Private Debt, LLC		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		01/01/2016	2	41,729,043	41,729,043	41,729,043	(1,894,524)	-	-	-	-	8,803,989	7,961,951	100.000
	Oaktree Opportunities Fund X, L.P.		Grand Cayman	CYM	Oaktree Capital Management		05/12/2015	3	7,500,000	9,300,345	9,300,345	1,285,744	-	-	-	-	-	7,500,000	0.370
	Vista Credit Opportunities Fund II - B, L.P.		San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	6,925,824	6,925,824	6,925,824	-	-	-	-	-	420,393	2,722,370	1.990
	Vista Credit Opportunities Fund II, L.P.		Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	2,461,514	2,461,514	2,461,514	-	-	-	-	-	149,067	2,739,022	0.850
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									388,666,719	394,231,936	394,231,936	66,861	0	0	0	0	25,040,871	179,209,925	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
	1492 Capital LLC		Columbus	OH	Nationwide Mutual Insurance Co.		07/23/2008		66,630,178	54,286,814	54,286,814	3,459,561	-	-	-	-	-	-	100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated									66,630,178	54,286,814	54,286,814	3,459,561	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP		London	GBR	3i Plc		02/27/2008	3	1,241,110	733,065	733,065	(35,800)	-	-	-	-	-	444,850	0.290
	Actera Partners L.P.		Istanbul	TUR	Actera Group, Ltd		08/24/2007	3	4,444,235	5,593,414	5,593,414	313,487	-	-	-	682,039	-	85,095	1.550
	Actis Global 4 LP		London	GBR	Actis GP, LLP		12/15/2011	3	20,959,726	22,126,000	22,126,000	1,176,147	-	-	-	-	197,443	10,322,769	1.360
	Activa Capital II		Paris	FRA	Activa Capital		04/23/2007	3	2,270,647	1,931,822	1,931,822	(14,444)	-	-	-	597,488	-	642,507	1.560
	Advent Central & Eastern Europe IV, LP		Boston	MA	Advent International Corp		02/19/2008	3	909,389	179,695	179,695	(171,014)	-	-	-	84,704	-	722,594	0.500
	Advent International GPE VIII-B, LP		Wilmington	DE	Advent International Corp		01/28/2016	3	7,224,000	7,496,991	7,496,991	272,991	-	-	-	-	-	8,776,000	0.120
	Affinity Asia Pacific Fund III		Grand Cayman	CYM	Affinity Equity Partners		12/15/2006	3	6,445,802	4,163,949	4,163,949	361,444	-	-	-	-	-	883,809	0.610
	AIF Capital Asia III LP		Port-Louis	MUS	AIF Capital Asia III, GP Ltd		12/15/2006	3	2,874,937	3,215,906	3,215,906	65,675	-	-	-	-	144,041	53,179	1.370
	Apax Europe VII		New York	NY	Apax Ventures Worldwide, LLP		03/10/2007	3	13,465,276	10,188,193	10,188,193	(485,253)	-	-	-	1,995,509	-	500,567	0.490
	ArcLight Energy Partners V, LP		Wilmington	DE	ArcLight Capital Partners LLC		09/30/2011	3	17,869,675	17,869,675	17,869,675	2,102,099	-	-	-	-	849,766	4,472,184	0.910
	ArcLight Energy Partners VI, LP		Wilmington	DE	ArcLight Capital Partners LLC		07/02/2015	3	11,331,005	12,014,724	12,014,724	466,715	-	-	-	-	207,343	4,019,155	0.290
	Ares Corporate Opportunities Fund V, L.P.		Los Angeles	CA	Ares Corporate Opportunities Fund V, GP LLC		06/22/2017	3	5,606,673	5,341,194	5,341,194	(265,480)	-	-	-	-	-	34,393,327	0.510
	Azure Midstream Holdings LLC		Dover	DE	Energy Spectrum Partners		11/12/2013	3	15,000,000	7,210,500	7,210,500	196,500	-	-	-	-	-	-	2.890
	BioMotiv, LLC		Cleveland	OH	BioMotiv		07/12/2013	1	2,467,500	3,281,250	3,281,250	-	-	-	-	-	-	4,875,000	9.870
	Bridgepoint Europe III L.P.		Edinburgh	GBR	Bridgepoint Capital		04/27/2005	3	11,841,346	14,811,755	14,811,755	2,166,987	-	-	-	2,167,427	22,775	2,447,735	0.900
	Bridgepoint Europe IV LP		Frankfurt	DEU	Bridgepoint Capital		11/22/2007	3	15,898,110	18,458,036	18,458,036	3,706,881	-	-	-	2,534,331	109,198	3,081,189	0.520
	CA Hire Co-Investment, L.P.		George Town	CYM	Carlyle Group, L.P.		12/20/2007	3	4,004,917	382,561	382,561	2,690,279	-	-	-	-	-	-	3.220
	Carlyle Europe Partners II, L.P.		New York	NY	Carlyle Group, L.P.		12/13/2004	3	890,324	189,167	189,167	576,061	-	-	-	491,573	192,746	888,195	0.550
	Carlyle Europe Partners III, L.P.		New York	NY	Carlyle Group, L.P.		02/05/2007	3	3,538,142	2,913,397	2,913,397	44,936	-	-	-	1,425,171	593,188	828,175	0.250
	Catalyst Fund V, L.P.		Toronto	CAN	Catalyst Group, LLC		08/12/2015	3	5,354,398	7,929,589	7,929,589	2,575,191	-	-	-	-	135,383	23,820,010	2.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Catterton Partners VII, L.P.		Greenwich	CT	Catterton Management Company, LLC		09/03/2013	3	17,521,012	23,188,879	23,188,879	2,226,033	-	-	-	-	576,954	538,803	1.120
	CBPE Capital Fund VIII A LP		London	GBR	CBPE Capital		03/03/2009	3	1,864,577	2,862,454	2,862,454	(244,546)	-	-	-	339,489	1,815,579	288,539	1.230
	CHK Mid-Con Co-Invest Preferred LP		Wilmington	DE	GSO Capital Partners LP		03/26/2012	3	51,751,141	12,010,776	12,010,776	(2,149,540)	-	-	-	-	-	-	6.670
	CHK Mid-Con Co-Invest Royalty LP		Wilmington	DE	GSO Capital Partners LP		03/26/2012	3	4,246,768	2,533,929	2,533,929	(434,306)	-	-	-	-	-	-	6.670
	ChrysCapital V, LLC		Port Louis	MUS	ChrysCapital		07/20/2007	3	-	1,023	1,023	(599,492)	-	-	-	-	1,335,598	-	0.480
	CVC European Equity Partners IV L.P.		London	GBR	CVC Capital Partners		07/29/2005	3	790,211	23,751	23,751	(203,788)	-	-	-	64,548	601,340	987,708	0.120
	CVC IV Tandem Fund		London	GBR	CVC Capital Partners		01/02/2007	3	1,310,048	258,242	258,242	236,868	-	-	-	237,816	-	1,773,701	0.410
	Cyprium Investors III, LP(fka KPP Investors III)		Cleveland	OH	Cyprium Investors		12/29/2006	2	1,156,141	1,055,311	1,055,311	(403,412)	-	-	-	-	127,902	2,476,935	10.000
	Doughty Hanson & Co IV LP 4		London	GBR	Doughty Hanson & Co. Managers, Ltd		01/31/2005	3	3,464,850	1,625,018	1,625,018	(2,887)	-	-	-	198,603	-	240,132	0.670
	Doughty Hanson & Co V LP No.2		London	GBR	Doughty Hanson & Co. Managers, Ltd		03/02/2007	3	2,700,165	2,505,150	2,505,150	105,551	-	-	-	677,867	-	1,958,006	0.250
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	10,619,313	11,261,918	11,261,918	642,604	-	-	-	-	1,073,707	20,636,226	0.570
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	NB Dyal Associates III, LP		07/25/2017	3	7,512,914	7,493,699	7,493,699	(19,214)	-	-	-	-	-	-	0.750
	EnCap Energy Capital Fund VII, L.P.		Dallas	TX	EnCap Investments, L.P.		09/28/2007	3	7,461,245	2,890,864	2,890,864	(58,685)	-	-	-	-	-	979,250	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP		Houston	TX	EnCap Investments, L.P.		12/08/2011	3	8,490,151	5,754,498	5,754,498	604,376	-	-	-	-	-	-	1.760
	EnCap Energy Capital Fund VIII LP		Houston	TX	EnCap Investments, L.P.		12/15/2010	3	12,265,010	7,893,106	7,893,106	651,517	-	-	-	-	-	1,356,761	0.500
	EnCap Energy Capital Fund X, L.P.		Houston	TX	EnCap Investments, L.P.		03/31/2015	3	9,122,667	9,337,925	9,337,925	432,554	-	-	-	-	1,059,768	5,783,544	0.230
	EnCap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments, L.P.		07/17/2017	3	355,734	303,297	303,297	(52,437)	-	-	-	-	-	9,644,266	0.150
	EnCap Flatrock Midstream Fund III, L.P.		Houston	TX	EnCap Investments, L.P.		04/30/2014	3	5,455,503	6,208,612	6,208,612	759,809	-	-	-	-	170,346	6,467,705	0.400
	Energy Spectrum Partners V, LP		Dallas	TX	Energy Spectrum Partners		12/01/2007	3	-	322,305	322,305	76,421	-	-	-	-	-	1,204,548	2.450
	Energy Spectrum VI, L.P.		Dallas	TX	Energy Spectrum Partners		02/28/2011	3	10,267,081	10,566,885	10,566,885	3,053,954	-	-	-	-	-	4,927,227	3.000
	Energy Spectrum VII, L.P.		Dallas	TX	Energy Spectrum Partners		11/03/2014	3	14,222,583	14,573,075	14,573,075	1,636,095	-	-	-	-	-	15,785,288	2.500
	Energy Trust Partners Fund IV, L.P.		Dallas	TX	Energy Trust Capital		08/30/2013	3	8,384,842	9,134,656	9,134,656	36,135	-	-	-	-	1,720,823	3,771,078	14.100
	FourPoint Holdings, LLC		Greenwood Village	CO	GSO Capital Partners LP		11/03/2014	3	23,300,000	11,322,000	11,322,000	(2,939,000)	-	-	-	-	-	-	3.580
	Fourth Cinven		London	GBR	Cinven		02/24/2006	3	2,442,753	426,941	426,941	109,581	-	-	-	2,687,320	2,194,551	300,081	0.500
	FPG International Holdings, LP		Grand Cayman	CYM	Paine Schwartz Partners		11/10/2015	3	783,955	825,000	825,000	22,589	-	-	-	-	-	-	1.100
	Fundamental Partners III, L.P.		Grand Cayman	CYM	Fundamental Advisors		05/18/2017	3	5,500,305	5,469,663	5,469,663	(30,642)	-	-	-	-	-	7,320,636	1.310
	Global Infrastructure Partners		New York	NY	Global Infrastructure Management LLC		12/14/2007	3	4,217,976	12,785,394	12,785,394	3,493,707	-	-	-	-	1,081,960	2,936,800	0.430
	Green Mountain Partners III		Quechee	VT	Green Mountain Advisors, Inc.		10/01/2002	2	5,359,749	5,104,610	5,104,610	(766,927)	-	-	-	-	-		9.470
	HarborVest Partners VI - Buyout Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	3	71,174	60,999	60,999	(992)	-	-	-	-	-	67,500	0.140
	HarborVest Partners VI - Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	1	238,931	214,026	214,026	(24,905)	-	-	-	-	-	70,000	0.120
	HgCapital 5, L.P.		London	GBR	HG Capital		01/17/2006	3	10,456	627,077	627,077	(258,645)	-	-	-	55,562	-	598,842	0.720
	Highland Capital Partners VI, LP		Lexington	MA	Highland Capital Partners LP		10/22/2001	1	1,216,342	1,212,364	1,212,364	(3,978)	-	-	-	-	-	-	1.280
	Highland Capital Partners VII, LP		Lexington	MA	Highland Capital Partners LP		10/28/2005	1	1,846,905	2,376,803	2,376,803	493,192	-	-	-	-	143,260	-	0.630
	ICG Europe VI		St Helier	JEY	Intermediate Capital Managers Limited		06/26/2015	2	22,406,834	27,366,561	27,366,561	4,461,562	-	-	-	1,677,717	278,253	15,012,424	1.030
	Ironbridge Fund II, LP		Sidney	AUS	Ironbridge Capital Pty		09/01/2006	3	2,555,287	219,669	219,669	(658,535)	-	-	-	(61,211)	668,670	594,910	1.240
	Kayne Anderson Mezzanine Partners (QP) L.P.		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010	2	2,342,956	2,342,956	2,342,956	46,995	-	-	-	-	1,591,176	4,234,240	5.000
	L Catterton Growth Partners III, L.P.		Greenwich	CT	Catterton Management Company, LLC		02/25/2016	3	4,045,419	4,403,772	4,403,772	466,045	-	-	-	-	-	3,954,581	1.300
	L Catterton Partners VIII, L.P.		Greenwich	CT	Catterton Management Company, LLC		06/13/2017	3	4,711,384	3,893,777	3,893,777	(817,607)	-	-	-	-	-	25,288,616	1.090
	MBK Partners Fund IV, L.P.		Grand Cayman	CYM	MBK Partners		03/09/2017	3	5,203,228	4,914,374	4,914,374	(288,854)	-	-	-	-	-	18,796,772	0.600
	MCP Private Capital Fund II		Luxembourg City	LUX	Metric Capital Partners II GP S.a.r.l.		05/07/2014	2	10,175,271	10,358,997	10,358,997	46,977	-	-	-	1,174,656	265,573	3,984,844	2.670
	Mercato Partners Growth III, L.P.		Salt Lake City	UT	Mercato Partners Growth III, GP		03/12/2015	3	7,791,881	6,519,062	6,519,062	(409,206)	-	-	-	-	-	12,200,000	8.130
	Meritech Capital Partners II, LP		Palo Alto	CA	Meritech Capital Partners		12/31/2000	1	342,916	628,853	628,853	(50,311)	-	-	-	-	-	-	1.020
	Navis Asia Fund V, L.P.		Kuala Lumpur	MYS	Navis Asia Fund, Ltd		02/01/2007	3	2,918,080	3,007,353	3,007,353	234,331	-	-	-	-	-		1.010

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Navis Asia Fund VII, L.P.		Grand Cayman	CYM	Navis Asia Fund, Ltd.		01/29/2014	3	20,214,617	25,109,378	25,109,378	2,501,165	-	-	-	-	240,496	6,207,500	1.670
	NCT Ventures Fund I LP		Columbus	OH	NCT Ventures		06/20/2008	1	3,475,275	4,746,840	4,746,840	324,705	-	-	-	-	-	-	22.450
	NCT Ventures Fund II LP		Wilmington	DE	NCT Ventures		06/20/2008	1	1,777,671	1,283,320	1,283,320	(261,714)	-	-	-	-	-	722,329	9.070
	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	GoldPoint Partners		10/31/2007	2	1,225,872	385,022	385,022	140,235	-	-	-	-	-	2,900,072	2.500
	Northstar Mezzanine Partners III		Minneapolis	MN	Northstar Capital, Ltd.		10/01/2002	2	402,050	310,172	310,172	(11,642)	-	-	-	-	-	-	8.060
	Northstar Mezzanine Partners V, L.P.		Minneapolis	MN	Northstar Capital, Ltd.		02/12/2008	2	6,321,347	6,990,129	6,990,129	(276,123)	-	-	-	-	711,423	1,845,998	3.880
	Northstar Seidler Mezzanine Partners II, LP		Minneapolis	MN	Northstar Capital, Ltd.		12/31/2000	2	713,409	169,023	169,023	(11,885)	-	-	-	-	-	-	4.170
	One Rock Capital Partners II, L.P.		New York	NY	One Rock Capital Partners		10/30/2017	3	4,759,754	4,759,754	4,759,754	-	-	-	-	-	-	27,240,246	3.370
	One Rock Capital Partners, L.P.		New York	NY	One Rock Capital Partners		01/30/2014	3	7,944,844	13,968,800	13,968,800	1,982,945	-	-	-	-	3,534,709	6,540,297	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City	CA	Paine Schwartz Partners		08/15/2006	3	7,313,731	6,550,016	6,550,016	1,816,073	-	-	-	-	-	212,354	1.270
	Peppertree Capital Fund IV, LP		Chagrin Falls	OH	Peppertree Capital		09/30/2013	3	10,537,542	11,229,317	11,229,317	(1,130,200)	-	-	-	-	2,184,750	378,000	11.200
	Peppertree Capital Fund VI, LP		Wilmington	DE	Peppertree Capital		05/05/2016	3	6,173,281	6,211,654	6,211,654	84,485	-	-	-	-	235,913	11,556,000	8.010
	Permira IV		New York	NY	Permira		07/18/2006	3	3,571,136	2,958,523	2,958,523	12,837	-	-	-	580,378	481,724	246,066	0.110
	Prudential Capital Partners II, LP		Chicago	IL	Prudential Capital Group		04/28/2005	2	562,541	515,750	515,750	31,807	-	-	-	-	-	1,155,967	1.290
	Prudential Capital Partners III, LP		Chicago	IL	Prudential Capital Group		10/15/2008	2	1,419,373	1,419,373	1,419,373	(311,009)	-	-	-	-	873,607	1,580,406	1.030
	Rev1 Fund I, LLC		Columbus	OH	Rev1 Ventures		06/30/2016	1	890,613	672,056	672,056	(157,968)	-	-	-	-	-	2,601,987	24.900
	Ripley Cable Holdings I, L.P.		Grand Cayman	CYM	Carlyle Group, L.P.		08/22/2006	3	384,416	1,168,398	1,168,398	(237,777)	-	-	-	-	266,835	179,049	2.030
	Riverside Strategic Capital Fund I, L.P.		New York	NY	Riverside Company		05/23/2017	2	7,708,157	7,440,317	7,440,317	(267,840)	-	-	-	-	-	12,559,683	4.780
	Sierra Private Investments L.P.		Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	10,021,917	10,021,917	10,021,917	-	-	-	-	-	-	-	1.130
	Silver Lake Partners II, LP		Menlo Park	CA	Silver Lake Partners, LLC		07/28/2004	3	2,412,619	1,914,379	1,914,379	(830,276)	-	-	-	-	83,924	1,765,793	0.420
	Silver Lake Partners IV , L.P.		Menlo Park	CA	Silver Lake Partners, LLC		04/02/2013	3	27,999,140	34,101,124	34,101,124	4,236,780	-	-	-	-	991,756	5,038,793	0.310
	Siris Partners III, L.P.		Wilmington	DE	Siris Capital Group, LLC		12/02/2014	3	3,929,728	3,985,373	3,985,373	899,850	-	-	-	-	-	2,570,272	0.370
	Sorenson Capital Partners III, L.P.		Wilmington	DE	Sorenson Capital Associates III, LP		05/31/2014	3	24,877,455	25,726,429	25,726,429	1,264,469	-	-	-	-	9,064	11,733,495	8.540
	Stonehenge Opportunity Fund III, LP		Columbus	OH	Stonehenge Partners, Inc.		11/30/2010	2	3,201,600	4,303,715	4,303,715	482,475	-	-	-	-	1,100,000	1,400,000	5.000
	SVB Capital Partners III, L.P.		Silicon Valley	CA	SVB Capital Partners, LLC		01/31/2014	1	5,487,688	5,514,252	5,514,252	400,072	-	-	-	-	-	927,950	3.890
	SVB Capital Partners IV, L.P.		Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1	298,800	298,800	298,800	-	-	-	-	-	-	8,001,200	3.690
	SVB Venture Overage Fund, L.P.		Wilmington	DE	SVB Capital Partners, LLC		06/17/2015	1	3,900,243	4,594,603	4,594,603	210,490	-	-	-	-	-	3,628,052	3.000
	TA X, LP		Boston	MA	TA Associates, Inc.		05/27/2004	3	214,885	188,761	188,761	(59,048)	-	-	-	-	69,985	350,000	0.290
	TCW Cresent Mezzanine III		Los Angeles	CA	TCW Group, Inc., The		10/01/2002	2	471,364	321,129	321,129	2,348	-	-	-	-	-	-	0.850
	TDR Capital II 'C' L.P.		London	GBR	Tudor Investment Corporation		06/26/2006	3	9,839,850	10,428,340	10,428,340	505,010	-	-	-	1,393,167	-	330,726	0.550
	Terra Firma Deutsche Annington L.P.		St Peter Port	GGY	Terra Firma Capital Partners Ltd.		05/24/2006	3	1,909,531	123,557	123,557	(3,817)	-	-	-	15,053	-	1,243,512	0.640
	TPG Asia VI, L.P.		Grand Cayman	CYM	TPG Asia		04/07/2014	3	18,712,465	19,437,015	19,437,015	(697,033)	-	-	-	-	1,635,008	5,419,270	0.710
	TPG Partners VII, L.P.		Fort Worth	TX	TPG GenPar VII, L.P.		05/27/2015	3	15,620,580	19,184,274	19,184,274	3,577,881	-	-	-	-	111,903	24,395,141	0.450
	TPG VII Ensemble Co-Invest, L.P.		Fort Worth	TX	TPG GenPar VII, L.P.		09/18/2015	3	7,511,724	7,523,937	7,523,937	(219,042)	-	-	-	-	-	-	1.310
	Trident IV, LP		Greenwich	CT	Stone Point Capital LLC		05/21/2007	3	8,159,539	8,159,539	8,159,539	(511,878)	-	-	-	-	5,505,445	3,302,562	1.590
	Trident V, LP		Greenwich	CT	Stone Point Capital LLC		12/20/2010	3	10,880,156	14,544,107	14,544,107	683,600	-	-	-	-	2,027,986	639,103	0.420
	True North Fund V LLP, fka (IVF V)		Port Louis	MUS	True North		03/18/2015	3	13,260,022	16,149,358	16,149,358	3,518,064	-	-	-	-	97,926	6,728,302	2.860
	VEPF V Co-Invest 1, L.P.		Dover	DE	Vista Equity Partners, LLC		12/04/2014	3	11,050,501	14,135,653	14,135,653	2,562,718	-	-	-	-	-	-	10.290
	VEPF V Co-Invest 2, L.P.		Dover	DE	Vista Equity Partners, LLC		02/29/2016	3	2,311,125	2,672,887	2,672,887	363,624	-	-	-	-	-	-	10.250
	Veritas Capital Partners VI, L.P.		Wilmington	DE	Veritas Capital Partners VI, L.L.C.		06/15/2017	3	803,104	676,101	676,101	(127,003)	-	-	-	-	-	15,196,896	0.460

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Vista Equity Endeavor Fund I, L.P.		Grand Cayman	CYM	Vista Equity Partners, LLC		06/01/2017	3	2,757,743	2,614,411	2,614,411	(143,332)	-	-	-	-	-	7,242,257	2.000
	Vista Equity Partners Fund VI, L.P.		Dover	DE	Vista Equity Partners, LLC		02/29/2016	3	17,994,452	18,136,287	18,136,287	95,066	-	-	-	-	-	6,945,635	0.310
	Vista Foundation III, L.P.		Dover	DE	Vista Equity Partners, LLC		05/12/2016	3	4,934,544	4,607,714	4,607,714	(181,920)	-	-	-	-	-	11,554,275	0.660
	Yukon Capital Partners II, LP		Minneapolis	DE	Yukon Partners		11/05/2013	2	17,926,313	17,926,313	17,926,313	(910,467)	-	-	-	-	2,059,932	8,085,964	7.380
	Yukon Capital Partners III, LP		Minneapolis	MN	Yukon Partners		07/18/2017	2	5,726,249	5,344,791	5,344,791	(381,458)	-	-	-	-	-	30,267,410	6.550
	Yukon Capital Partners, LP		Minneapolis	DE	Yukon Partners		06/15/2011	2	11,706,888	13,172,582	13,172,582	(4,145,212)	-	-	-	-	4,723,665	8,080,795	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									769,396,824	743,611,697	743,611,697	39,982,444	0	0	0	19,019,207	44,103,394	516,209,660	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Co-Investment Fund, LLC		Columbus	OH	Rev1 Ventures		02/28/2008	1	645,597	325,216	325,216	58,707	-	-	-	-	-	-	40.000
	Nationwide Asset Management, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		08/31/2007		2,000,000	4,695,877	4,695,877	(2,813,462)	-	-	-	-	5,000,000	-	100.000
	Nationwide Lloyds		Columbus	OH	Nationwide Mutual Insurance Co.		12/31/2000		30,810,019	29,162,147	29,162,147	461,512	-	-	-	-	-	-	100.000
	Nationwide Mutual Capital LLC		Columbus	OH	Nationwide Strategic Investments		07/31/2002		18,154,595	7,995,187	7,995,187	3,232,011	-	-	-	-	-	-	100.000
	Nationwide Private Equity Fund, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		10/14/2004	3	-	32,188,739	32,188,739	6,390,612	-	-	-	-	6,982,007	-	100.000
	Nationwide Services Company		Columbus	OH	Nationwide Mutual Insurance Co.		12/31/2000		11,596,107	(2,583,528)	(2,583,528)	3,567,839	-	-	-	-	-	-	100.000
	Nationwide Ventures, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		06/30/2007	1	7,909,281	11,491,872	11,491,872	(1,003,839)	-	-	-	-	203,939	-	100.000
	NNOV8, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		08/30/2013		15,000,000	529,078	529,078	(6,371,645)	-	-	-	-	-	-	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									86,115,599	83,804,588	83,804,588	3,521,735	0	0	0	0	12,185,946	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blue Vista Sponsor Equity Fund II, LLC		Chicago	IL	Blue Vista Capital Management		08/01/2007		-	514,480	514,480	(1,607,560)	-	-	-	-	1,270,646	-	10.340
	CCP NI Master Tenant 2 LLC		Santa Monica	CA	CCP NI Managing Member 2 LLC		12/10/2015		5,580,160	616,323	616,323	-	-	-	-	-	-	-	50.000
	CCP NI Master Tenant LLC		Santa Monica	CA	CCP NI Owner LLC		07/31/2015		9,864,054	1,751,487	1,751,487	-	(103,598)	-	-	-	-	-	50.000
	Community Reinvestment Partners, LP		Palm Beach Gardens	FL	Community Reinvestment Partners, LLC		11/09/2004		4,627,136	3,581,393	3,581,393	411,516	-	-	-	-	-	-	12.140
	CR Tenant LLC		Columbus	OH	Cristo Rey Columbus High School		05/23/2014		6,535,687	548,953	548,953	-	(19,570)	-	-	-	-	-	98.990
	Crow Holdings Realty Partners V, L.P.		Dallas	SD	Crow Holdings Capital Partners, LLC		01/14/2008		1,975,561	1,959,436	1,959,436	(16,125)	-	-	-	-	207,100	2,470,767	4.640
	Crow Holdings Retail Fund, L.P.		Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015		12,847,765	13,395,783	13,395,783	548,018	-	-	-	-	940,882	1,915,429	5.080
	DivcoWest Fund V, L.P.		Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017		5,505,031	5,194,672	5,194,672	(310,359)	-	-	-	-	-	13,713,873	1.140
	Exeter Industrial Value Fund III, L.P.		Conshohocken	PA	Exeter Property Group III, L.P.		03/27/2014		18,263,924	20,750,170	20,750,170	1,459,838	-	-	-	-	1,951,183	600,364	2.400
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	Exeter Property Group IV, L.P.		10/24/2016		2,000,000	1,791,604	1,791,604	(208,396)	-	-	-	-	-	18,000,000	2.000
	FMC Pier 2 Sublessor LLC		San Francisco	CA	Fort Mason Center		08/15/2014		7,939,414	884,336	884,336	-	(3,205,245)	-	-	-	-	-	99.000
	GEM Realty Fund VI, LP		Wilmington	DE	GEM Capital, LP		04/15/2016		1,112,372	1,112,372	1,112,372	-	-	-	-	-	-	22,890,300	2.400
	Harrison Street Real Estate Partners VI, L.P.		Dover	DE	HSRE GP VI, LLC		08/09/2017		2,336,007	2,156,227	2,156,227	(179,780)	-	-	-	-	-	5,680,000	0.840
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		25,650	25,650	25,650	-	-	-	-	-	-	59,400,000	30.000
	Hunt Commercial Realty Partners III LP (fka Capmark III)		Horsham	PA	Hunt Companies		07/23/2007		859,566	642,170	642,170	(217,396)	-	-	-	-	-	985,384	4.630
	Impact Community Capital, LLC		San Francisco	CA	Impact Community Capital, LLC		05/30/2001		402,466	303,630	303,630	-	-	-	-	-	-	-	11.410
	Invesco Real Estate Fund II, L.P.		Dallas	TX	INVESCO		10/05/2007		-	87,087	87,087	18,478	-	-	-	-	-	-	5.100
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason, Inc.		07/12/2005		25,680	1,343,966	1,343,966	1,318,286	-	-	-	-	-	-	5.490
	Metropolitan Real Estate Partners V, L.P.		New York	NY	Metropolitan Real Estate Management		04/16/2007		4,027,263	3,671,514	3,671,514	(389,373)	-	-	-	-	122,084	1,796,472	9.190
	Nationwide Sol 1 LLC		Washington	DC	Sol Systems LLC		07/21/2016		41,053,064	7,825,545	7,825,545	-	(3,567,863)	-	-	-	-	-	49.990
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		6,681,990	1,310,010	1,310,010	-	(5,371,980)	-	-	-	-	-	32.030
	PCCP Credit IX, LP		Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		6,196,192	6,196,192	6,196,192	-	-	-	-	-	175,027	53,738,071	6.000
	PCCP Equity VII, LP		Dover	DE	PCCP, LP		05/10/2016		7,687,000	8,986,096	8,986,096	798,714	-	-	-	-	-	7,382,268	3.000
	Pretium Residential Real Estate Fund II, L.P.		New York	NY	Pretium Residential Real Estate Fund II GP, LLC		09/01/2016	3	12,020,794	11,614,784	11,614,784	(406,010)	-	-	-	-	-	5,402,739	2.330

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Prime Property Fund, LLC		New York	NY	Morgan Stanley Real Estate Advisor, Inc.		03/31/2015		69,896,431	75,636,161	75,636,161	3,413,585	-	-	-	-	2,889,838	-	0.390
	Raintree 973 Market Master Tenant LLC		San Francisco	CA	Raintree-Evergreen		05/27/2014		5,005,860	644,603	644,603	-	(77,666)	-	-	-	-	-	99.000
	Ram Realty Partners II, LP		Palm Beach Gardens	FL	Ram Realty Services		06/22/2007		68,816	2,128,735	2,128,735	(3,228,495)	-	-	-	-	3,910,858	1,495,018	17.000
	Rayette Apartments Leasing LP		Saint Paul	MN	National Trust Company		07/16/2013		4,606,004	396,870	396,870	-	(96,256)	-	-	-	-	-	100.000
	Rockbridge Hospitality Fund IV, L.P.		Columbus	OH	RockBridge Capital, LLC		11/09/2007		-	3,056,114	3,056,114	4,166,872	-	-	-	-	908,492	649,316	14.330
	Stonehenge REV I LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		17,339,235	3,517,618	3,517,618	-	(13,821,617)	-	-	-	-	-	44.950
	Stonehenge REV II LLC		Columbus	OH	Stonehenge Capital Company LLC		04/26/2016		13,471,011	2,122,900	2,122,900	-	(11,348,112)	-	-	-	-	-	49.950
	Strata Fund 25 Lessee LLC		Chapel Hill	NC	Strata Fund 25 LLC		06/30/2015		22,703,767	5,528,727	5,528,727	-	(473,031)	-	-	-	-	-	49.500
	US Office Development Program, L.P.		Wilmington	DE	ODP GP, LLC		12/02/2014		19,668,485	23,271,851	23,271,851	1,833,155	-	-	-	-	-	26,176,503	10.250
	Walton Street Real Estate Fund VIII. LP		Wilmington	DE	Walton Street Capital, LLC		04/15/2016		9,889,452	10,552,386	10,552,386	662,935	-	-	-	-	25,835	22,479,275	2.000
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Venture XIII GP, LLC		06/02/2017		390,023	380,301	380,301	(9,722)	-	-	-	-	-	9,549,494	1.330
	Westport Capital Partners Fund II		Westport	CT	Westport Capital Partners, LLC		07/17/2008	3	4,509,608	7,588,841	7,588,841	(179,358)	-	-	-	-	500,000	-	6.380
	Woodward Landlord LLC		Mount Vernon	OH	Woodward Manager LLC		12/31/2015		516,796	516,796	516,796	-	-	-	-	-	-	1,996,203	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									325,632,264	231,605,783	231,605,783	7,878,823	(38,084,938)	0	0	0	12,901,945	256,321,476	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		12/31/2000		337,901,668	731,593,319	731,593,319	64,389,127	-	-	-	-	-	-	97.000
	NW REI, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		02/08/2008		286,911,177	175,809,056	175,809,056	4,618,684	-	-	-	-	28,332,973	-	100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									624,812,845	907,402,375	907,402,375	69,007,811	0	0	0	0	28,332,973	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Brevan Howard Asia Fund L.P.		Wilmington	DE	Brevan Hoard Capital Management LP		10/31/2013	13	18,000,000	20,696,271	20,696,271	664,569	-	-	-	-	-	-	21.350
	Columbus Collaboratory, LLC		Columbus	OH	Columbus Collaboratory, LLC		03/20/2014		4,000,000	1,665,125	1,665,125	(979,698)	-	-	-	-	-	-	14.290
	Horizon Portfolio L.P.		Wilmington	DE	Horizon Asset LLP		04/01/2014	13	25,000,000	29,024,573	29,024,573	1,524,895	-	-	-	-	-	-	10.360
	MA P&C Ins. Co. Community & Economic Development Intiative LLC		Boston	MA	The Property and Casualty Initiative LLC		08/08/2013		73,163	75,280	75,280	1,488	-	-	-	-	150	-	0.090
	Pretium Mortgage Credit Partners I, L.P.		Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014	3	20,980,276	22,002,669	22,002,669	1,950,710	-	-	-	-	-	3,383,673	10.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)		Redbank	NJ	Gartmore Riverview, LLC		05/31/2005	13	1,046,517	531,552	531,552	(131,609)	-	-	-	-	-	-	57.730
	Riverview Multi Series Fund LLC - Class Event		Redbank	NJ	Riverview Alternative Investment Advisors LLC		06/26/2007	13	97,764	95,417	95,417	-	-	-	-	-	-	-	100.000
	Western Asset Macro Opportunities Direct Feeder Fund, LLC		Wilmington	DE	Western Asset Management Company		06/17/2013	13	20,000,000	28,016,000	28,016,000	4,012,000	-	-	-	-	-	-	100.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									89,197,720	102,106,887	102,106,887	7,042,355	0	0	0	0	150	3,383,673	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Arden Strategic Investment Fund		Wilmington	DE	Arden Asset Management, LLC		12/28/2012	13	112,980,000	137,935,596	137,935,596	9,621,428	-	-	-	-	-	-	100.000
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)		Wilmington	DE	Rothschild Asset Management Inc.		10/01/2015	13	122,040,839	140,428,983	140,428,983	8,841,072	-	-	-	-	-	-	100.000
	OYS Fund LLC		New York	NY	Aksia		04/01/2011	13	234,418,135	278,723,220	278,723,220	(5,083,262)	-	-	-	-	-	-	58.000
	Prisma Polyphony Fund LLC		Rumson	NJ	Riverview Alternative Investment Advisors LLC		05/28/2004	13	40,960,554	40,668,183	40,668,183	673,554	-	-	-	-	-	-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									510,399,528	597,755,982	597,755,982	14,052,792	0	0	0	0	0	0	XXX
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		08/31/2010		9,000,000	9,000,000	9,000,000	-	-	-	-	-	-	-	
	Farmland Mutual Ins Co Guar Fund Cert.		St Louis	MO	Nationwide Mutual Insurance Co.		12/31/2000		500,000	500,000	500,000	-	-	-	-	-	30,000	-	
2499999. Total - Surplus Debentures - Affiliated									9,500,000	9,500,000	9,500,000	0	0	0	0	0	30,000	0	XXX
Non-Collateral Loans - Unaffiliated																			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	City of Dayton Loan		Dayton	OH	Citywide Development Corporation		02/04/2002		586,273	586,273	586,273	-	-	-	-	-	-	-	
2799999. Total - Non-Collateral Loans - Unaffiliated									586,273	586,273	586,273	0	0	0	0	0	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		35,321,510	27,156,518	27,156,518	-	(5,156,278)	-	-	-	-	5,918,655	50.000
	Alliant Tax Credit Fund 84 Ltd.		Palm Beach	FL	Alliant GP 84 LLC		12/21/2015		9,052,808	7,335,352	7,335,352	-	(1,156,284)	-	-	-	-	3,404,121	15.600
	Nationwide Affordable Housing Fund 33 LLC		Cleveland	OH	Red Capital Partners		11/01/2006		43,410,760	3,708,966	3,708,966	-	(2,800,350)	-	-	-	-	-	5.000
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		03/14/2008		65,732,776	1,602,937	1,602,937	-	(1,557,534)	-	-	-	-	110,264	5.000
	Nationwide Affordable Housing Fund 38 LLC		Columbus	OH	Apollo Housing Capital		07/01/2008		56,658,136	6,280,224	6,280,224	-	(6,252,936)	-	-	-	-	221,461	99.990
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014		47,397,576	31,602,082	31,602,082	-	(6,587,323)	-	-	-	-	17,342,275	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland	OH	RESP MM LLC		11/24/2015		9,754,373	7,820,931	7,820,931	-	(1,624,217)	-	-	-	-	11,313,019	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC		Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		5,982,026	1,863,592	1,863,592	-	(2,782,893)	-	-	-	-	19,272,027	50.000
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC		Columbus	OH	Apollo Housing Capital		05/16/2005		2,445,365	322,895	322,895	-	(210,763)	-	-	-	-	-	0.010
	Nationwide Ohio ARRA Fund LLC		Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009		56,682,943	11,977,652	11,977,652	-	(7,981,234)	-	-	-	-	7,972,097	99.999
	Ohio Equity Fund for Housing Limited Partnership XXV		Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015		8,242,743	2,314,950	2,314,950	-	(1,814,424)	-	-	-	-	10,388,059	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI		Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		3,074,039	2,180,314	2,180,314	-	(606,499)	-	-	-	-	11,928,775	4.820
	Ohio Equity Fund for Housing LP XVIII		Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008		33,225,584	5,818,451	5,818,451	-	(3,724,185)	-	-	-	-	924,301	22.610
	Raymond James Housing Opportunities Fund 35, LLC.		St Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/08/2014		7,760,389	2,878,539	2,878,539	-	(961,192)	-	-	-	-	4,110,887	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP		Irvine	CA	WNC Advisors LLC		05/15/2015		13,045,551	10,807,147	10,807,147	-	(1,736,331)	-	-	-	-	5,370,733	49.990
	WNC Institutional Tax Credit Fund XXIV LLC		Irvine	CA	WNC Advisors, LLC		02/14/2007		48,574,658	330,846	330,846	-	(557,091)	-	-	-	-	30,719	5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									446,361,237	124,001,396	124,001,396	0	(45,509,534)	0	0	0	0	98,307,393	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011		Columbus	OH	Nationwide Mutual Insurance Co.		04/03/2012		44,168,830	18,498,234	18,498,234	-	(4,568,676)	-	-	-	-	-	50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									44,168,830	18,498,234	18,498,234	0	(4,568,676)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									2,019,841,037	1,596,143,972	1,596,143,972	54,970,483	(83,594,472)	0	0	19,019,207	82,046,360	1,053,432,127	XXX
4599999. Subtotal - Affiliated									1,341,626,980	1,671,247,993	1,671,247,993	90,041,899	(4,568,676)	0	0	0	40,548,919	0	XXX
4699999. Totals									3,361,468,017	3,267,391,965	3,267,391,965	145,012,382	(88,163,148)	0	0	19,019,207	122,595,279	1,053,432,127	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	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	7,451,546			1.600
	Ashmore SICAV EM Corporate Debt Fund	Luxembourg	LUX	Ashmore	10/31/2017.		137,968,432			8.000
	Clareant European Direct Lending Fund II SCSp	Kirchberg	LUX	Alcentra Limited	09/17/2015.	2		18,566,010		4.460
	GSO Capital Opportunities Fund II LP	New York	NY	GSO Capital Partners LP	06/30/2011.	2		3,340,743		1.880
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016.	2		7,270,620		0.460
	GSO Capital Solutions Fund II LP	New York	NY	GSO Capital Partners LP	06/06/2013.	3		2,897,530		0.500
	GSO European Senior Debt Fund LP	Wilmington	DE	GSO Capital Partners LP	11/25/2014.	2		25,278,489		16.670
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0	06/03/2016.	2		17,760,717		5.330
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE	Kayne Senior Credit	06/23/2014.	2		3,111,207		17.390
	Newstone Capital Partners II, LP	Wilmington	CA	Newstone Capital Partners	12/29/2010.	2		1,497,606		3.320
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		5,314,477		2.500
	Newstone Capital Partners, LP	Wilmington	CA	Newstone Capital Partners	05/31/2007.	2		88,545		1.730
	NW Private Debt, LLC	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.	01/01/2016.	2		5,794,815		100.000
	Oaktree Opportunities Fund X, L.P.	Grand Cayman	CYM	Oaktree Capital Management	05/12/2015.	3		3,750,000		0.370
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment	06/01/2016.	2		9,081,330		1.990
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment	05/10/2017.	2	7,217,357			0.850
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							152,637,335	103,752,089	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	3i India Infrastructure Fund LP	London	GBR	3i Plc	02/27/2008.	3		26,250		0.290
	Actera Partners L.P.	Istanbul	TUR	Actera Group, Ltd	08/24/2007.	3		80,360		1.550
	Actis Global 4 LP	London	GBR	Actis GP, LLP	12/15/2011.	3		2,944,532		1.360
	Activa Capital II	Paris	FRA	Activa Capital	04/23/2007.	3		217,803		1.560
	Advent Central & Eastern Europe IV, LP	Boston	MA	Advent International Corp	02/19/2008.	3		24,800		0.500
	Advent International GPE VIII-B, LP	Wilmington	DE	Advent International Corp	01/28/2016.	3		6,888,000		0.120
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Affinity Equity Partners	12/15/2006.	3		80,736		0.610
	AIF Capital Asia III LP	Port-Louis	MUS	AIF Capital Asia III, GP Ltd	12/15/2006.	3		11,259		1.370
	Ampersand Partners VIII	Wilmington	DE	Ampersand Managment LLC	03/13/2015.	3		3,900,000		11.320
	Apax Europe VII	New York	NY	Apax Ventures Worldwide, LLP	03/10/2007.	3		236,015		0.490
	ArcLight Energy Partners VI, LP	Wilmington	DE	ArcLight Capital Partners LLC	07/02/2015.	3		6,941,734		0.290
	Ares Corporate Opportunities Fund V, L.P.	Los Angeles	CA	Ares Corporate Opportunities Fund V, GP LLC	06/22/2017.	3	5,606,673			0.510
	Bridgepoint Europe III L.P.	Edinburgh	GBR	Bridgepoint Capital	04/27/2005.	3		62		0.900
	Carlyle Europe Partners II, L.P.	New York	NY	Carlyle Group, L.P.	12/13/2004.	3		8,802		0.550
	Carlyle Europe Partners III, L.P.	New York	NY	Carlyle Group, L.P.	02/05/2007.	3		67,903		0.250
	Catalyst Fund V, L.P.	Toronto	CAN	Catalyst Group, LLC	08/12/2015.	3		764,651		2.000
	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Management Company, LLC	09/03/2013.	3		756,049		1.120
	CBPE Capital Fund VIII A LP	London	GBR	CBPE Capital	03/03/2009.	3		214,574		1.230
	ChrysCapital V, LLC	Port Louis	MUS	ChrysCapital	07/20/2007.	3		569,974		0.480
	CVC European Equity Partners IV L.P.	London	GBR	CVC Capital Partners	07/29/2005.	3		(9,268)		0.120
	CVC IV Tandem Fund	London	GBR	CVC Capital Partners	01/02/2007.	3		(23,003)		0.410
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	Cyprium Investors	12/29/2006.	2		47,713		10.000
	Cyprium Investors IV	Cleveland	OH	Cyprium Investors	07/18/2012.	2		47,587		8.000
	Doughty Hanson & Co V LP No.2	London	GBR	Doughty Hanson & Co. Managers, Ltd	03/02/2007.	3		46,400		0.250
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3		5,597,552		0.570

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP	07/25/2017.	3	7,535,834			0.750
	EnCap Energy Capital Fund IX LP	Dallas	TX	EnCap Investments, L.P.	12/07/2012.	3		606,961		0.510
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Investments, L.P.	09/28/2007.	3		256,000		1.250
	EnCap Energy Capital Fund VIII Co-Investors LP	Houston	TX	EnCap Investments, L.P.	12/08/2011.	3		97,649		1.760
	EnCap Energy Capital Fund VIII LP	Houston	TX	EnCap Investments, L.P.	12/15/2010.	3		830,597		0.500
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments, L.P.	03/31/2015.	3		5,417,972		0.230
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments, L.P.	07/17/2017.	3	355,734			0.150
	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Investments, L.P.	04/30/2014.	3		1,510,768		0.400
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrum Partners	12/01/2007.	3		31,326		2.450
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrum Partners	02/28/2011.	3		1,493,470		3.000
	Energy Spectrum VII, L.P.	Dallas	TX	Energy Spectrum Partners	11/03/2014.	3		7,295,326		2.500
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Energy Trust Capital	08/30/2013.	3		5,179,048		14.100
	Fourth Cinven	London	GBR	Cinven	02/24/2006.	3		63		0.500
	Fundamental Partners III, L.P.	Grand Cayman	CYM	Fundamental Advisors	05/18/2017.	3	6,122,157			1.310
	Global Infrastructure Partners	New York	NY	Global Infrastructure Management LLC	12/14/2007.	3		128,329		0.430
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC	12/31/2000.	3		689		0.140
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC	12/31/2000.	1		4		0.120
	Highland Capital Partners VII, LP	Lexington	MA	Highland Capital Partners LP	10/28/2005.	1		54		0.630
	ICG Europe VI	St Helier	JEY	Intermediate Capital Managers Limited	06/26/2015.	2		17,607,743		1.030
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.	08/31/2010.	2		141,781		5.000
	L Catterton Growth Partners III, L.P.	Greenwich	CT	Catterton Management Company, LLC	02/25/2016.	3		2,328,559		1.300
	L Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Management Company, LLC	06/13/2017.	3	4,711,384			1.090
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Lovell Minnick Equity Partners, LP	09/26/2008.	3		395,206		6.350
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	MBK Partners	05/17/2013.	3		3,228,215		1.120
	MBK Partners Fund IV, L.P.	Grand Cayman	CYM	MBK Partners	03/09/2017.	3	5,203,228			0.600
	MCP Private Capital Fund II	Luxembourg City	LUX	Metric Capital Partners II GP S.a.r.l.	05/07/2014.	2		4,510,671		2.670
	Mercato Partners Growth III, L.P.	Salt Lake City	UT	Mercato Partners Growth III, GP	03/12/2015.	3		3,900,000		8.130
	Navis Asia Fund V, L.P.	Kuala Lumpur	MYS	Navis Asia Fund, Ltd.	02/01/2007.	3		184,097		1.010
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Navis Asia Fund, Ltd.	01/29/2014.	3		7,281,530		1.670
	NCT Ventures Fund II LP	Wilmington	DE	NCT Ventures	06/20/2008.	1		620,612		9.070
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	GoldPoint Partners	10/31/2007.	2		12,094		2.500
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Northstar Capital, Ltd.	02/12/2008.	2		123,656		3.880
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners	10/30/2017.	3	4,759,754			3.370
	One Rock Capital Partners, L.P.	New York	NY	One Rock Capital Partners	01/30/2014.	3		2,039,916		4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA	Paine Schwartz Partners	08/15/2006.	3		82,954		1.270
	Peppertree Capital Fund IV, LP	Chagrin Falls	OH	Peppertree Capital	09/30/2013.	3		847,000		11.200
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital	05/05/2016.	3		3,600,000		8.010
	Permira IV	New York	NY	Permira	07/18/2006.	3		219		0.110
	Prudential Capital Partners II, LP	Chicago	IL	Prudential Capital Group	04/28/2005.	2		3,815		1.290
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Group	10/15/2008.	2		82,270		1.030
	Rev1 Fund I, LLC	Columbus	OH	Rev1 Ventures	06/30/2016.	1		768,372		24.900
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company	05/23/2017.	2	7,876,442			4.780
	Sierra Private Investments L.P.	Wakefield	MA	Siris Capital Group, LLC	03/10/2017.	3	10,021,917			1.130

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Partners, LLC	07/28/2004.	3		3,453		0.420
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Partners, LLC	12/19/2006.	3		172,207		0.430
	Silver Lake Partners IV , L.P	Menlo Park	CA	Silver Lake Partners, LLC	04/02/2013.	3		9,295,548		0.310
	Siris Partners III, L.P	Wilmington	DE	Siris Capital Group, LLC	12/02/2014.	3		2,501,274		0.370
	Sorenson Capital Partners III, L.P	Wilmington	DE	Sorenson Capital Associates III, LP	05/31/2014.	3		7,100,917		8.540
	Sprint Co-Invest, L.P	Grand Cayman	CYM	Kohlberg, Kravis, Roberts & Co	08/03/2007.	3		4,116		0.700
	SVB Capital Partners III, L.P	Silicon Valley	CA	SVB Capital Partners, LLC	01/31/2014.	1		1,634,800		3.890
	SVB Capital Partners IV, L.P	Silicon Valley	CA	SVB Capital Partners, LLC	12/06/2017.	1	298,800			3.690
	SVB Venture Overage Fund, L.P	Wilmington	DE	SVB Capital Partners, LLC	06/17/2015.	1		675,749		3.000
	TDR Capital II 'C' L.P	London	GBR	Tudor Investment Corporation	06/26/2006.	3		673,800		0.550
	TPG Asia VI, L.P	Grand Cayman	CYM	TPG Asia	04/07/2014.	3		7,684,340		0.710
	TPG Partners VII, L.P	Fort Worth	TX	TPG GenPar VII, L.P	05/27/2015.	3		8,855,592		0.450
	Trident IV, LP	Greenwich	CT	Stone Point Capital LLC	05/21/2007.	3		177,550		1.590
	Trident V, LP	Greenwich	CT	Stone Point Capital LLC	12/20/2010.	3		604,792		0.420
	True North Fund V LLP, fka (IVF V)	Port Louis	MUS	True North	03/18/2015.	3		5,660,698		2.860
	VEPF V Co-Invest 1, L.P	Dover	DE	Vista Equity Partners, LLC	12/04/2014.	3		8,321		10.290
	VEPF V Co-Invest 2, L.P	Dover	DE	Vista Equity Partners, LLC	02/29/2016.	3		29,390		10.250
	Veritas Capital Partners VI, L.P	Wilmington	DE	Veritas Capital Partners VI, L.L.C	06/15/2017.	3	803,104			0.460
	Vista Equity Endeavor Fund I, L.P	Grand Cayman	CYM	Vista Equity Partners, LLC	06/01/2017.	3	2,757,743			2.000
	Vista Equity Partners Fund V, L.P	Dover	DE	Vista Equity Partners, LLC	07/11/2014.	3		621,146		0.390
	Vista Equity Partners Fund VI, L.P	Dover	DE	Vista Equity Partners, LLC	02/29/2016.	3		9,161,281		0.310
	Vista Foundation III, L.P	Dover	DE	Vista Equity Partners, LLC	05/12/2016.	3		3,084,462		0.660
	Yukon Capital Partners II, LP	Minneapolis	DE	Yukon Partners	11/05/2013.	2		2,458,663		7.380
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners	07/18/2017.	2	5,732,590			6.550
	Yukon Capital Partners, LP	Minneapolis	DE	Yukon Partners	06/15/2011.	2		218,641		16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							61,785,360	160,674,191	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Mutual Insurance Co	10/14/2004.	3		258,712		100.000
	Nationwide Ventures, LLC	Columbus	OH	Nationwide Mutual Insurance Co	06/30/2007.	1		10,109,989		100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							0	10,368,701	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	AEW Core Property Trust (U.S.), Inc	Baltimore	MD	AEW Core Property Trust	03/31/2015.			1,618,666		0.720
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL	Blue Vista Capital Management	08/01/2007.			25,843		10.340
	CIM Fund VIII, L.P	Los Angeles	CA	CIM Fund VIII, GP, LLC	12/31/2014.			93,750		1.030
	Crow Holdings Realty Partners V, L.P	Dallas	SD	Crow Holdings Capital Partners, LLC	01/14/2008.			122,414		4.640
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	05/01/2015.			75,000		1.330
	Crow Holdings Retail Fund, L.P	Dover	DE	Crow Holdings Capital Partners, LLC	04/01/2015.			1,856,707		5.080
	DivcoWest Fund V, L.P	Dover	DE	DivcoWest Fund V GP, L.P	06/23/2017.		5,505,031			1.140
	Exeter Industrial Value Fund III, L.P	Conshohocken	PA	Exeter Property Group III, L.P	03/27/2014.			1,399,636		2.400
	Exeter Industrial Value Fund IV, L.P	Dover	DE	Exeter Property Group IV, L.P	10/24/2016.		2,000,000			2.000
	FMC Pier 2 Sublessor LLC	San Francisco	CA	Fort Mason Center	08/15/2014.			3,586,081		99.000
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP	04/15/2016.			1,109,700		2.400
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC	12/29/2017.		1,150,341			
	Golden Belt	Durham	NC	Golden Belt	01/08/2008.			2,900		66.670

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	HSRE GP VI, LLC	08/09/2017.		2,336,007			0.840
	Helios Infraco LLC	DC	DC	Sol Systems LLC	12/22/2017.		25,650			30.000
	Laurel Hill Venture LLC	Madison	WI	Laurel Hill Managing Member LLC	12/15/2015.			4,014,004		0.350
	Metropolitan Real Estate Partners V, L.P.	New York	NY	Metropolitan Real Estate Management	04/16/2007.			94,652		9.190
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC	07/21/2016.			3,737,099		49.990
	Nationwide Sol 2 LLC	Washington	DC	Sol Systems LLC	07/19/2017.		6,681,990			32.030
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC	03/28/2017.		6,264,820			6.000
	PCCP Equity VII, LP	Dover	DE	PCCP, LP	05/10/2016.			3,814,455		3.000
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Residential Real Estate Fund II GP, LLC	09/01/2016.	3		10,872,399		2.330
	Prime Property Fund, LLC	New York	NY	Morgan Stanley Real Estate Advisor, Inc.	03/31/2015.			2,889,838		0.390
	Raintree 973 Market Master Tenant LLC	San Francisco	CA	Raintree-Evergreen	05/27/2014.			25,970		99.000
	River House Landlord LLC	Roanoke	VA	Edward B Walker	12/05/2012.			163		1.000
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners	10/23/2015.			(606,305)		4.440
	Stonehenge REV I LLC	Columbus	OH	Stonehenge Capital Company LLC	12/22/2015.			11,834,881		44.950
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC	04/26/2016.			9,911,748		49.950
	TCF GA LIHTC 2017 LLC	Atlanta	GA	SunAmerica Georgia SC-AHP, LP	12/29/2017.		579,724			
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC	12/02/2014.			7,785,796		10.250
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC	04/15/2016.			9,884,452		2.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC	06/02/2017.		390,308			1.330
	Woodward Landlord LLC	Mount Vernon	OH	Woodward Manager LLC	12/31/2015.			67		0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							24,933,871	74,149,916	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	02/08/2008.			22,397,088		100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	22,397,088	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Columbus Collaboratory, LLC	Columbus	OH	Columbus Collaboratory, LLC	03/20/2014.			1,000,000		14.290
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC	11/25/2014.	3		9,015,518		10.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	10,015,518	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington	DE	Rothschild Asset Management Inc.	10/01/2015.	13		610,839		100.000
	OYS Fund LLC	New York	NY	Aksia	04/01/2011.	13		30,400,000		58.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							0	31,010,839	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.			19,606,118		50.000
	Alliant Tax Credit Fund 84 Ltd.	Palm Beach	FL	Alliant GP 84 LLC	12/21/2015.			4,829,762		15.600
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Columbus	OH	The Great Laurels, Inc.	12/29/2006.			193,489		99.990
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	Columbus	OH	Apollo Housing Capital	03/14/2008.			10,000		5.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2014.			20,663,754		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC	11/24/2015.			5,821,251		49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC	02/12/2016.			1,810,450		50.000
	Nationwide Ohio ARRA Fund LLC	Columbus	OH	Ohio Equity Fund, Inc.	12/18/2009.			19,958,885		99.999
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC	04/06/2015.			2,485,295		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC	07/22/2016.			2,672,375		4.820

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Ohio Equity Fund for Housing LP XVIII	Columbus	OH	Ohio Equity Fund GP I, LLC	07/31/2008.			487,060		22.610
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc.	12/08/2014.			665,694		49.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC	05/15/2015.			7,836,490		49.990
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	02/14/2007.			6,200		5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	87,046,823	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011	Columbus	OH	Nationwide Mutual Insurance Co.	04/03/2012.			517,946		50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	517,946	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Patrick Henry Lofts (611 Jefferson SIF, LLC)	Roanoke	VA	611 Jefferson Manager LLC	06/10/2011.			600		99.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	600	0	XXX
4499999. Subtotal - Unaffiliated							239,356,566	435,639,137	0	XXX
4599999. Subtotal - Affiliated							0	64,294,574	0	XXX
4699999. Totals							239,356,566	499,933,711	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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	12/28/2017	913,019					0		913,019	913,019	-	-	0	
	Ashmore Emerging Markets Corporate High Yield Fund Ltd.	London	GBR	Dissolution	05/10/2011	10/31/2017	111,679,449	(11,166,076)	-	-	-	(11,166,076)	-	100,513,373	137,968,432	-	37,455,060	37,455,060	-
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	JEY	Distribution	11/13/2014	11/01/2017	7,117,367					0		7,117,367	7,117,367	-	-	0	
	GSO Capital Opportunities Fund II LP	New York	NY	Nationwide Mutual Fire Insurance Company	06/30/2011	03/29/2017	32,951,443	(780,736)	-	-	-	(780,736)	-	35,511,450	37,086,110	-	1,574,660	1,574,660	-
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	12/29/2017	924,334					0		924,334	924,334	-	-	0	
	GSO Capital Solutions Fund II LP	New York	NY	Distribution	06/06/2013	12/22/2017	1,967,148					0		1,967,148	1,967,148	-	-	0	
	GSO European Senior Debt Fund LP	Wilmington	DE	Distribution	11/25/2014	12/22/2017	9,292,741					0		9,292,741	9,292,741	-	-	0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	12/21/2017	14,974,878					0		14,974,878	14,974,878	-	-	0	
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE	Distribution	06/23/2014	11/24/2017	3,566,144					0		3,566,144	3,566,144	-	-	0	
	Newstone Capital Partners II, LP	Wilmington	CA	Distribution	12/29/2010	11/29/2017	7,770,178					0		7,770,178	7,770,178	-	-	0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	10/16/2017	66,157					0		66,157	66,157	-	-	0	
	Newstone Capital Partners, LP	Wilmington	CA	Distribution	05/31/2007	12/06/2017	1,129,235					0		1,129,235	1,129,235	-	-	0	
	NW Private Debt, LLC	Los Angeles	CA	Distribution	01/01/2016	12/19/2017	21,026,322					0		21,026,322	21,026,322	-	-	0	
	Oaktree Opportunities Fund X, L.P.	Grand Cayman	CYM	Distribution	05/12/2015	02/27/2017	1,500,000					0		1,500,000	1,500,000	-	-	0	
	TCW Direct Lending LLC	Dover	DE	Nationwide Mutual Fire Insurance Company	03/20/2015	03/01/2017	28,045,818	(614,736)	-	-	-	(614,736)	-	27,431,082	28,045,818	-	614,736	614,736	-
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	12/22/2017	10,161,569					0		10,161,569	10,161,569	-	-	0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	12/21/2017	4,755,843					0		4,755,843	4,755,843	-	-	0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							257,841,645	(12,561,548)	0	0	0	(12,561,548)	0	248,620,840	288,265,295	0	39,644,456	39,644,456	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Actis Global 4 LP	London	GBR	Distribution	12/15/2011	06/30/2017	1,348,363					0		1,348,363	1,348,363	-	-	0	
	Activa Capital II	Paris	FRA	Distribution	04/23/2007	07/26/2017	2,228,856					0		2,228,856	1,924,852	(304,004)	-	(304,004)	
	Advent Central & Eastern Europe IV, LP	Boston	MA	Distribution	02/19/2008	03/23/2017	350,554					0		350,554	322,620	(27,934)	-	(27,934)	
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Distribution	12/15/2006	07/17/2017	407,926					0		407,926	407,926	-	-	0	
	AIF Capital Asia III LP	Port-Louis	MUS	Distribution	12/15/2006	12/22/2017	302,066					0		302,066	302,066	-	-	0	
	AIF Capital Telecom Infrastructure Ltd	Port Louis	MUS	Distribution	03/25/2008	01/11/2017	-	-	-	-	-	0	-	-	-	-	-	0	4,006
	Ampersand Partners VIII	Wilmington	DE	Nationwide Mutual Fire Insurance Company	03/13/2015	03/29/2017	7,793,025	(516,609)	-	-	-	(516,609)	-	11,176,416	11,763,133	-	586,717	586,717	-
	Apax Europe VII	New York	NY	Distribution	03/10/2007	12/13/2017	3,755,100					0		3,755,100	3,340,782	(414,318)	-	(414,318)	
	ArcLight Energy Partners V, LP	Wilmington	DE	Distribution	09/30/2011	12/13/2017	1,180,346					0		1,180,346	1,180,346	-	-	0	
	ArcLight Energy Partners VI, LP	Wilmington	DE	Distribution	07/02/2015	09/28/2017	2,314,823					0		2,314,823	2,314,823	-	-	0	
	BCV Investments S.C.A.	Rome	ITA	Distribution	01/23/2007	04/10/2017	680,081	1,334,194	-	-	-	1,334,194	243,770	2,258,045	700,720	(241,489)	(1,315,835)	(1,557,324)	-
	Bridgepoint Europe III L.P.	Edinburgh	GBR	Distribution	04/27/2005	11/16/2017	1,984,741					0		1,984,741	1,661,641	(323,100)	-	(323,100)	
	Bridgepoint Europe IV LP	Frankfurt	DEU	Distribution	11/22/2007	05/11/2017	1,502,871					0		1,502,871	1,080,279	(422,592)	-	(422,592)	
	CA Hire Co-Investment, L.P.	George Town	CYM	Distribution	12/20/2007	12/12/2017	4,108,706					0		4,108,706	4,108,706	-	-	0	
	Carlyle Europe Partners II, L.P.	New York	NY	Distribution	12/13/2004	12/27/2017	1,391,551					0		1,391,551	960,602	(430,949)	-	(430,949)	
	Carlyle Europe Partners III, L.P.	New York	NY	Distribution	02/05/2007	10/12/2017	2,515,635					0		2,515,635	1,588,140	(927,495)	-	(927,495)	
	Catterton Partners VII, L.P.	Greenwich	CT	Distribution	09/03/2013	11/03/2017	514,317					0		514,317	514,317	-	-	0	
	CBPE Capital Fund VIII A LP	London	GBR	Distribution	03/03/2009	10/12/2017	1,497,842					0		1,497,842	1,453,095	(44,747)	-	(44,747)	
	CHAMP II Worldwide, L.P.	New York	NY	Distribution	06/24/2005	12/28/2017	542,085	(368,518)	-	-	-	(368,518)	(123,644)	49,923	659,899	180,730	429,246	609,976	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
	ChrysCapital V, LLC	Port Louis	MUS	Distribution	07/20/2007.	08/07/2017.	1,013,232					0		1,013,232	1,013,232	-	-	0	
	Comvest Investment Partners IV, LP	West Palm Beach	FL...	Nationwide Mutual Fire Insurance Company	07/29/2011.	03/29/2017.	13,521,850	-	-	-	-	0	-	13,521,850	13,957,573	-	435,723	435,723	-
	CVC European Equity Partners IV L.P.	London	GBR	Distribution	07/29/2005.	10/24/2017.	970,686					0		970,686	970,686	-	-	0	
	CVC IV Tandem Fund	London	GBR	Distribution	01/02/2007.	12/26/2017.	902,235					0		902,235	727,276	(174,959)	-	(174,959)	
	Cyprium Investors IV	Cleveland	OH.	Nationwide Mutual Fire Insurance Company	07/18/2012.	03/29/2017.	22,271,009	(249,207)	-	-	-	(249,207)	-	22,069,389	22,554,009	-	484,620	484,620	-
	Doughty Hanson & Co V LP No.2	London	GBR	Distribution	03/02/2007.	08/04/2017.	939,886					0		939,886	586,854	(353,032)	-	(353,032)	
	Dyal Capital Partners III	New York	NY..	Distribution	09/30/2016.	12/28/2017.	429,661					0		429,661	429,661	-	-	0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY..	Distribution	07/25/2017.	11/27/2017.	22,921					0		22,921	22,921	-	-	0	
	EnCap Energy Capital Fund IX LP	Dallas	TX..	Nationwide Mutual Fire Insurance Company	12/07/2012.	03/29/2017.	15,195,604	-	-	-	-	0	-	15,802,565	19,521,031	-	3,718,466	3,718,466	-
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX..	Distribution	09/28/2007.	06/29/2017.	451,549					0		451,549	451,549	-	-	0	
	EnCap Energy Capital Fund VIII LP	Houston	TX..	Distribution	12/15/2010.	10/12/2017.	813,462					0		813,462	813,462	-	-	0	
	EnCap Energy Capital Fund X, L.P.	Houston	TX..	Distribution	03/31/2015.	08/23/2017.	853,830					0		853,830	853,830	-	-	0	
	Energy Spectrum VI, L.P.	Dallas	TX..	Distribution	02/28/2011.	02/17/2017.	8,837,810					0		8,837,810	8,837,810	-	-	0	
	Energy Trust Partners Fund IV, L.P.	Dallas	TX..	Distribution	08/30/2013.	12/21/2017.	108,888					0		108,888	108,888	-	-	0	
	Fourth Cinven	London	GBR	Distribution	02/24/2006.	11/15/2017.	6,296,058					0		6,296,058	4,130,917	(2,165,141)	-	(2,165,141)	
	Fundamental Partners III, L.P.	Grand Cayman	CYM	Distribution	05/18/2017.	12/27/2017.	621,852					0		621,852	621,852	-	-	0	
	Global Infrastructure Partners	New York	NY..	Distribution	12/14/2007.	11/10/2017.	93,192					0		93,192	93,192	-	-	0	
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY..	Distribution	12/31/2000.	11/17/2017.	39,487					0		39,487	39,487	-	-	0	
	HarborVest Partners VI - Partnership Fund, LP	New York	NY..	Distribution	12/31/2000.	11/17/2017.	95,861					0		95,861	95,861	-	-	0	
	Highland Capital Partners VII, LP	Lexington	MA.	Distribution	10/28/2005.	12/28/2017.	45,346					0		45,346	45,346	-	-	0	
	ICG Europe VI	St Helier	JEY	Distribution	06/26/2015.	12/28/2017.	1,588,672					0		1,588,672	1,674,172	85,500	-	85,500	
	Ironbridge Fund II, LP	Sidney	AUS	Distribution	09/01/2006.	10/26/2017.	828,907					0		828,907	958,146	129,239	-	129,239	
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA..	Distribution	08/31/2010.	12/27/2017.	3,496,028					0		3,496,028	3,496,028	-	-	0	
	Lovell Minnick Equity Partners III LP	El Segundo	CA..	Nationwide Mutual Fire Insurance Company	09/26/2008.	03/29/2017.	19,925,495	(4,935,239)	-	-	-	(4,935,239)	-	15,385,462	21,641,286	-	6,255,824	6,255,824	-
	Macquarie Infrastructure Partners A/B, LP	New York	NY..	Nationwide Mutual Fire Insurance Company	02/08/2007.	03/29/2017.	31,454,521	(2,541,918)	-	-	-	(2,541,918)	-	28,912,603	32,695,249	-	3,782,646	3,782,646	-
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	Nationwide Mutual Fire Insurance Company	05/17/2013.	03/29/2017.	23,331,256	(2,274,059)	-	-	-	(2,274,059)	-	24,285,412	26,559,471	-	2,274,059	2,274,059	-
	MCP Private Capital Fund II	Luxembourg City	LUX	Distribution	05/07/2014.	12/04/2017.	1,076,099					0		1,076,099	1,073,251	(2,848)	-	(2,848)	
	Mercato Partners Growth III, L.P.	Salt Lake City	UT..	Distribution	03/12/2015.	03/23/2017.	25,207					0		25,207	25,207	-	-	0	
	Navis Asia Fund V, L.P.	Kuala Lumpur	MYS	Distribution	02/01/2007.	08/17/2017.	1,658,242					0		1,658,242	1,658,242	-	-	0	
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Distribution	01/29/2014.	12/18/2017.	453,534					0		453,534	453,534	-	-	0	
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY..	Distribution	10/31/2007.	12/21/2017.	617,872					0		617,872	617,872	-	-	0	
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN.	Distribution	02/12/2008.	05/03/2017.	721,802					0		721,802	721,802	-	-	0	
	One Rock Capital Partners, L.P.	New York	NY..	Distribution	01/30/2014.	09/28/2017.	3,477,284					0		3,477,284	3,477,284	-	-	0	
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA..	Distribution	08/15/2006.	12/13/2017.	1,455,793					0		1,455,793	1,455,793	-	-	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
	Peppertree Capital Fund IV, LP	Chagrin Falls	OH.	Distribution	09/30/2013.	10/05/2017.	2,986,034					0		2,986,034	2,986,034	-	-	0	
	Peppertree Capital Fund VI, LP	Wilmington	DE.	Distribution	05/05/2016.	10/05/2017.	270,719					0		270,719	270,719	-	-	0	
	Permira IV	New York	NY.	Distribution	07/18/2006.	11/29/2017.	503,081					0		503,081	294,385	(208,696)	-	(208,696)	
	Prudential Capital Partners II, LP	Chicago	IL.	Distribution	04/28/2005.	01/24/2017.	23,016					0		23,016	23,016	-	-	0	
	Prudential Capital Partners III, LP	Chicago	IL.	Distribution	10/15/2008.	12/27/2017.	2,399,886					0		2,399,886	2,399,886	-	-	0	
	Riverside Strategic Capital Fund I, L.P.	New York	NY.	Distribution	05/23/2017.	12/28/2017.	168,285					0		168,285	168,285	-	-	0	
	Silver Lake Partners II, LP	Menlo Park	CA.	Distribution	07/28/2004.	12/15/2017.	296,681					0		296,681	296,681	-	-	0	
	Silver Lake Partners III, LP	Menlo Park	CA.	Nationwide Mutual Fire Insurance Company	12/19/2006.	03/29/2017.	24,881,808	(2,994,308)	-	-	-	(2,994,308)	-	22,059,707	25,961,806	-	3,902,099	3,902,099	-
	Silver Lake Partners IV , L.P.	Menlo Park	CA.	Distribution	04/02/2013.	07/27/2017.	425,180					0		425,180	425,180	-	-	0	
	Siris Partners III, L.P.	Wilmington	DE.	Distribution	12/02/2014.	12/22/2017.	1,213,460					0		1,213,460	1,213,460	-	-	0	
	SPE I Partners LP	Greenwich	CT.	Distribution	07/26/2007.	09/29/2017.	277,206	1,422,388	-	-	-	1,422,388	-	1,699,594	83,608	-	(1,615,987)	(1,615,987)	-
	Sprint Co-Invest, L.P.	Grand Cayman	CYM	Dissolution	08/03/2007.	10/17/2017.	1,509,318	(109,594)	-	-	-	(109,594)	2,154,498	3,558,338	1,260,681	(2,134,556)	(163,102)	(2,297,658)	348,896
	Stonehenge Opportunity Fund II, LP	Columbus	OH.	Distribution	10/28/2004.	12/26/2017.	84,816	(91,316)	-	-	-	(91,316)	-	(6,500)	28,400	-	34,900	34,900	82,100
	Stonehenge Opportunity Fund III, LP	Columbus	OH.	Distribution	11/30/2010.	07/28/2017.	98,400					0		98,400	98,400	-	-	0	
	Stonehenge Opportunity Fund, LLC	Columbus	OH.	Distribution	12/31/2000.	01/20/2017.	-	-	-	-	-	0	-	-	-	-	-	0	386,500
	TA X, LP	Boston	MA.	Distribution	05/27/2004.	11/08/2017.	430,015					0		430,015	430,015	-	-	0	
	TDR Capital II 'C' L.P.	London	GBR	Distribution	06/26/2006.	07/28/2017.	1,564,069					0		1,564,069	1,480,071	(83,998)	-	(83,998)	
	TPG Asia VI, L.P.	Grand Cayman	CYM	Distribution	04/07/2014.	10/30/2017.	818,843					0		818,843	818,843	-	-	0	
	TPG Partners VII, L.P.	Fort Worth	TX.	Distribution	05/27/2015.	12/28/2017.	1,909,456					0		1,909,456	1,909,456	-	-	0	
	Trident IV, LP	Greenwich	CT.	Distribution	05/21/2007.	12/28/2017.	5,983,966					0		5,983,966	5,983,966	-	-	0	
	Trident V, LP	Greenwich	CT.	Distribution	12/20/2010.	10/19/2017.	1,873,364					0		1,873,364	1,873,364	-	-	0	
	Unison Capital Partners II (F), L.P.	Tokyo	JPN	Distribution	11/01/2004.	08/04/2017.	68,888	(3,468,858)	-	-	-	(3,468,858)	(21,621)	(3,421,591)	53,120	26,415	3,448,295	3,474,710	-
	Vista Equity Partners Fund V, L.P.	Dover	DE.	Nationwide Mutual Fire Insurance Company	07/11/2014.	03/29/2017.	20,171,579	(348,461)	-	-	-	(348,461)	-	20,444,264	21,277,299	-	833,035	833,035	-
	Yukon Capital Partners II, LP	Minneapolis	DE.	Distribution	11/05/2013.	12/14/2017.	3,044,940					0		3,044,940	3,044,940	-	-	0	
	Yukon Capital Partners III, LP	Minneapolis	MN.	Distribution	07/18/2017.	12/06/2017.	6,341					0		6,341	6,341	-	-	0	
	Yukon Capital Partners, LP	Minneapolis	DE.	Distribution	06/15/2011.	10/18/2017.	7,403,368					0		7,403,368	7,403,368	-	-	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							276,466,738	(15,141,505)	0	0	0	(15,141,505)	2,253,003	272,553,674	287,806,408	(7,837,974)	23,090,706	15,252,732	821,502
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC	Columbus	OH.	Distribution	07/31/2002.	12/31/2017.	4,943,940					0		4,943,940	4,943,940	-	-	0	
	Nationwide Private Equity Fund, LLC	Columbus	OH.	Distribution	10/14/2004.	12/29/2017.	22,517,862					0		22,517,862	22,517,862	-	-	0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							27,461,802	0	0	0	0	0	0	27,461,802	27,461,802	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD.	Nationwide Mutual Fire Insurance Company	03/31/2015.	12/31/2017.	74,448,877	(6,822,466)	-	-	-	(6,822,466)	-	69,245,077	77,384,567	-	8,139,490	8,139,490	-
	Bay Area Historic 2011 Fund LLC	San Francisco	CA.	Dissolution	06/03/2011.	01/30/2017.	-	-	-	-	-	0	-	-	-	-	-	0	118,158
	Bridgepoint Hospitality Holdings LLC	Columbus	OH.	Dissolution	12/09/2005.	12/19/2017.	299,300	(1,004,331)	-	-	-	(1,004,331)	-	(705,031)	-	-	705,031	705,031	281,079
	CCP NI Master Tenant 2 LLC	Santa Monica	CA.	Distribution	12/10/2015.	11/16/2017.	170,388					0		170,388	170,388	-	-	0	
	CCP NI Master Tenant LLC	Santa Monica	CA.	Distribution	07/31/2015.	11/16/2017.	119,767					0		119,767	119,767	-	-	0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX.	Distribution	06/28/2004.	06/30/2017.	-	18,446	-	-	-	18,446	-	18,446	18,446	-	-	0	-
	CIM Fund VIII, L.P.	Los Angeles	CA.	Nationwide Mutual Fire Insurance Company	12/31/2014.	03/29/2017.	17,965,204	(618,308)	-	-	-	(618,308)	-	17,440,646	18,019,859	-	579,214	579,214	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
	CR Tenant LLC	Columbus	OH.	Distribution	05/23/2014.	05/08/2017.	96,903					0		96,903	96,903	-	-	0	
	Crow Holdings Realty Partners V, L.P.	Dallas	SD.	Distribution	01/14/2008.	12/21/2017.	1,543,248					0		1,543,248	1,543,248	-	-	0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE.	Nationwide Mutual Fire Insurance Company	05/01/2015.	02/24/2017.	12,117,052	23,112	-	-	-	23,112	-	12,215,164	12,569,685	-	354,521	354,521	-
	Crow Holdings Retail Fund, L.P.	Dover	DE.	Distribution	04/01/2015.	12/21/2017.	361,334					0		361,334	361,334	-	-	0	
	Exeter Industrial Value Fund III, L.P.	Conshohocken	PA.	Distribution	03/27/2014.	11/17/2017.	1,122,680					0		1,122,680	1,122,680	-	-	0	
	FMC Pier 2 Sublessor LLC	San Francisco	CA.	Distribution	08/15/2014.	12/18/2017.	46,030					0		46,030	46,030	-	-	0	
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA.	Fully Amortized	12/29/2017.	12/31/2017.	-	-	(1,150,341)	-	-	(1,150,341)	-	-	-	-	-	0	-
	Golden Belt	Durham	NC.	Fully Amortized	01/08/2008.	12/31/2017.	-	-	(2,900)	-	-	(2,900)	-	-	-	-	-	0	667
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL.	Nationwide Mutual Fire Insurance Company	11/26/2013.	02/09/2017.	16,311,410	(1,345,031)	-	-	-	(1,345,031)	-	14,966,379	16,603,909	-	1,637,530	1,637,530	-
	Hunt Commercial Realty Partners III LP (fka Capmark III)	Horsham	PA.	Distribution	07/23/2007.	12/27/2017.	138,766					0		138,766	138,766	-	-	0	
	Impact Childcare LLC	San Francisco	CA.	Dissolution	01/03/2006.	07/25/2017.	-	-	-	-	-	0	-	-	-	-	-	0	185,868
	Laurel Hill Venture LLC	Madison	WI.	Fully Amortized	12/15/2015.	12/31/2017.	215,293	-	(4,229,297)	-	-	(4,229,297)	-	-	-	-	-	0	-
	Legg Mason Real Estate Fund II	Los Angeles	CA.	Distribution	07/12/2005.	12/19/2017.	5,500,000					0		5,500,000	5,500,000	-	-	0	
	Metropolitan Real Estate Partners V, L.P.	New York	NY.	Distribution	04/16/2007.	12/21/2017.	1,815,810					0		1,815,810	1,815,810	-	-	0	
	Nationwide Sol 1 LLC	Washington	DC.	Distribution	07/21/2016.	10/30/2017.	190,085					0		190,085	190,085	-	-	0	
	PCCP Credit IX, LP	Dover	DE.	Distribution	03/28/2017.	12/21/2017.	68,628					0		68,628	68,628	-	-	0	
	PCCP Equity VII, LP	Dover	DE.	Distribution	05/10/2016.	11/28/2017.	1,125,653					0		1,125,653	1,125,653	-	-	0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY.	Distribution	09/01/2016.	07/17/2017.	35,637					0		35,637	35,637	-	-	0	
	Raintree 973 Market Master Tenant LLC	San Francisco	CA.	Distribution	05/27/2014.	09/28/2017.	57,420					0		57,420	57,420	-	-	0	
	Ram Realty Partners II, LP	Palm Beach Gardens	FL.	Distribution	06/22/2007.	12/14/2017.	1,326,294					0		1,326,294	1,326,294	-	-	0	
	River House Landlord LLC	Roanoke	VA.	Fully Amortized	12/05/2012.	12/31/2017.	-	-	(163)	-	-	(163)	-	-	-	-	-	0	-
	Rockbridge Hospitality Fund IV, L.P.	Columbus	OH.	Distribution	11/09/2007.	12/21/2017.	1,110,758					0		1,110,758	1,110,758	-	-	0	
	Rockbridge Real Estate Fund I, LLC	Columbus	OH.	Distribution	03/30/2000.	12/19/2017.	-	-	-	-	-	0	-	-	-	-	-	0	314,205
	Rockbridge Real Estate Fund II	Columbus	OH.	Distribution	07/07/2003.	12/19/2017.	-	-	-	-	-	0	-	-	-	-	-	0	111,700
	Rockbridge Real Estate Fund III LLC	Columbus	OH.	Distribution	06/12/2006.	04/21/2017.	-	61,804	-	-	-	61,804	-	61,804	61,805	-	-	0	70,903
	Rubenstein Properties Fund III, L.P.	Wilmington	DE.	Nationwide Mutual Fire Insurance Company	10/23/2015.	01/20/2017.	5,874,106	425,894	-	-	-	425,894	-	5,693,695	5,084,828	-	(608,867)	(608,867)	-
	Stonehenge REV I LLC	Columbus	OH.	Distribution	12/22/2015.	02/27/2017.	40,617					0		40,617	40,617	-	-	0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC.	Distribution	06/30/2015.	12/31/2017.	297,246					0		297,246	297,246	-	-	0	
	Stuyvestant Hall Master Tenant LLC	Delaware	OH.	Dissolution	04/03/2012.	12/14/2017.	-	-	-	-	-	0	-	-	-	-	-	0	1,755
	TCF GA LIHTC 2017 LLC	Atlanta	GA.	Fully Amortized	12/29/2017.	12/31/2017.	-	-	(579,724)	-	-	(579,724)	-	-	-	-	-	0	-
	Urban America LP II	New York	NY.	Distribution	01/23/2007.	01/30/2017.	10,104	7,327,658	-	-	-	7,327,658	-	7,337,762	20,014	-	(7,317,748)	(7,317,748)	-
	US Regional Logistics Program, L.P.	Dover	DE.	Nationwide Mutual Fire Insurance Company	10/18/2016.	02/22/2017.	30,920,370	-	-	-	-	0	-	30,920,370	31,675,462	-	755,092	755,092	-
	Waterton Residential Property Venture XIII, L.P.	Dover	DE.	Distribution	06/02/2017.	12/28/2017.	285					0		285	285	-	-	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							173,329,265	(1,933,222)	(5,962,425)	0	0	(7,895,647)	0	172,361,861	176,606,124	0	4,244,263	4,244,263	1,084,335
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC	Columbus	OH.	Distribution	02/08/2008.	12/29/2017.	47,216,745					0		47,216,745	47,216,745	-	-	0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							47,216,745	0	0	0	0	0	0	47,216,745	47,216,745	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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 Other - Unaffiliated																			
	400 Capital Credit Opportunities Fund LP	Windsor	CT	Distribution	04/01/2014.	07/01/2017.	16,136,183	(1,387,096)	-	-	-	(1,387,096)	-	14,749,087	16,836,179	-	2,087,093	2,087,093	-
	MA P&C Ins. Co. Community & Economic Development Intiative LLC	Boston	MA.	Distribution	08/08/2013.	06/23/2017.	1,389					0		1,389	1,389	-	-	0	
	Pretium Mortgage Credit Partners I, L.P	Wilmington	DE	Distribution	11/25/2014.	12/22/2017.	1,294,663					0		1,294,663	1,294,663	-	-	0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							17,432,235	(1,387,096)	0	0	0	(1,387,096)	0	16,045,139	18,132,231	0	2,087,093	2,087,093	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Arden Strategic Investment Fund	Wilmington	DE	Distribution	12/28/2012.	07/28/2017.	13,900,000					0		13,900,000	13,900,000	-	-	0	
	OYS Fund LLC	New York	NY	Nationwide Mutual Fire Insurance Company	04/01/2011.	11/30/2017.	187,981,865					0		187,981,865	212,040,000	-	24,058,135	24,058,135	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							201,881,865	0	0	0	0	0	0	201,881,865	225,940,000	0	24,058,135	24,058,135	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan	Dayton	OH.	Distribution	02/04/2002.	10/06/2017.	17,033					0		17,033	17,033	-	-	0	
2799999. Total - Non-Collateral Loans - Unaffiliated							17,033	0	0	0	0	0	0	17,033	17,033	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Columbus	OH.	Fully Amortized	12/29/2006.	12/31/2017.	-	-	(193,489)	-	-	(193,489)	-	-	-	-	-	0	-
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	(193,489)	0	0	(193,489)	0	0	0	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011	Columbus	OH.	American Tax Credit Fund 2017-A, LLC	04/03/2012.	02/14/2017.	9,830,518	-	-	-	-	0	-	9,830,518	11,389,279	-	1,558,761	1,558,761	-
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							9,830,518	0	0	0	0	0	0	9,830,518	11,389,279	0	1,558,761	1,558,761	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Patrick Henry Lofts (611 Jefferson SIF, LLC)	Roanoke	VA	Fully Amortized	06/10/2011.	12/31/2017.	-	-	(600)	-	-	(600)	-	-	-	-	-	0	-
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(600)	0	0	(600)	0	0	0	0	0	0	0
Any Other Class of Assets - Unaffiliated																			
	GiveForward, Inc	Wilmington	DE	Dissolution	04/06/2015.	03/31/2017.	500,003	-	-	-	-	0	-	500,003	-	-	(500,003)	(500,003)	-
4299999. Total - Any Other Class of Assets - Unaffiliated							500,003	0	0	0	0	0	0	500,003	0	0	(500,003)	(500,003)	0
4499999. Subtotal - Unaffiliated							725,586,919	(31,023,371)	(6,156,514)	0	0	(37,179,885)	2,253,003	710,098,550	770,827,091	(7,837,974)	68,566,515	60,728,541	1,905,837
4599999. Subtotal - Affiliated							286,390,930	0	0	0	0	0	0	286,390,930	312,007,826	0	25,616,896	25,616,896	0
4699999. Totals							1,011,977,849	(31,023,371)	(6,156,514)	0	0	(37,179,885)	2,253,003	996,489,480	1,082,834,917	(7,837,974)	94,183,411	86,345,437	1,905,837

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
36179S T7 2	GNMA Pool MA4174			4	1	41,719	104.494	42,119	40,308	41,550		(168)			5.000	4.034	MON	168	1,679	01/31/2017.	11/20/2024.
455780 AG 1	Indonesia (Republic of) AID Sr Nt			4	1	381,500	109.834	384,419	350,000	358,606		(2,005)			8.900	7.467	JD	2,596	31,150	10/18/2001.	06/01/2021.
491798 AA 2	Kenya (Republic of) AID Sr Nt			4	1	128,529	104.148	122,528	117,647	118,612		(871)			10.000	8.355	AO	2,484	11,765	10/18/2001.	10/15/2018.
742651 DJ 8	Private Export Funding Corp Nt				1FE	6,455,735	107.659	6,997,855	6,500,000	6,482,957		3,869			4.300	4.373	JD	12,422	279,500	11/17/2009.	12/15/2021.
742651 DU 3	Private Export Funding Corp Nt				1FE	5,036,865	100.200	5,009,990	5,000,000	5,019,728		(8,673)			2.250	2.066	MS	33,125	112,500	01/01/2016.	03/15/2020.
912810 PS 1	U S Treasury 01/15/2027 TIPS	SD			1	27,591,417	143.104	36,498,633	25,505,000	31,757,996	628,475	(47,750)			2.375	2.155	JJ	342,268	730,173	04/02/2009.	01/15/2027.
912810 RL 4	U S Treasury 02/15/2045 TIPS				1	43,908,150	105.530	45,589,172	43,200,000	43,995,984	84,538	3,296			0.750	0.875	FA	128,504		12/12/2017.	02/15/2045.
912828 2J 8	U S Treasury Nt				1	989,805	98.930	989,297	1,000,000	989,954		149			1.500	1.907	JJ	6,929		12/18/2017.	07/15/2020.
912828 2L 3	U S Treasury 07/15/2027 TIPS				1	226,998,285	100.299	228,431,312	227,750,000	226,945,461	(77,310)	24,486			0.375	0.502	JJ	397,838		11/30/2017.	07/15/2027.
912828 H4 5	U S Treasury 01/15/2025 TIPS	M			1	126,891,402	103.219	127,475,643	123,500,000	129,764,369	2,594,895	(158,772)			0.250	0.122	JJ	148,535	316,878	08/22/2016.	01/15/2025.
912828 KD 1	U S Treasury Nt	SD			1	3,967,500	100.996	4,039,844	4,000,000	3,995,827		3,610			2.750	2.845	FA	41,549	110,000	04/20/2009.	02/15/2019.
912828 LA 6	U S Treasury 07/15/2019 TIPS				1	35,787,848	119.110	41,688,334	35,000,000	40,601,303	800,820	(93,672)			1.875	1.600	JJ	350,218	747,137	07/30/2014.	07/15/2019.
912828 MF 4	U S Treasury 01/15/2020 TIPS				1	15,029,264	117.052	17,557,871	15,000,000	15,993,606	321,859	497,904			1.375	4.773	JJ	108,680	231,852	10/27/2016.	01/15/2020.
912828 N7 1	U S Treasury 01/15/2026 TIPS	LS			1	11,654,327	105.572	11,612,938	11,000,000	11,874,753	237,332	(53,631)			0.625	0.138	JJ	33,001	70,335	08/22/2016.	01/15/2026.
912828 S7 6	U S Treasury Nt	LS			1	9,739,877	96.703	9,670,310	10,000,000	9,769,190		29,313			1.125	1.793	JJ	47,079	56,250	07/11/2017.	07/31/2021.
912828 TE 0	U S Treasury 07/15/2022 TIPS	M			1	27,404,293	107.118	26,779,514	25,000,000	27,970,455	547,671	(243,092)			0.125	(0.805)	JJ	15,484	33,034	11/01/2012.	07/15/2022.
912828 U6 5	U S Treasury Nt				1	19,969,598	98.606	19,721,100	20,000,000	19,971,709		2,111			1.750	1.788	MN	30,769	175,000	09/21/2017.	11/30/2021.
912828 UH 1	U S Treasury 01/15/2023 TIPS				1	36,612,938	106.033	40,292,579	38,000,000	39,658,365	800,314	174,540			0.125	0.597	JJ	23,449	50,024	06/25/2013.	01/15/2023.
912828 UX 6	U S Treasury 04/15/2018 TIPS				1	35,678,345	106.581	36,237,388	34,000,000	36,326,742	726,212	(158,679)			0.125	(0.322)	AO	9,718	44,890	08/22/2016.	04/15/2018.
912828 X7 0	U S Treasury Nt				1	1,969,140	98.195	1,963,906	2,000,000	1,969,317		177			2.000	2.261	AO	6,851		12/18/2017.	04/30/2024.
912828 XU 9	U S Treasury Nt	LS			1	2,971,407	98.992	2,969,766	3,000,000	2,971,840		433			1.500	1.893	JD	2,102		12/18/2017.	06/15/2020.
0199999. U.S. Government - Issuer Obligations						639,207,944	XXX	664,074,518	629,962,955	656,578,324	6,664,806	(27,425)	0	0	XXX	XXX	XXX	1,743,769	3,002,167	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202C 4P 5	GNMA Pool #2630			4	1	8,225	113.730	8,904	7,829	8,136		(14)			6.500	4.907	MON	42	509	01/01/2003.	08/20/2028.
38377N N7 5	GNMA REMIC Ser 2010-164 Cl BD			4	1	8,629,686	100.912	8,821,059	8,741,303	8,708,130		7,737			3.500	3.710	MON	25,495	305,946	02/18/2013.	09/20/2037.
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD			4	1	9,622,266	103.951	10,395,070	10,000,000	9,860,594		28,121			4.000	4.509	MON	33,333	400,000	04/14/2011.	06/16/2039.
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB			4	1	4,952,461	101.925	5,226,534	5,127,838	5,086,225		14,756			4.000	4.554	MON	17,093	205,114	02/18/2013.	08/20/2039.
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB			4	1	1,767,920	107.187	1,937,492	1,807,586	1,789,710		1,398			6.500	6.913	MON	9,791	117,493	12/12/2001.	06/15/2024.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1	1,949,846	111.716	2,119,298	1,897,034	1,916,815		(1,900)			7.250	6.826	MON	11,461	137,535	01/30/2002.	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1	2,042,417	110.059	2,259,100	2,052,622	2,044,536		185			6.750	6.895	MON	11,546	138,552	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	1,532,914	112.444	1,641,595	1,459,918	1,493,849		(1,845)			6.750	5.977	MON	8,212	98,544	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						30,505,735	XXX	32,409,052	31,094,130	30,907,995	0	48,438	0	0	XXX	XXX	XXX	116,973	1,403,693	XXX	XXX
0599999. Total - U.S. Government						669,713,679	XXX	696,483,570	661,057,085	687,486,319	6,664,806	21,013	0	0	XXX	XXX	XXX	1,860,742	4,405,860	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 E6 7	Canada /Govt/ Bd CDN$	SD			1FE	3,213,429	95.932	3,052,486	3,181,927	3,288,211		(11,695)		213,284	1.500	1.083	JD	4,054	45,841	08/19/2016.	06/01/2026.
135087 YZ 1	Canada /Govt/ Bd CDN$	SD			1FE	2,037,996	104.168	1,657,275	1,590,963	1,592,359		(760)		103,273	3.500	3.458	JD	4,729	53,481	02/18/2011.	06/01/2020.
000000 00 0	Argentina (Republic of) Sr Nt		D		4FE	107,375	116.500	107,803	92,535	107,348		(27)			8.280	6.640	JD	5	18,052	12/05/2017.	12/31/2033.
040114 GW 4	Argentina (Republic of) Sr Nt		D		4FE	562,581	108.900	571,725	525,000	556,472		(6,108)			6.875	4.888	AO	6,918	36,094	04/18/2017.	04/22/2021.
040114 HK 9	Argentina (Republic of) Sr Nt		D		4FE	1,824,237	105.500	1,850,470	1,754,000	1,821,183	(766)	(2,289)			5.625	4.568	JJ	42,480		12/27/2017.	01/26/2022.
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt		D	1	1	1,720,538	102.492	1,763,406	1,720,538	1,720,538					4.850	4.880	MJSD	6,954	83,446	03/12/2004.	03/01/2019.
X74359 AE 4	Russian Federation Sr Nt		D		3FE	2,205,000	108.237	2,164,740	2,000,000	2,164,740	84,872	(26,972)			4.875	3.217	MS	28,438	97,500	09/30/2016.	09/16/2023.
0699999. All Other Governments - Issuer Obligations						11,671,156	XXX	11,167,905	10,864,963	11,250,851	84,106	(47,851)	0	316,557	XXX	XXX	XXX	93,578	334,414	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1099999. Total - All Other Governments						11,671,156	XXX	11,167,905	10,864,963	11,250,851	84,106	(47,851)	0	316,557	XXX	XXX	XXX	93,578	334,414	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
34153P JB 5	Florida St Bd Ed GO Pub Cap Outlay Ser B			2	1FE	1,471,088	102.346	1,453,313	1,420,000	1,436,032		(10,786)			5.000	4.170	JD	5,917	71,000	07/30/2014.	06/01/2023.
34153P MF 2	Florida St Bd Ed GO Pub Ref Cap Outlay S			2	1FE	10,459,258	105.514	10,435,335	9,890,000	10,115,419		(87,243)			5.000	4.000	JD	41,208	494,500	07/30/2014.	06/01/2024.
373384 GV 2	Georgia St GO Ser B			2	1FE	5,346,606	101.748	5,087,400	5,000,000	5,023,530		(45,671)			5.000	4.040	JJ	125,000	250,000	07/30/2014.	07/01/2019.
373384 JQ 0	Georgia St GO Ser B			2	1FE	256,765	103.523	258,808	250,000	251,647		(1,578)			5.000	4.320	JJ	6,250	12,500	07/30/2014.	01/01/2026.
373384 PJ 9	Georgia St GO Ref Ser I				1FE	16,810,522	101.783	15,267,450	15,000,000	15,158,963		(311,257)			5.000	2.850	JJ	375,000	750,000	02/18/2013.	07/01/2018.
419792 FE 1	Hawaii St GO Preref Ser DQ			2	1	3,725,387	104.552	3,758,644	3,595,000	3,650,899		(37,743)			5.000	3.860	JD	14,979	179,750	04/29/2016.	06/01/2020.
419792 FS 0	Hawaii St GO Unref Ser DQ			2	1FE	1,051,769	104.839	1,064,116	1,015,000	1,030,252		(10,294)			5.000	3.898	JD	4,229	50,750	11/12/2015.	06/01/2020.
574192 4W 7	Maryland St GO Ref St & Loc Facs Ln Ser				1FE	10,430,304	102.967	9,267,030	9,000,000	9,174,062		(204,569)			5.000	2.631	MN	75,000	450,000	02/18/2013.	11/01/2018.
574192 4X 5	Maryland St GO Ref St & Loc Facs Ln Ser				1FE	11,210,895	106.117	10,611,700	10,000,000	10,351,772		(184,183)			5.000	3.011	MN	83,333	500,000	07/30/2014.	11/01/2019.
57582N 3D 5	Massachusetts St GO Ref Ser A	SD			1FE	12,142,980	108.994	11,771,352	10,800,000	11,096,193		(106,526)			5.250	4.120	FA	236,250	567,000	09/30/2005.	08/01/2020.
57582N H8 1	Massachusetts St GO Ref Ser C	SD			1FE	12,469,780	117.521	12,756,905	10,855,000	11,465,171		(109,564)			5.500	4.221	JD	49,752	597,025	01/24/2007.	12/01/2022.
57582N SM 8	Massachusetts St GO Ref Ser D				1FE	8,555,400	110.229	8,267,175	7,500,000	7,756,289		(86,350)			5.500	4.170	AO	103,125	412,500	08/17/2006.	10/01/2020.
57582N XM 2	Massachusetts St GO Ref Ser B	SD			1FE	6,557,280	127.299	7,637,940	6,000,000	6,328,054		(26,788)			5.250	4.540	FA	131,250	315,000	06/15/2007.	08/01/2027.
57582P AB 6	Massachusetts St GO Ref Ser B	SD			1FE	5,485,100	112.509	5,625,450	5,000,000	5,161,057		(39,802)			5.250	4.290	MS	87,500	262,500	03/28/2008.	09/01/2021.
57582P QQ 6	Massachusetts St GO Cons Ln Ser A			2	1FE	10,387,764	104.000	10,400,000	10,000,000	10,068,343		(56,126)			5.000	4.390	MS	166,667	500,000	02/18/2013.	03/01/2025.
594610 3J 4	Michigan St Enviro Protn GO Ref Environm			2	1FE	1,035,015	105.823	1,058,230	1,000,000	1,010,696		(7,578)			6.000	5.158	MN	10,000	60,000	07/30/2014.	11/01/2022.
594610 3R 6	Michigan St Enviro Protn GO Taxable Ref			4	1FE	3,487,634	106.304	3,720,640	3,500,000	3,497,069		1,455			6.850	6.900	MN	39,958	239,750	07/30/2014.	11/01/2019.
604129 HK 5	Minnesota St GO Pub & Recr Fac Imp Ser A			2	1FE	9,397,714	101.456	9,131,040	9,000,000	9,032,177		(75,496)			5.000	4.120	JD	37,500	450,000	07/30/2014.	06/01/2020.
604129 NW 2	Minnesota St GO Trunk Hwy Ser E			2	1FE	3,832,272	103.739	3,936,895	3,795,000	3,811,179		(6,526)			4.000	2.957	FA	63,250	100,000	12/18/2017.	08/01/2023.
604129 UB 0	Minnesota St GO St Trunk Hwy Ser B				1FE	6,807,702	105.275	6,316,500	6,000,000	6,238,236		(145,794)			5.000	2.429	FA	125,000	300,000	07/30/2014.	08/01/2019.
605580 EC 9	Mississippi St GO Ref Ser A FSA Cr				1FE	1,105,800	109.758	1,097,580	1,000,000	1,026,403		(8,602)			5.250	4.250	MN	8,750	52,500	08/09/2006.	11/01/2020.
646039 KW 6	New Jersey St GO Ref Ser M				1FE	3,302,850	105.617	3,168,510	3,000,000	3,048,547		(29,873)			5.500	4.400	JJ	76,083	165,000	08/21/2007.	07/15/2019.
646039 NQ 6	New Jersey St GO Ref MBIA-IBC Ser H				1FE	16,160,550	101.845	15,276,750	15,000,000	15,061,574		(119,191)			5.250	4.411	JJ	393,750	787,500	07/07/2006.	07/01/2018.
646039 NR 4	New Jersey St GO Ref MBIA-IBC Ser K	SD			1FE	5,331,450	101.923	5,096,150	5,000,000	5,018,843		(33,892)			5.125	4.408	JJ	118,160	256,250	07/07/2006.	07/15/2018.
68608K ST 6	Oregon St GO St Brd Higher Ed Ser A			2	1FE	1,023,610	102.034	1,020,340	1,000,000	1,003,700		(6,129)			5.000	4.351	FA	20,833	50,000	07/30/2014.	08/01/2022.
70914P E7 3	Pennsylvania St GO Second Ser			2	1FE	44,520,800	108.562	43,424,800	40,000,000	43,975,711		(399,479)			4.000	2.710	MS	471,111	1,715,556	08/09/2016.	09/15/2031.
70914P E8 1	Pennsylvania St GO Second Ser			2	1FE	17,424,328	107.763	16,870,298	15,655,000	17,210,994		(156,346)			4.000	2.710	MS	184,381	671,426	08/10/2016.	09/15/2032.
70914P JH 6	Pennsylvania St GO First Ser			2	1FE	12,515,971	104.133	12,495,960	12,000,000	12,112,600		(89,615)			5.000	4.190	MS	176,667	600,000	02/18/2013.	03/15/2023.
70914P LC 4	Pennsylvania St GO Second Ser				1FE	2,176,913	107.517	2,150,340	2,000,000	2,078,991		(29,810)			5.000	3.340	JJ	50,000	100,000	07/30/2014.	07/01/2020.
70914P LW 0	Pennsylvania St GO First Ser A				1FE	16,076,423	100.408	14,559,160	14,500,000	14,537,954		(307,166)			5.000	2.829	FA	273,889	725,000	07/30/2014.	02/15/2018.
83710D 3X 4	South Carolina St GO Ref-St Hwy-Ser A				1FE	3,173,705	101.481	3,044,430	3,000,000	3,027,761		(44,686)			5.000	2.236	JD	12,500	100,000	12/18/2017.	06/01/2018.
83710D W2 0	South Carolina St GO Infrastr-Ser A			2	1FE	4,005,796	104.322	3,891,211	3,730,000	3,795,834		(50,787)			5.000	3.540	AO	46,625	186,500	07/30/2014.	10/01/2020.
83710D X6 0	South Carolina St GO Economic Dev-Ser A				1FE	4,341,381	100.885	4,035,400	4,000,000	4,023,946		(95,640)			5.000	2.548	AO	50,000	200,000	07/30/2014.	04/01/2018.
880541 MQ 7	Tennessee St GO Ser C			2	1FE	3,180,882	101.164	3,034,920	3,000,000	3,016,849		(49,880)			5.000	3.278	MN	25,000	150,000	07/30/2014.	05/01/2023.
880541 MR 5	Tennessee St GO Ser C			2	1FE	3,345,726	101.164	3,181,608	3,145,000	3,161,828		(49,794)			5.000	3.359	MN	26,208	157,250	07/30/2014.	05/01/2024.
882722 X7 1	Texas St GO Wtr Finl Assistance-D Unref			2	1FE	1,252,803	105.291	1,274,021	1,210,000	1,224,525		(8,691)			5.000	4.208	FA	25,208	60,500	07/30/2014.	08/01/2024.
882722 X8 9	Texas St GO Wtr Finl Assistance-D Unref			2	1FE	818,550	105.291	852,857	810,000	818,372		(179)			5.000	1.486	FA	16,875		12/18/2017.	08/01/2025.
917542 QR 6	Utah St GO Bld Amer Bd Ser D			1	1FE	4,000,000	108.183	4,327,320	4,000,000	4,000,000					4.554	4.554	JJ	91,080	182,160	02/18/2013.	07/01/2024.
928109 VL 8	Virginia St GO Ser B			2	1FE	4,999,900	104.839	4,717,755	4,500,000	4,620,573		(82,191)			5.000	3.050	JD	18,750	225,000	07/30/2014.	06/01/2023.
93974A 4V 3	Washington St GO Cap Apprec Ser C	@			1FE	860,460	89.647	1,792,940	2,000,000	1,542,751		72,189				4.850	N/A			10/20/2005.	06/01/2023.
93974B 2M 3	Washington St GO Ser C - Var Purp			2	1FE	5,207,045	100.000	5,000,000	5,000,000	5,000,000		(63,303)			5.000	3.699	JJ	125,000	250,000	07/30/2014.	01/01/2019.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
93974C BQ 2	Washington St GO Ser A Var Purpose			2	1FE	3,046,324	101.773	3,053,190	3,000,000	3,003,667		(7,081)			5.000	4.750	JJ	75,000	150,000	07/30/2014.	07/01/2027.
93974C JN 1	Washington St GO Var Purp Ser R 2010A			2	1FE	4,664,067	103.472	4,656,240	4,500,000	4,539,771		(38,193)			5.000	4.089	JJ	112,500	225,000	07/30/2014.	01/01/2023.
93974C KE 9	Washington St GO Var Purp Ser 2010A			2	1FE	10,692,849	105.051	10,673,182	10,160,000	10,298,861		(83,204)			5.000	4.100	FA	211,667	508,000	07/30/2014.	08/01/2025.
93974C PX 2	Washington St GO Var Purp Ser 2010E				1FE	15,449,255	100.287	14,015,108	13,975,000	13,998,551		(276,838)			5.000	2.970	FA	291,146	698,750	07/30/2014.	02/01/2018.
97705L SJ 7	Wisconsin St GO Ser A			2	1FE	5,448,842	101.147	5,209,071	5,150,000	5,166,912		(40,568)			5.000	3.478	MN	42,917	207,500	12/18/2017.	05/01/2020.
97705L XF 9	Wisconsin St GO Ser C			2	1FE	13,957,026	105.132	14,502,959	13,795,000	13,850,034		(22,167)			4.000	3.819	MN	91,967	551,800	07/30/2014.	05/01/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						349,004,541	XXX	340,248,023	322,750,000	331,822,592	0	(3,573,535)	0	0	XXX	XXX	XXX	4,817,235	15,537,967	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						349,004,541	XXX	340,248,023	322,750,000	331,822,592	0	(3,573,535)	0	0	XXX	XXX	XXX	4,817,235	15,537,967	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
035438 CE 8	Ann Arbor MI GO Bld Amer Bd			2	1FE	1,000,000	104.113	1,041,130	1,000,000	1,000,000					5.500	5.500	MN	9,167	55,000	08/06/2009.	05/01/2024.
052396 RT 7	Austin TX GO Pub Ppty Fin Contractual				1FE	3,165,731	100.275	3,008,250	3,000,000	3,000,000		(23,735)			5.000	3.779	MS	50,000	150,000	07/30/2014.	09/01/2018.
052396 RU 4	Austin TX GO Pub Ppty Fin Contractual			2	1FE	1,106,410	100.257	1,002,570	1,000,000	1,000,000		(8,686)			5.000	3.660	MS	16,667	50,000	02/06/2008.	09/01/2019.
088365 CV 1	Bexar Cnty TX GO Hosp Dist Ctfs Oblig			2	1FE	7,092,865	100.411	7,028,770	7,000,000	7,003,437		(27,643)			5.000	4.589	FA	132,222	350,000	07/30/2014.	02/15/2022.
101547 TS 6	Boulder Valley CO GO Sch Dist #RE-2 Boul			2	1FE	8,401,960	104.738	8,305,723	7,930,000	8,018,424		(59,480)			5.000	4.180	JD	33,042	396,500	07/30/2014.	12/01/2023.
101547 TT 4	Boulder Valley CO GO Sch Dist #RE-2 Boul			2	1FE	7,594,575	104.724	7,629,143	7,285,000	7,350,330		(43,864)			5.000	4.339	JD	30,354	364,250	07/30/2014.	12/01/2024.
101547 TY 3	Boulder Valley CO GO Sch Dist #RE-2 Boul			2	1FE	4,044,482	104.595	4,183,800	4,000,000	4,014,145		(9,453)			5.000	4.738	JD	16,667	200,000	07/30/2014.	12/01/2029.
114889 VE 5	Broward Cnty FL GO Ref Ser B			2	1FE	668,572	109.595	695,928	635,000	644,360		(2,854)			5.000	4.470	JJ	15,875	31,750	08/08/2007.	01/01/2022.
114889 VF 2	Broward Cnty FL GO Ref Ser B			2	1FE	15,843,625	109.502	16,425,300	15,000,000	15,233,815		(71,386)			5.000	4.439	JJ	375,000	750,000	08/09/2007.	01/01/2023.
114889 VG 0	Broward Cnty FL GO Ref Ser B			2	1FE	21,830,624	109.472	22,304,920	20,375,000	20,773,333		(121,984)			5.000	4.298	JJ	509,375	1,018,750	08/09/2007.	01/01/2024.
137087 LP 5	Canal Winchester OH Loc SD GO Ref				1FE	5,050,976	126.335	5,489,256	4,345,000	4,776,799		(30,796)			5.250	4.111	JD	19,009	228,113	03/14/2007.	12/01/2028.
164231 KP 6	Cherokee Cnty GA Sch Sys GO Ser A			2	1FE	2,082,541	105.291	2,105,820	2,000,000	2,027,953		(16,753)			5.000	4.080	FA	41,667	100,000	07/30/2014.	08/01/2023.
164231 KQ 4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd			1	1FE	3,000,000	116.377	3,491,310	3,000,000	3,000,000					5.870	5.870	FA	73,375	176,100	06/19/2009.	08/01/2028.
165573 H5 8	Chester Cnty PA GO Preref			2	1	3,180,766	105.082	3,315,337	3,155,000	3,169,043		(8,601)			5.000	4.697	JJ	72,740	157,750	08/12/2016.	07/15/2027.
165573 H6 6	Chester Cnty PA GO Preref			2	1	4,428,637	105.082	4,623,608	4,400,000	4,415,633		(9,564)			5.000	4.758	JJ	101,444	220,000	08/12/2016.	07/15/2028.
165573 H8 2	Chester Cnty PA GO Preref			2	1	5,749,096	105.082	5,942,387	5,655,000	5,706,058		(31,411)			5.000	4.386	JJ	130,379	282,750	08/12/2016.	07/15/2029.
165573 J4 9	Chester Cnty PA GO Unref			2	1FE	846,281	105.160	888,602	845,000	845,714		(433)			5.000	4.942	JJ	19,482	42,250	08/12/2016.	07/15/2027.
165573 J5 6	Chester Cnty PA GO Unref			2	1FE	1,098,109	105.160	1,156,760	1,100,000	1,098,315		123			5.000	5.019	JJ	25,361	55,000	08/12/2016.	07/15/2028.
165573 J7 2	Chester Cnty PA GO Unref			2	1FE	1,355,396	105.145	1,414,200	1,345,000	1,350,668		(3,471)			5.000	4.713	JJ	31,010	67,250	08/12/2016.	07/15/2029.
167501 2P 9	Chicago Ill Brd Ed Sch Ref GO Ser A				4FE	5,928,873	110.669	5,854,390	5,290,000	5,576,042	297,633	(41,426)			5.500	4.450	JD	24,246	290,950	08/07/2007.	12/01/2023.
167505 DC 7	Chicago Ill Brd Ed Sch Ref GO Ser A			4	1FE	14,936,523	112.100	15,581,900	13,900,000	14,377,693		(68,868)			5.250	4.580	JD	60,813	729,750	02/20/2008.	12/01/2023.
167505 ED 4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA			4	1FE	10,813,600	112.100	11,210,000	10,000,000	10,375,139		(54,197)			5.250	4.520	JD	43,750	525,000	03/11/2008.	12/01/2023.
167560 MQ 1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica				1FE	5,529,000	113.965	5,698,250	5,000,000	5,202,742		(36,554)			5.000	4.081	JD	20,833	250,000	02/15/2007.	12/01/2022.
180848 FS 7	Clark Cnty NV GO Bld Amer Bd Ser A			1	1FE	5,269,150	134.579	6,728,950	5,000,000	5,233,760		(5,449)			6.754	6.343	JJ	168,850	337,700	01/26/2010.	07/01/2038.
181070 CQ 4	Clark Cnty NV Wtr GO Reclamation Dist Se			2	1FE	14,915,238	105.475	15,821,250	15,000,000	14,938,091		3,825			5.250	5.298	JJ	393,750	787,500	10/27/2016.	07/01/2029.
186343 YS 2	Cleveland OH GO Ref Var Purp Ser C				1FE	2,295,632	120.539	2,458,996	2,040,000	2,162,916		(15,126)			5.250	4.230	MN	13,685	107,100	04/05/2007.	11/15/2024.
186343 YV 5	Cleveland OH GO Ref Var Purp Ser C			4	1FE	3,059,262	122.439	3,305,853	2,700,000	2,911,284		(16,895)			5.250	4.270	MN	18,113	141,750	04/05/2007.	11/15/2027.
196686 AR 0	Colorado Springs CO GO Sch Dist No 11 Se				1FE	4,470,452	112.931	4,460,775	3,950,000	4,127,257		(41,049)			5.250	4.000	JD	17,281	207,375	01/29/2008.	12/01/2021.
207515 GF 8	Conneaut PA SD GO Ser B			4	1FE	3,803,205	113.484	3,971,940	3,500,000	3,616,561		(21,324)			5.000	4.230	MN	29,167	175,000	04/12/2007.	11/01/2022.
207515 GG 6	Conneaut PA SD GO Ser B			4	1FE	5,277,536	117.708	5,697,067	4,840,000	5,050,202		(26,005)			5.000	4.260	MN	40,333	242,000	04/12/2007.	11/01/2024.
207515 GH 4	Conneaut PA SD GO Ser B			4	1FE	6,675,535	121.230	7,395,030	6,100,000	6,419,969		(29,257)			5.000	4.280	MN	50,833	305,000	04/12/2007.	11/01/2026.
213185 KL 4	Cook Cnty IL GO Ref - Ser A			1	1FE	3,300,550	115.550	3,177,625	2,750,000	3,255,044		(31,175)			5.000	3.243	MN	17,569	137,500	06/15/2016.	11/15/2030.
213185 KM 2	Cook Cnty IL GO Ref - Ser A			1	1FE	2,985,600	115.046	2,876,150	2,500,000	2,949,051		(25,034)			5.000	3.368	MN	15,972	125,000	06/15/2016.	11/15/2031.
213201 PP 5	Cook Cnty IL GO Prsv Dist				1FE	6,852,256	107.389	7,012,502	6,530,000	6,616,951		(27,790)			5.000	4.500	MN	41,719	326,500	08/21/2007.	11/15/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
220147 T2 8	Corpus Christi TX ISD GO Ind Sch Dist Sc			2	1FE	7,600,720	105.337	7,947,677	7,545,000	7,558,980		(8,094)			5.000	4.880	FA	142,517	377,250	07/30/2014.	08/15/2024.
220147 T3 6	Corpus Christi TX ISD GO Ind Sch Dist Sc			2	1FE	7,441,101	105.337	7,852,873	7,455,000	7,445,741		975			5.000	5.020	FA	140,817	372,750	07/30/2014.	08/15/2025.
235219 FJ 6	Dallas TX GO Preref Ref & Impt Ser A				1	49,399	100.411	45,185	45,000	45,123		(997)			5.000	2.731	FA	850	2,250	07/03/2013.	02/15/2018.
235219 FR 8	Dallas TX GO Unref Ref & Impt Ser A				1FE	16,455,347	100.423	15,018,260	14,955,000	14,996,960		(339,779)			5.000	2.675	FA	282,483	747,750	07/03/2013.	02/15/2018.
289365 KQ 0	Elmbrook WI Sch Dist GO Preref Sch Bldg			2	1	1,200,581	103.582	1,237,805	1,195,000	1,196,972		(1,508)			4.500	4.362	AO	13,444	53,775	06/25/2015.	04/01/2027.
289365 KR 8	Elmbrook WI Sch Dist GO Unref Sch Bldg &			2	1	1,060,061	103.708	1,120,046	1,080,000	1,063,524		1,394			4.500	4.705	AO	12,150	48,600	06/25/2015.	04/01/2027.
303820 2W 3	Fairfax Cnty VA GO Ref Pub Imp			2	1FE	7,521,588	103.094	7,706,277	7,475,000	7,486,836		(9,099)			4.000	3.869	AO	74,750	299,000	07/30/2014.	04/01/2023.
303820 4M 3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer			1	1FE	2,999,850	116.170	3,485,100	3,000,000	2,999,906		(1)			5.100	5.100	AO	38,250	153,000	02/18/2013.	10/01/2027.
349460 W2 7	Fort Worth TX ISD GO Preref			2	1FE	4,237,320	100.423	4,016,920	4,000,000	4,003,577		(28,803)			5.000	4.253	FA	75,556	200,000	02/13/2008.	02/15/2027.
360064 PV 5	Fulton Cnty GA Sch Dist GO Ref			4	1FE	6,545,393	107.407	6,170,532	5,745,000	5,961,657		(66,486)			5.500	4.150	JJ	157,988	315,975	05/15/2007.	01/01/2021.
375280 KA 1	Gilbert AZ GO Projs of 2006 & 2007			2	1FE	4,360,911	101.698	4,149,278	4,080,000	4,099,603		(38,055)			5.000	4.020	JJ	102,000	204,000	07/30/2014.	07/01/2019.
38134L BQ 4	Golden West Sch Fng Auth CA GO Ref Bever				1FE	7,845,688	116.000	8,027,200	6,920,000	7,273,059		(68,836)			5.250	4.020	FA	151,375	363,300	02/14/2008.	08/01/2022.
478700 H9 1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	2,418,600	105.767	2,538,408	2,400,000	2,403,944		(2,099)			5.500	5.400	AO	33,000	132,000	05/18/2009.	10/01/2025.
478700 J2 4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	2,130,000	105.863	2,254,882	2,130,000	2,130,000					5.500	5.500	AO	29,288	117,150	05/11/2009.	10/01/2026.
478700 J4 0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	1,000,000	105.692	1,056,920	1,000,000	1,000,000					5.750	5.750	AO	14,375	57,500	05/18/2009.	10/01/2028.
486116 XH 4	Kauai Cnty HI GO Bld Amer Bd			1	1FE	500,000	101.244	506,220	500,000	500,000					4.036	4.036	FA	8,408	20,180	03/03/2010.	08/01/2018.
49474E S8 7	King Cnty WA GO Ltd Tax Swr			2	1FE	4,937,850	103.523	5,176,150	5,000,000	4,992,051		7,554			5.000	5.165	JJ	125,000	250,000	03/18/2009.	01/01/2029.
509426 H6 2	Lake Cnty OH GO Swr & Wtr Dist Impt			2	1FE	587,363	100.307	566,735	565,000	565,000					5.250	4.717	JD	2,472	29,663	08/25/2003.	12/01/2019.
512804 RA 5	Lakota OH Loc Sch Dist GO Ref Ser A				1FE	3,509,258	115.890	3,650,535	3,150,000	3,281,297		(23,519)			5.250	4.300	JD	13,781	165,375	10/24/2005.	12/01/2022.
544646 UM 2	Los Angeles CA Uni Sch Dist GO Ser F			2	1FE	4,874,950	105.062	5,253,100	5,000,000	4,913,807		5,360			5.000	5.201	JJ	125,000	250,000	02/05/2009.	07/01/2029.
567505 KL 5	Maricopa Cnty AZ Un High SD GO No 210 Re				1FE	2,272,900	108.865	2,177,300	2,000,000	2,062,703		(23,426)			5.250	3.921	JJ	52,500	105,000	03/14/2007.	07/01/2020.
584002 LF 4	Mecklenburg Cnty NC GO Pub Impt Ser B			2	1FE	10,609,080	100.282	10,028,200	10,000,000	10,009,507		(111,431)			5.000	3.850	FA	208,333	500,000	07/30/2014.	02/01/2019.
584002 PJ 2	Mecklenburg Cnty NC GO Ref Ser C			2	1FE	2,160,489	104.059	2,081,180	2,000,000	2,042,855		(35,666)			5.000	3.108	MS	33,333	100,000	07/30/2014.	03/01/2020.
586145 QJ 6	Memphis TN GO Ref Gen Impt				1FE	12,875,499	102.831	12,185,474	11,850,000	11,928,312		(101,129)			5.250	4.340	AO	155,531	622,125	05/02/2006.	10/01/2018.
586145 UD 4	Memphis TN GO Ref Gen Impt			2	1FE	6,753,101	100.870	6,430,463	6,375,000	6,386,421		(45,238)			5.000	4.260	AO	79,688	318,750	04/24/2008.	04/01/2023.
592112 DR 4	Met Govt Nashville & D Cnty GO Bld Amer			1	1FE	7,500,000	125.564	9,417,300	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
643272 8Q 3	New Castle Cnty DE GO Ser A			2	1FE	1,719,399	101.911	1,732,487	1,700,000	1,702,853		(5,122)			5.000	4.680	JJ	39,194	85,000	07/30/2014.	07/15/2026.
643272 8R 1	New Castle Cnty DE GO Ser A			2	1FE	1,008,896	101.911	1,019,110	1,000,000	1,001,311		(2,352)			5.000	4.750	JJ	23,056	50,000	07/30/2014.	07/15/2027.
64966K BY 8	New York NY GO Unref Ser M			2	1FE	5,085	100.280	5,014	5,000	5,000					5.000	4.250	AO	63	250	11/05/2012.	04/01/2019.
652234 PS 8	Newport News VA GO Gen Impt & Wtr Ser B				1FE	2,554,774	104.048	2,460,735	2,365,000	2,408,147		(38,395)			5.250	3.519	FA	51,734	124,163	07/30/2014.	02/01/2019.
659154 2T 4	North East ISD TX GO Ref				1FE	2,250,800	116.457	2,329,140	2,000,000	2,098,944		(17,142)			5.250	4.160	FA	43,750	105,000	03/29/2007.	02/01/2023.
659154 2W 7	North East ISD TX GO Ref	SD			1FE	10,303,380	124.045	11,164,050	9,000,000	9,684,014		(70,014)			5.250	4.134	FA	196,875	472,500	11/20/2007.	02/01/2026.
659154 3E 6	North East ISD TX GO Ref				1FE	4,362,231	133.700	5,134,080	3,840,000	4,221,789		(16,120)			5.250	4.381	FA	84,000	201,600	08/13/2007.	02/01/2034.
681712 PP 4	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	6,837,662	121.738	6,914,718	5,680,000	6,357,699		(81,258)			5.250	3.380	AO	74,550	298,200	07/30/2014.	04/01/2025.
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	3,924,743	123.900	4,336,500	3,500,000	3,799,687		(30,102)			5.250	4.020	AO	45,938	183,750	07/30/2014.	04/01/2026.
681712 PR 0	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	11,291,193	125.861	12,875,580	10,230,000	11,005,639		(67,212)			5.250	4.250	AO	134,269	537,075	07/30/2014.	04/01/2027.
742327 CD 9	Princeton OH City Sch Dist GO Ref Sch Im	SD		4	1FE	10,689,400	129.531	12,953,100	10,000,000	10,478,479		(26,325)			5.250	4.750	JD	43,750	525,000	03/11/2008.	12/01/2030.
752147 EF 1	Rancho Santiago CA GO Cmnty College Dist				1FE	2,253,540	116.085	2,321,700	2,000,000	2,088,075		(16,770)			5.250	4.200	MS	35,000	105,000	08/04/2005.	09/01/2022.
779240 EK 2	Round Rock TX Indep Sch Dis GO Sch Bldg			2	1FE	3,860,652	102.207	3,567,024	3,490,000	3,546,335		(94,655)			5.250	2.448	FA	76,344	183,225	07/30/2014.	08/01/2019.
797355 WJ 9	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	5,769,600	125.593	6,279,650	5,000,000	5,401,137		(44,569)			5.500	4.240	JJ	137,500	275,000	02/04/2008.	07/01/2025.
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	11,221,600	128.027	12,802,700	10,000,000	10,678,042		(64,098)			5.500	4.530	JJ	275,000	550,000	08/09/2007.	07/01/2026.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	5,463,650	129.968	6,498,400	5,000,000	5,286,832		(20,889)			5.250	4.556	JJ	131,250	262,500	08/10/2007.	07/01/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
797355 ZF 4	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	10,218,305	129.968	12,346,960	9,500,000	9,948,551		(32,488)			5.250	4.675	JJ	249,375	498,750	02/27/2008.	07/01/2028.
812626 D4 8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B				1FE	5,592,887	102.075	5,103,750	5,000,000	5,067,627		(113,455)			5.000	2.650	FA	104,167	250,000	02/18/2013.	08/01/2018.
812626 XA 2	Seattle WA GO Ref			2	1FE	5,579,875	103.173	5,468,169	5,300,000	5,337,190		(39,096)			5.000	4.209	JD	22,083	265,000	07/30/2014.	12/01/2019.
85022K DX 5	Springboro OH Cmnty SD City GO Ref				1FE	3,964,993	120.021	4,146,726	3,455,000	3,698,357		(29,914)			5.250	4.071	JD	15,116	181,388	03/19/2007.	12/01/2024.
85022K DY 3	Springboro OH Cmnty SD City GO Ref				1FE	4,578,405	122.114	4,854,032	3,975,000	4,286,616		(32,749)			5.250	4.081	JD	17,391	208,688	03/19/2007.	12/01/2025.
927734 UL 5	Virginia Beach VA GO Ref & Impt				1FE	6,005,428	101.906	5,528,401	5,425,000	5,486,791		(112,426)			5.000	2.851	JJ	125,076	271,250	02/18/2013.	07/15/2018.
927734 UM 3	Virginia Beach VA GO Ref & Impt				1FE	4,410,017	105.223	4,229,965	4,020,000	4,139,340		(74,714)			5.000	3.010	JJ	92,683	201,000	07/30/2014.	07/15/2019.
930863 U6 0	Wake Cnty NC GO Public Impt GO Public Im			2	1FE	198,411	104.059	202,915	195,000	198,304		(107)			5.000	1.428	MS	3,250		12/18/2017.	03/01/2023.
930863 U7 8	Wake Cnty NC GO Public Impt GO Sch Pub I			2	1FE	9,539,294	104.059	9,526,601	9,155,000	9,233,137		(64,270)			5.000	4.239	MS	152,583	457,750	07/30/2014.	03/01/2024.
930863 V5 1	Wake Cnty NC GO Public Impt GO Pub Impt			2	1FE	5,613,663	103.976	5,526,324	5,315,000	5,405,120		(63,834)			5.000	3.184	MS	88,583	225,500	12/18/2017.	03/01/2023.
930863 V6 9	Wake Cnty NC GO Public Impt GO Pub Impt			2	1FE	6,099,462	103.976	6,087,795	5,855,000	5,904,965		(38,803)			5.000	4.076	MS	97,583	275,750	12/18/2017.	03/01/2024.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						468,417,452	XXX	486,819,138	437,140,000	449,558,545	297,633	(2,992,077)	0	0	XXX	XXX	XXX	7,306,815	22,410,345	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						468,417,452	XXX	486,819,138	437,140,000	449,558,545	297,633	(2,992,077)	0	0	XXX	XXX	XXX	7,306,815	22,410,345	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
006116 AZ 0	Adams Cnty PA Indl Dev AuthRev Gettysbur				1FE	1,275,218	101.472	1,268,400	1,250,000	1,254,112		(6,434)			4.000	3.460	FA	18,889	50,000	07/30/2014.	08/15/2018.
010268 AX 8	Alabama Fed Aid HW Fin AuthRev Ser A			2	1FE	1,920,378	120.220	2,001,663	1,665,000	1,895,413		(22,877)			5.000	3.161	MS	27,750	62,900	11/16/2016.	09/01/2033.
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A			2	1FE	1,912,852	119.874	1,995,902	1,665,000	1,888,673		(22,156)			5.000	3.211	MS	27,750	62,900	11/16/2016.	09/01/2034.
010268 AZ 3	Alabama Fed Aid HW Fin AuthRev Spl Oblig			2	1FE	1,145,250	119.702	1,197,020	1,000,000	1,131,104		(12,962)			5.000	3.251	MS	16,667	37,778	11/16/2016.	09/01/2035.
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig			2	1FE	2,856,375	119.443	2,986,075	2,500,000	2,821,712		(31,762)			5.000	3.281	MS	41,667	94,444	11/16/2016.	09/01/2036.
011842 UA 7	Alaska St Intl Arpts Rev Unref AMT Ser A			2	1FE	4,306,227	101.931	4,449,288	4,365,000	4,321,148		10,326			5.000	5.299	AO	54,563	218,250	07/28/2016.	10/01/2021.
04048R DT 0	Arizona Brd Regents AZ St Rev Bld Amer B			1	1FE	1,340,000	128.334	1,719,676	1,340,000	1,340,000					6.304	6.304	JJ	42,237	84,474	03/31/2010.	07/01/2039.
04780M PF 0	Atlanta GA Arpt Rev Ref AMT Ser B			2	1FE	8,105,828	108.374	8,756,619	8,080,000	8,093,247		(4,002)			5.000	4.941	JJ	202,000	404,000	07/30/2014.	01/01/2026.
047870 MW 7	Atlanta GA Wtr & Wstwtr Rev Ref			2	1FE	2,356,860	119.149	2,382,980	2,000,000	2,268,536		(32,364)			5.000	2.950	MN	16,667	100,000	02/26/2015.	11/01/2028.
047870 MX 5	Atlanta GA Wtr & Wstwtr Rev Ref			2	1FE	5,863,450	118.702	5,935,100	5,000,000	5,650,245		(78,170)			5.000	3.010	MN	41,667	250,000	02/26/2015.	11/01/2029.
047870 MY 3	Atlanta GA Wtr & Wstwtr Rev Ref			2	1FE	1,750,470	118.257	1,773,855	1,500,000	1,688,770		(22,636)			5.000	3.070	MN	12,500	75,000	02/26/2015.	11/01/2030.
052476 TL 2	Austin TX Wtr & Wastewtr Rev Wtr & Swr S			2	1FE	5,494,972	105.998	5,829,890	5,500,000	5,496,402		315			5.000	5.009	MN	35,139	275,000	07/30/2014.	11/15/2026.
08527N GW 0	Bernalillo Cnty NM Rev Gross Tax Rcpts				1FE	2,091,940	112.862	2,257,240	2,000,000	2,071,630		(17,267)			5.250	4.207	AO	26,250	105,000	10/27/2016.	10/01/2021.
091096 KU 0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser			2	1FE	3,557,086	108.571	3,409,129	3,140,000	3,511,945		(36,386)			4.000	2.521	JJ	62,800	93,153	08/24/2016.	01/01/2034.
091096 LM 7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser			2	1FE	12,979,443	107.914	12,512,628	11,595,000	12,830,529		(120,006)			4.000	2.661	JJ	231,900	343,985	08/24/2016.	01/01/2034.
114894 WC 8	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1FE	4,525,680	116.733	4,669,320	4,000,000	4,426,622		(47,348)			5.000	3.421	AO	50,000	200,000	10/30/2015.	10/01/2031.
114894 WD 6	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1FE	4,504,240	116.352	4,654,080	4,000,000	4,409,445		(45,321)			5.000	3.481	AO	50,000	200,000	10/30/2015.	10/01/2032.
114894 WE 4	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1FE	2,241,480	116.048	2,320,960	2,000,000	2,196,189		(21,658)			5.000	3.541	AO	25,000	100,000	10/30/2015.	10/01/2033.
130685 CE 8	California St Pub Wks Brd Rev Ref Regent				1FE	8,204,271	107.984	8,476,744	7,850,000	7,933,472		(32,019)			5.000	4.530	JD	32,708	392,500	08/20/2007.	06/01/2020.
130685 CF 5	California St Pub Wks Brd Rev Ref Regent				1FE	9,654,300	111.856	10,067,040	9,000,000	9,208,566		(55,315)			5.250	4.510	JD	39,375	472,500	04/08/2008.	06/01/2021.
130685 DN 7	California St Pub Wks Brd Rev Ref Regent				1FE	10,441,817	112.623	10,485,201	9,310,000	9,664,022		(87,834)			5.250	4.121	MS	162,925	488,775	04/05/2007.	09/01/2021.
14739H BJ 9	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,330,000	104.641	1,391,725	1,330,000	1,330,000					5.168	5.168	MS	22,911	68,734	02/18/2013.	09/01/2022.
14739H BK 6	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,250,000	104.869	1,310,863	1,250,000	1,250,000					5.318	5.318	MS	22,158	66,475	02/18/2013.	09/01/2023.
14739H BL 4	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,250,000	105.031	1,312,888	1,250,000	1,250,000					5.418	5.418	MS	22,575	67,725	02/18/2013.	09/01/2024.
14739H BM 2	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,500,000	105.177	1,577,655	1,500,000	1,500,000					5.518	5.518	MS	27,590	82,770	02/18/2013.	09/01/2025.
161045 HP 7	Charlotte NC Wtr & Swr Rev Ser 2008			2	1FE	6,528,677	101.783	6,590,449	6,475,000	6,491,541		(32,004)			5.000	4.478	JJ	161,875	323,750	10/27/2016.	07/01/2027.
166409 FQ 0	Chesterfield Cnty VA Rev Preref			2	1FE	2,331,498	102.106	2,384,175	2,335,000	2,333,024		211			4.000	4.013	MN	15,567	93,400	05/07/2009.	11/01/2025.
167562 NV 5	Chicago IL Midway Arpt Rev AMT Ref 2nd L			2	1FE	8,405,512	113.242	8,810,228	7,780,000	8,259,548		(69,815)			5.000	3.840	JJ	194,500	389,000	11/05/2015.	01/01/2032.
167562 NW 3	Chicago IL Midway Arpt Rev AMT Ref 2nd L			2	1FE	4,689,333	112.946	4,918,798	4,355,000	4,611,448		(37,269)			5.000	3.890	JJ	108,875	217,750	11/05/2015.	01/01/2033.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
167592 P5 7	Chicago IL O'Hare Int Arpt Rev Ref Gen A				1FE	13,876,720	100.000	13,000,000	13,000,000	13,000,000		(103,156)			5.250	4.430	JJ	341,250	682,500	08/21/2007.	01/01/2018.
167593 A2 8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	1,462,238	118.170	1,477,125	1,250,000	1,452,323		(9,915)			5.000	2.940	JJ	31,771		06/21/2017.	01/01/2033.
167593 A3 6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	1,741,185	117.908	1,768,620	1,500,000	1,729,971		(11,214)			5.000	3.040	JJ	38,125		06/21/2017.	01/01/2034.
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	4,040,890	117.647	4,117,645	3,500,000	4,015,823		(25,067)			5.000	3.110	JJ	88,958		06/21/2017.	01/01/2035.
167593 E9 9	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,714,545	115.835	1,737,525	1,500,000	1,704,663		(9,882)			5.000	3.240	JJ	38,125		06/21/2017.	01/01/2033.
167593 F2 3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,706,655	115.493	1,732,395	1,500,000	1,697,163		(9,492)			5.000	3.300	JJ	38,125		06/21/2017.	01/01/2034.
167593 F3 1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,700,100	115.238	1,728,570	1,500,000	1,690,931		(9,169)			5.000	3.350	JJ	38,125		06/21/2017.	01/01/2035.
167593 QH 8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A			2	1FE	5,618,550	116.579	5,828,950	5,000,000	5,491,110		(61,141)			5.000	3.411	JJ	125,000	250,000	11/12/2015.	01/01/2027.
172311 GA 4	Cincinnati OH Wtr Sys Rev Bld Amer Bd			1	1FE	1,000,000	105.582	1,055,820	1,000,000	1,000,000					5.390	5.390	JD	4,492	53,900	07/22/2009.	12/01/2024.
18085P MT 8	Clark Cnty NV Airport Rev Bld Amer Bd Se			1	1FE	17,250,000	155.990	26,908,275	17,250,000	17,250,000					6.820	6.820	JJ	588,225	1,176,450	02/10/2010.	07/01/2045.
190828 WF 6	Cobb Cnty GA Wtr & Swr Rev Impt			2	1FE	7,841,861	104.910	7,868,250	7,500,000	7,611,408		(70,705)			5.000	3.970	JJ	187,500	375,000	07/30/2014.	07/01/2026.
19648A RH 0	Colorado Health Facs Auth Rev Catholic H			2	2FE	10,456,000	104.916	10,491,600	10,000,000	10,085,514		(53,654)			5.500	4.902	JJ	275,000	550,000	10/26/2009.	07/01/2029.
20774L 7U 3	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	1,780,704	107.768	1,724,288	1,600,000	1,639,053		(14,517)			5.250	4.211	JJ	42,000	84,000	10/19/2005.	07/01/2020.
20774L 7V 1	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	1,867,206	110.560	1,851,880	1,675,000	1,729,435		(14,140)			5.250	4.241	JJ	43,969	87,938	10/19/2005.	07/01/2021.
20774L 7X 7	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	2,046,013	115.648	2,116,358	1,830,000	1,915,171		(13,460)			5.250	4.291	JJ	48,038	96,075	10/19/2005.	07/01/2023.
20774L 7Y 5	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	2,158,338	118.099	2,279,311	1,930,000	2,030,670		(13,152)			5.250	4.321	JJ	50,663	101,325	10/19/2005.	07/01/2024.
20774L 8A 6	Connecticut St Hl & Ed Fac Rev Auth Loom				1FE	1,229,217	122.645	1,349,095	1,100,000	1,167,237		(6,403)			5.250	4.381	JJ	28,875	57,750	10/19/2005.	07/01/2026.
235241 FA 9	Dallas TX Area Rapid Tr Rev Sr Lien			1	1FE	19,556,933	130.629	22,370,216	17,125,000	18,852,024		(89,232)			5.250	4.280	JD	74,922	899,063	05/21/2010.	12/01/2031.
235241 FC 5	Dallas TX Area Rapid Tr Rev Ref Sr Lien			1	1FE	5,788,446	131.417	6,774,546	5,155,000	5,636,405		(22,455)			5.250	4.390	JD	22,553	270,638	02/24/2010.	12/01/2032.
246419 AQ 8	Delaware St Trans Auth Rev Grant Anticip				1FE	1,618,321	100.562	1,412,896	1,405,000	1,409,970		(30,149)			5.000	2.799	MS	23,417	70,250	06/03/2010.	03/01/2018.
246428 XX 9	Delaware St Trans Auth Rev Sys Rev Sr Se			2	1FE	7,489,581	105.031	7,147,360	6,805,000	6,955,974		(96,407)			5.000	3.469	JJ	170,125	340,250	07/30/2014.	07/01/2026.
246579 ER 3	Delaware Valley PA FinAuth Rev Regl Loc				1FE	16,344,367	122.717	17,057,663	13,900,000	15,381,914		(109,053)			5.500	4.239	FA	318,542	764,500	12/11/2007.	08/01/2028.
24919H GG 1	Denver CO City Cnty Ex Tax Rev Ref Ser A				1FE	10,639,700	108.712	10,871,200	10,000,000	10,161,705		(56,121)			5.000	4.350	MS	166,667	500,000	08/30/2007.	09/01/2020.
251237 C3 5	Detroit MI Sewer Disp Rev Ref Sr Lien Se				1FE	5,420,277	115.648	5,591,581	4,835,000	5,077,163		(38,360)			5.250	4.220	JJ	126,919	253,838	01/30/2007.	07/01/2023.
29270C S8 9	Energy NW WA Elec Rev Preref Columbia St			2	1	2,942,181	104.955	3,059,438	2,915,000	2,928,484		(8,484)			5.000	4.677	JJ	72,875	145,750	05/03/2016.	07/01/2023.
29270C T6 2	Energy NW WA Elec Rev Unref Columbia Sta			2	1FE	2,175,153	104.986	2,262,448	2,155,000	2,164,998		(6,290)			5.000	4.676	JJ	53,875	107,750	05/03/2016.	07/01/2023.
313586 RC 5	FNMA Deb Zero Cpn	@			1	15,351,300	96.310	28,893,030	30,000,000	26,780,196		1,661,833				6.510	N/A			04/23/2009.	10/09/2019.
359900 XC 6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt			2	1FE	1,000,000	106.938	1,069,380	1,000,000	1,000,000					6.241	6.241	MN	10,402	62,410	06/01/2009.	11/01/2024.
362762 MQ 6	Gainesville & Hall Cnty GA Rev Preref NE			2	1	7,539,553	106.809	8,170,889	7,650,000	7,569,947		30,394			5.000	5.530	FA	144,500	191,250	02/17/2017.	02/15/2030.
362762 MU 7	Gainesville & Hall Cnty GA Rev Unref NE			2	1FE	2,236,159	106.294	2,497,909	2,350,000	2,241,553		5,394			5.000	5.527	FA	44,389	58,750	02/17/2017.	02/15/2030.
365418 CU 4	Garden St Preservation Tr Rev Open Space				1FE	4,400,720	109.033	4,361,320	4,000,000	4,096,953		(31,540)			5.250	4.331	MN	35,000	210,000	11/16/2005.	11/01/2020.
37358M BM 2	Georgia St Rd & Twy Auth Rev Fed Hwy Gra			2	1FE	5,301,550	101.456	5,072,800	5,000,000	5,015,037		(35,249)			5.000	4.260	JD	20,833	250,000	03/27/2008.	06/01/2020.
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	2FE	10,839,778	114.899	10,766,036	9,370,000	10,683,106		(133,036)			5.000	3.111	JJ	234,250	317,539	10/14/2016.	07/01/2031.
392690 CE 1	Green Bay WI Wtr Sys Rev Ref			2	1FE	1,120,501	106.061	1,108,337	1,045,000	1,058,295		(6,841)			5.000	4.270	MN	8,708	52,250	10/18/2006.	11/01/2023.
392690 CF 8	Green Bay WI Wtr Sys Rev Ref			2	1FE	3,424,576	106.061	3,393,952	3,200,000	3,239,583		(20,362)			5.000	4.290	MN	26,667	160,000	10/18/2006.	11/01/2024.
403760 GY 1	Gwinnett Cnty GA Wtr & Swr Rev Ser A			2	1FE	7,125,881	103.501	7,188,144	6,945,000	7,002,442		(34,698)			4.000	3.459	FA	115,750	277,800	07/30/2014.	08/01/2023.
403760 GZ 8	Gwinnett Cnty GA Wtr & Swr Rev Ser A			2	1FE	15,177,334	103.454	15,218,083	14,710,000	14,813,466		(62,435)			4.000	3.539	FA	245,167	588,400	02/18/2013.	08/01/2024.
407287 MF 5	Hamilton Cnty OH Sales Tax Rev Ref Ser A			2	1FE	4,866,611	108.910	4,683,130	4,300,000	4,801,384		(49,550)			4.000	2.531	JD	14,333	172,000	08/04/2016.	12/01/2031.
407287 MG 3	Hamilton Cnty OH Sales Tax Rev Ref Ser A			2	1FE	4,789,580	108.500	4,611,250	4,250,000	4,727,601		(47,080)			4.000	2.581	JD	14,167	170,000	08/04/2016.	12/01/2032.
432275 AN 5	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	8,953,660	106.656	9,401,726	8,815,000	8,928,362		(11,961)			4.751	4.552	AO	104,700	418,801	10/01/2015.	10/01/2030.
452227 HB 0	Illinois St Sales Tax Rev Esc to Mat 1st				1	3,373,211	105.180	3,376,278	3,210,000	3,253,740		(28,583)			5.250	4.273	JD	7,490	168,525	07/03/2013.	06/15/2019.
452227 HJ 3	Illinois St Sales Tax Rev Unref 1st Ser				2FE	7,051,565	104.680	7,107,772	6,790,000	6,860,449		(45,909)			5.250	4.504	JD	15,843	356,475	07/03/2013.	06/15/2019.
45470R CX 2	Indiana St Fin Auth Hwy Rev Ref Ser C				1FE	13,215,000	127.076	12,707,600	10,000,000	12,918,549		(222,859)			5.000	2.110	JD	41,667	623,611	07/27/2016.	06/01/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45470Y CC 3	Indiana Fin Auth Hlth Sys Rev Sisters St			2	1FE	11,908,560	106.285	12,754,200	12,000,000	11,946,122		5,482			5.000	5.070	MN	100,000	600,000	10/21/2009.	11/01/2025.
455057 CR 8	Indiana St Fin Auth Rev St Revolving Fd				1FE	2,742,650	100.301	2,507,525	2,500,000	2,502,122		(24,840)			5.250	4.221	FA	54,688	131,250	11/17/2005.	02/01/2018.
455057 XJ 3	Indiana St Fin Auth Rev St Revolving Fd				1FE	6,277,768	100.284	5,816,472	5,800,000	5,810,022		(117,831)			5.000	2.919	FA	120,833	290,000	07/30/2014.	02/01/2018.
45505M BH 8	Indiana Fin Auth IN Wstwtr Rev Second Li			2	1FE	20,647,800	112.474	22,494,800	20,000,000	20,278,008		(66,176)			5.250	4.840	AO	262,500	1,050,000	08/18/2011.	10/01/2031.
45506D TH 8	Indiana St Fin Auth Rev Ref Stadium Proj			2	1FE	5,866,350	120.560	6,028,000	5,000,000	5,670,571		(76,839)			5.250	3.241	FA	109,375	262,500	05/08/2015.	02/01/2029.
45506D TJ 4	Indiana St Fin Auth Rev Ref Stadium Proj			2	1FE	5,938,249	120.251	6,120,776	5,090,000	5,747,082		(75,063)			5.250	3.311	FA	111,344	267,225	05/08/2015.	02/01/2030.
455167 T5 5	Indiana Univ Rev Preref			2	1FE	1,680,792	101.477	1,623,632	1,600,000	1,609,271		(21,830)			5.000	3.578	JD	6,667	80,000	07/30/2014.	06/01/2019.
455167 T6 3	Indiana Univ Rev Preref			2	1FE	3,219,519	101.477	3,029,088	2,985,000	3,000,929		(37,478)			5.000	3.690	JD	12,438	149,250	02/18/2013.	06/01/2020.
45528S VG 8	Indianapolis IN Pub Impt Rev Bd Wtrwks P			1	1FE	3,079,841	112.335	3,280,182	2,920,000	2,976,048		(12,453)			5.250	4.718	JJ	76,650	153,300	08/21/2007.	01/01/2022.
45528S VM 5	Indianapolis IN Pub Impt Rev Bd Wtrwks P			1	1FE	4,642,516	118.564	4,772,201	4,025,000	4,308,371		(37,465)			5.250	4.009	JJ	105,656	211,313	03/07/2007.	07/01/2024.
45528U RS 2	Indianapolis IN Pub Impt Rev AMT Arpt Au			2	1FE	2,275,500	115.674	2,313,480	2,000,000	2,216,070		(27,064)			5.000	3.261	JJ	50,000	100,000	08/28/2015.	01/01/2027.
45528U RT 0	Indianapolis IN Pub Impt Rev AMT Arpt Au			2	1FE	9,268,461	115.189	9,468,536	8,220,000	9,043,243		(102,614)			5.000	3.381	JJ	205,500	411,000	08/28/2015.	01/01/2028.
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	1,159,292	105.550	1,229,658	1,165,000	1,160,285		380			4.000	4.050	JD	3,883	46,600	05/06/2015.	12/01/2027.
485116 SH 1	Kansas City MO Wtr Rev Ref & Impt Ser A			2	1FE	2,930,789	103.265	2,855,277	2,765,000	2,783,647		(19,597)			5.000	4.240	JD	11,521	138,250	02/27/2009.	12/01/2022.
485424 LU 7	Kansas St DOT Highway Rev Ser B-1			2	1FE	4,123,621	102.218	4,088,720	4,000,000	4,021,490		(31,377)			5.000	4.169	MS	66,667	200,000	07/30/2014.	09/01/2021.
49118N CU 7	Kentucky Asset/Liab Commn Rev Agy Proj N				1FE	6,951,807	105.771	6,716,459	6,350,000	6,455,750		(60,203)			5.250	4.202	MS	111,125	333,375	04/02/2008.	09/01/2019.
495289 UZ 1	King Cnty WA Swr Rev Preref			2	1FE	2,198,848	103.472	2,214,301	2,140,000	2,154,321		(13,724)			5.000	4.309	JJ	53,500	107,000	07/30/2014.	01/01/2025.
495289 VB 3	King Cnty WA Swr Rev Preref			2	1FE	2,038,878	103.472	2,069,440	2,000,000	2,009,498		(9,083)			5.000	4.509	JJ	50,000	100,000	07/30/2014.	01/01/2027.
542690 W9 9	Long Island Pwr Auth NY El Rev Bld Amer			1	1FE	4,998,350	121.324	6,066,200	5,000,000	4,998,377		25			5.850	5.853	MN	48,750	292,500	05/05/2010.	05/01/2041.
54659L BS 2	LouisvilleJeffersn Cnty KY Rev Medical			2	1FE	27,492,250	104.965	26,241,250	25,000,000	27,190,336		(217,504)			4.000	2.861	AO	250,000	1,000,000	07/13/2016.	10/01/2034.
54659R BZ 3	LouisvilleJeffersn Cnty KY Rev Bld Amer			2	1FE	2,023,000	104.663	2,093,260	2,000,000	2,005,236		(2,606)			5.250	5.101	MN	13,417	105,000	12/09/2009.	11/15/2024.
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven			2	1FE	4,748,487	114.923	5,102,581	4,440,000	4,642,598		(16,017)			4.750	4.187	JJ	105,450	210,900	07/30/2014.	01/01/2028.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl			1	1FE	1,210,000	108.699	1,315,258	1,210,000	1,210,000					6.480	6.480	JJ	39,204	78,408	02/18/2013.	07/01/2022.
575579 HG 5	Massachusetts Bay Tr Auth Rev Trans Sale				1FE	10,305,600	126.557	12,655,700	10,000,000	10,199,298		(12,750)			5.000	4.773	JJ	250,000	500,000	08/21/2007.	07/01/2029.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	9,821,880	128.011	11,520,990	9,000,000	9,508,560		(37,015)			5.250	4.567	JJ	236,250	472,500	08/08/2007.	07/01/2028.
576002 DJ 5	Massachusetts St Spl Oblig Rev Ref				1FE	8,653,920	122.740	9,819,200	8,000,000	8,337,404		(39,718)			5.500	4.784	JJ	220,000	440,000	04/04/2008.	01/01/2025.
576047 RE 6	Massachusetts St Wr Rs Aut Rev Prerefund			2	1	4,478,999	101.920	4,183,816	4,105,000	4,147,937		(71,884)			4.750	2.930	FA	81,245	194,988	02/18/2013.	08/01/2018.
576049 V5 6	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	15,527,400	121.034	16,944,760	14,000,000	14,730,975		(94,080)			5.250	4.330	FA	306,250	735,000	09/25/2007.	08/01/2024.
57604P X3 3	Massachusetts St Wtr Poll Rev St Revolvi				1FE	11,743,539	102.093	10,530,893	10,315,000	10,482,311		(281,666)			5.000	2.189	FA	214,896	515,750	07/30/2014.	08/01/2018.
57604P YM 0	Massachusetts St Wtr Poll Rev Abatement				1FE	11,207,622	115.618	11,596,485	10,030,000	10,439,793		(79,364)			5.250	4.259	FA	219,406	526,575	10/19/2005.	08/01/2022.
590545 NQ 8	Mesa AZ Util Sys Rev Ref				1FE	2,662,975	108.154	2,703,850	2,500,000	2,536,958		(13,701)			5.000	4.369	JJ	62,500	125,000	07/20/2006.	07/01/2020.
590545 XH 7	Mesa AZ Util Sys Rev Preref				1FE	507,465	122.594	551,673	450,000	501,414		(6,051)			6.250	3.920	JJ	14,063	14,063	04/06/2017.	07/01/2023.
590545 XJ 3	Mesa AZ Util Sys Rev Preref				1FE	515,105	126.180	567,810	450,000	509,319		(5,786)			6.250	3.932	JJ	14,063	14,063	04/06/2017.	07/01/2024.
590545 XK 0	Mesa AZ Util Sys Rev Preref				1FE	907,621	129.282	1,014,864	785,000	898,273		(9,348)			6.250	4.004	JJ	24,531	24,531	04/06/2017.	07/01/2025.
590545 XL 8	Mesa AZ Util Sys Rev Unref				1FE	2,293,116	122.770	2,516,785	2,050,000	2,267,643		(25,473)			6.250	4.076	JJ	64,063	64,063	04/06/2017.	07/01/2023.
590545 XM 6	Mesa AZ Util Sys Rev Unref				1FE	2,323,709	126.250	2,588,125	2,050,000	2,299,538		(24,171)			6.250	4.098	JJ	64,063	64,063	04/06/2017.	07/01/2024.
590545 XN 4	Mesa AZ Util Sys Rev Unref				1FE	2,541,847	129.201	2,861,802	2,215,000	2,517,055		(24,793)			6.250	4.118	JJ	69,219	69,219	04/06/2017.	07/01/2025.
591745 A4 6	Metro Atlanta RTA GA Rev Sales Tax Ref T				1FE	18,365,821	108.077	18,529,802	17,145,000	17,414,778		(100,086)			5.000	4.329	JJ	428,625	857,250	07/13/2006.	07/01/2020.
592098 E9 4	Nashville & D Cnty TN Rev Wtr & Swr Ref				1FE	2,202,680	113.364	2,267,280	2,000,000	2,071,279		(16,015)			5.250	4.271	JJ	52,500	105,000	02/25/2008.	01/01/2022.
592247 W3 0	Metropolitan P&E IL St Tax Rev Ser 2002-			4	2FE	11,217,900	112.091	11,209,100	10,000,000	10,559,883		(80,571)			5.500	4.420	JD	24,444	550,000	02/21/2008.	12/15/2023.
592481 CA 1	Metropolitan St Louis MO Rev Bld Amer Bd			1	1FE	10,316,500	123.835	12,383,500	10,000,000	10,272,718		(6,489)			5.856	5.635	MN	97,600	585,600	01/22/2010.	05/01/2039.
59259R WP 5	Metropolitan Trans Auth NY Rev Ser B				1FE	10,821,500	118.268	11,826,800	10,000,000	10,377,872		(55,087)			5.250	4.510	MN	67,083	525,000	04/10/2008.	11/15/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59259Y CA 5	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	20,000,000	131.133	26,226,600	20,000,000	20,000,000					6.548	6.548	MN	167,338	1,309,600	02/05/2010.	11/15/2031.
592643 BN 9	Metropolitan Washington DC Rev Bld Amer			1	2FE	12,000,000	143.629	17,235,480	12,000,000	12,000,000					8.000	8.000	AO	240,000	960,000	05/18/2010.	10/01/2047.
592647 CY 5	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1FE	18,366,900	118.317	17,747,550	15,000,000	18,103,289		(178,122)			5.000	3.136	AO	187,500	750,000	06/15/2016.	10/01/2031.
592647 CZ 2	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1FE	9,511,398	117.889	9,195,342	7,800,000	9,388,820		(82,811)			5.000	3.250	AO	97,500	390,000	06/15/2016.	10/01/2032.
592647 DB 4	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1FE	8,759,200	106.528	8,522,240	8,000,000	8,715,818		(29,185)			4.000	3.328	AO	80,000	320,000	06/15/2016.	10/01/2035.
59447T FF 5	Michigan St Fin Auth Rev Detroit Wtr & S			2	2FE	2,214,220	112.833	2,256,660	2,000,000	2,174,394		(19,871)			5.000	3.660	JJ	50,000	100,000	12/03/2015.	07/01/2034.
594612 DH 3	Michigan St Crossover Refund Ref-Gans				1FE	6,348,100	120.900	6,045,000	5,000,000	6,167,667		(130,239)			5.000	1.910	MS	73,611	272,917	07/20/2016.	03/15/2026.
594612 DJ 9	Michigan St Crossover Refund Rev Bds				1FE	7,664,220	122.456	7,347,360	6,000,000	7,466,000		(143,118)			5.000	2.070	MS	88,333	327,500	07/14/2016.	03/15/2027.
59465H LY 0	Michigan St Hosp Fin Auth Rev Ref Henry			2	1FE	3,362,765	106.551	3,729,285	3,500,000	3,423,144		8,937			5.250	5.640	MN	23,479	183,750	10/22/2009.	11/15/2024.
59465H LZ 7	Michigan St Hosp Fin Auth Rev Ref Henry			2	1FE	4,879,650	107.237	5,361,850	5,000,000	4,913,076		4,964			5.625	5.830	MN	35,938	281,250	10/22/2009.	11/15/2029.
594695 Q2 7	Michigan St Trunk Line Rev Ref Ser A				1FE	6,240,524	103.310	5,883,505	5,695,000	5,745,334		(58,256)			5.500	4.404	MN	52,204	313,225	08/27/2007.	11/01/2018.
594712 QH 7	Michigan St Univ Rev Ref Gen Ser C				1FE	2,691,775	100.417	2,379,883	2,370,000	2,375,649		(45,686)			5.000	3.021	FA	44,767	118,500	05/06/2010.	02/15/2018.
60534R TM 1	Mississippi Dev Bk Rev Bld Amer Bd			1	1FE	15,930,000	134.032	21,351,298	15,930,000	15,930,000					6.413	6.413	JJ	510,795	1,021,591	03/10/2010.	01/01/2040.
60636U BR 9	Missouri St Env Impt Engy Rev Preref St				1	10,446	100.000	10,000	10,000	10,000		(219)			5.000	2.761	JJ	250	500	12/08/2015.	01/01/2018.
60636U BY 4	Missouri St Env Impt Engy Rev Unref St R				1FE	6,791,735	100.000	6,490,000	6,490,000	6,490,000		(148,318)			5.000	2.669	JJ	162,250	324,500	12/08/2015.	01/01/2018.
60636W NR 2	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	4,245,000	111.740	4,743,363	4,245,000	4,245,000					5.002	5.002	MN	35,389	212,335	02/18/2013.	05/01/2024.
60636W NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	7,942,045	115.688	8,977,389	7,760,000	7,886,569		(11,978)			5.252	5.010	MN	67,926	407,555	02/18/2013.	05/01/2026.
610749 CB 7	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre				1FE	6,538,762	100.303	5,970,000	5,970,000	5,970,000		(67,745)			5.875	4.700	JJ	175,369	350,738	08/28/2007.	01/01/2018.
610749 CC 5	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre				1FE	6,930,590	103.877	6,575,414	6,330,000	6,396,901		(63,815)			5.875	4.780	JJ	185,944	371,888	08/28/2007.	01/01/2019.
613549 KH 6	Montgomery Cnty OH Rev Preref Catholic H			2	1	3,606,081	104.774	3,651,374	3,485,000	3,561,301		(44,780)			5.250	3.551	MN	30,494	182,963	03/09/2017.	05/01/2029.
613549 KL 7	Montgomery Cnty OH Rev Unref Catholic He			2	2FE	6,444,072	103.913	6,769,932	6,515,000	6,447,978		3,907			5.250	5.372	MN	57,006	342,038	03/09/2017.	05/01/2029.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U			1	1FE	10,000,000	128.184	12,818,400	10,000,000	10,000,000					6.637	6.637	AO	165,925	663,700	03/04/2010.	04/01/2057.
646065 B9 2	New Jersey St Ed Facs Auth Rev Princeton				1FE	5,183,373	101.930	4,653,105	4,565,000	4,621,976		(111,668)			5.250	2.720	JJ	119,831	239,663	07/30/2014.	07/01/2018.
646080 RD 5	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1FE	1,402,801	111.435	1,398,509	1,255,000	1,359,933		(19,449)			5.000	3.150	JD	5,229	62,750	09/29/2015.	12/01/2022.
646080 RE 3	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1FE	7,790,726	113.245	7,898,839	6,975,000	7,587,759		(92,221)			5.000	3.350	JD	29,063	348,750	09/29/2015.	12/01/2023.
646080 RG 8	New Jersey St Hgr Ed Auth Rev LBASS Sr A			2	1FE	9,879,952	106.391	10,405,040	9,780,000	9,856,343		(9,460)			4.000	3.870	JD	32,600	391,200	05/13/2015.	12/01/2025.
646080 RH 6	New Jersey St Hgr Ed Auth Rev LBASS Sr A			2	1FE	10,500,000	105.877	11,117,085	10,500,000	10,500,000					4.000	4.000	JD	35,000	420,000	05/13/2015.	12/01/2026.
646135 H2 2	New Jersey St Trans Auth Rev Sys Ser A			4	1FE	5,630,329	107.306	5,794,524	5,400,000	5,559,737		(60,321)			5.750	4.463	JD	13,800	310,500	10/27/2016.	06/15/2020.
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim			2	1FE	14,467,072	114.668	14,677,504	12,800,000	14,292,842		(150,085)			5.000	3.401	JD	28,444	640,000	11/01/2016.	06/15/2027.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim			2	1FE	4,373,928	114.108	4,450,212	3,900,000	4,324,602		(42,481)			5.000	3.501	JD	8,667	195,000	11/01/2016.	06/15/2028.
646136 EG 2	New Jersey St Trans Fd Rev Trans Sys Ser				2FE	21,781,755	112.743	22,210,371	19,700,000	20,501,763		(141,216)			5.500	4.572	JD	48,156	1,083,500	06/21/2007.	12/15/2022.
646139 5U 5	New Jersey St Tpk Auth Rev Ser E			2	1FE	22,566,400	115.674	23,134,800	20,000,000	22,029,438		(253,169)			5.000	3.361	JJ	500,000	1,000,000	10/23/2015.	01/01/2033.
649085 AA 5	New Valley Generation II Ser 2001			1	1FE	3,635,756	104.125	3,693,899	3,547,562	3,567,113		(7,427)			5.572	5.124	MN	32,945	197,670	02/18/2013.	05/01/2020.
64971M S7 8	New York NYC Tran Fin Auth Rev Bld Amer			1	1FE	8,000,000	128.376	10,270,080	8,000,000	8,000,000					5.467	5.467	MN	72,893	437,360	05/19/2010.	05/01/2036.
64971W 6E 5	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1FE	10,001,400	97.327	9,732,700	10,000,000	10,001,090		(310)			3.110	3.109	MN	51,833	105,394	06/22/2017.	05/01/2028.
64971W TT 7	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	5,812,875	118.042	5,902,100	5,000,000	5,647,307		(80,956)			5.000	2.961	FA	104,167	250,000	10/27/2016.	02/01/2031.
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	581,830	117.970	589,850	500,000	561,657		(7,687)			5.000	3.051	FA	10,417	25,000	04/17/2015.	02/01/2033.
64971W UG 3	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	5,887,700	118.114	5,905,700	5,000,000	5,667,670		(83,754)			5.000	2.901	FA	104,167	250,000	04/17/2015.	02/01/2030.
64972F K8 8	New York City NY Rev Bld Amer Bd Wtr & S			1	1FE	7,500,000	139.721	10,479,075	7,500,000	7,500,000					5.952	5.952	JD	19,840	446,400	01/26/2010.	06/15/2042.
64983M VG 0	New York St Dorm Auth Rev St Sup Debt Re				1FE	9,369,322	112.319	9,738,057	8,670,000	9,014,530		(40,476)			5.000	4.345	FA	163,767	433,500	04/17/2007.	02/15/2025.
64983M VH 8	New York St Dorm Auth Rev St Sup Debt Re				1FE	9,852,612	113.924	10,372,780	9,105,000	9,502,266		(39,987)			5.000	4.356	FA	171,983	455,250	04/17/2007.	02/15/2026.
64983Q HU 6	New York St Dorm Auth Rev Non St Supply				1FE	16,544,893	112.696	16,566,312	14,700,000	15,252,925		(149,532)			5.500	4.289	MN	103,308	808,500	08/29/2007.	05/15/2021.
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E			4	1FE	5,511,783	107.004	5,344,850	4,995,000	5,130,960		(38,406)			5.000	4.096	AO	62,438	249,750	08/17/2005.	04/01/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-			4	1FE	10,798,749	107.004	10,630,847	9,935,000	10,169,680		(66,128)			5.000	4.214	AO	124,188	496,750	03/09/2006.	04/01/2021.
649902 AR 4	New York St Dorm Auth Rev Pers Inc Tax R				1FE	5,958,650	111.817	5,590,850	5,000,000	5,244,674		(70,510)			5.500	3.860	MS	80,972	275,000	06/28/2005.	03/15/2021.
649903 FD 8	New York St Dorm Auth Rev Nonst Sup Debt				1FE	3,487,994	121.429	3,746,085	3,085,000	3,287,309		(22,497)			5.250	4.221	JJ	80,981	161,963	01/31/2007.	07/01/2025.
649903 FF 3	New York St Dorm Auth Rev St Johns Univ			4	1FE	22,080,775	122.891	23,730,252	19,310,000	21,129,431		(108,189)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007.	07/01/2030.
650013 T3 9	New York St Hwy&Bldg Tr Fd Rev Ser B				1FE	12,070,300	108.562	11,941,820	11,000,000	11,237,197		(98,254)			5.500	4.480	AO	151,250	605,000	08/23/2007.	04/01/2020.
650034 X9 7	New York St Urban Dev Corp Rev St Pers I				1FE	4,599,800	100.821	4,032,840	4,000,000	4,012,059		(58,749)			5.500	3.975	MS	64,778	220,000	08/03/2005.	03/15/2018.
65825P CA 6	North Carolina St Rev Cap Impt Obl Annua			2	1FE	5,343,603	104.515	5,225,750	5,000,000	5,085,944		(61,918)			5.000	3.665	MN	41,667	250,000	07/30/2014.	05/01/2023.
65825P CC 2	North Carolina St Rev Cap Impt Obl Annua			2	1FE	4,112,383	104.515	4,180,600	4,000,000	4,031,787		(22,718)			5.000	4.379	MN	33,333	200,000	07/30/2014.	05/01/2025.
65830T AF 2	North Carolina St Tpk Auth Rev Bld Amer			1	1FE	3,491,276	104.562	3,659,670	3,500,000	3,494,714		591			6.000	6.027	JJ	105,000	210,000	02/18/2013.	01/01/2025.
658873 AS 3	North Dakota Dept Trans Rev Grant & Rev			2	1FE	2,000,000	100.218	2,004,360	2,000,000	2,000,000					5.000	5.000	JD	8,333	100,000	07/30/2015.	06/01/2020.
66285W PJ 9	North Texas Tollway Auth Rev Ref-Ser B			2	1FE	3,523,748	117.282	3,694,383	3,150,000	3,442,877		(36,343)			5.000	3.491	JJ	78,750	157,500	09/11/2015.	01/01/2030.
66285W PK 6	North Texas Tollway Auth Rev Ref-Ser B			2	1FE	5,563,950	116.579	5,828,950	5,000,000	5,442,222		(54,719)			5.000	3.561	JJ	125,000	250,000	09/11/2015.	01/01/2031.
66353L AV 9	Northhampton Cnty PA CLG Rev Lafayette C				1FE	6,163,049	102.900	5,916,750	5,750,000	5,799,285		(57,269)			5.000	3.941	MN	47,917	287,500	07/30/2014.	11/01/2018.
665250 AL 0	Northern IL Mun Pwr Agy Rev Prairie St P			2	1FE	5,227,504	100.000	5,075,000	5,075,000	5,075,000		(18,065)			5.000	4.632	JJ	126,875	253,750	08/15/2007.	01/01/2022.
665250 CQ 7	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1FE	3,807,896	106.637	3,646,985	3,420,000	3,764,262		(33,696)			4.000	2.721	JD	11,400	136,800	08/24/2016.	12/01/2031.
665250 CR 5	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1FE	3,326,130	106.158	3,184,740	3,000,000	3,289,523		(28,267)			4.000	2.771	JD	10,000	120,000	08/24/2016.	12/01/2032.
665250 CS 3	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1FE	3,952,392	105.681	3,783,380	3,580,000	3,910,682		(32,204)			4.000	2.821	JD	11,933	143,200	08/24/2016.	12/01/2033.
67760H CF 6	Ohio St Tpk Commn Rev Ref Ser A				1FE	5,565,200	111.260	5,563,000	5,000,000	5,160,249		(46,914)			5.500	4.390	FA	103,889	275,000	06/14/2007.	02/15/2021.
677659 SJ 4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1FE	6,180,870	115.943	6,226,139	5,370,000	5,666,308		(60,034)			5.500	4.120	JD	24,613	295,350	09/12/2007.	06/01/2022.
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			2	1FE	3,465,000	103.470	3,585,236	3,465,000	3,465,000					3.850	3.850	AO	33,351	133,403	11/05/2015.	10/01/2030.
708796 X4 4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			2	1FE	3,550,000	103.695	3,681,173	3,550,000	3,550,000					4.000	4.000	AO	35,500	142,000	11/05/2015.	10/01/2033.
708796 X6 9	Pennsylvania Hsg Fin Agy Rev LBASS Non A			2	1FE	4,500,000	104.038	4,681,710	4,500,000	4,500,000					3.800	3.800	AO	42,750	171,000	11/05/2015.	10/01/2035.
70917R YX 7	Pennsylvania St Hi Ed Rev Univ Pittsburg			2	1FE	4,935,400	107.163	5,358,150	5,000,000	4,951,451		2,482			5.000	5.101	MN	31,944	250,000	02/19/2010.	05/15/2031.
709221 UY 9	Pennsylvania St Tpk Commn Rev Ref Sub Se			2	1FE	12,325,900	116.984	11,698,400	10,000,000	12,056,952		(204,412)			5.000	2.421	JD	41,667	500,000	08/03/2016.	12/01/2031.
709222 CV 3	Pennsylvania St Tpk Commn Rev Ref Ser A				1FE	4,579,320	122.342	4,893,680	4,000,000	4,333,809		(27,965)			5.250	4.180	JJ	96,833	210,000	05/08/2007.	07/15/2027.
73358W YK 4	Port Auth NY & NJ Rev Transportation			2	1FE	8,271,160	115.060	8,508,687	7,395,000	8,108,123		(78,176)			5.000	3.570	AO	78,058	369,750	11/10/2015.	10/15/2034.
746173 FT 5	Purdue IN Univ COPS Rev Bld Amer Bd			2	1FE	500,000	104.766	523,830	500,000	500,000					5.388	5.388	JJ	13,470	26,940	08/28/2009.	07/01/2022.
746173 FU 2	Purdue IN Univ COPS Rev Bld Amer Bd			2	1FE	1,570,000	104.839	1,645,972	1,570,000	1,570,000					5.438	5.438	JJ	42,688	85,377	08/28/2009.	07/01/2023.
759136 MJ 0	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	3,324,030	113.060	3,391,800	3,000,000	3,107,722		(25,397)			5.250	4.225	MN	26,250	157,500	09/20/2007.	11/01/2021.
759136 MM 3	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	5,504,656	121.354	5,897,804	4,860,000	5,167,551		(38,200)			5.250	4.175	MN	42,525	255,150	07/31/2007.	11/01/2024.
759911 TN 0	Regional Trans Auth IL Ref Rev Ser A				1FE	9,071,844	127.958	9,756,798	7,625,000	8,397,198		(72,928)			6.000	4.550	JJ	228,750	457,500	05/11/2006.	07/01/2026.
759911 ZL 7	Regional Trans Auth IL Ref Rev Ser A				1FE	9,273,447	108.666	8,801,946	8,100,000	8,365,656		(102,712)			5.500	4.060	JD	37,125	445,500	05/02/2007.	06/01/2020.
762244 FE 6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F			2	2FE	1,877,537	116.143	1,788,602	1,540,000	1,834,150		(31,286)			5.000	2.461	MN	9,839	77,000	08/08/2016.	05/15/2027.
79560Q CG 1	Salt Lake Cty UT Sales Tax Rev Ser A			2	1FE	1,011,193	104.322	1,043,220	1,000,000	1,003,248		(2,474)			5.000	4.728	AO	12,500	50,000	07/30/2014.	10/01/2027.
803300 CZ 3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa			4	1FE	20,536,068	120.851	21,571,904	17,850,000	19,486,862		(120,337)			5.500	4.400	JJ	490,875	981,750	04/23/2007.	07/01/2028.
816691 ER 6	Seminole Cnty FL Sales Tax Rev Ref Ser B				1FE	2,192,239	115.422	2,239,187	1,940,000	2,030,145		(16,849)			5.250	4.161	AO	25,463	101,850	01/10/2006.	10/01/2022.
837152 KW 6	South Carolina Trans Rev Infrastructure				1FE	15,148,158	106.430	14,224,370	13,365,000	13,661,864		(160,644)			5.500	4.168	AO	183,769	735,075	08/08/2006.	10/01/2019.
841531 DC 7	Southeast WI Prof Baseball Rev Pk Dist S				1FE	5,720,842	116.109	5,863,505	5,050,000	5,324,663		(48,817)			5.500	4.270	JD	12,344	277,750	04/16/2008.	12/15/2022.
841531 DE 3	Southeast WI Prof Baseball Rev Pk Dist S			4	1FE	5,876,019	122.911	6,293,043	5,120,000	5,527,163		(36,366)			5.500	4.415	JD	12,516	281,600	11/29/2005.	12/15/2026.
843146 U6 6	Southern IL Univ Rev Hsg & Auxiliary Fac				3FE	1,077,790	100.675	1,006,750	1,000,000	1,002,053		(8,127)			5.250	4.401	AO	13,125	52,500	05/04/2006.	04/01/2018.
845040 GA 6	Southwestern Higher Ed AuthRev Southern				1FE	5,877,825	125.023	6,463,689	5,170,000	5,583,325		(33,618)			5.250	4.240	AO	67,856	271,425	04/27/2007.	10/01/2027.
845040 GB 4	Southwestern Higher Ed AuthRev Southern				1FE	6,355,661	126.630	6,888,672	5,440,000	5,994,057		(40,381)			5.250	4.070	AO	71,400	285,600	02/28/2007.	10/01/2028.
845040 GC 2	Southwestern Higher Ed AuthRev Southern				1FE	6,615,524	128.069	7,331,950	5,725,000	6,288,641		(36,506)			5.250	4.181	AO	75,141	300,563	02/09/2007.	10/01/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
850578 TR 6	Springfield IL Elec Rev Ref Sr Lien			2	1FE	5,476,100	113.834	5,691,700	5,000,000	5,382,393		(45,708)			5.000	3.771	MS	83,333	250,000	11/13/2015.	03/01/2033.
850578 TS 4	Springfield IL Elec Rev Ref Sr Lien			2	1FE	5,500,700	113.834	5,691,700	5,000,000	5,401,946		(48,165)			5.000	3.711	MS	83,333	250,000	11/13/2015.	03/01/2034.
874441 BB 3	Tallahassee FL BluePrint Rev 2000 Interg				1FE	1,614,570	102.824	1,542,360	1,500,000	1,509,584		(12,374)			5.250	4.370	AO	19,688	78,750	08/29/2007.	10/01/2018.
87638T EB 5	Tarrant Cnty TX Rev Cultural Ed Facs Fin			2	1FE	10,183,200	106.245	10,624,500	10,000,000	10,042,164		(21,082)			5.000	4.762	MN	63,889	500,000	03/11/2010.	11/15/2029.
880443 BQ 8	Tennessee Energy Acq Gas Rev Ser A			1	1FE	9,946,100	115.400	11,540,000	10,000,000	9,975,802		3,578			5.250	5.300	MS	175,000	525,000	11/14/2007.	09/01/2023.
880443 DY 9	Tennessee Energy Acq Gas Rev Ser C			1	1FE	9,542,000	106.011	10,601,100	10,000,000	9,897,044		45,415			5.000	5.530	FA	208,333	500,000	03/05/2008.	02/01/2020.
882117 N3 4	Texas A & M Univ Perm Fd Rev Ser A			2	1FE	10,099,100	120.320	12,032,000	10,000,000	10,056,583		(6,106)			5.000	4.909	JJ	250,000	500,000	03/11/2009.	07/01/2029.
882135 F5 0	Texas A & M Univ Rev Fing Sys				1FE	8,220,807	101.302	7,785,059	7,685,000	7,726,087		(108,620)			5.000	3.530	MN	49,099	384,250	02/18/2013.	05/15/2018.
88278P LQ 5	Texas St Univ Sys Rev Fing Ref			2	1FE	5,065,850	104.133	5,206,650	5,000,000	5,018,541		(14,680)			5.000	4.679	MS	73,611	250,000	07/30/2014.	03/15/2024.
91335V HF 6	Univ of Pit PA COMW HgrEdu Rev Cap Proj-			2	1FE	1,035,448	104.133	1,041,330	1,000,000	1,009,870		(7,859)			5.000	4.149	MS	14,722	50,000	07/30/2014.	09/15/2019.
91335V HQ 2	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U			2	1FE	3,123,346	106.095	3,182,850	3,000,000	3,035,010		(19,379)			5.250	4.529	MS	46,375	157,500	07/30/2014.	09/15/2026.
91335V HS 8	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U			2	1FE	2,089,797	106.095	2,121,900	2,000,000	2,028,560		(15,842)			5.250	4.369	MS	30,917	105,000	07/30/2014.	09/15/2024.
91335V HZ 2	Univ of Pit PA COMW HgrEdu Rev Univ Cap			2	1FE	2,592,198	106.095	2,652,375	2,500,000	2,522,645		(12,508)			5.250	4.690	MS	38,646	131,250	07/30/2014.	09/15/2028.
91335V JB 3	Univ of Pit PA COMW HgrEdu Rev Ref-Univ			2	1FE	3,120,074	106.095	3,182,850	3,000,000	3,042,877		(23,784)			5.250	4.369	MS	46,375	157,500	07/30/2014.	09/15/2024.
914455 JF 8	Univ of Michigan MI Rev Gen Ser A			2	1FE	2,397,354	104.322	2,383,758	2,285,000	2,316,994		(24,602)			5.000	3.838	AO	28,563	114,250	07/30/2014.	04/01/2024.
914455 JH 4	Univ of Michigan MI Rev Gen Ser A			2	1FE	1,285,583	104.322	1,236,216	1,185,000	1,199,984		(11,508)			5.000	3.950	AO	14,813	59,250	05/20/2009.	04/01/2025.
914713 E9 9	University NC Chapel Hill Rev Ser A			2	1FE	1,609,436	106.314	1,594,710	1,500,000	1,541,627		(20,675)			5.000	3.489	JD	6,250	75,000	07/30/2014.	12/01/2022.
915115 X7 9	University TX Perm Univ Fd Rev Ref Ser B				1FE	5,843,350	118.144	6,196,653	5,245,000	5,499,833		(40,327)			5.250	4.250	JJ	137,681	275,363	09/13/2007.	07/01/2023.
915137 3Z 4	University TX Rev Fin Sys Ser B08152018				1FE	10,927,758	102.157	10,215,700	10,000,000	10,136,585		(214,874)			5.000	2.769	FA	188,889	500,000	07/30/2014.	08/15/2018.
915137 K2 8	University TX Rev Fin Sys Ser C				1FE	5,256,753	111.489	5,602,322	5,025,000	5,099,711		(18,575)			5.000	4.550	FA	94,917	251,250	08/22/2007.	08/15/2021.
915137 K3 6	University TX Rev Ref Fin Sys Ser C				1FE	8,211,407	114.304	8,704,250	7,615,000	7,842,670		(43,670)			5.000	4.280	FA	143,839	380,750	10/16/2007.	08/15/2022.
91754R MA 2	Utah St Brd Regents Rev Ref Student Fee			4	1FE	5,084,841	124.406	5,728,896	4,605,000	4,918,104		(19,100)			5.000	4.281	AO	57,563	230,250	05/03/2007.	04/01/2030.
91754R MN 4	Utah St Brd Regents Rev Ref Student Fee			4	1FE	3,717,461	121.044	4,085,235	3,375,000	3,580,377		(15,693)			5.000	4.261	AO	42,188	168,750	05/03/2007.	04/01/2028.
917565 FP 3	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1FE	8,168,960	117.270	9,381,600	8,000,000	8,083,429		(10,789)			5.000	4.810	JD	17,778	400,000	04/03/2008.	06/15/2024.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1FE	10,130,583	123.079	11,458,655	9,310,000	9,809,891		(37,056)			5.000	4.355	JD	20,689	465,500	05/31/2007.	06/15/2028.
917565 LB 7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1FE	10,492,600	132.336	13,233,600	10,000,000	10,426,579		(10,106)			5.937	5.593	JD	26,387	593,700	01/21/2010.	06/15/2039.
930876 BC 0	Wake Cnty NC Rev Ltd Oblig Hammond Rd De			2	1FE	2,072,044	104.839	2,096,780	2,000,000	2,022,608		(15,210)			5.000	4.169	JD	8,333	100,000	07/30/2014.	06/01/2025.
930876 BU 0	Wake Cnty NC Rev Pub Imp			2	1FE	1,100,464	106.648	1,066,480	1,000,000	1,031,663		(15,060)			5.000	3.350	JJ	25,000	50,000	02/18/2013.	01/01/2021.
930876 BW 6	Wake Cnty NC Rev Pub Imp			2	1FE	6,403,497	106.648	6,350,888	5,955,000	6,127,359		(68,553)			5.000	3.148	JJ	148,875	247,750	12/18/2017.	01/01/2023.
93978H NZ 4	Washington St Hlth CareFac Rev Ref-Multi			2	1FE	5,783,800	117.483	5,874,150	5,000,000	5,604,051		(68,950)			5.000	3.201	FA	94,444	250,000	04/17/2015.	08/15/2030.
93978H PA 7	Washington St Hlth CareFac Rev Ref-Multi			2	1FE	5,755,400	116.936	5,846,800	5,000,000	5,582,568		(66,323)			5.000	3.261	FA	94,444	250,000	04/17/2015.	08/15/2031.
944514 TH 1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser			2	1FE	6,131,154	116.360	6,574,340	5,650,000	6,042,056		(41,413)			5.000	3.970	JD	23,542	282,500	09/23/2015.	12/01/2031.
944514 TJ 7	Wayne Cnty MI Arpt Auth Rev Ref Ser F			2	1FE	4,049,850	115.974	4,349,025	3,750,000	3,994,483		(25,754)			5.000	4.030	JD	15,625	187,500	09/23/2015.	12/01/2032.
956704 SN 1	West Virginia Univ Rev PJS Ser A			4	1FE	5,147,320	121.097	6,054,850	5,000,000	5,135,764		(9,872)			5.250	4.910	AO	65,625	262,500	10/27/2016.	04/01/2028.
977100 FM 3	Wisconsin St Gen Fd Rev Preref Ser A			2	1	1,066,674	105.496	1,128,807	1,070,000	1,068,050		1,375			5.750	5.894	MN	10,254	61,525	02/01/2017.	05/01/2033.
977100 FV 3	Wisconsin St Gen Fd Rev Unref Ser A			2	1FE	9,712,881	105.496	10,338,608	9,800,000	9,716,920		4,039			5.750	5.834	MN	93,917	563,500	02/01/2017.	05/01/2033.
97710B RY 0	Wisconsin St Hlth & Ed Fac Rev Aurora Hl			2	1FE	7,405,669	107.462	8,043,531	7,485,000	7,428,288		3,525			5.500	5.591	AO	86,909	411,675	02/10/2010.	04/15/2029.
97710B SU 7	Wisconsin St Hlth & Ed Fac Rev Ascension			2	1FE	7,203,911	105.581	7,549,042	7,150,000	7,162,408		(6,192)			5.000	4.902	MN	45,681	357,500	03/11/2010.	11/15/2033.
977123 YK 8	Wisconsin St Trans Rev Bld Amer Bd Ser B			2	1FE	5,000,000	104.390	5,219,500	5,000,000	5,000,000					5.287	5.287	JJ	132,175	264,350	02/18/2013.	07/01/2024.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,497,617,756	XXX	1,588,767,379	1,399,527,562	1,461,674,315	0	(8,042,791)	0	0	XXX	XXX	XXX	20,918,250	69,333,258	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128F2 EB 7	FHLMC Gold PC Pool #D62830			4	1	2,054	100.203	2,113	2,109	2,073		1			7.000	7.742	MON	12	148	08/01/1995.	08/15/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128F2 FX 8	FHLMC Gold PC Pool #D62882			4	1	43,108	101.325	44,842	44,256	43,543		56			7.000	7.645	MON	258	3,098	08/01/1995.	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028			4	1	515,740	105.451	538,716	510,871	515,252		932			3.960	3.547	MON	1,686	19,416	11/10/2006.	10/25/2035.
312903 HR 1	FHLMC REMIC Ser 113-C			4	1	39,961	103.832	40,955	39,444	39,398		(107)			8.500	7.989	MON	149	3,353	02/24/1997.	05/15/2021.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G			4	1	13,528	104.570	14,227	13,606	13,547		5			8.500	8.778	MON	96	1,156	02/18/2013.	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E			4	1	37,916	106.706	38,345	35,935	36,652		(317)			9.000	7.048	MON	270	3,234	02/24/1997.	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA			4	1	14,798	105.611	16,239	15,376	15,229		25			8.400	9.249	MON	108	1,292	06/24/1991.	08/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD			4	1	68,225	106.498	70,835	66,513	67,157		(103)			7.000	6.344	MON	388	4,656	09/05/2001.	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z			4	1	494,759	107.440	516,768	480,984	486,226		(754)			7.000	6.331	MON	2,806	33,669	02/26/2002.	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418			4	1	2,493	105.380	2,698	2,560	2,511		2			7.000	7.934	MON	15	179	07/26/1995.	08/15/2025.
3132GK ZN 9	FHLMC Pool #Q04649			4	1	33,742,097	103.195	33,501,264	32,464,038	33,675,319		(13,841)			3.500	2.611	MON	94,687	1,136,241	02/18/2013.	11/15/2041.
3132GL XT 6	FGLMC Pool #Q05490			4	1	19,158,557	103.195	19,024,540	18,435,471	19,112,036		(9,594)			3.500	2.788	MON	53,770	645,241	02/18/2013.	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017			4	1	19,787,555	103.198	19,648,114	19,039,276	19,740,506		(8,574)			3.500	2.773	MON	55,531	666,375	02/18/2013.	02/15/2042.
3132GR ZW 4	FGLMC Pool #Q06757			4	1	4,736,930	103.198	4,742,979	4,596,008	4,731,536		(2,703)			3.500	3.054	MON	13,405	160,860	01/01/2016.	03/15/2042.
3132GT GV 3	FHLMC Pool #Q08012			4	1	17,377,900	103.181	17,255,146	16,723,214	17,336,381		(6,909)			3.500	2.791	MON	48,776	585,313	02/18/2013.	04/15/2042.
31335G EC 5	FHLMC Gold PC Pool #C80131			4	1	36,204	111.700	41,391	37,056	36,543		38			6.000	6.638	MON	185	2,223	03/26/1999.	03/15/2024.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ			4	1	206,015	106.547	208,933	196,095	199,315		(358)			6.250	5.371	MON	1,021	12,256	09/23/2002.	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z			4	1	361,745	107.719	376,632	349,644	354,265		(506)			6.750	6.015	MON	1,967	23,601	11/02/2001.	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z			4	1	648,951	110.749	714,224	644,905	645,262		(177)			6.500	6.431	MON	3,493	41,919	11/13/2001.	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			4	1	222,661	108.223	233,738	215,979	218,916		(255)			6.500	5.858	MON	1,170	14,039	07/23/2002.	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA			4	1	93,643	109.017	98,910	90,730	91,735		(91)			7.000	6.398	MON	529	6,351	10/29/1998.	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1	904,022	112.757	981,742	870,675	888,424		(944)			7.000	6.044	MON	5,079	60,947	10/30/2002.	11/20/2027.
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC			4	1	335,647	101.115	340,402	336,650	335,807		45			6.000	6.110	MON	1,683	20,199	02/18/2013.	01/15/2019.
31340Y GR 4	FHLMC REMIC Ser 22-C			4	1	508	100.143	491	490	487		(2)			9.500	8.825	MON	2	47	04/15/1991.	04/15/2020.
31342A P4 5	FHLMC Pool #780443			4	1	884,593	104.940	929,235	885,492	884,363		234			2.813	2.761	MON	2,076	24,502	05/03/2006.	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973			4	1	32,876	111.700	41,030	36,733	34,549		242			6.000	8.942	MON	184	2,204	05/02/1995.	03/15/2024.
31358E MW 9	FNMA REMIC Ser 1990-64Z			4	1	48,788	106.541	46,308	43,465	44,706		(592)			10.000	6.644	MON	362	4,347	01/25/1996.	06/25/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B			4	1	34,489	105.529	37,275	35,322	34,998		28			9.000	9.486	MON	265	3,179	05/23/1990.	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A			4	1	27,594	106.308	29,426	27,680	27,524		(2)			9.250	9.378	MON	213	2,560	07/03/1990.	07/25/2020.
31358G PP 6	FNMA REMIC Ser 1991-39J			4	1	17,034	107.006	16,936	15,827	16,093		(75)			9.000	7.299	MON	119	1,424	11/09/1995.	05/25/2021.
31358G X4 4	FNMA REMIC Ser 1991-56G			4	1	13,050	106.564	14,160	13,288	13,178		7			8.600	8.993	MON	95	1,143	04/22/1991.	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A			4	1	8,067	106.647	8,955	8,397	8,292		4			8.000	8.730	MON	56	672	05/23/1991.	07/25/2021.
31358H XU 4	FNMA REMIC Ser 1991-92Z			4	1	33,985	105.044	34,264	32,619	32,840		(49)			8.500	7.677	MON	231	2,773	09/27/1995.	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X			4	1	90,653	109.505	95,420	87,138	87,847		(142)			8.250	7.482	MON	599	7,189	12/01/1995.	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 Cl L			4	1	64,852	105.629	69,687	65,973	65,147		106			7.000	7.613	MON	385	4,618	02/18/2013.	04/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ			4	1	92,532	105.941	95,282	89,939	90,627		(153)			7.000	6.310	MON	525	6,296	08/30/2001.	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G			4	1	17,927	104.810	19,066	18,191	18,038		10			5.500	5.828	MON	83	1,001	03/22/1999.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA			4	1	211,991	106.625	229,042	214,811	213,423		35			6.500	6.708	MON	1,164	13,963	06/17/1993.	07/25/2023.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA			4	1	696,482	110.857	787,614	710,479	702,071		293			6.500	6.977	MON	3,848	46,181	11/28/2001.	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ			4	1	194,050	101.050	191,253	189,266	191,895		(50)			6.300	5.928	MON	994	11,924	09/25/2002.	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D			4	1	10,238	102.394	10,517	10,271	10,213		(1)			9.000	9.129	MON	77	924	09/14/1989.	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G			4	1	10,067	103.945	10,876	10,463	10,362		14			8.600	9.261	MON	75	900	08/30/1989.	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E			4	1	6,209	105.268	6,541	6,214	6,180		(1)			9.500	9.600	MON	49	590	02/23/1990.	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D			4	1	115,132	105.205	111,001	105,509	107,289		(1,126)			9.500	7.182	MON	835	10,023	02/24/1997.	04/25/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
313603 GW 6	FNMA REMIC Ser 1989-86E			4	1	3,955	103.860	4,239	4,081	4,045		6			8.750	9.354	MON	30	357	08/21/1990.	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E			4	1	9,339	104.287	9,811	9,407	9,355		(2)			8.700	8.821	MON	68	818	01/11/1996.	12/25/2019.
313603 QH 8	FNMA REMIC Ser 1990-1D			4	1	3,201	104.249	3,392	3,253	3,230		1			8.800	9.127	MON	24	286	11/16/1990.	01/25/2020.
313603 TW 2	FNMA REMIC Ser 1990-4Z			4	1	111,543	104.973	106,484	101,439	102,527		(660)			9.350	7.512	MON	790	9,485	11/10/1995.	01/25/2020.
31373U ZC 4	FNMA Pool #304139			4	1	6,730	101.259	6,494	6,413	6,593		(20)			9.000	7.588	MON	48	577	06/02/1995.	01/25/2025.
31377H VB 5	FNMA DUS Pool #377810			4	1	1,679	100.822	1,725	1,711	1,684		1			7.500	8.137	MON	11	129	08/29/1997.	05/25/2027.
31377M AP 6	FNMA DUS Pool #380814			4	1	548,684	103.133	527,236	511,221	514,685		(2,644)			6.030	5.013	MON	2,569	30,827	11/14/2003.	12/25/2019.
31377T BE 5	FNMA DUS Pool #386237			4	1	998,664	101.583	972,236	957,090	958,605		(2,979)			4.950	4.353	MON	3,948	47,376	06/17/2003.	06/25/2019.
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB			4	1	5,707,433	102.501	6,129,845	5,980,284	5,910,708		33,796			4.000	4.680	MON	19,934	239,211	03/30/2011.	12/15/2037.
3137A5 R7 1	FHLMC REMIC Ser 3786 Cl EB			4	1	1,396,147	100.979	1,381,048	1,367,661	1,368,547		(2,305)			4.000	3.625	MON	4,559	54,706	02/18/2013.	08/15/2035.
31381L NY 9	FNMA Pool #464007			4	1	2,808,200	117.588	2,580,075	2,194,174	2,674,287		(49,423)			6.650	2.388	MON	12,159	145,913	04/17/2015.	01/25/2028.
3138A8 F4 3	FNMA Pool #AH6486			4	1	3,731,067	105.029	3,892,431	3,706,068	3,730,553		(376)			4.000	3.808	MON	12,354	148,243	10/27/2016.	03/25/2041.
3138AE J8 7	FNMA Pool #AI1186			4	1	9,423,325	105.011	9,829,295	9,360,244	9,422,023		(954)			4.000	3.810	MON	31,201	374,410	10/27/2016.	04/25/2041.
3138MC 3U 6	FNMA Pool #AP8910			4	1	5,174,792	103.246	5,289,887	5,123,556	5,171,589		(338)			3.500	3.279	MON	14,944	179,324	06/21/2013.	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205			4	1	1,917,253	100.524	2,032,415	2,021,819	1,924,229		1,320			3.000	3.709	MON	5,055	60,655	08/20/2013.	08/25/2043.
3138W9 KQ 2	FNMA Pool #AS0302			4	1	9,555,327	100.520	10,128,836	10,076,469	9,592,476		6,889			3.000	3.668	MON	25,191	302,294	08/20/2013.	08/25/2043.
3138W9 LM 0	FNMA Pool #AS0331			4	1	2,960,679	100.520	3,138,382	3,122,153	2,971,937		1,876			3.000	3.682	MON	7,805	93,665	08/20/2013.	08/25/2043.
3138WE NA 3	FNMA Pool #AS4884			4	1	61,184,081	100.161	60,652,371	60,554,878	61,154,964		(10,555)			3.000	2.858	MON	151,387	1,816,646	11/12/2015.	05/25/2045.
3138WE RA 9	FNMA Pool #AS4980			4	1	39,347,623	100.135	39,199,077	39,146,151	39,339,015		(2,882)			3.000	2.882	MON	97,865	1,174,385	09/29/2015.	05/25/2045.
3138WE VB 2	FNMA Pool #AS5109			4	1	34,739,441	102.727	34,485,159	33,569,746	34,699,596		(11,502)			3.500	2.826	MON	97,912	1,174,941	06/04/2015.	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460			4	1	41,480,551	102.727	40,892,905	39,807,397	41,417,963		(22,009)			3.500	2.876	MON	116,105	1,393,259	08/21/2015.	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806			4	1	20,378,770	100.097	20,223,064	20,203,567	20,370,582		(3,171)			3.000	2.874	MON	50,509	606,107	08/21/2015.	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147			4	1	4,814,284	100.520	4,996,226	4,970,385	4,823,128		2,757			3.000	3.491	MON	12,426	149,112	08/02/2013.	07/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628			4	1	4,487,014	100.530	4,756,821	4,731,733	4,503,642		3,210			3.000	3.701	MON	11,829	141,952	08/20/2013.	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631			4	1	3,983,973	100.525	4,134,745	4,113,151	3,992,740		1,499			3.000	3.418	MON	10,283	123,395	08/02/2013.	07/25/2043.
3138X0 Y6 9	FNMA Pool #AU1632			4	1	20,205,232	100.530	21,267,119	21,154,955	20,268,014		10,574			3.000	3.620	MON	52,887	634,649	08/20/2013.	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326			4	1	14,303,819	102.929	14,576,937	14,162,197	14,287,134		(1,730)			3.500	3.396	MON	41,306	495,677	06/21/2013.	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672			4	1	636,138	103.589	652,445	629,840	635,640		105			3.500	3.339	MON	1,837	22,044	06/21/2013.	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736			4	1	16,472,576	100.525	17,095,977	17,006,692	16,509,067		6,152			3.000	3.414	MON	42,517	510,201	08/02/2013.	08/25/2043.
3138YH U2 4	FNMA Pool #AY4200			4	1	25,779,411	100.174	25,679,792	25,635,213	25,771,236		(2,409)			3.000	2.912	MON	64,088	769,056	05/20/2015.	05/25/2045.
3138YK HF 3	FNMA Pool #AY5629			4	1	1,542,950	100.148	1,539,744	1,537,467	1,542,911		(39)			3.000	2.935	MON	3,844		12/18/2017.	06/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK			4	1	122,862	111.556	132,572	118,839	121,114		246			6.500	5.760	MON	644	7,724	11/14/2002.	09/25/2031.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE			4	1	691,041	110.293	766,270	694,758	691,675		16			6.000	6.172	MON	3,474	41,686	02/18/2013.	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF			4	1	159,454	105.996	162,271	153,092	154,535		(224)			6.000	5.235	MON	765	9,185	09/24/2002.	08/15/2022.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1	1,091,186	105.347	1,124,235	1,067,175	1,069,309		(657)			5.500	5.237	MON	4,891	58,695	04/01/2003.	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			4	1	1,852,089	108.771	1,998,914	1,837,732	1,833,618		(8,820)			5.398	5.288	MON	8,267	99,201	04/23/2003.	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD			4	1	310,746	104.552	358,555	342,946	330,199		1,145			4.500	6.381	MON	1,286	15,433	02/18/2013.	04/15/2024.
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC			4	1	4,329,075	101.441	4,451,894	4,388,675	4,370,353		952			3.500	3.728	MON	12,800	153,603	02/18/2013.	12/25/2036.
31403A WY 7	FNMA Pool #743263			4	1	13,522	103.246	14,972	14,501	14,351		108			3.500	5.480	MON	42	508	10/17/2003.	10/25/2018.
31408G KD 8	FNMA Pool #850892			4	1	152,674	107.372	163,930	152,674	152,674					5.000	5.023	MON	636	7,634	12/28/2005.	10/01/2035.
31408J BM 2	FNMA Pool #852444			4	1	366,814	107.544	394,485	366,814	366,814					5.000	5.023	MON	1,528	18,341	01/27/2006.	10/01/2035.
31409Y L6 2	FNMA Pool #882449			4	1	185,018	107.363	198,641	185,018	185,018					5.000	5.023	MON	771	9,251	04/27/2006.	01/25/2036.
3140E2 4V 0	FNMA Pool #AZ9835			4	1	19,758,031	100.109	19,609,594	19,588,165	19,750,638		(2,948)			3.000	2.863	MON	48,970	587,645	08/21/2015.	09/25/2045.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140E6 WA 6	FNMA Pool #BA2440			4	1	7,252,943	100.051	7,126,896	7,123,277	7,249,459		(912)			3.000	2.423	MON	17,808	213,698	11/12/2015.	11/25/2045.
3140J5 LM 9	FNMA Pool #BM1231			4	1	19,093,507	103.308	18,927,343	18,321,293	19,076,596		(16,911)			3.500	2.217	MON	53,437	213,748	07/31/2017.	11/25/2031.
31412W TB 2	FNMA Pool #937146			4	1	32,146	110.845	34,976	31,554	32,120		(5)			6.500	5.364	MON	171	2,051	05/23/2007.	05/25/2037.
31413H G3 6	FNMA Pool #945818			4	1	492,462	104.649	513,589	490,775	492,242		(25)			6.000	5.767	MON	2,454	29,446	10/25/2007.	07/25/2037.
31417D LN 1	FNMA Pool #AB6632			4	1	18,125,449	103.227	17,883,292	17,324,205	18,094,825		(11,784)			3.500	2.697	MON	50,529	606,347	10/20/2015.	10/25/2042.
31417G ZX 7	FNMA Pool #AB9757			4	1	96,581,989	103.083	98,573,681	95,625,731	96,513,400		(12,489)			3.500	3.319	MON	278,908	3,346,901	06/21/2013.	06/25/2043.
31418B SY 3	FNMA Pool # MA2334			4	1	11,215,412	102.727	11,157,746	10,861,562	11,202,983		(3,996)			3.500	2.948	MON	31,680	380,155	07/22/2015.	07/25/2045.
31419B CT 0	FNMA Pool #AE0981			4	1	5,104,880	103.255	5,120,841	4,959,436	5,102,384		(1,872)			3.500	2.817	MON	14,465	173,580	10/27/2016.	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795			4	1	2,728,792	103.255	2,684,762	2,600,130	2,726,480		(1,749)			3.500	2.407	MON	7,584	91,005	10/27/2016.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						624,829,599	XXX	628,823,804	615,837,729	624,401,247	0	(151,086)	0	0	XXX	XXX	XXX	1,735,916	20,357,763	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3133TD 6W 1	FHLMC Structured Ser T-10 A5 PT			4	1	480	100.000	478	478	476					6.410	6.396	MON	3	31	03/22/1999.	05/25/2029.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z			4	1	1,437,509	98.151	1,313,620	1,338,366	1,406,115		(4,259)			7.125	6.325	MON	7,947	95,359	05/13/2004.	01/17/2037.
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6			4	1	72,108	106.866	77,519	72,538	72,777		(23)			6.589	6.421	MON	398	4,780	12/19/2001.	10/25/2031.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						1,510,097	XXX	1,391,617	1,411,382	1,479,368	0	(4,282)	0	0	XXX	XXX	XXX	8,348	100,170	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
033896 HU 8	Anderson IN Sch Bldg Corp Rev LBASS Ref			2	1FE	11,981,170	103.428	11,589,107	11,205,000	11,284,775		(73,623)			5.000	4.291	JJ	258,338	560,250	03/27/2006.	01/15/2022.
14329N BT 0	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	2,022,205	93.516	2,337,900	2,500,000	2,144,301		104,123				5.040	N/A			10/27/2016.	02/01/2021.
454624 UJ 4	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1FE	2,598,870	110.237	2,585,058	2,345,000	2,418,197		(20,627)			5.250	4.211	AO	30,778	123,113	05/02/2007.	04/01/2021.
454624 UK 1	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1FE	2,742,713	112.691	2,783,468	2,470,000	2,565,913		(20,209)			5.250	4.241	AO	32,419	129,675	05/02/2007.	04/01/2022.
454624 UQ 8	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1FE	3,364,920	122.282	3,668,460	3,000,000	3,208,270		(17,970)			5.250	4.331	AO	39,375	157,500	05/02/2007.	04/01/2027.
455066 HF 0	Indiana St Office Bldg Rev LBASS Com Fac				1FE	5,539,750	105.399	5,269,950	5,000,000	5,077,009		(48,747)			5.250	4.180	JJ	131,250	262,500	03/28/2006.	07/01/2019.
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	3,620,000	105.520	3,819,824	3,620,000	3,620,000					5.300	5.300	JD	15,988	191,860	11/10/2011.	12/01/2023.
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	1,565,000	105.807	1,655,880	1,565,000	1,565,000					5.400	5.400	JD	7,043	84,510	11/10/2011.	12/01/2024.
462590 KB 5	Iowa Student Ln Liq Corp Rev LBASS AMT S				1FE	1,459,770	114.672	1,490,736	1,300,000	1,425,311		(13,468)			5.000	3.590	JD	5,417	65,000	05/06/2015.	12/01/2025.
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	1,359,714	113.838	1,388,824	1,220,000	1,329,696		(11,741)			5.000	3.680	JD	5,083	61,000	05/06/2015.	12/01/2026.
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	1,985,067	104.777	2,121,734	2,025,000	1,990,162		1,982			4.125	4.300	JD	6,961	83,531	05/06/2015.	12/01/2030.
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	2,990,555	104.881	3,156,918	3,010,000	2,992,367		680			4.500	4.550	JD	11,288	135,450	05/06/2015.	12/01/2034.
49151E XD 0	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	1,880,585	105.575	1,847,563	1,750,000	1,773,921		(12,942)			5.000	4.180	AO	21,875	87,500	02/25/2008.	10/01/2019.
49151E YE 7	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	27,651,518	110.198	28,728,619	26,070,000	26,553,681		(121,978)			5.000	4.434	FA	543,125	1,303,500	08/16/2007.	08/01/2021.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss			2	1FE	3,790,000	104.912	3,976,165	3,790,000	3,790,000					5.700	5.700	JJ	108,015	216,030	02/04/2010.	01/01/2031.
587845 FQ 6	Mercer Cnty NJ Impt Auth Rev LBASS Bld A			1	1FE	1,645,000	102.976	1,693,955	1,645,000	1,645,000					5.450	5.450	FA	37,355	89,653	07/08/2009.	02/01/2024.
658207 HG 3	North Carolina Hsg Fin Agy Rev LBASS AMT			2	1FE	7,360,626	100.155	7,386,431	7,375,000	7,366,403		687			5.100	5.116	JJ	188,063	376,125	01/31/2008.	07/01/2027.
67755C UN 7	Ohio St Bldg Auth Rev LBASS St Facs Adul	SD		2	1FE	10,652,894	100.943	10,351,705	10,255,000	10,267,138		(47,963)			5.250	4.760	AO	134,597	538,388	02/28/2008.	04/01/2023.
927781 PD 0	Virginia St Clg Bldg Auth Rev LBASS 21st			2	1FE	3,420,671	103.793	3,357,704	3,235,000	3,266,585		(27,952)			5.000	4.070	FA	67,396	161,750	07/30/2014.	02/01/2022.
927781 PG 3	Virginia St Clg Bldg Auth Rev LBASS 31st			2	1FE	4,086,061	103.793	4,079,065	3,930,000	3,955,513		(22,508)			5.000	4.380	FA	81,875	196,500	07/30/2014.	02/01/2024.
927781 TM 6	Virginia St Clg Bldg Auth Rev LBASS Bld			2	1FE	13,999,508	105.509	14,771,260	14,000,000	14,000,101		(11)			5.300	5.300	FA	309,167	742,000	02/18/2013.	02/01/2025.
92817L EZ 2	Virginia St Res Clean Wtr Rev LBASS Ref				1FE	6,185,604	103.023	6,181,380	6,000,000	6,073,517		(95,218)			5.500	3.819	AO	82,500	330,000	10/27/2016.	10/01/2018.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						121,902,201	XXX	124,241,706	117,310,000	118,312,860	0	(427,485)	0	0	XXX	XXX	XXX	2,117,908	5,895,835	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,245,859,653	XXX	2,343,224,506	2,134,086,673	2,205,867,790	0	(8,625,644)	0	0	XXX	XXX	XXX	24,780,422	95,687,026	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
000000 00 0	Norweigan Cruise Line Corp Term Ln B Nt				3FE	1,246,875	100.375	1,254,688	1,250,000	1,247,036		161			3.182	3.070	MON	2,431	6,130	10/13/2017.	10/05/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000 00 0	PHNTM Holdings Inc Incremental Term Ln N				4FE	1,831,717	98.998	1,831,717	1,850,248	1,831,717	(207)	207			6.819	6.923	MON	1,051	7,519	12/06/2017	01/27/2023
000000 00 0	US Foods Inc Term Ln Nt 1				4FE	19,045,603	100.583	19,048,883	18,938,415	19,034,891	(9,235)	(1,477)			3.850	3.768	MON	6,076	58,547	12/01/2017	06/27/2023
000000 00 0	Command Alkon Inc 1st Lien Term Ln Nt 1				3FE	8,853,600	99.000	8,887,725	8,977,500	8,859,260		5,660			6.481	6.593	MJSD	50,099	141,562	09/01/2017	09/01/2023
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt				3FE	8,477,323	97.742	8,477,323	8,673,126	8,477,323	(2,448)	2,448			7.892	8.130	MJSD	20,915	54,496	11/21/2017	11/21/2023
000000 00 0	Implementation Mgmt Assistance Term Ln N				1FE	1,353,700	95.607	1,353,700	1,415,907	1,354,144		444			5.460	6.415	MON	4,080		12/13/2017	12/13/2023
000000 00 0	Wrench Group LLC Term Ln Nt 1				2FE	1,082,502	97.688	1,082,502	1,108,123	1,082,628		125			7.750	8.321	MJSD	716	3,342	12/15/2017	12/15/2023
0010EP A* 9	AEP Texas Priv Pl				2	5,000,000	99.913	4,995,638	5,000,000	5,000,000					2.610	2.610	AO	22,113	130,500	04/30/2014	04/30/2019
00115A AE 9	AEP Transmission Co LLC Sr Nt			1	1FE	7,852,305	100.199	8,015,888	8,000,000	7,860,395		8,089			3.100	3.327	JD	20,667	254,889	05/24/2017	12/01/2026
001192 AG 8	AGL Capital Corp Nt			1	2FE	4,647,986	103.995	4,471,798	4,300,000	4,458,864		(94,331)			5.250	2.901	FA	85,283	225,750	12/15/2015	08/15/2019
001192 AL 7	AGL Capital Corp Sr Nt			1	2FE	5,985,117	103.189	6,165,549	5,975,000	5,983,293		(890)			3.875	3.854	MN	29,585	231,531	12/10/2015	11/15/2025
00206R AR 3	AT&T Inc Nt			1	2FE	52,020,860	103.773	53,962,168	52,000,000	52,003,143		(2,868)			5.800	5.794	FA	1,139,378	3,016,000	06/22/2009	02/15/2019
00206R CU 4	AT&T Inc Sr Nt			1	2FE	1,496,490	109.442	1,641,624	1,500,000	1,496,594		45			5.650	5.666	FA	32,017	84,750	01/29/2016	02/15/2047
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	5,989,500	102.808	6,168,456	6,000,000	5,991,911		942			3.600	3.621	MN	28,200	216,000	05/05/2015	05/14/2025
00287Y AT 6	ABBVIE Inc Sr Nt			1	2FE	3,983,600	100.308	4,012,328	4,000,000	3,991,974		3,247			2.500	2.588	MN	13,056	100,000	05/05/2015	05/14/2020
00287Y AY 5	ABBVIE Inc Sr Nt			1	2FE	1,898,200	99.704	1,994,088	2,000,000	1,908,039		9,185			3.200	3.848	MN	8,356	64,000	12/01/2016	05/14/2026
00449# AJ 4	Accruent LLC Incremental 1st Lien DD Nt				3FE	6,930,404	99.000	6,904,685	6,974,429	6,904,685	(27,396)	1,677			6.130	6.251	JAJO	69,406	42,714	10/31/2017	07/28/2023
00449# AK 1	Accruent LLC Incremental 1st Lien TL				3FE	4,799,242	99.000	4,812,176	4,860,784	4,802,911		3,669			8.000	6.316	MJSD	53,764	77,902	07/28/2017	07/28/2023
00817Y AV 0	Aetna Inc Sr Nt			1	2FE	13,979,560	98.418	13,778,534	14,000,000	13,983,811		2,710			2.800	2.823	JD	17,422	392,000	06/02/2016	06/15/2023
00915X BM 2	Air Products & Chemicals Inc MT Sr Nt Se				1FE	999,610	125.099	1,250,994	1,000,000	999,823		15			7.340	7.343	JD	3,262	73,400	02/18/2013	06/15/2026
018522 H# 2	Allete Inc 1st Mtg Bd			1		6,000,000	100.531	6,031,847	6,000,000	6,000,000					3.020	3.020	MS	53,353	181,200	09/16/2014	09/15/2021
018522 J# 0	Allete Inc 1st Mtg Bd				1FE	11,000,000	100.102	11,011,258	11,000,000	11,000,000					2.800	2.800	MS	90,689	308,000	09/24/2015	09/15/2020
01877K AB 9	Alliance Pipeline LP Sr Nt			1	2FE	615,864	102.386	608,714	594,527	598,431		3,903			6.996		JD	116	41,593	08/15/2002	12/31/2019
02209S AD 5	Altria Group Inc Co Gtd Nt				1FE	1,091,170	106.469	1,064,686	1,000,000	1,028,989		(32,058)			9.700	6.166	MN	13,742	97,000	01/01/2016	11/10/2018
02209S AS 2	Altria Group Inc Sr Nt				1FE	4,968,900	106.088	5,304,405	5,000,000	4,980,499		2,774			4.000	4.073	JJ	83,889	200,000	10/28/2013	01/31/2024
023135 AU 0	Amazon.com Inc Sr Nt			2	2FE	10,985,920	98.962	10,885,787	11,000,000	10,986,784		864			2.400	2.425	FA	94,600		08/15/2017	02/22/2023
023135 AX 4	Amazon.com Inc Sr Nt			2	2FE	6,981,870	99.696	6,978,720	7,000,000	6,982,716		846			2.800	2.841	FA	70,233		08/15/2017	08/22/2024
023608 AG 7	Ameren Corp Sr Nt			1	2FE	8,184,008	102.479	8,300,799	8,100,000	8,171,643		(7,459)			3.650	3.524	FA	111,690	295,650	11/18/2016	02/15/2026
02361D AL 4	Ameren Illinois Co Sr Nt			1	1FE	2,529,590	100.305	2,432,387	2,425,000	2,506,995		(16,646)			2.700	1.938	MS	21,825	65,475	08/17/2016	09/01/2022
02361D AP 5	Ameren Illinois Co Sr Nt			1	1FE	5,830,289	101.918	5,723,704	5,616,000	5,804,380		(20,771)			3.250	2.728	MS	60,840	158,145	07/24/2017	03/01/2025
02665W BF 7	American Honda Finance Sr Nt			1	1FE	29,990,100	97.535	29,260,560	30,000,000	29,992,927		1,930			1.650	1.657	JJ	232,375	495,000	07/07/2016	07/12/2021
02666Q D7 5	American Honda Fin Corp Nt				1FE	2,578,300	104.199	2,083,982	2,000,000	2,073,001		(95,575)			7.625	2.654	AO	38,125	152,500	05/16/2012	10/01/2018
02666Q G7 2	American Honda Fin Corp MT Nt				1FE	12,096,415	103.784	11,935,160	11,500,000	11,740,720		(83,703)			3.875	3.066	MS	123,785	445,625	07/08/2013	09/21/2020
02666Q J7 9	American Honda Fin Corp Sr Nt				1FE	15,628,210	104.413	15,661,890	15,000,000	15,305,066		(76,140)			3.800	3.215	MS	159,917	570,000	07/02/2013	09/20/2021
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N				4FE	20,656,415	99.917	20,694,619	20,711,872	20,657,693		1,279			5.229	5.348	FMAN	96,265		11/30/2017	05/20/2021
03040W AK 1	American Water Cap Corp Sr Nt			1	1FE	7,968,080	105.129	8,410,288	8,000,000	7,979,137		2,942			3.850	3.898	MS	102,667	308,000	11/08/2013	03/01/2024
03040W AL 9	American Water Cap Corp Sr Nt			1	1FE	9,986,700	103.050	10,305,020	10,000,000	9,990,568		1,144			3.400	3.415	MS	113,333	340,000	08/11/2014	03/01/2025
03040W AQ 8	American Water Cap Corp Sr Nt			1	1FE	13,953,940	98.966	13,855,254	14,000,000	13,955,581		1,641			2.950	2.988	MS	161,758		08/07/2017	09/01/2027
031162 CH 1	Amgen Inc Sr Nt			1	2FE	6,982,430	96.987	6,789,104	7,000,000	6,985,646		2,362			2.250	2.289	FA	57,750	157,500	08/10/2016	08/19/2023
032511 AY 3	Anadarko Petroleum Corp Sr Nt			1	3FE	10,423,200	122.481	12,248,120	10,000,000	10,360,026		(10,086)			6.450	6.124	MS	189,917	645,000	04/20/2010	09/15/2036
032511 BN 6	Anadarko Petroleum Corp Sr Nt	LS		2	2FE	6,741,300	112.198	6,731,904	6,000,000	6,694,987		(46,313)			5.550	3.846	MS	98,050	166,500	05/23/2017	03/15/2026
03523T BE 7	Anheuser-Busch InBev WldwdInc Co Gtd Nt			1	2FE	29,984,186	105.611	31,683,360	30,000,000	29,997,739		2,017			7.750	7.758	JJ	1,072,083	2,325,000	07/30/2014	01/15/2019
03523T BH 0	Anheuser-Busch InBev WldwdInc Co Gtd Nt			1	2FE	41,926,732	108.354	45,508,722	42,000,000	41,981,799		8,824			6.875	6.900	MN	368,958	2,887,500	03/15/2011	11/15/2019
03523T BP 2	Anheuser-Busch InBev WldwdInc Sr Nt			1	2FE	9,253,600	99.242	9,924,160	10,000,000	9,596,392		80,788			2.500	3.469	JJ	115,278	250,000	06/26/2013	07/15/2022

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035240 AD 2	Anheuser-Busch Inbev Worldwide Sr Nt				1FE	2,013,282	104.518	2,090,362	2,000,000	2,010,786		(2,418)			3.750	3.605	JJ	34,583	75,000	12/16/2016.	01/15/2022.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	771,596	103.198	773,984	750,000	771,444		(151)			3.650	3.245	FA	11,406		12/06/2017.	02/01/2026.
03525@ AA 6	Animal Supply Company Term Ln Nt 1			1	4Z	5,586,000	99.890	5,693,730	5,700,000	5,603,402		17,402			8.742	9.109	JAJO	92,735	473,387	02/06/2017.	12/15/2021.
037833 BS 8	Apple Inc Sr Nt			1	1FE	9,992,900	99.883	9,988,300	10,000,000	9,995,443		1,383			2.250	2.265	FA	80,000	225,000	02/16/2016.	02/23/2021.
037833 CU 2	Apple Inc Sr Nt			1	1FE	6,993,350	100.448	7,031,360	7,000,000	6,993,906		556			2.850	2.865	MN	27,708	99,750	05/04/2017.	05/11/2024.
044209 AF 1	Ashland Inc Nt			1	3FE	9,550,000	104.000	10,400,000	10,000,000	9,679,871		59,255			4.750	5.545	FA	179,444	475,000	09/24/2015.	08/15/2022.
04433H AE 1	Ashland Global LLC Term Ln B Nt 2				3FE	1,293,500	100.500	1,299,968	1,293,500	1,293,500					3.574	3.258	MON	1,676	21,476	06/19/2017.	05/25/2024.
049560 AN 5	Atmos Energy Corp Sr Nt			1	1FE	8,975,250	99.499	8,954,937	9,000,000	8,976,498		1,248			3.000	3.032	JD	12,000	140,250	06/05/2017.	06/15/2027.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1FE	6,120,048	100.908	6,659,895	6,600,000	6,334,174		50,597			2.950	3.896	MS	57,328	194,700	06/21/2013.	09/15/2022.
05348E AV 1	AvalonBay Communities Inc Sr Nt			1	1FE	5,989,320	102.483	6,149,004	6,000,000	5,991,848		949			3.450	3.471	JD	17,250	207,000	05/06/2015.	06/01/2025.
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term				5FE	7,488,132	90.250	6,860,953	7,602,165	6,860,953	(157,496)	24,458			6.850	6.951	MON	23,144	586,520	11/26/2013.	11/18/2018.
05508T AT 9	B&G Foods Inc New Term Ln B Nt 1				3FE	3,819,997	100.625	3,812,681	3,789,000	3,812,681	(6,665)	(651)			4.564	4.096	MON	480	13,637	11/20/2017.	11/02/2022.
05565E F# 7	BMW US Capital LLC Gtd Sr Nt Ser K				1	20,000,000	99.792	19,958,373	20,000,000	20,000,000					2.270	2.270	FA	174,033	454,000	02/13/2014.	02/13/2019.
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L			1	1	10,000,000	100.986	10,098,625	10,000,000	10,000,000					3.120	3.120	FA	119,600	312,000	02/13/2014.	02/13/2021.
05565S AA 2	Burlington Northern PTC Ser 2006-2			1	1FE	2,598,702	108.070	2,808,415	2,598,702	2,598,702					5.629	5.627	AO	36,570	146,281	02/18/2013.	04/01/2024.
058498 AR 7	Ball Corp Nt			1	3FE	6,180,000	106.750	6,405,000	6,000,000	6,117,086		(24,805)			5.000	4.485	MS	88,333	300,000	05/06/2015.	03/15/2022.
058498 AS 5	Ball Corp Sr Nt			1	3FE	7,437,500	102.000	8,160,000	8,000,000	7,638,890	44,507	51,130			4.000	4.885	MN	40,889	320,000	04/21/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt			1	3FE	3,541,250	108.750	3,806,250	3,500,000	3,533,839		(3,637)			5.250	5.093	JJ	91,875	183,750	11/16/2015.	07/01/2025.
06051G EX 3	Bank of America Corp Nt				1FE	1,010,604	100.342	1,013,457	1,010,000	1,010,148		(139)			2.600	2.586	JJ	12,109	26,260	07/30/2014.	01/15/2019.
06051G FB 0	Bank of America Corp Sr Nt				1FE	9,992,700	106.356	10,635,550	10,000,000	9,995,237		679			4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.
06051G GC 7	Bank of America Corp Sub Nt			2	2FE	10,000,000	104.427	10,442,660	10,000,000	10,000,000					4.183	4.183	MN	41,830	418,300	11/21/2016.	11/25/2027.
06051G GV 5	Bank of America Corp Sr Nt			1	1FE	6,015,641	100.257	6,051,494	6,036,000	6,015,744		103			3.004	3.066	JD	5,540		12/20/2017.	12/20/2023.
06406G AA 9	Bank of NY Mellon Corp MT Sub Nt			2	1FE	4,994,500	97.210	4,860,515	5,000,000	4,994,955		390			3.000	3.011	AO	25,417	150,000	10/24/2016.	10/30/2028.
07330M AB 3	Branch Banking & Trust Sr Nt				1FE	4,496,985	103.668	4,665,047	4,500,000	4,497,585		267			3.625	3.633	MS	47,578	163,125	09/09/2015.	09/16/2025.
08579J AT 9	Berry Plastics Corp Term Ln M Nt 1				3FE	1,386,269	100.344	1,379,360	1,374,634	1,379,360	(6,090)	(818)			3.682	3.375	MON	1,300	17,911	08/10/2017.	10/01/2022.
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1				3FE	8,194,638	100.375	8,172,873	8,142,339	8,169,343	(22,480)	(2,815)			3.682	3.395	MON	17,488	95,311	09/12/2017.	01/19/2024.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt			1	2FE	30,000,000	106.418	31,925,282	30,000,000	30,000,000					5.470	5.509	MJSD	4,558	1,641,000	02/18/2014.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt			1	2FE	14,427,600	104.659	15,070,824	14,400,000	14,434,752		(5,626)			4.250	4.200	MN	52,700	612,000	08/15/2016.	11/30/2023.
092113 AM 1	Black Hills Corp Sr Nt			1	2FE	2,565,975	97.450	2,484,978	2,550,000	2,564,137		(1,343)			3.150	3.079	JJ	37,039	72,739	09/01/2016.	01/15/2027.
096630 AB 4	Boardwalk Pipelines LLC Nt			1	2FE	6,034,293	104.819	5,817,432	5,550,000	5,714,030		(91,504)			5.750	3.936	MS	93,965	319,125	04/22/2014.	09/15/2019.
100743 AK 9	Boston Gas Company Sr Nt			1	1FE	3,996,240	99.678	3,987,136	4,000,000	3,996,368		128			3.150	3.161	FA	51,800		07/31/2017.	08/01/2027.
101137 AM 9	Boston Scientific Corp Sr Nt			1	2FE	9,995,400	100.395	10,039,470	10,000,000	9,999,337		868			2.650	2.659	AO	66,250	265,000	08/08/2013.	10/01/2018.
12189L AQ 4	Burlington Northern Santa Fe Sr Nt			1	1FE	2,066,574	105.720	2,114,408	2,000,000	2,056,170		(8,851)			3.850	3.302	MS	25,667	77,000	10/27/2016.	09/01/2023.
12189L AR 2	Burlington Northern Santa Fe Nt			1	1FE	4,135,217	105.850	4,234,000	4,000,000	4,092,342		(13,090)			3.750	3.337	AO	37,500	150,000	07/30/2014.	04/01/2024.
12189L AV 3	Burlington Northern Santa Fe Sr Nt			1	1FE	11,944,080	100.770	12,092,364	12,000,000	11,958,186		5,082			3.000	3.054	AO	90,000	360,000	03/04/2015.	04/01/2025.
124857 AQ 6	CBS Corp Sr Nt			1	2FE	3,927,520	102.198	4,087,936	4,000,000	3,941,866		5,963			4.000	4.215	JJ	73,778	160,000	07/07/2015.	01/15/2026.
124857 AT 0	CBS Corp Sr Nt	LS		2	2FE	9,888,250	96.302	9,630,210	10,000,000	9,892,830		4,580			3.375	3.501	FA	166,875		06/27/2017.	02/15/2028.
1248EP AZ 6	CCO Holdings LLC Sr Nt			1	3FE	7,820,425	102.250	8,006,175	7,830,000	7,822,929		95			5.125	5.138	FA	151,597	401,288	11/05/2015.	02/15/2023.
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt				3FE	9,024,647	103.875	9,348,750	9,000,000	9,022,065		(2,020)			5.750	5.712	FA	195,500	517,500	05/23/2016.	02/15/2026.
12543K AM 6	Community Health Systems Inc Term Ln G N				3FE	3,655,767	96.694	3,545,740	3,666,955	3,545,740	(41,675)	2,314			4.729	4.460	FMAN	16,809	92,293	08/31/2017.	12/31/2019.
12543K AN 4	Community Health Systems Inc Term Ln H N				3FE	6,775,248	95.153	6,460,997	6,790,128	6,460,997	(165,779)	2,038			4.479	4.183	FMAN	29,475	181,635	08/31/2017.	01/27/2021.
125896 BP 4	CMS Energy Corp Sr Nt			1	2FE	7,887,327	102.377	7,723,328	7,544,000	7,836,894		(32,481)			3.600	3.042	MN	34,702	271,584	06/02/2016.	11/15/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
125896 BQ 2	CMS Energy Corp Sr Nt			1	2FE	3,007,740	98.182	2,945,472	3,000,000	3,006,764		(702)			3.000	2.969	MN	11,500	90,000	06/21/2016.	05/15/2026.
125896 BS 8	CMS Energy Corp Sr Nt			2	2FE	1,008,380	100.884	1,008,840	1,000,000	1,007,932		(448)			3.450	3.351	FA	13,033	17,442	04/21/2017.	08/15/2027.
12594E AD 8	CNT Holdings III Corp New 1st Lien Term				4FE	26,670,511	96.500	25,934,785	26,875,425	25,934,785	(763,991)	28,265			4.600	4.433	MON	3,434	1,119,694	01/23/2017.	01/22/2023.
12632B AG 1	CPI International Inc 1st Lien Term Ln N				4FE	16,957,500	100.583	17,056,413	16,957,500	16,957,500					5.064	4.779	MON	7,156	318,349	08/09/2017.	07/26/2024.
126408 HB 2	CSX Corp Sr Nt			1	2FE	1,499,119	102.775	1,541,631	1,500,000	1,499,136		16			3.400	2.894	FA	21,250		12/18/2017.	08/01/2024.
126410 LM 9	CSX Transportation Inc Co Gtd Nt			1	1FE	1,682,750	112.810	1,898,310	1,682,750	1,682,750					6.251	6.250	JJ	48,504	105,189	02/18/2013.	01/15/2023.
126650 CL 2	CVS Health Corp Sr Nt			1	2FE	7,919,520	102.987	8,238,952	8,000,000	7,936,388		7,086			3.875	3.998	JJ	138,639	310,000	07/13/2015.	07/20/2025.
12670U AB 3	CWGS Term Ln Nt 1				4FE	15,880,574	100.542	15,995,790	15,945,930	15,882,554		1,980			4.536	4.469	MON	51,668	115,035	10/17/2017.	11/08/2023.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1				3FE	3,803,276	99.500	3,901,299	3,920,903	3,809,018		5,742			6.945	7.223	MJSD	2,191	95,742	08/17/2017.	08/17/2023.
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			1	1	183,694	101.047	183,704	181,800	181,935		(248)			5.440	5.167	MN	1,648	9,890	04/20/2009.	05/01/2018.
14042R BT 7	Capital One NA Sr Nt				2FE	4,992,250	98.095	4,904,725	5,000,000	4,994,188		1,491			2.250	2.283	MS	33,750	112,500	09/08/2016.	09/13/2021.
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln				4FE	14,596,222	98.750	14,494,762	14,678,240	14,494,762	(11,806)	11,806			6.186	5.670	MON	46,586	907,238	11/09/2015.	10/07/2021.
14149Y BH 0	Cardinal Health Inc Sr Nt			1	2FE	7,000,000	98.441	6,890,884	7,000,000	7,000,000					3.079	3.079	JD	9,579	109,561	06/01/2017.	06/15/2024.
144141 CZ 9	Carolina Pwr & Lt Co 1st Mtg Bd			1	1FE	10,300,900	103.222	10,322,150	10,000,000	10,039,790		(36,501)			5.300	4.902	JJ	244,389	530,000	06/12/2009.	01/15/2019.
14880B AE 1	Catalent Pharma Solutions Inc New Term L				3FE	30,475,755	100.304	30,380,388	30,288,432	30,380,001	(90,617)	(5,136)			4.250	4.180	MON	3,576	214,360	10/18/2017.	05/20/2024.
14912L 3U 3	Caterpillar Finl Svcs Corp Sr Nt				1FE	2,881,125	100.959	2,862,179	2,835,000	2,836,871		(6,370)			5.450	5.213	AO	32,618	154,508	08/12/2009.	04/15/2018.
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1				3FE	2,079,865	100.583	2,084,604	2,072,515	2,078,231	(1,028)	(606)			3.710	3.205	MON	854	48,297	05/12/2017.	04/07/2024.
151020 AE 4	Celgene Corp Sr Nt			1	2FE	2,491,265	103.552	2,494,556	2,409,000	2,453,245		(14,950)			3.950	3.255	AO	20,088	95,156	01/01/2016.	10/15/2020.
151020 AH 7	Celgene Corp Sr Nt			1	2FE	18,517,449	101.583	19,402,372	19,100,000	18,775,548		62,916			3.250	3.651	FA	234,506	620,750	10/27/2016.	08/15/2022.
17275R AR 3	Cisco Systems Inc Sr Nt			1	1FE	2,499,142	100.112	2,502,808	2,500,000	2,499,585		363			2.125	2.140	MS	17,708	53,125	10/27/2016.	03/01/2019.
172967 EV 9	Citigroup Inc Sr Nt				2FE	8,582,433	108.332	7,637,420	7,050,000	7,378,536		(223,091)			8.500	4.985	MN	64,919	599,250	01/01/2016.	05/22/2019.
172967 FF 3	Citigroup Inc Sr Nt				2FE	17,676,916	107.253	18,769,345	17,500,000	17,583,081		(29,352)			5.375	5.177	FA	371,024	940,625	07/30/2014.	08/09/2020.
172967 FX 4	Citigroup Inc Sr Nt				2FE	4,927,150	131.522	6,576,115	5,000,000	4,933,466		1,216			5.875	5.980	JJ	123,212	293,750	01/19/2012.	01/30/2042.
172967 HD 6	Citigroup Inc Sr Nt				2FE	9,977,000	104.433	10,443,330	10,000,000	9,985,565		2,173			3.875	3.903	AO	71,042	387,500	10/21/2013.	10/25/2023.
172967 KA 8	Citigroup Inc Sub Nt				2FE	15,750,550	105.870	15,880,545	15,000,000	15,748,743		(1,807)			4.450	3.831	MS	170,583		12/20/2017.	09/29/2027.
172967 KJ 9	Citigroup Inc Sub Nt				2FE	5,331,150	106.422	5,321,110	5,000,000	5,330,031		(1,119)			4.600	3.659	MS	71,556		12/18/2017.	03/09/2026.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2FE	808,038	104.015	832,117	800,000	806,430		(706)			4.350	4.225	FA	14,500	34,800	08/13/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sr Nt				2FE	9,989,500	104.888	10,488,830	10,000,000	9,991,331		901			4.300	4.313	JD	33,444	430,000	11/30/2015.	12/03/2025.
184496 AJ 6	Clean Harbors Inc Sr Nt			1	3FE	3,677,475	101.500	3,643,850	3,590,000	3,630,048		(14,237)			5.250	4.786	FA	78,531	188,475	07/29/2014.	08/01/2020.
184496 AL 1	Clean Harbors Inc Sr Nt			1	3FE	19,115,000	101.000	19,190,000	19,000,000	19,036,503	(30,452)	(18,017)			5.125	5.010	JD	81,146	973,750	03/06/2015.	06/01/2021.
18449E AE 0	Clean Harbors Inc Term Ln Nt 1				2FE	6,003,145	100.625	6,042,822	6,005,289	6,003,237		92			3.568	3.237	MON	595	82,323	08/02/2017.	06/30/2024.
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt			1	2FE	20,685,804	100.758	20,756,045	20,600,000	20,671,022		(7,602)			3.800	3.749	MN	78,280	782,800	12/17/2015.	11/25/2025.
200339 AJ 8	Comerica Bk Sub Nt				2FE	10,169,480	127.792	10,216,986	7,995,000	9,584,956		(142,559)			7.875	5.025	MS	185,384	629,606	07/10/2013.	09/15/2026.
202795 JK 7	Commonwealth Edison Co 1st Mtg Bd			2	1FE	10,969,860	98.867	10,875,403	11,000,000	10,970,754		894			2.950	2.982	FA	115,378		08/16/2017.	08/15/2027.
20451N AE 1	Compass Minerals International Sr Nt			1	4FE	4,207,375	98.500	4,186,250	4,250,000	4,186,250	166,040	3,960			4.875	5.009	JJ	95,536	207,188	01/07/2015.	07/15/2024.
205887 BR 2	ConAgra Foods Inc Sr Nt			1	2FE	15,043,003	101.033	15,979,443	15,816,000	15,314,016		87,944			3.200	3.896	JJ	219,315	506,112	10/27/2016.	01/25/2023.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd			1	1FE	1,040,310	103.297	1,032,971	1,000,000	1,005,555		(4,872)			5.500	4.967	FA	22,917	55,000	06/16/2009.	02/01/2019.
21036P AH 1	Constellation Brands Inc Sr Nt			1	2FE	1,657,500	112.393	1,685,901	1,500,000	1,605,492		(21,775)			6.000	4.207	MN	15,000	90,000	07/09/2015.	05/01/2022.
21036P AK 4	Constellation Brands Inc Sr Nt			1	2FE	1,830,000	103.370	2,067,390	2,000,000	1,918,188		22,006			3.750	5.101	MN	12,500	75,000	08/22/2013.	05/01/2021.
21036P AL 2	Constellation Brands Inc Sr Nt			1	2FE	3,730,000	105.786	4,231,440	4,000,000	3,833,702		26,221			4.250	5.146	MN	28,333	170,000	07/09/2015.	05/01/2023.
21036P AN 8	Constellation Brands Inc Hgh Yld Bd			1	2FE	3,526,875	109.580	3,616,150	3,300,000	3,471,451		(21,395)			4.750	3.881	MN	20,029	156,750	04/23/2015.	11/15/2024.
21036P AP 3	Constellation Brands Inc Sr Nt			1	2FE	1,000,000	109.865	1,098,653	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015.	12/01/2025.
212168 AA 6	Continental Wind Sr Nt			1	2FE	8,355,770	104.975	8,771,428	8,355,770	8,355,770					6.000	6.001	FA	168,508	501,346	09/23/2013.	02/28/2033.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21688A AE 2	Rabobank Nederland NY Sr Nt				1FE	4,993,250	102.886	5,144,295	5,000,000	4,994,802		610			3.375	3.391	MN	18,750	168,750	05/14/2015.	05/21/2025.
22003B AJ 5	Corporate Office Prop LP Sr Nt			1	2FE	2,992,327	101.872	3,056,166	3,000,000	2,996,008		1,064			3.700	3.741	JD	4,933	111,000	07/30/2014.	06/15/2021.
22025Y AM 2	Corrections Corp of America Sr Nt			1	3FE	4,912,500	101.500	5,075,000	5,000,000	4,962,576		15,503			4.125	4.479	AO	51,563	206,250	08/08/2014.	04/01/2020.
224044 BW 6	Cox Communications Inc Sr Nt			1	2FE	10,590,600	100.197	10,620,871	10,600,000	10,595,148		889			3.250	3.260	JD	15,311	344,500	02/18/2013.	12/15/2022.
22546Q AD 9	Credit Suisse NY Sub Nt				2FE	25,962,560	105.555	27,444,326	26,000,000	25,990,668		4,225			5.400	5.419	JJ	651,300	1,404,000	01/11/2010.	01/14/2020.
232820 AJ 9	Cytec Inds Inc Sr Nt			1	2FE	4,757,979	101.723	5,086,165	5,000,000	4,797,682		33,690			3.500	4.372	AO	43,750	175,000	10/27/2016.	04/01/2023.
23311R AC 0	DCP Midstream Sr Nt			1	3FE	9,842,200	108.125	10,812,500	10,000,000	9,972,401		20,678			9.750	10.000	MS	287,083	975,000	02/19/2009.	03/15/2019.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3FE	4,612,875	99.375	4,968,750	5,000,000	4,747,398		41,583			3.875	4.990	MS	57,049	193,750	07/30/2014.	03/15/2023.
23317H AA 0	DDR Corp Sr Nt			1	2FE	3,945,035	105.434	4,217,340	4,000,000	3,961,531		7,408			4.625	4.864	JJ	85,306	185,000	09/29/2015.	07/15/2022.
233331 AS 6	DTE Energy Co Sr Nt			1	2FE	6,059,465	102.278	6,136,662	6,000,000	6,047,735		(6,642)			3.500	3.360	JD	17,500	210,000	02/18/2016.	06/01/2024.
23338V AB 2	DTE Electric Co Sr Nt			1	1FE	1,103,370	104.957	1,049,573	1,000,000	1,084,681		(12,620)			3.650	2.182	MS	10,747	36,500	06/30/2016.	03/15/2024.
23340D AG 7	DTZ LLC 2nd Lien TL Nt 1				4FE	17,500,000	99.650	17,438,750	17,500,000	17,438,750	(61,250)				9.229	8.845	FMAN.	143,559	1,577,977	09/01/2015.	11/04/2022.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1				2FE	5,894,056	97.494	5,894,056	6,045,537	5,898,870		4,814			7.097	7.686	JAJO..	103,683		10/06/2017.	10/06/2023.
23370P AP 3	StandardAero Aviation Hold Inc Term Ln N				4FE	8,024,156	100.688	8,039,568	7,984,673	8,015,909	(4,141)	(4,107)			5.314	4.693	MON...	1,179	266,811	06/20/2017.	07/07/2022.
233851 AU 8	Daimler Fin NA LLC Sr Nt			1	1FE	9,959,138	99.996	9,999,640	10,000,000	9,999,764		8,644			1.875	1.963	JJ	88,542	187,500	02/18/2013.	01/11/2018.
233851 BJ 2	Daimler Fin NA LLC Sr Nt			1	1FE	7,427,925	102.026	7,651,980	7,500,000	7,449,897		6,693			3.250	3.364	FA	101,563	243,750	07/24/2014.	08/01/2024.
24360@ AA 0	DecoPac Inc Term Ln Nt 1				3FE	6,228,830	98.000	6,230,193	6,357,340	6,230,193	(4,292)	5,654			5.943	6.049	MJSD.	3,149	89,715	09/29/2017.	09/29/2022.
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt	LS			1FE	2,999,490	97.944	2,938,326	3,000,000	2,999,561		46			2.650	2.652	JD	4,638	79,500	06/07/2016.	06/10/2026.
24422E TL 3	Deere /John/ Cap Corp Sr Nt				1FE	14,995,800	100.582	15,087,345	15,000,000	14,996,585		785			2.650	2.656	JJ	193,229	198,750	01/03/2017.	01/06/2022.
25468P DK 9	Disney Walt Co Sr Nt			1	1FE	7,968,000	100.358	8,028,672	8,000,000	7,973,705		2,816			3.000	3.046	FA	92,000	240,000	01/05/2016.	02/13/2026.
25470D AH 2	Discovery Communications Sr Nt			1	2FE	9,325,900	99.727	9,972,710	10,000,000	9,605,145		66,200			3.250	4.094	AO	81,250	325,000	06/24/2013.	04/01/2023.
256746 AB 4	Dollar Tree Inc Sr Nt			1	3FE	5,221,627	104.750	5,237,500	5,000,000	5,157,970		(51,726)			5.750	4.663	MS	95,833	287,500	08/01/2016.	03/01/2023.
256746 AD 0	Dollar Tree Inc Sr Nt			1	3FE	2,038,391	101.730	2,034,600	2,000,000	2,023,966		(10,305)			5.250	4.661	MS	35,000	105,000	08/01/2016.	03/01/2020.
25746U CB 3	Dominion Resources Inc Sr Nt			1	2FE	9,885,400	103.494	10,349,440	10,000,000	9,906,447		11,635			3.625	3.780	JD	30,208	362,500	03/09/2016.	12/01/2024.
25746U CJ 6	Dominion Resources Inc Sr Nt			1	2FE	6,989,990	97.720	6,840,365	7,000,000	6,992,681		1,934			2.000	2.030	FA	52,889	142,333	08/04/2016.	08/15/2021.
25746U CR 8	Dominion Resources Inc Sr Nt Ser B			2	2FE	24,964,000	99.843	24,960,675	25,000,000	24,970,625		6,625			2.750	2.781	JJ	317,014	349,479	01/09/2017.	01/15/2022.
26138E AS 8	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	19,893,005	101.064	20,212,720	20,000,000	19,913,029		9,462			3.400	3.464	MN	86,889	680,000	10/30/2015.	11/15/2025.
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt			2	2FE	18,709,550	100.918	18,669,738	18,500,000	18,697,426		(12,147)			3.130	2.927	JD	25,736	446,894	08/02/2017.	12/15/2023.
26441C AD 7	Duke Energy Corp Sr Nt			1	2FE	1,377,870	104.498	1,306,229	1,250,000	1,294,549		(25,197)			5.050	2.888	MS	18,587	63,125	07/30/2014.	09/15/2019.
26441Y AW 7	Duke-Weeks Realty LP Sr Nt			1	2FE	3,510,375	104.043	3,433,409	3,300,000	3,463,398		(31,521)			3.875	2.763	AO	26,996	127,875	06/28/2016.	10/15/2022.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt			1	2FE	9,639,810	99.111	9,613,728	9,700,000	9,647,772		5,239			3.250	3.323	JD	876	315,250	06/23/2016.	06/30/2026.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2FE	998,480	100.166	1,001,664	1,000,000	998,486		6			3.375	3.393	JD	1,781		12/05/2017.	12/15/2027.
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd			1	1FE	4,984,750	102.081	5,104,060	5,000,000	4,987,952		1,370			3.250	3.286	FA	61,389	162,500	08/10/2015.	08/15/2025.
26443J AH 1	Duke Finance LLC New 1st Lien TL Nt 1				3FE	11,191,174	100.625	12,297,001	12,220,622	11,236,208		45,034			5.696	7.248	MJSD.	1,934	244,017	08/22/2017.	02/15/2024.
26875P AC 5	EOG Resources Nt			1	2FE	7,619,290	103.495	7,244,636	7,000,000	7,061,547		(78,641)			6.875	5.654	AO	120,313	481,250	04/13/2009.	10/01/2018.
26875P AD 3	EOG Resources Nt			1	2FE	10,173,594	104.629	10,593,707	10,125,000	10,133,579		(5,685)			5.625	5.562	JD	47,461	569,531	05/18/2009.	06/01/2019.
26884T AA 0	ERAC USA Finance Company Sr Nt				2FE	9,428,699	106.725	8,847,527	8,290,000	8,763,497		(162,941)			5.250	3.065	AO	108,806	435,225	01/01/2016.	10/01/2020.
277432 AH 3	Eastman Chem Co Sr Nt			1	2FE	1,025,520	105.560	1,055,596	1,000,000	1,012,931		(6,465)			5.500	4.769	MN	7,028	55,000	01/01/2016.	11/15/2019.
278865 AU 4	Ecolab Inc Sr Nt			2	2FE	2,546,575	102.246	2,556,143	2,500,000	2,538,731		(7,277)			3.250	2.907	JJ	37,691	81,250	11/28/2016.	01/14/2023.
278865 AV 2	Ecolab Inc Sr Nt			1	2FE	5,266,300	95.862	5,272,399	5,500,000	5,288,449		20,554			2.700	3.204	MN	24,750	153,863	12/02/2016.	11/01/2026.
29273R AH 2	Energy Transfer Partners Sr Nt			1	2FE	17,036,664	102.208	16,040,586	15,694,000	15,790,196		(184,825)			6.700	5.441	JJ	525,749	1,051,498	01/25/2010.	07/01/2018.
29273R AJ 8	Energy Transfer Partners Sr Nt			1	2FE	10,796,209	123.993	12,058,271	9,725,000	10,662,551		(21,075)			7.500	6.633	JJ	364,688	729,375	01/29/2010.	07/01/2038.
29273R AR 0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	113.232	5,661,575	5,000,000	4,983,713		274			6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	7,930,127	103.191	7,997,279	7,750,000	7,920,539		(9,588)			3.500	3.194	AO	67,813	122,500	12/06/2017.	04/01/2026.
29379V AP 8	Enterprise Products Operations Gtd Nt			1	2FE	9,970,100	106.843	10,684,300	10,000,000	9,990,422		3,271			5.200	5.239	MS	173,333	520,000	05/11/2010.	09/01/2020.
29379V BA 0	Enterprise Products Operations Nt			1	2FE	5,482,200	108.854	5,442,705	5,000,000	5,481,857		(343)			4.850	4.237	MS	71,403		12/14/2017.	03/15/2044.
30040W AA 6	Eversource Energy Sr Nt			1	2FE	6,218,955	99.366	6,076,243	6,115,000	6,191,424		(22,819)			2.500	2.094	MS	45,013	152,875	10/12/2016.	03/15/2021.
30161M AH 6	Exelon Generation Co LLC Sr Nt			1	2FE	2,098,000	103.052	2,061,030	2,000,000	2,055,946		(19,286)			4.000	2.932	AO	20,000	80,000	10/07/2015.	10/01/2020.
30212P AH 8	Expedia Inc Co Gtd Nt			1	2FE	11,478,186	107.589	12,372,712	11,500,000	11,492,636		2,494			5.950	5.977	FA	258,494	684,250	04/18/2011.	08/15/2020.
30219G AE 8	Express Scripts Hldg Co Sr Nt			1	2FE	9,681,740	106.543	9,375,775	8,800,000	9,222,808		(100,559)			4.750	3.414	MN	53,411	418,000	02/18/2013.	11/15/2021.
30282# AA 0	First Watch Restaurants Term Ln Nt 1				3FE	3,099,283	99.000	3,144,064	3,174,164	3,102,611		3,328			7.686	7.971	MJSD.	4,632	73,481	12/18/2017.	08/21/2023.
31428X AY 2	Fedex Corp Sr Nt			1	2FE	5,871,873	106.305	6,000,906	5,645,000	5,818,528		(25,454)			4.000	3.432	JJ	104,119	225,800	11/04/2015.	01/15/2024.
31428X BC 9	Fedex Corp Sr Nt			1	2FE	1,458,956	101.274	1,519,113	1,500,000	1,466,923		4,039			3.200	3.555	FA	20,000	48,000	01/01/2016.	02/01/2025.
31428X BM 7	Fedex Corp Sr Nt	LS		2	2FE	14,939,700	100.671	15,100,605	15,000,000	14,945,690		5,990			3.300	3.346	MS	145,750	342,375	01/03/2017.	03/15/2027.
316773 AD 2	Fifth Third Bancorp Sub Bk Nt				2FE	3,093,732	100.974	2,877,770	2,850,000	3,093,732					4.500	2.494	JD	10,688	128,250	11/13/2013.	06/01/2018.
316773 CH 1	Fifth Third Bancorp Sub Bk Nt				2FE	20,607,600	152.701	22,905,165	15,000,000	19,974,828		(132,200)			8.250	5.506	MS	412,500	1,237,500	08/14/2012.	03/01/2038.
316773 CT 5	Fifth Third Bancorp Sr Nt				2FE	13,680,435	101.057	13,642,682	13,500,000	13,621,625		(45,821)			2.875	2.508	JJ	166,031	388,125	08/25/2016.	07/27/2020.
31677Q BG 3	Fifth Third Bancorp Sr Nt				1FE	9,992,500	99.044	9,904,400	10,000,000	9,994,735		1,451			2.250	2.266	JD	10,625	225,000	06/09/2016.	06/14/2021.
32007U BW 8	First Data Corp Term Ln D Nt 1				3FE	4,136,184	100.028	4,124,009	4,122,863	4,120,958	(13,893)	(1,332)			3.802	3.233	MON	3,406	78,323	06/14/2017.	07/10/2022.
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1				3FE	20,791,236	100.036	21,011,326	21,003,828	20,780,294	(14,611)	3,670			3.727	3.701	MON	17,396	86,978	11/15/2017.	04/26/2024.
33829T AA 4	Five Corners Funding Trust Sr Nt			1	2FE	5,177,300	107.163	5,358,145	5,000,000	5,132,607		(19,739)			4.419	3.909	MN	28,233	220,950	08/26/2015.	11/15/2023.
341081 FM 4	Florida Pwr & Lt Co Nt			1	1FE	12,062,234	101.680	12,049,033	11,850,000	12,040,082		(21,013)			3.125	2.897	JD	30,859	370,313	12/07/2016.	12/01/2025.
345397 WF 6	Ford Motor Cr Co Sr Nt				2FE	1,015,558	104.859	1,048,591	1,000,000	1,009,646		(1,823)			4.250	4.023	MS	11,924	42,500	07/30/2014.	09/20/2022.
345397 XK 4	Ford Motor Cr Co Sr Nt				2FE	7,500,000	101.221	7,591,598	7,500,000	7,500,000					3.157	3.157	FA	96,683	236,775	07/30/2015.	08/04/2020.
345397 XQ 1	Ford Motor Cr Co Sr Nt				2FE	9,992,700	101.400	10,139,970	10,000,000	9,995,957		1,248			3.200	3.214	JJ	147,556	320,000	11/04/2015.	01/15/2021.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt				3FE	5,923,678	98.500	6,055,712	6,147,931	5,931,875		8,197			8.100	8.689	MJSD.	23,374	212,862	09/18/2017.	09/18/2023.
361448 AR 4	GATX Corp Sr Nt			1	2FE	10,145,226	99.965	10,196,461	10,200,000	10,186,928		10,579			2.500	2.609	MS	75,083	255,000	11/14/2013.	03/15/2019.
36874V AK 4	Generac Power Systems Inc Replacement Te				3FE	5,331,274	100.281	5,329,190	5,314,246	5,329,190	(1,863)	(221)			3.349	3.299	JAJO	11,864		12/08/2017.	05/31/2023.
369550 AW 8	General Dynamics Corp Sr Nt			2	1FE	33,328,879	95.888	33,503,232	34,940,000	33,564,764		224,340			1.875	2.633	FA	247,492	660,584	12/09/2016.	08/15/2023.
369550 AX 6	General Dynamics Corp Sr Nt			2	1FE	8,024,360	93.625	7,958,134	8,500,000	8,072,550		43,266			2.125	2.784	FA	68,236	182,130	11/18/2016.	08/15/2026.
369622 SM 8	General Elec Cap Corp Sub Nt				1FE	6,106,440	107.979	6,478,746	6,000,000	6,039,173		(11,353)			5.300	5.070	FA	123,667	318,000	02/23/2011.	02/11/2021.
36962G 4D 3	General Elec Cap Corp Sr Nt				1FE	15,356,700	105.959	15,893,865	15,000,000	15,071,285		(41,429)			6.000	5.685	FA	360,000	900,000	08/04/2009.	08/07/2019.
373334 KF 7	Georgia Pwr Co Sr Nt			1	1FE	8,981,550	99.101	8,919,063	9,000,000	8,987,973		3,518			2.400	2.443	AO	54,000	216,000	03/02/2016.	04/01/2021.
375558 AU 7	Gilead Sciences Inc Sr Nt			1	1FE	12,170,528	106.655	11,982,633	11,235,000	11,703,370		(110,534)			4.400	3.257	JD	41,195	494,340	08/27/2013.	12/01/2021.
375558 BF 9	Gilead Sciences Inc Sr Nt			1	1FE	9,959,600	103.740	10,374,000	10,000,000	9,967,119		3,394			3.650	3.697	MS	121,667	365,000	09/09/2015.	03/01/2026.
37946# AA 3	Global Franchise Group LLC Term Ln Nt 1				3FE	4,785,878	99.000	4,785,878	4,834,221	4,785,878	(6,003)	6,003			7.338	7.619	MJSD.	2,956	99,686	09/15/2017.	12/18/2019.
38141G VP 6	Goldman Sachs Group Inc Sr Nt				1FE	7,525,575	100.500	7,537,478	7,500,000	7,514,570		(5,135)			2.750	2.675	MS	60,729	206,250	10/16/2015.	09/15/2020.
38148L AE 6	Goldman Sachs Group Inc Sr Nt				1FE	5,980,680	103.025	6,181,506	6,000,000	5,985,048		1,723			3.750	3.789	MN	24,375	225,000	05/19/2015.	05/22/2025.
391164 AF 7	Great Plains Energy Sr Nt			1	2FE	18,020,831	108.711	17,083,902	15,715,000	17,101,170		(285,620)			5.292	3.153	JD	36,962	831,638	08/26/2014.	06/15/2022.
40406# AD 4	Hai Acquistion Corp Term Ln Nt 1				2FE	8,773,849	97.487	8,773,849	9,000,000	8,778,577		4,728			9.250	9.922	FMAN	141,063		11/01/2017.	10/31/2023.
404119 BU 2	HCA Inc High Yield Corp			1	3FE	1,002,500	100.500	1,005,000	1,000,000	1,002,284	19,972	(188)			4.500	4.469	FA	17,000	45,000	09/14/2016.	02/15/2027.
404121 AC 9	HCA Inc 1st Lien Nt			1	3FE	3,352,500	106.000	3,180,000	3,000,000	3,176,108		(78,500)			6.500	3.601	FA	73,667	195,000	09/09/2015.	02/15/2020.
404122 AU 7	HCA Inc Term Ln B8 Nt 1				3FE	1,616,866	100.578	1,618,691	1,609,387	1,616,136		(730)			3.814	3.179	MON	682	41,754	03/31/2017.	02/15/2024.
41242* AR 3	Hardwood Funding LLC Sr Nt			1	1FE	6,077,880	100.314	6,018,822	6,000,000	6,064,501		(13,379)			3.010	2.680	JD	12,040	180,600	03/28/2017.	06/07/2021.
412822 AD 0	Harley-Davidson Inc Sr Nt			1	1FE	2,983,470	102.441	3,073,230	3,000,000	2,986,962		1,475			3.500	3.566	JJ	44,625	105,000	07/23/2015.	07/28/2025.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt			1	1FE	7,155,234	102.137	6,104,699	5,977,000	6,084,164		(231,855)			6.800	2.790	JD	18,064	406,436	02/18/2013.	06/15/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1				3FE	6,942,809	97.732	6,942,809	7,103,933	6,942,809	(4,056)	4,056			6.107	6.508	JAJO..	97,608		10/12/2017.	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2				3FE	5,622,291	97.992	5,622,291	5,737,500	5,622,291	(2,681)	2,681			6.130	6.533	JAJO..	60,573		10/31/2017.	10/31/2023.
423457 AB 6	Helmerich & Payne Intl Sr Nt			1	2FE	8,261,558	105.265	8,526,457	8,100,000	8,227,093		(14,962)			4.650	4.391	MS	110,903	376,650	08/14/2015.	03/15/2025.
428236 BV 4	Hewlett-Packard Co Sr Nt			1	2FE	4,996,820	106.291	5,314,565	5,000,000	4,998,576		322			4.650	4.658	JD	14,208	232,500	02/18/2013.	12/09/2021.
438516 BL 9	Honeywell International Inc Sr Nt			2	1FE	14,840,810	96.721	14,991,678	15,500,000	14,905,520		58,076			2.500	2.997	MN	64,583	388,576	11/21/2016.	11/01/2026.
446150 AG 9	Huntington Bancshares Sub Bk Nt	LS			2FE	9,021,428	111.827	8,386,988	7,500,000	8,144,833		(202,516)			7.000	3.888	JD	23,333	525,000	01/01/2016.	12/15/2020.
446150 AH 7	Huntington Bancshares Sr Nt				2FE	7,228,787	100.294	7,226,190	7,205,000	7,208,148		(5,261)			2.600	2.524	FA	77,534	187,330	07/30/2014.	08/02/2018.
446150 AK 0	Huntington Bancshares Sr Nt				2FE	13,978,860	98.390	13,774,558	14,000,000	13,983,957		3,741			2.300	2.330	JJ	149,372	299,639	08/04/2016.	01/14/2022.
446413 AH 9	Huntington Ingalls Industries Sr Nt			1	2FE	7,086,875	107.000	7,490,000	7,000,000	7,071,681		(7,355)			5.000	4.842	MN	44,722	350,000	11/23/2015.	11/15/2025.
446413 AK 2	Huntington Ingalls Industries Sr Nt			1	2FE	10,043,380	99.750	9,975,000	10,000,000	10,043,266		(114)			3.483	3.430	JD	29,025		12/18/2017.	12/01/2027.
446438 RQ 8	Huntington Bancshares Sr Nt				1FE	9,958,000	100.826	10,082,590	10,000,000	9,977,096		8,237			2.875	2.966	FA	104,618	287,500	08/17/2015.	08/20/2020.
449669 AK 6	IMC Global Inc Sr Nt			1	2FE	10,968,469	122.758	12,355,563	10,065,000	10,693,544		(43,649)			7.300	6.443	JJ	338,799	734,745	07/28/2010.	01/15/2028.
449669 CD 0	IMC Global Inc Sr Nt			1	2FE	942,936	102.152	817,218	800,000	812,333		(20,381)			7.375	4.666	FA	24,583	59,000	08/05/2010.	08/01/2018.
449934 AD 0	IMS Health Inc High Yield Corp			1	3FE	10,812,813	102.500	10,813,750	10,550,000	10,758,173	206,172	(21,124)			5.000	4.685	AO	111,361	552,410	10/13/2016.	10/15/2026.
452308 AX 7	Illinois Tool Works Inc Sr Nt			2	1FE	8,635,320	97.614	8,785,296	9,000,000	8,666,981		31,661			2.650	3.131	MN	30,475	243,800	01/05/2017.	11/15/2026.
45255@ AD 7	Impact Community Capital Nt				5*	331,764	91.120	302,304	331,764	302,304	25,181				2.727	10.233	MON	754	2,933	05/16/2003.	07/25/2031.
45475Q AR 4	Indiana Gas Co MT Nt				1FE	1,508,835	118.796	1,781,939	1,500,000	1,505,402		(283)			7.080	7.035	MS	31,270	106,200	02/23/2001.	10/05/2029.
454889 AN 6	Indiana Michigan Pwr Co Sr Nt Ser I			1	2FE	2,470,522	105.432	2,375,381	2,253,000	2,364,437		(89,967)			7.000	2.783	MS	46,437	157,710	10/27/2016.	03/15/2019.
457187 AB 8	Ingredion Inc Sr Nt			1	2FE	13,641,890	98.180	13,254,273	13,500,000	13,626,287		(12,360)			3.200	3.077	AO	108,000	442,800	10/03/2016.	10/01/2026.
458140 AQ 3	Intel Corp Sr Nt			1	1FE	9,990,600	101.090	10,108,970	10,000,000	9,995,014		1,853			2.450	2.470	JJ	103,444	245,000	07/22/2015.	07/29/2020.
458140 AR 1	Intel Corp Sr Nt			1	1FE	9,754,501	102.865	10,038,605	9,759,000	9,755,950		611			3.100	3.107	JJ	127,734	302,529	07/23/2015.	07/29/2022.
458140 AU 4	Intel Corp Sr Nt			1	1FE	9,974,600	97.466	9,746,580	10,000,000	9,978,277		2,289			2.600	2.629	MN	30,333	260,000	05/12/2016.	05/19/2026.
458140 BD 1	Intel Corp Sr Nt			2	1FE	14,996,250	100.917	15,137,580	15,000,000	14,996,563		313			2.875	2.879	MN	59,896	215,625	05/08/2017.	05/11/2024.
459200 AR 2	International Bus Machs Corp Sr Nt			1	1FE	4,878,944	124.728	6,236,420	5,000,000	4,908,232		6,729			6.220	6.480	FA	129,583	311,000	02/18/2013.	08/01/2027.
459200 GM 7	International Bus Machs Corp Nt			1	1FE	9,205,120	104.433	8,354,624	8,000,000	8,123,697		(150,217)			7.625	5.582	AO	128,778	610,000	02/19/2009.	10/15/2018.
465685 AF 2	ITC Holdings Corp Sr Nt			1	2FE	9,157,376	104.968	8,549,627	8,145,000	8,469,046		(150,922)			5.500	3.461	JJ	206,566	447,975	02/18/2013.	01/15/2020.
465685 AJ 4	ITC Holdings Corp Sr Nt			1	2FE	10,120,947	102.586	10,258,580	10,000,000	10,087,229		(12,027)			3.650	3.496	JD	16,222	365,000	10/27/2016.	06/15/2024.
465685 AN 5	ITC Holdings Corp Sr Nt			1	2FE	7,740,123	100.073	7,755,627	7,750,000	7,740,162		39			3.350	3.365	MN	33,896		12/19/2017.	11/15/2027.
46623E KG 3	JP Morgan Chase & Co Sr Nt			1	1FE	10,000,000	99.105	9,910,450	10,000,000	10,000,000					2.295	2.295	FA	86,700	233,963	08/03/2016.	08/15/2021.
46625H HQ 6	JPMorgan Chase & Co Sr Nt				1FE	18,829,380	105.656	20,074,640	19,000,000	18,954,128		18,986			4.950	5.066	MS	250,800	940,500	05/07/2010.	03/25/2020.
46625H JY 7	JPMorgan Chase & Co Sub Nt				2FE	4,973,750	104.312	5,215,615	5,000,000	4,981,341		2,395			3.875	3.939	MS	59,740	193,750	09/03/2014.	09/10/2024.
46625H MN 7	JPMorgan Chase & Co Sr Nt				1FE	4,981,200	104.834	5,241,715	5,000,000	4,985,127		1,664			3.900	3.946	JJ	89,917	195,000	07/14/2015.	07/15/2025.
478115 AA 6	Johns Hopkins University Nt			1	1FE	1,260,295	104.489	1,317,600	1,261,000	1,260,870		81			5.250	5.257	JJ	33,101	66,203	02/18/2013.	07/01/2019.
478375 AD 0	Johnson Control Intl plc Sr Nt			1	2FE	1,710,181	105.472	1,703,365	1,615,000	1,681,616		(28,258)			5.000	3.082	MS	20,412	80,750	12/28/2016.	03/30/2020.
478375 AF 5	Johnson Control Intl plc Sr Nt			2	2FE	8,249,199	103.439	8,300,956	8,025,000	8,203,602		(45,109)			3.750	3.104	JD	25,078	300,938	12/28/2016.	12/01/2021.
485134 BP 4	Kansas City Power and Light Sr Nt			1	2FE	17,437,700	102.356	17,912,300	17,500,000	17,450,450		5,535			3.650	3.693	FA	241,306	638,750	08/13/2015.	08/15/2025.
485170 AR 5	Kansas City Southern Inds Inc Sr Nt			1	2FE	3,995,983	101.524	4,060,948	4,000,000	3,996,831		472			3.850	3.865	MN	19,678	154,000	07/26/2016.	11/15/2023.
49338C AB 9	Keyspan Gas East Corp Sr Nt			1	1FE	15,307,034	97.211	14,873,222	15,300,000	15,306,169		(625)			2.742	2.737	FA	158,488	431,180	08/03/2016.	08/15/2026.
49446R AN 9	Kimco Realty Corp Sr Nt			1	2FE	2,482,975	101.981	2,549,513	2,500,000	2,487,885		2,264			3.400	3.510	MN	14,167	85,000	10/07/2015.	11/01/2022.
49446R AP 4	Kimco Realty Corp Sr Nt			1	2FE	946,582	94.394	943,935	1,000,000	946,787		205			2.800	3.511	AO	7,000		12/18/2017.	10/01/2026.
494550 AL 0	Kinder Morgan Energy - LP Sr Nt			1	2FE	5,808,950	128.304	6,415,190	5,000,000	5,651,124		(27,615)			7.750	6.345	MS	114,097	387,500	03/10/2011.	03/15/2032.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt			1	2FE	4,019,350	100.465	4,018,600	4,000,000	4,000,308		(2,462)			5.950	5.885	FA	89,911	238,000	02/06/2008.	02/15/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
50075N AU 8	Kraft Foods Inc Sr Nt				2FE	30,903,040	100.318	29,092,336	29,000,000	29,023,371		(272,811)			6.125	5.144	FA	740,104	1,776,250	12/01/2009.	02/01/2018.
50075N BA 1	Kraft Foods Inc Sr Nt				2FE	26,790,345	105.717	28,543,590	27,000,000	26,945,993		23,552			5.375	5.477	FA	568,406	1,451,250	02/04/2010.	02/10/2020.
50076Q AU 0	Kraft Foods Group Inc Sr Nt				2FE	17,026,900	105.950	15,892,455	15,000,000	15,692,237		(313,024)			5.375	3.097	FA	315,781	806,250	06/27/2013.	02/10/2020.
50076Q AZ 9	Kraft Foods Inc Sr Nt				2FE	5,605,962	102.326	5,888,856	5,755,000	5,673,484		16,579			3.500	3.851	JD	13,988	201,425	09/04/2013.	06/06/2022.
50077L AK 2	Kraft Heinz Foods Co Sr Nt			1	2FE	10,053,584	103.287	10,328,710	10,000,000	10,046,749		(5,220)			3.950	3.878	JJ	182,139	395,000	08/19/2016.	07/15/2025.
502413 AY 3	L-3 Communications Corp Gtd Nt			1	2FE	14,750,625	104.742	14,384,164	13,733,000	14,017,149		(151,811)			5.200	3.984	AO	150,758	714,116	02/18/2013.	10/15/2019.
502413 AZ 0	L-3 Communications Corp Sr Nt			1	2FE	14,251,615	105.203	13,724,836	13,046,000	13,550,440		(188,025)			4.750	3.153	JJ	285,744	619,685	10/27/2016.	07/15/2020.
50540R AJ 1	Laboratory Corp of America Sr Nt			1	2FE	13,765,992	105.231	13,127,530	12,475,000	12,990,027		(169,037)			4.625	3.110	MN	73,724	576,969	02/18/2013.	11/15/2020.
50540R AT 9	Laboratory Corp of America Sr Nt			2	2FE	6,984,250	100.156	7,010,892	7,000,000	6,984,994		744			3.250	3.286	MS	81,521		08/15/2017.	09/01/2024.
52736R BG 6	Levi Strauss & Co Sr Nt			1	3FE	10,710,263	104.250	11,206,875	10,750,000	10,718,672	27,253	3,340			5.000	5.047	MN	89,583	537,500	07/17/2015.	05/01/2025.
53117C AN 2	Liberty Property LP Sr Nt			1	2FE	9,202,000	105.030	9,032,563	8,600,000	9,076,411		(99,133)			4.125	2.793	JD	15,767	354,750	09/20/2016.	06/15/2022.
53117C AP 7	Liberty Property LP Sr Nt			1	2FE	7,323,930	101.329	7,219,684	7,125,000	7,289,327		(27,422)			3.375	2.914	JD	10,688	240,469	09/20/2016.	06/15/2023.
53117C AQ 5	Liberty Property LP Sr Nt			1	2FE	8,639,600	106.697	8,535,760	8,000,000	8,568,293		(58,830)			4.400	3.116	FA	132,978	264,000	08/03/2017.	02/15/2024.
53117C AR 3	Liberty Property LP Sr Nt			1	2FE	999,550	102.404	1,024,042	1,000,000	999,684		37			3.750	3.755	AO	9,375	37,500	05/01/2015.	04/01/2025.
53117C AS 1	Liberty Property LP Sr Nt			1	2FE	9,346,318	98.416	9,349,539	9,500,000	9,361,531		13,373			3.250	3.443	AO	77,188	318,184	12/06/2016.	10/01/2026.
532716 AU 1	Limited Brands Inc High Yield Corp	LS		1	3FE	11,777,500	106.625	11,728,750	11,000,000	11,529,813		(115,110)			5.625	4.336	FA	233,750	618,750	11/17/2015.	02/15/2022.
53961* BL 9	Local Initiatives Support Corp Prom Nt				1	20,000,000	96.398	19,279,605	20,000,000	20,000,000					2.500	2.500	JAJO	125,000	500,000	06/12/2015.	01/01/2023.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	2FE	3,491,570	99.683	3,488,916	3,500,000	3,492,643		883			2.900	2.930	MS	33,833	94,250	12/18/2017.	03/01/2025.
539830 BG 3	Lockheed Martin Corp Sr Nt			1	2FE	5,464,855	101.609	5,588,468	5,500,000	5,474,584		4,579			3.100	3.200	JJ	78,619	170,500	11/16/2015.	01/15/2023.
539830 BH 1	Lockheed Martin Corp Sr Nt			1	2FE	2,607,800	103.838	2,595,940	2,500,000	2,590,011		(9,747)			3.550	3.042	JJ	40,924	88,750	02/12/2016.	01/15/2026.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A			1	1FE	8,000,000	99.432	7,954,535	8,000,000	8,000,000					2.450	2.450	JD	8,711	196,000	07/17/2014.	12/15/2021.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1				3FE	3,452,735	99.000	3,461,692	3,496,658	3,454,278		1,543			6.443	6.333	MJSD	1,878	53,828	09/29/2017.	09/29/2023.
55368* AD 2	MSHC Inc Term Ln Nt 1				3FE	6,047,815	99.000	6,140,859	6,202,888	6,056,012		8,196			5.630	6.104	MJSD	2,910	131,185	08/14/2017.	07/31/2023.
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 1				3FE	1,071,243	99.000	1,065,860	1,076,626	1,065,860	(5,587)	204			5.925	5.720	MJSD	886	20,508	09/27/2017.	07/31/2023.
56081# AR 1	Major League Baseball Tr Nt			1	1FE	6,000,000	101.627	6,097,604	6,000,000	6,000,000					3.440	3.440	JD	12,040	206,400	09/10/2013.	12/10/2020.
56081# BE 9	Major League Baseball Tr Sr Sec Nt Ser A				1FE	3,000,000	97.174	2,915,214	3,000,000	3,000,000					2.640	2.640	JD	4,620	66,000	02/09/2017.	12/10/2023.
56081# BF 6	Major League Baseball Tr Sr Sec Nt Ser B				1FE	4,000,000	96.330	3,853,202	4,000,000	4,000,000					2.920	2.920	JD	6,813	97,333	02/09/2017.	12/10/2026.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt				1FE	15,047,350	99.254	14,987,399	15,100,000	15,084,030		6,910			2.121	6.044	MJSD	27,574	270,420	05/21/2007.	12/01/2021.
565849 AK 2	Marathon Oil Corp Sr Nt	LS		1	2FE	8,303,435	99.026	8,417,193	8,500,000	8,323,550		20,115			2.800	3.268	MN	39,667	119,000	05/31/2017.	11/01/2022.
565849 AP 1	Marathon Oil Corp Sr Nt	LS		2	2FE	12,226,830	104.507	12,540,792	12,000,000	12,221,668		(5,162)			4.400	4.159	JJ	230,267		09/20/2017.	07/15/2027.
579780 AL 1	McCormick & Co Inc Sr Nt			1	2FE	10,998,900	99.924	10,991,662	11,000,000	10,998,995		95			2.700	2.702	FA	115,500		08/09/2017.	08/15/2022.
579780 AM 9	McCormick & Co Inc Sr Nt			2	2FE	6,995,590	100.530	7,037,093	7,000,000	6,995,823		233			3.150	3.160	FA	85,750		08/09/2017.	08/15/2024.
581557 BE 4	McKesson Corp Sr Nt			1	2FE	3,041,232	103.579	3,107,379	3,000,000	3,028,236		(3,993)			3.796	3.625	MS	33,531	113,880	07/30/2014.	03/15/2024.
58155Q AD 5	McKesson Corp Sr Nt			1	2FE	998,236	105.983	1,059,829	1,000,000	998,910		312			4.750	4.788	MS	15,833	47,500	01/01/2016.	03/01/2021.
589331 AN 7	Merck & Co Inc Sr Nt			1	1FE	1,490,535	104.290	1,564,346	1,500,000	1,498,271		1,087			5.000	5.081	JD	208	75,000	06/22/2009.	06/30/2019.
59217G AQ 2	Met Life Global Funding I Sec Nt				1FE	11,752,220	104.866	11,535,216	11,000,000	11,696,647		(55,573)			3.875	2.310	AO	94,722	213,125	08/18/2017.	04/11/2022.
59217G AX 7	Met Life Global Funding I Nt				1FE	4,103,480	100.823	4,032,900	4,000,000	4,096,345		(7,135)			3.000	2.487	JJ	57,000		08/02/2017.	01/10/2023.
59217G BY 4	Met Life Global Funding I Sr Nt				1FE	1,035,030	102.761	1,027,613	1,000,000	1,033,697		(1,333)			3.450	3.018	JD	1,246	17,250	07/28/2017.	12/18/2026.
59217G CD 9	Met Life Global Funding I Nt				1FE	17,223,975	99.983	16,997,025	17,000,000	17,205,824		(18,151)			2.650	2.350	AO	103,865	222,747	08/02/2017.	04/08/2022.
594918 BJ 2	Microsoft Corp Sr Nt			1	1FE	16,995,580	102.094	17,356,031	17,000,000	16,996,424		397			3.125	3.128	MN	85,590	531,250	10/29/2015.	11/03/2025.
594918 BP 8	Microsoft Corp Sr Nt			1	1FE	7,979,449	97.367	7,789,384	8,000,000	7,981,713		1,662			1.550	1.615	FA	49,256	116,250	12/18/2017.	08/08/2021.
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 5				3FE	2,258,609	100.000	2,258,609	2,258,609	2,258,609					6.372	6.341	MON	12,093	41,899	11/30/2017.	08/22/2022.
60871R AF 7	Molson Coors Brewing Co Sr Nt			1	2FE	7,497,150	98.013	7,350,983	7,500,000	7,497,975		548			2.100	2.108	JJ	72,625	161,000	06/28/2016.	07/15/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
615369 AC 9	Moodys Corp Sr Nt			2	2FE	7,780,010	109.842	7,688,926	7,000,000	7,738,518		(41,492)			4.875	2.908	FA	128,917		08/16/2017.	02/15/2024.
617446 7X 1	Morgan Stanley Dean Witter Sub Nt				2FE	5,466,900	109.424	5,471,210	5,000,000	5,465,352		(1,548)			5.000	3.633	MN	25,694		12/19/2017.	11/24/2025.
61746B DZ 6	Morgan Stanley Sr Nt			1	1FE	781,831	104.237	781,775	750,000	781,600		(231)			3.875	3.276	JJ	12,432		12/06/2017.	01/27/2026.
61746B ED 4	Morgan Stanley MT Nt				1FE	14,923,350	99.544	14,931,645	15,000,000	14,939,699		14,558			2.625	2.735	MN	48,125	393,750	11/14/2016.	11/17/2021.
617482 4M 3	Morgan Stanley Sub Nt				2FE	2,001,163	107.682	2,153,644	2,000,000	2,000,737		(132)			4.875	4.866	MN	16,250	97,500	02/18/2013.	11/01/2022.
61761J ZN 2	Morgan Stanley Sub Nt				2FE	8,967,600	101.548	9,139,320	9,000,000	8,973,598		2,302			3.950	3.988	AO	67,150	355,500	04/20/2015.	04/23/2027.
626717 AF 9	Murphy Oil Corp Sr Nt			1	3FE	2,874,066	100.375	3,011,250	3,000,000	2,928,952	15,011	12,371			4.700	4.228	JD	11,750	141,000	02/18/2013.	12/01/2022.
628530 AX 5	Mylan Inc Sr Nt			1	2FE	9,836,257	100.166	10,016,620	10,000,000	9,980,798		39,307			2.600	3.008	JD	5,056	260,000	03/04/2014.	06/24/2018.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr			4	1FE	18,677,255	99.989	18,675,166	18,677,255	18,677,255					2.830	2.831	AO	111,586	528,566	06/30/2015.	03/31/2024.
62927@ AA 6	NHL US Funding LP Term Nt Ser 1			1	2FE	6,000,000	104.100	6,246,025	6,000,000	6,000,000					4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
635405 AM 5	National City Corp Sub Nt				1FE	4,120,550	106.024	3,710,823	3,500,000	3,708,326		(147,815)			6.875	2.430	MN	30,747	240,625	02/20/2015.	05/15/2019.
63636# AA 4	National Hockey League Sr Nt Ser A				2FE	6,000,000	100.186	6,011,171	6,000,000	6,000,000					3.330	3.331	JD	8,880	70,485	08/10/2017.	08/10/2024.
63655@ AA 2	National Intergovernmental Co New Term L				3FE	1,006,469	99.000	1,011,578	1,021,796	1,007,317		849			6.981	7.232	MJSD.	6,142	16,314	09/01/2017.	09/19/2022.
63655@ AC 8	National Intergovernmental Co Reallocate				3FE	2,041,285	99.000	2,051,647	2,072,371	2,042,924		1,639			7.195	7.213	MJSD.	1,222	43,323	09/01/2017.	09/19/2022.
637417 AJ 5	National Retail Properties Inc Sr Nt			2	2FE	8,392,815	99.158	8,428,396	8,500,000	8,402,338		9,064			3.600	3.752	JD	13,600	308,550	12/09/2016.	12/15/2026.
637432 ND 3	National Rural Utilities Coop Sr Nt			1	1FE	995,305	99.294	992,938	1,000,000	995,334		29			2.850	2.923	JJ	12,192		12/18/2017.	01/27/2025.
63946B AF 7	NBC Universal Sr Nt			1	1FE	5,998,405	135.143	8,108,556	6,000,000	5,999,190		16			6.400	6.401	AO	65,067	384,000	08/25/2011.	04/30/2040.
64712# AA 9	New Mexico Gas Priv Pl				2	11,000,000	99.653	10,961,800	11,000,000	11,000,000					2.710	2.710	JJ	125,036	298,100	09/02/2014.	07/30/2019.
64952W CH 4	New York Life Global Fdg Sec Nt				1FE	18,519,391	95.444	17,657,122	18,500,000	18,516,834		(1,767)			2.350	2.338	JJ	201,676	434,750	07/13/2016.	07/14/2026.
64952W CJ 0	New York Life Global Fdg Sec Nt				1FE	19,961,800	97.114	19,422,700	20,000,000	19,971,428		7,416			1.700	1.740	MS	101,056	340,000	09/07/2016.	09/14/2021.
651229 BA 3	Newell Rubbermaid Inc Sr Nt			2	2FE	6,210,370	105.542	6,475,002	6,135,000	6,194,292		(13,722)			5.000	4.723	MN	39,196	306,750	10/26/2016.	11/15/2023.
651639 AL 0	Newmont Mining Corp Co Gtd Nt			1	2FE	9,962,090	104.205	10,420,480	10,000,000	9,992,000		4,272			5.125	5.174	AO	128,125	512,500	09/18/2009.	10/01/2019.
65339K AT 7	Nextera Energy Capital Sr Nt			1	2FE	6,735,460	101.864	6,621,186	6,500,000	6,727,283		(8,177)			3.550	3.105	MN	38,458	117,298	08/10/2017.	05/01/2027.
65364U AK 2	Niagara Mohawk Pwr Corp Sr Nt			1	1FE	3,999,960	103.507	4,140,292	4,000,000	3,999,986		2			3.508	3.508	AO	35,080	140,320	09/22/2014.	10/01/2024.
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2FE	5,101,630	101.784	5,089,205	5,000,000	5,098,111		(3,519)			3.490	3.240	MN	22,297	83,857	08/09/2017.	05/15/2027.
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt			1	1FE	9,981,000	97.285	9,728,520	10,000,000	9,985,771		3,676			1.900	1.940	MS	56,472	190,000	09/07/2016.	09/14/2021.
655044 AH 8	Noble Energy Inc Sr Nt			1	2FE	10,644,722	102.818	10,795,932	10,500,000	10,632,723		(12,072)			3.900	3.690	MN	52,325	409,500	04/20/2017.	11/15/2024.
666807 BA 9	Northrop Grumman Corp Sr Nt			1	2FE	11,197,295	104.492	10,449,190	10,000,000	10,363,625		(221,796)			5.050	2.689	FA	210,417	505,000	01/01/2016.	08/01/2019.
666807 BE 1	Northrop Grumman Corp Sr Nt			1	2FE	1,530,012	103.125	1,546,874	1,500,000	1,529,674		(338)			3.500	2.438	MS	15,458		12/18/2017.	03/15/2021.
66988A AB 0	Novant Health Inc Nt			1	1FE	9,998,400	106.231	10,623,130	10,000,000	9,999,479		262			5.850	5.853	MN	97,500	585,000	09/10/2009.	11/01/2019.
677415 CP 4	Ohio Pwr Co Sr Nt				1FE	2,481,497	109.940	2,452,770	2,231,000	2,430,327		(49,693)			5.375	2.844	AO	29,979	119,916	12/16/2016.	10/01/2021.
682134 AC 5	Omnicom Group Inc Nt			1	2FE	17,814,387	104.905	17,080,567	16,282,000	17,009,354		(247,863)			4.450	2.673	FA	273,719	680,049	12/06/2017.	08/15/2020.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2FE	3,549,070	101.168	3,540,873	3,500,000	3,547,051		(2,019)			3.600	3.412	AO	26,600	63,000	07/19/2017.	04/15/2026.
68233J AD 6	Oncor Electric Delivery 1st Mtg Bd			1	1FE	22,619,100	102.998	20,599,560	20,000,000	20,240,203		(348,656)			6.800	4.933	MS	453,333	1,360,000	01/22/2010.	09/01/2018.
68268N AE 3	Oneok Partners LP Sr Nt			1	2FE	7,889,140	106.737	7,471,569	7,000,000	7,140,043		(112,187)			8.625	6.804	MS	201,250	603,750	07/08/2009.	03/01/2019.
68389X AQ 8	Oracle Corp Sr Nt			1	1FE	10,961,720	100.417	11,045,914	11,000,000	10,992,376		7,167			2.375	2.443	JJ	120,465	261,250	07/09/2013.	01/15/2019.
68389X BL 8	Oracle Corp Sr Nt			1	1FE	6,998,810	98.749	6,912,458	7,000,000	6,999,248		235			2.400	2.402	MS	49,467	199,733	06/29/2016.	09/15/2023.
68557N AA 1	Orbital ATK Inc Sr Nt			1	3FE	19,168,140	102.625	19,498,750	19,000,000	19,109,289		(25,882)			5.250	5.079	AO	249,375	997,500	09/30/2015.	10/01/2021.
68557N AC 7	Orbital ATK Inc Sr Nt			1	3FE	1,032,537	105.500	1,055,000	1,000,000	1,023,592	266	(6,674)			5.500	4.804	AO	13,750	55,000	05/17/2016.	10/01/2023.
69073T AS 2	Owens Brockway Sr Nt				4FE	6,506,250	111.750	7,263,750	6,500,000	6,505,067		(504)			6.375	6.362	FA	156,542	414,375	08/12/2015.	08/15/2025.
690872 AB 2	Owens Brockway Sr Nt			1	4FE	2,563,669	105.500	2,600,575	2,465,000	2,539,663	64,868	(8,692)			5.375	4.862	AO	27,971	132,494	02/11/2015.	01/15/2025.
69349L AG 3	PNC Bank NA Sub Bk Nt				1FE	15,242,299	99.508	16,418,837	16,500,000	15,757,301		137,868			2.700	3.727	MN	74,250	445,500	01/01/2016.	11/01/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69349L AQ 1	PNC Bank NA Sub Nt				1FE	10,032,010	107.440	10,743,960	10,000,000	10,022,651		(2,404)			4.200	4.166	MN	70,000	420,000	10/21/2013.	11/01/2025.
69352P AD 5	PPL Capital Funding Inc Sr Nt			1	2FE	13,153,880	105.793	13,753,116	13,000,000	13,115,482		(23,701)			4.200	3.978	JD	24,267	546,000	12/15/2015.	06/15/2022.
69352P AL 7	PPL Capital Funding Inc Sr Nt			1	2FE	8,988,480	97.874	8,808,624	9,000,000	8,990,109		1,020			3.100	3.115	MN	35,650	279,000	05/12/2016.	05/15/2026.
69362B AY 8	PSEG Power LLC Sr Nt			1	2FE	20,050,873	104.288	20,075,459	19,250,000	19,766,199		(118,951)			4.150	3.368	MS	235,224	757,375	12/18/2017.	09/15/2021.
693656 AA 8	PVH CORP Sr Nt			1	3FE	13,045,221	102.230	13,384,974	13,093,000	13,058,617		6,036			4.500	4.560	JD	26,186	589,185	11/17/2015.	12/15/2022.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A			4	1	18,813,113	97.905	18,281,787	18,673,065	18,808,204		(4,910)			3.470	3.391	MON	28,798	302,379	06/27/2017.	01/15/2032.
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt				3FE	2,962,200	100.000	2,962,200	3,003,499	2,962,200	(873)	873			5.818	5.800	MON	524	30,828	12/29/2017.	10/10/2024.
71270Q EB 8	Peoples United Bank Sr Nt				2FE	7,954,490	100.998	8,079,808	8,000,000	7,962,485		4,891			4.000	4.082	JJ	147,556	320,000	02/25/2016.	07/15/2024.
713448 CY 2	Pepsico Inc Sr Nt			1	1FE	17,069,052	103.962	17,673,506	17,000,000	17,062,319		(3,283)			3.500	3.437	JJ	271,056	560,000	12/18/2017.	07/17/2025.
713448 DC 9	Pepsico Inc Sr Nt			1	1FE	7,491,900	99.852	7,488,863	7,500,000	7,495,385		1,592			2.150	2.173	AO	34,490	161,250	10/08/2015.	10/14/2020.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt				4FE	13,952,688	75.563	10,474,052	13,861,442	10,474,052	(3,466,172)	(12,464)			4.628	4.151	JAJO	112,263	449,025	02/17/2017.	01/26/2023.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1				5FE	32,239,052	80.000	25,743,910	32,179,887	25,743,910	(6,483,078)	(9,972)			4.535	3.995	MON	59,729	1,620,713	10/14/2016.	03/10/2022.
717081 AQ 6	Pfizer Inc Nt				1FE	3,495,341	100.494	3,517,287	3,500,000	3,499,835		992			4.650	4.680	MS	54,250	162,750	02/18/2013.	03/01/2018.
717081 EA 7	Pfizer Inc Nt			1	1FE	19,829,600	100.603	20,120,520	20,000,000	19,846,273		15,241			3.000	3.099	JD	26,667	640,000	11/14/2016.	12/15/2026.
718172 AA 7	Philip Morris Intl Inc Sr Nt				1FE	1,042,289	101.425	1,014,253	1,000,000	1,006,883		(18,033)			5.650	3.770	MN	7,063	56,500	01/01/2016.	05/16/2018.
718172 AT 6	Philip Morris Intl Inc Sr Nt				1FE	1,377,240	99.082	1,486,229	1,500,000	1,430,251		13,578			2.500	3.597	FA	13,438	37,500	11/13/2013.	08/22/2022.
718172 AV 1	Philip Morris Intl Inc Sr Nt				1FE	23,275,250	98.901	24,725,350	25,000,000	24,006,971		172,304			2.625	3.470	MS	209,635	656,250	06/27/2013.	03/06/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2FE	8,356,050	99.347	8,941,203	9,000,000	8,591,078		65,647			3.400	4.351	JD	25,500	306,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	5,942,980	104.082	6,125,232	5,885,000	5,941,235		(3,263)			4.450	4.271	MS	77,110	228,508	07/18/2017.	03/15/2024.
72584D AD 6	Yum Brands New Term Ln B Nt 1				3FE	6,389,863	100.479	6,449,754	6,418,994	6,393,167		3,304			3.511	3.075	MON	8,645	153,025	03/21/2017.	06/16/2023.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt			1	1	530,182	101.614	538,737	530,182	530,182					5.900	5.942	MJSD	87	31,281	04/10/2003.	12/31/2018.
73744G AJ 1	Post Holdings Inc Series A Incremental T				3FE	21,109,794	100.264	21,111,207	21,055,641	21,077,816	(29,831)	(2,147)			3.814	3.466	MON	6,692	229,607	10/19/2017.	05/24/2024.
74005P BN 3	Praxair Inc Sr Nt			1	1FE	248,649	98.940	247,349	250,000	248,657		8			2.650	2.734	FA	2,687		12/18/2017.	02/05/2025.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A			1	1	13,000,000	101.336	13,173,627	13,000,000	13,000,000					3.510	3.510	FA	163,508	456,300	08/22/2013.	08/22/2019.
74170* AB 5	Prime Property Fd LLC Sr Nt Ser B				1	17,000,000	102.562	17,435,462	17,000,000	17,000,000					3.840	3.840	FA	233,920	652,800	08/22/2013.	08/22/2020.
74256L AU 3	Principal LFE GLB Fnd II Nt				1FE	1,905,147	99.045	1,881,853	1,900,000	1,904,991		(156)			3.000	2.964	AO	11,558	28,500	08/17/2017.	04/18/2026.
74256L AW 9	Principal LFE GLB Fnd II Nt				1FE	24,924,000	99.259	24,814,725	25,000,000	24,940,141		14,512			2.375	2.440	MN	65,972	593,750	11/14/2016.	11/21/2021.
74264* AA 4	PRISA LHC LLC Sr Nt Ser A				2	13,000,000	101.971	13,256,175	13,000,000	13,000,000					3.530	3.530	AO	96,879	458,900	04/15/2014.	04/15/2021.
742718 EV 7	Procter & Gamble Co Sr Nt				1FE	9,979,300	99.179	9,917,890	10,000,000	9,980,000		700			2.850	2.874	FA	110,833		08/09/2017.	08/11/2027.
74340X BE 0	Prologis LP Sr Nt			1	1FE	3,478,335	104.843	3,669,512	3,500,000	3,482,371		1,898			3.750	3.825	MN	21,875	131,250	10/27/2015.	11/01/2025.
74740F FN 1	Quaker Oats MT Nt Ser D				1FE	6,574,560	110.853	6,651,192	6,000,000	6,168,761		(40,710)			7.750	6.844	MS	136,917	465,000	05/21/2002.	07/15/2021.
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt			1	2FE	4,924,550	104.499	5,224,945	5,000,000	4,981,647		8,191			4.750	4.938	JJ	99,618	237,500	11/12/2009.	01/30/2020.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt			1	2FE	24,641,557	105.730	23,577,879	22,300,000	23,269,701		(278,719)			4.700	3.277	AO	262,025	1,048,100	02/18/2013.	04/01/2021.
74836H AC 1	Questar Pipeline Co Nt			1	2FE	7,996,240	100.286	8,022,872	8,000,000	8,000,317		274			5.830	5.838	JD	38,867	466,400	01/10/2008.	02/01/2018.
74966F AJ 2	RP Crown Parent New Term Ln Nt 1				4FE	24,705,798	100.417	24,707,500	24,651,000	24,704,163		(1,635)			4.625	4.360	MON	6,335	205,880	10/20/2017.	10/12/2023.
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1				2FE	12,589,297	100.375	12,709,819	12,662,335	12,579,159		(10,137)			3.237	2.735		3,415	294,247	04/17/2017.	03/27/2023.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2FE	5,073,400	103.706	5,185,305	5,000,000	5,053,574		(10,112)			4.150	3.900	MS	53,604	207,500	12/21/2015.	09/28/2022.
756109 AP 9	Realty Income Corp Sr Nt			1	2FE	1,106,280	107.629	1,076,290	1,000,000	1,088,611		(14,399)			4.650	2.919	FA	19,375	46,500	10/04/2016.	08/01/2023.
756109 AQ 7	Realty Income Corp Sr Nt			1	2FE	1,909,098	103.176	1,898,446	1,840,000	1,899,607		(8,074)			3.875	3.318	JJ	32,877	71,300	12/13/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt			1	2FE	2,068,563	103.966	2,079,326	2,000,000	2,062,153		(6,040)			4.125	3.698	AO	17,417	82,500	12/05/2016.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt			1	2FE	2,841,420	95.691	2,870,715	3,000,000	2,850,587		9,167			3.000	3.652	JJ	41,500	45,000	05/02/2017.	01/15/2027.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt			1	2FE	10,013,527	106.014	10,601,360	10,000,000	10,003,758		(3,348)			8.625	8.586	JJ	397,708	862,500	07/30/2014.	01/15/2019.
758203 AA 1	Reed Elsevier Plc Deb				2FE	1,117,811	113.017	1,130,169	1,000,000	1,091,585		(13,443)			6.625	4.793	AO	13,986	66,250	01/01/2016.	10/15/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760759 AH 3	Republic Services Inc Co Gtd Nt			1	2FE	5,619,750	105.348	5,267,405	5,000,000	5,212,963		(94,023)			5.000	2.952	MS	83,333	250,000	06/07/2013.	03/01/2020.
760759 AR 1	Republic Services Inc Sr Nt			1	2FE	20,031,970	97.919	19,583,700	20,000,000	20,027,723		(2,842)			2.900	2.881	JJ	290,000	573,556	06/21/2016.	07/01/2026.
760761 AB 2	Republic Services Inc Co Gtd Nt			1	2FE	2,071,010	105.158	2,103,160	2,000,000	2,015,807		(8,695)			5.500	5.009	MS	32,389	110,000	08/03/2010.	09/15/2019.
760761 AD 8	Republic Services Inc Co Gtd Nt			1	2FE	9,527,480	109.174	10,098,567	9,250,000	9,381,740		(31,133)			5.250	4.835	MN	62,052	485,625	06/07/2013.	11/15/2021.
761713 AX 4	Reynolds American Inc Sr Nt			1	2FE	11,844,192	101.354	12,162,504	12,000,000	11,916,276		15,690			3.250	3.408	MN	65,000	390,000	02/18/2013.	11/01/2022.
761713 AY 2	Reynolds American Inc Sr Nt			1	2FE	5,496,734	108.892	5,989,077	5,500,000	5,497,553		474			4.850	4.859	MS	78,543	266,750	10/27/2016.	09/15/2023.
761713 BS 4	Reynolds American Inc Sr Nt			1	2FE	17,136,639	108.166	17,306,624	16,000,000	16,506,813		(320,118)			8.125	5.852	JD	28,889	1,300,000	12/23/2015.	06/23/2019.
761713 BT 2	Reynolds American Inc Sr Nt			1	2FE	10,347,642	109.639	10,963,940	10,000,000	10,197,548		(76,850)			6.875	5.954	MN	114,583	687,500	12/23/2015.	05/01/2020.
761713 BW 5	Reynolds American Inc Sr Nt			1	2FE	4,148,203	135.318	4,736,144	3,500,000	4,123,990		(12,464)			7.000	5.626	FA	100,042	245,000	12/23/2015.	08/04/2041.
771196 BK 7	Roche Hldgs Inc Sr Nt			1	1FE	5,494,722	97.482	5,410,257	5,550,000	5,503,808		4,849			2.625	2.737	MN	18,616	145,688	02/22/2016.	05/15/2026.
774341 AH 4	Rockwell Collins Sr Nt			1	2FE	3,997,320	100.141	4,005,636	4,000,000	3,997,654		334			2.800	2.815	MS	32,978	48,222	03/28/2017.	03/15/2022.
779382 AP 5	Rowan Companies Inc Co Gtd Nt			1	4FE	19,615,925	94.250	18,284,500	19,400,000	18,284,500	(24,888)	(23,612)			4.875	4.722	JD	78,813	945,750	02/18/2013.	06/01/2022.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt				2FE	4,404,794	129.029	4,883,759	3,785,000	4,315,568		(39,740)			7.500	5.618	AO	59,929	283,875	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd			1	2FE	6,933,450	109.816	7,297,286	6,645,000	6,843,532		(35,697)			5.250	4.558	MN	44,577	348,863	07/01/2015.	11/15/2022.
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term				4FE	2,937,317	99.500	2,937,317	2,952,078	2,937,317	(624)	624			5.731	5.664	MJSD.	14,568	94,643	09/14/2017.	09/01/2023.
78468V AA 0	SPL Logistics Escrow LLC Nt			1	5FE	10,000,000	81.000	8,100,000	10,000,000	8,100,000	(575,000)				8.875	8.875	FA	369,792	902,500	07/24/2012.	08/01/2020.
785592 AE 6	Sabine Pass Liquefaction Sec Nt			1	2FE	6,490,387	107.206	6,968,377	6,500,000	6,495,198		1,291			5.625	5.650	FA	152,344	365,625	03/19/2014.	02/01/2021.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	3,346,834	107.308	3,541,151	3,300,000	3,344,289		(2,545)			5.000	4.808	MS	48,583	82,500	05/11/2017.	03/15/2027.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	2,056,881	112.347	2,134,589	1,900,000	2,047,419		(9,462)			5.875	4.699	JD	310	111,625	05/11/2017.	06/30/2026.
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1				3FE	5,614,230	99.875	5,579,316	5,586,298	5,579,316	(33,624)	(1,290)			4.068	3.697	MON	631	76,416	08/30/2017.	07/05/2024.
79546V AL 0	Sally Holdings Sr Nt	LS		1	3FE	11,185,000	99.500	10,945,000	11,000,000	10,945,000	(209,061)	(15,277)			5.625	5.405	JD	51,563	618,750	11/23/2015.	12/01/2025.
797440 BU 7	San Diego Gas & Elec Co 1st Mtg Bd			1	1FE	4,983,750	96.352	4,817,590	5,000,000	4,986,107		1,472			2.500	2.537	MN	15,972	125,000	05/16/2016.	05/15/2026.
806851 AG 6	Schlumberger Hldgs Corp Sr Nt			1	2FE	13,741,063	105.084	14,449,064	13,750,000	13,742,602		774			4.000	4.008	JD	15,278	550,000	12/10/2015.	12/21/2025.
81211K AX 8	Sealed Air Corp Sr Nt			1	3FE	8,996,250	109.000	9,265,000	8,500,000	8,952,081	86,897	(41,066)			5.500	4.669	MS	137,653	288,750	03/14/2017.	09/15/2025.
816851 AX 7	Sempra Energy Sr Nt			1	2FE	24,973,500	100.893	25,223,200	25,000,000	24,984,299		5,177			2.850	2.873	MN	91,042	712,500	11/12/2015.	11/15/2020.
816851 BA 6	Sempra Energy Sr Nt			1	2FE	9,969,400	99.511	9,951,090	10,000,000	9,970,913		1,513			3.250	3.286	JD	14,444	167,917	06/06/2017.	06/15/2027.
81725W AG 8	Sensata Technologies BV Sr Nt				3FE	3,447,500	104.500	3,657,500	3,500,000	3,465,104		5,072			4.875	5.076	AO	36,021	170,625	04/16/2014.	10/15/2023.
81726J AE 1	Sensata Technologies New 1st Lien Term L				2FE	9,281,789	100.311	9,352,692	9,323,658	9,283,271		1,482			3.727	3.635	MON	20,153	27,914	11/07/2017.	10/14/2021.
817565 CB 8	Service Corp Intl Sr Nt			1	3FE	6,162,250	105.375	6,111,750	5,800,000	6,067,194	106,527	(85,833)			5.375	3.820	MN	39,835	311,750	10/14/2016.	05/15/2024.
81760H AE 2	ServiceMaster Co Term Ln C Nt 1				3FE	9,540,474	100.313	9,542,660	9,512,932	9,524,098	(14,479)	(1,897)			3.907	3.287	MON	2,065	280,276	07/06/2017.	11/07/2023.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt				4FE	25,290,035	101.156	25,748,147	25,453,850	25,391,206		29,686			6.425	5.929	MJSD.	27,105	1,529,782	11/17/2015.	11/23/2019.
832696 AH 1	Smucker JM Co Sr Nt			1	2FE	5,905,988	100.661	6,039,648	6,000,000	5,936,381		13,909			3.000	3.272	MS	53,000	180,000	10/13/2015.	03/15/2022.
832696 AK 4	Smucker JM Co Sr Nt			1	2FE	19,708,883	102.158	20,431,640	20,000,000	19,769,090		27,515			3.500	3.684	MS	206,111	700,000	10/13/2015.	03/15/2025.
83379# AA 3	Sodexo Inc Gtd Sr Nt Ser A				1	20,000,000	100.167	20,033,456	20,000,000	20,000,000					2.710	2.710	MS	176,150	542,000	03/04/2014.	03/04/2019.
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B			1	1	20,232,080	101.671	20,334,297	20,000,000	20,189,669		(42,411)			3.440	3.122	MS	223,600	550,400	04/03/2017.	03/04/2021.
83416W AA 1	Solar Star Funding LLC Sr Nt			1	2FE	19,035,912	109.356	20,816,912	19,035,912	19,035,912					5.375	5.375	JD	2,842	1,023,180	06/20/2013.	06/30/2035.
83578B AJ 2	Sophia LP New Term Ln Nt 1				4FE	26,131,803	100.054	26,233,065	26,219,011	26,135,235	(7,115)	10,547			5.085	4.965	MJSD.	3,703	901,290	03/31/2017.	09/30/2022.
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1FE	7,985,046	96.869	7,749,552	8,000,000	7,986,823		1,376			2.600	2.622	JD	9,244	208,000	10/27/2016.	06/15/2026.
842587 CU 9	Southern Co Sr Nt			1	2FE	4,995,750	100.049	5,002,450	5,000,000	4,996,738		538			2.950	2.963	JJ	73,750	162,660	05/19/2016.	07/01/2023.
8426EP AA 6	Southern CO Gas Capital Sr Nt			1	2FE	4,996,100	96.778	4,838,880	5,000,000	4,996,805		544			2.450	2.462	AO	30,625	128,625	09/08/2016.	10/01/2023.
845743 BP 7	Southwestern Pub Svc Co 1st Mtg Bd			1	1FE	2,130,100	102.384	2,047,670	2,000,000	2,107,048		(15,163)			3.300	2.400	JD	2,933	66,000	06/16/2016.	06/15/2024.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln			1	4	4,111,412	98.220	4,122,080	4,196,783	4,116,649		5,237			8.600	9.206	MON	1,003	101,764	08/31/2017.	03/01/2022.
84611@ AC 7	Sovos Compliance LLC New Additional Term				4	784,965	98.220	776,266	790,334	776,266	(9,107)	408			7.350	7.522	MON	161	24,894	08/04/2017.	03/01/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84756N AD 1	Spectra Energy Partners Nt			1	2FE	7,924,071	108.718	8,697,416	8,000,000	7,941,418		7,835			4.750	4.888	MS	111,889	380,000	01/01/2016.	03/15/2024.
857477 AT 0	State Street Corp Sr Nt				1FE	6,990,620	103.919	7,274,302	7,000,000	6,992,553		835			3.550	3.566	FA	91,807	248,500	08/13/2015.	08/18/2025.
85856# AA 0	Steiner US Holdings Inc Term Ln Last Out			1	4	20,000,000	102.000	20,400,000	20,000,000	20,000,000					10.981	8.915	MJSD.	160,048	1,784,720	12/09/2015.	12/09/2021.
86074Q AM 4	Stillwater Mining Co Sr Nt			2	4FE	272,096	101.484	279,081	275,000	272,354		258			6.125	6.375	JD	187	8,422	06/20/2017.	06/27/2022.
86074Q AN 2	Stillwater Mining Co Sr Nt			2	4FE	1,206,735	102.800	1,259,300	1,225,000	1,207,618		882			7.125	7.375	JD	970	43,641	06/20/2017.	06/27/2025.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1				3FE	3,196,989	97.992	3,196,989	3,262,500	3,196,989	(1,525)	1,525			6.130	6.533	JAJO.	34,443		10/31/2017.	10/31/2023.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	4,160,680	105.346	4,319,186	4,100,000	4,115,759		(6,844)			5.500	5.306	FA	85,189	225,500	03/01/2010.	02/15/2020.
86765B AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	10,416,600	111.993	11,199,260	10,000,000	10,371,742		(7,361)			6.850	6.530	FA	258,778	685,000	04/13/2010.	02/15/2040.
86787G AJ 1	SunTrust Bank Sub Nt				2FE	9,454,960	99.039	9,408,715	9,500,000	9,461,305		3,943			3.300	3.356	MN	40,058	313,500	05/12/2016.	05/15/2026.
867914 BM 4	SunTrust Bank Sr Nt			2	2FE	9,987,200	99.997	9,999,650	10,000,000	9,990,043		2,759			2.700	2.726	JJ	115,500	177,000	11/28/2016.	01/27/2022.
870836 AC 7	Swiss Bank Corp-NY Sub Nt				2FE	6,854,037	122.926	6,760,914	5,500,000	6,486,733		(107,055)			7.500	4.651	JJ	190,208	412,500	07/30/2014.	07/15/2025.
871829 AX 5	Sysco Corp Sr Nt			1	2FE	5,988,540	100.429	6,025,728	6,000,000	5,993,534		2,241			2.600	2.641	AO	39,000	156,000	09/23/2015.	10/01/2020.
871829 AZ 0	Sysco Corp Sr Nt			1	2FE	12,099,480	103.982	12,477,792	12,000,000	12,081,281		(8,930)			3.750	3.649	AO	112,500	450,000	11/10/2015.	10/01/2025.
87305Q CH 2	TTX Co Sr Nt			1	1FE	1,775,148	102.299	1,790,240	1,750,000	1,775,046		(102)			3.600	3.263	JJ	29,050		12/18/2017.	01/15/2025.
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt			1	2FE	6,915,090	97.171	6,801,970	7,000,000	6,924,623		7,433			2.950	3.092	MS	58,508	206,500	09/14/2016.	09/19/2026.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2FE	4,963,150	99.115	4,955,725	5,000,000	4,964,347		1,197			3.200	3.287	FA	60,889		08/10/2017.	08/15/2027.
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1				4FE	14,374,792	100.175	14,615,000	14,589,469	14,400,115		25,323			5.064	5.263	MON	6,156	297,240	07/28/2017.	12/04/2020.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt			1	4Z	1,795,256	102.500	1,799,646	1,755,752	1,795,256		(13,640)	398,692		8.000	2.518	FMAN.	23,410	34,168	07/31/2017.	08/01/2022.
887315 AY 5	Time Warner Companies Inc Sec Nt				2FE	2,865,350	102.102	2,552,558	2,500,000	2,523,635		(50,454)			6.875	4.740	JD	7,639	171,875	01/26/2010.	06/15/2018.
887317 AE 5	Time Warner Inc Co Gtd Nt			1	2FE	9,903,800	123.805	12,380,450	10,000,000	9,915,533		1,721			6.200	6.271	MS	182,556	620,000	04/12/2010.	03/15/2040.
887317 AW 5	Time Warner Inc Sr Nt			1	2FE	8,937,760	100.224	9,020,133	9,000,000	8,950,702		5,568			3.600	3.684	JJ	149,400	324,000	10/09/2015.	07/15/2025.
88732J AL 2	Time Warner Cable Inc Sr Nt			1	2FE	37,803,860	102.217	36,797,940	36,000,000	36,127,253		(243,733)			6.750	6.022	JJ	1,215,000	2,430,000	07/16/2009.	07/01/2018.
88732J AS 7	Time Warner Cable Inc Nt			1	2FE	12,196,600	106.879	10,687,870	10,000,000	10,358,317		(271,407)			8.250	5.241	AO	206,250	825,000	11/30/2009.	04/01/2019.
89236T DP 7	Toyota Motor Credit Corp Sr Nt				1FE	9,986,500	100.537	10,053,720	10,000,000	9,988,995		2,495			2.600	2.629	JJ	122,778	131,444	01/04/2017.	01/11/2022.
893570 BM 2	Transcontinental Gas P L Corp Deb			1	2FE	1,240,250	124.741	1,372,152	1,100,000	1,180,093		(6,567)			7.250	6.176	JD	6,646	79,750	02/24/2005.	12/01/2026.
893830 BB 4	Transocean Sedco Co Gtd Nt	LS		1	4FE	16,684,851	108.000	18,358,920	16,999,000	16,424,648	911,065	64,453			6.375	7.328	JD	48,164	1,402,418	01/01/2016.	12/15/2021.
89416F AP 2	Travel Leaders Group LLC Term Ln Nt 1				4FE	1,488,769	101.313	1,512,089	1,492,500	1,488,956		187			5.919	5.903	FMAN.	11,288	17,114	09/06/2017.	01/25/2024.
89703F AE 9	Tronair Parent Inc 2nd Lien Term Ln Nt 1			1	5	7,720,000	102.000	8,160,000	8,000,000	7,748,507		23,753			10.163	10.343	FMAN.	121,909	747,548	10/19/2016.	09/08/2024.
902494 AT 0	Tyson Foods Inc Sr Nt			1	2FE	10,693,100	106.811	10,681,140	10,000,000	10,407,988		(95,808)			4.500	3.450	JD	20,000	450,000	08/20/2014.	06/15/2022.
902494 BC 6	Tyson Foods Inc Sr Nt			1	2FE	5,989,980	102.396	6,143,760	6,000,000	5,990,472		492			3.550	3.570	JD	17,158	106,500	05/23/2017.	06/02/2027.
90265E AG 5	UDR Inc Co Gtd Nt			1	2FE	12,970,660	106.061	12,727,260	12,000,000	12,477,173		(108,442)			4.625	3.556	JJ	263,625	555,000	02/18/2013.	01/10/2022.
90265E AH 3	UDR Inc Nt			1	2FE	2,499,525	102.661	2,566,528	2,500,000	2,499,804		66			3.700	3.703	AO	23,125	92,500	09/19/2013.	10/01/2020.
90290M AB 7	US Foods Inc Sr Nt			2	4FE	3,380,000	105.000	3,412,500	3,250,000	3,358,956		(21,044)			5.875	4.810	JD	8,486	190,938	03/29/2017.	06/15/2024.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2				4FE	3,799,831	88.000	3,799,831	4,317,990	3,799,831	201,442	(847)	521,384		5.622	5.284	MON	674	233,880	01/31/2017.	05/27/2021.
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1				3FE	7,677,451	100.341	7,670,353	7,644,293	7,667,323	(9,093)	(1,035)			3.693	3.259	MJSD.	2,353	45,801	12/12/2017.	06/01/2024.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A			4	1FE	7,781,467	100.589	7,827,313	7,781,467	7,781,467					3.110	3.108	JJ	116,296	242,004	09/08/2014.	09/08/2024.
904764 AS 6	Unilever Cap Corp Sr Nt			1	1FE	4,941,900	101.355	5,067,725	5,000,000	4,954,308		5,241			3.100	3.237	JJ	65,014	155,000	07/28/2015.	07/30/2025.
904764 AU 1	Unilever Cap Corp Sr Nt			1	1FE	6,211,426	92.286	5,998,603	6,500,000	6,242,801		26,603			2.000	2.516	JJ	55,250	130,000	10/27/2016.	07/28/2026.
904764 AX 5	Unilever Cap Corp Sr Nt			2	1FE	11,880,840	98.892	11,867,016	12,000,000	11,891,097		10,257			2.600	2.757	MN	48,533	156,000	05/02/2017.	05/05/2024.
90521A PJ 1	Union Bank NA Sr Nt				1FE	18,995,630	100.340	19,064,562	19,000,000	18,999,325		903			2.625	2.630	MS	131,615	498,750	09/19/2013.	09/26/2018.
906548 CM 2	Union Elec Co Sr Nt			2	1FE	9,986,925	99.067	9,906,690	10,000,000	9,987,545		620			2.950	2.965	JD	13,111	147,500	06/07/2017.	06/15/2027.
90783T AA 8	Union Pacific RR PTC Ser 2004-1			4	1FE	1,836,830	107.313	1,971,148	1,836,830	1,836,830					5.404	5.402	JJ	49,355	99,262	02/18/2013.	07/02/2025.
911312 AH 9	United Parcel Service Sr Nt			1	1FE	13,983,649	100.116	14,016,240	14,000,000	13,999,871		3,326			5.500	5.525	JJ	355,056	770,000	02/18/2013.	01/15/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911312 AK 2	United Parcel Service Sr Nt			1	1FE	999,290	103.718	1,037,181	1,000,000	999,893		81			5.125	5.134	AO	12,813	51,250	03/19/2009.	04/01/2019.
911312 AY 2	United Parcel Service Sr Nt			1	1FE	14,551,102	95.272	14,481,405	15,200,000	14,614,962		57,298			2.400	2.895	MN	46,613	386,080	11/17/2016.	11/15/2026.
91159H HM 5	US Bancorp Sub Nt MTN				1FE	10,043,900	99.296	9,929,560	10,000,000	10,037,779		(3,935)			3.100	3.048	AO	55,111	310,000	05/18/2016.	04/27/2026.
91159H HN 3	US Bancorp Sr MT Nt				1FE	2,889,900	94.152	2,824,569	3,000,000	2,896,400		5,532			2.375	2.831	JJ	31,469	47,500	12/18/2017.	07/22/2026.
913017 BV 0	United Technologies Corp Sr Nt			1	1FE	43,855,322	101.857	43,029,321	42,245,000	43,528,860		(274,777)			3.100	2.367	JD	109,133	1,309,595	11/15/2016.	06/01/2022.
913017 CN 7	United Technologies Corp Sr Nt			2	1FE	9,979,200	99.262	9,926,180	10,000,000	9,980,994		1,794			2.800	2.833	MN	44,333	140,000	05/01/2017.	05/04/2024.
91324P CU 4	UnitedHealth Group Inc Sr Nt			1	1FE	7,477,125	99.264	7,444,800	7,500,000	7,485,260		4,398			2.125	2.189	MS	46,927	159,375	02/22/2016.	03/15/2021.
91831A AC 5	VRX Escrow Corp Sr Nt				5FE	1,030,000	91.500	915,000	1,000,000	915,000	166,305	(2,555)			6.125	5.723	AO	12,931	61,250	05/06/2015.	04/15/2025.
92343V BR 4	Verizon Communications Inc Sr Nt			1	2FE	24,611,881	111.264	27,259,778	24,500,000	24,609,875		(16,938)			5.150	5.056	MS	371,515	1,261,750	10/27/2016.	09/15/2023.
92553P AJ 1	Viacom Inc Sr Nt			1	2FE	3,367,212	102.000	3,366,013	3,300,000	3,325,974		(6,236)			3.875	3.654	JD	5,683	127,875	01/01/2016.	12/15/2021.
92553P AT 9	Viacom Inc Sr Nt			1	2FE	2,969,040	102.099	3,062,958	3,000,000	2,980,927		2,909			4.250	4.378	MS	42,500	127,500	08/12/2013.	09/01/2023.
927804 FH 2	Virginia Elec & Pwr Co Sr Nt			1	2FE	16,390,754	103.737	17,012,868	16,400,000	16,398,328		1,051			5.000	5.007	JD	2,278	820,000	06/23/2009.	06/30/2019.
92826C AC 6	Visa Inc Sr Nt			1	1FE	7,004,160	101.465	7,102,557	7,000,000	7,008,726		2,187			2.800	2.755	JD	9,256	140,000	12/18/2017.	12/14/2022.
92826C AD 4	Visa Inc Sr Nt			1	1FE	4,970,300	102.230	5,111,485	5,000,000	4,975,631		2,650			3.150	3.220	JD	7,438	157,500	12/14/2015.	12/14/2025.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 1				3FE	6,342,813	99.000	6,435,000	6,500,000	6,351,543		8,730			7.227	7.672	MON	22,183	141,716	08/31/2017.	08/30/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw				3FE	2,485,000	99.000	2,475,000	2,500,000	2,475,000	(10,353)	353			4.000	6.069	MJSD	11,591	21,335	11/30/2017.	08/30/2022.
92890H AB 8	WEA Fin LLC/Westfield Sr Nt			1	2FE	4,990,000	100.540	5,026,995	5,000,000	4,996,433		2,015			2.700	2.743	MS	39,000	135,000	09/10/2014.	09/17/2019.
931142 CU 5	Wal-Mart Stores Inc Sr Nt				1FE	3,496,989	103.513	3,622,955	3,500,000	3,499,087		340			3.625	3.636	JJ	60,970	126,875	02/18/2013.	07/08/2020.
931427 AQ 1	Walgreens Boots Alliance Sr Nt			1	2FE	6,483,620	98.886	6,427,558	6,500,000	6,485,856		1,424			3.450	3.480	JD	18,688	224,250	05/26/2016.	06/01/2026.
931899 9A 8	Walkers SPV Priv Pl Nt				6*		55.690	12,406,510	22,277,805						1.542		MON		159,675	12/30/2014.	12/31/2019.
941063 AQ 2	Waste Management Inc Co Gtd Nt			1	2FE	12,590,422	106.192	12,063,366	11,360,000	11,868,035		(150,639)			4.600	3.104	MS	174,187	522,560	01/01/2016.	03/01/2021.
94106L BA 6	Waste Management Inc Sr Nt			1	2FE	18,380,945	100.781	18,644,485	18,500,000	18,409,406		11,038			3.125	3.202	MS	192,708	578,125	09/01/2015.	03/01/2025.
942683 AF 0	Watson Pharmaceuticals Inc Sr Nt			1	2FE	4,959,603	100.308	5,015,405	5,000,000	4,978,522		4,109			3.250	3.349	AO	40,625	162,500	02/18/2013.	10/01/2022.
948741 AK 9	Weingarten Realty Inv Sr Nt			1	2FE	4,487,498	104.931	4,354,628	4,150,000	4,429,766		(41,359)			4.450	3.213	JJ	85,156	184,675	08/02/2016.	01/15/2024.
948741 AL 7	Weingarten Realty Inv Sr Nt			1	2FE	3,140,820	100.929	3,027,864	3,000,000	3,121,022		(14,229)			3.850	3.234	JD	9,625	115,500	08/02/2016.	06/01/2025.
948741 AM 5	Weingarten Realty Inv Sr Nt			1	2FE	5,949,300	95.979	5,758,722	6,000,000	5,955,387		4,404			3.250	3.350	FA	73,667	197,167	08/02/2016.	08/15/2026.
949746 RF 0	Wells Fargo & Co Sub Nt				1FE	2,019,965	123.290	2,453,461	1,990,000	2,018,641		(487)			5.606	5.501	JJ	51,441	111,559	02/05/2014.	01/15/2044.
94974B FJ 4	Wells Fargo & Co Sub Nt				1FE	6,995,870	101.905	7,133,322	7,000,000	6,997,711		402			3.450	3.457	FA	92,575	241,500	02/06/2013.	02/13/2023.
94974B FN 5	Wells Fargo & Co Sub Nt				1FE	3,986,360	105.455	4,218,208	4,000,000	3,991,648		1,293			4.125	4.167	FA	62,333	165,000	08/08/2013.	08/15/2023.
94974B FQ 8	Wells Fargo & Co Sub Nt				1FE	9,978,100	100.161	10,016,050	10,000,000	9,995,410		4,325			2.150	2.195	JJ	99,139	215,000	10/21/2013.	01/15/2019.
94974B FY 1	Wells Fargo & Co Sr Nt				1FE	1,998,157	104.862	2,097,244	2,000,000	1,998,499		146			4.100	4.111	JD	6,378	82,000	01/01/2016.	06/03/2026.
94974B GL 8	Wells Fargo & Co Sub Nt				1FE	9,962,000	106.481	10,648,050	10,000,000	9,968,236		2,631			4.300	4.341	JJ	189,917	430,000	07/15/2015.	07/22/2027.
95709T AL 4	Westar Energy Inc 1st Mtg Bd			1	1FE	11,999,880	100.940	12,112,764	12,000,000	12,000,041		(4)			3.250	3.250	JD	32,500	390,000	11/05/2015.	12/01/2025.
96316# AB 9	Wheeling Power Co Sr Nt Ser A				2	20,000,000	101.089	20,217,872	20,000,000	20,000,000					3.360	3.360	JD	56,000	672,000	06/01/2015.	06/01/2022.
963320 AT 3	Whirlpool Corp Sr Nt			1	2FE	4,291,860	103.026	4,481,635	4,350,000	4,304,525		5,272			3.700	3.865	MN	26,825	160,950	07/22/2015.	05/01/2025.
96950F AD 6	Williams Partners LP Sr Nt			1	2FE	12,998,062	105.632	13,732,212	13,000,000	12,999,607		164			5.250	5.251	MS	200,958	682,500	07/12/2010.	03/15/2020.
96950F AF 1	Williams Partners LP Sr Nt			1	2FE	6,954,358	122.994	8,609,580	7,000,000	6,961,327		775			6.300	6.347	AO	93,100	441,000	07/09/2010.	04/15/2040.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2FE	9,998,300	102.239	10,223,930	10,000,000	9,998,714		148			3.550	3.552	JD	15,778	355,000	06/04/2015.	06/15/2025.
982526 AV 7	Wrigley Wm Jr Co Sr Nt			1	1FE	8,731,622	100.930	8,831,358	8,750,000	8,743,919		3,241			2.900	2.940	AO	49,340	253,750	07/30/2014.	10/21/2019.
98389B AR 1	Xcel Energy Inc Sr Nt			1	2FE	2,825,308	101.358	2,838,027	2,800,000	2,821,723		(2,624)			3.300	3.180	JD	7,700	92,400	05/09/2016.	06/01/2025.
98389B AS 9	Xcel Energy Inc Sr Nt			1	2FE	7,997,760	99.338	7,947,040	8,000,000	7,998,556		429			2.400	2.406	MS	56,533	192,000	03/03/2016.	03/15/2021.
98389B AT 7	Xcel Energy Inc Sr Nt			2	2FE	8,497,705	99.752	8,478,937	8,500,000	8,498,012		307			2.600	2.606	MS	65,072	174,344	11/28/2016.	03/15/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98389B AU 4	Xcel Energy Inc Sr Nt			2	2FE	9,980,600	101.235	10,123,460	10,000,000	9,982,406		1,666			3.350	3.373	JD	27,917	335,000	11/28/2016.	12/01/2026.
984121 BW 2	Xerox Corp Sr Nt			1	2	341,517	101.454	330,740	326,000	329,769		(9,985)			6.350	3.177	MN	2,645	20,701	10/27/2016.	05/15/2018.
988498 AF 8	Yum Brands Inc Sr Nt			1	4FE	10,089,100	104.000	10,400,000	10,000,000	10,018,797		(10,316)			5.300	5.183	MS	156,056	530,000	09/28/2009.	09/15/2019.
P06076 AA 4	AES El Salvador Trust II Sr Nt			1	4FE	1,806,713	95.300	1,939,355	2,035,000	1,839,926	24,703	26,439			6.750	8.973	MS	35,485	137,363	10/05/2016.	03/28/2023.
U1065P AA 9	Braskem SA Sr Nt			1	2FE	413,875	118.850	457,573	385,000	413,304		(490)			7.125	6.511	JJ	12,115	27,431	09/26/2016.	07/22/2041.
000000 00 0	Array Canada Inc Term Ln Nt 1		A		4FE	1,665,321	100.125	1,684,246	1,682,143	1,666,555		1,234			6.410	6.447	MJSD.	300	50,785	07/11/2017.	02/09/2023.
000000 00 0	Burger King Term Ln B3 Nt 1		A		4FE	14,019,416	99.938	14,011,143	14,019,906	13,997,656	(21,590)	(170)			4.172	3.810	MJSD.	1,625	411,158	04/13/2017.	02/16/2024.
000000 00 0	Burger King Term Ln B3 Nt 2		A		4FE	21,791,380	99.938	21,794,171	21,807,801	21,781,673	(11,370)	1,663			4.122	3.798	MON	4,994	557,006	06/30/2017.	02/16/2024.
000000 00 0	Regent Purchaser Inv (RGL) New Term Ln N		A		6*	2,312,758	100.000	4,512,900	4,512,900	2,311,572		(1,186)			10.000	25.553	MJSD.	3,761	11,010	12/29/2017.	12/21/2024.
008916 AH 1	Agrium Inc Sr Nt			1	2FE	11,390,056	104.518	11,679,831	11,175,000	11,218,390		(40,109)			6.750	6.355	JJ	347,822	754,313	01/01/2016.	01/15/2019.
008916 AK 4	Agrium Inc Sr Nt			1	2FE	9,464,271	101.129	10,011,771	9,900,000	9,665,999		44,324			3.150	3.698	AO	77,963	311,850	02/18/2013.	10/01/2022.
066800 AE 3	Banro Corporation 2nd Lien Nt		A	1	5*	1,345,500	78.000	1,345,500	1,725,000	1,345,500		19,872	275,019		10.000	12.748	MJSD.	14,375	106,375	04/15/2017.	03/01/2021.
07317Q AF 2	Baytex Energy Corp Nt		A	1	5FE	6,030,000	95.250	5,715,000	6,000,000	5,715,000	304,311	(4,311)			5.125	5.037	JD	25,625	307,500	07/29/2014.	06/01/2021.
136385 AW 1	Canadian Natural Resources Sr Nt		A	1	2FE	8,986,770	99.552	8,959,698	9,000,000	8,988,286		1,516			2.950	2.978	JJ	155,613		05/23/2017.	01/15/2023.
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2FE	13,508,115	102.067	13,779,032	13,500,000	13,507,725		(390)			3.850	3.843	JD	43,312	261,319	05/24/2017.	06/01/2027.
292505 AG 9	EnCana Corp Nt			1	3FE	2,308,980	126.195	2,523,890	2,000,000	2,273,535	119,443	(7,429)			6.500	5.378	FA	54,167	130,000	08/21/2012.	02/01/2038.
292505 AH 7	EnCana Corp Sr Nt			1	3FE	1,197,530	105.075	1,050,745	1,000,000	1,043,722		(30,744)			6.500	3.211	MN	8,306	65,000	08/20/2012.	05/15/2019.
292505 AJ 3	EnCana Corp Sr Nt	LS		1	2FE	16,308,607	102.775	16,752,292	16,300,000	16,303,029		(810)			3.900	3.894	MN	81,228	635,700	12/18/2013.	11/15/2021.
335934 AK 1	First Quantum Minerals LTD Sr Nt		A	2	4FE	212,850	107.750	231,663	215,000	213,084		234			7.250	7.458	AO	3,897	8,183	03/24/2017.	04/01/2023.
335934 AL 9	First Quantum Minerals LTD Sr Nt		A	2	4FE	2,167,129	108.500	2,354,450	2,170,000	2,167,426		297			7.500	7.518	AO	40,688	85,444	05/30/2017.	04/01/2025.
65334H AA 0	Nexen Inc Sr Nt			1	1FE	4,554,920	141.321	5,652,848	4,000,000	4,448,558		(18,555)			7.875	6.643	MS	92,750	315,000	01/24/2011.	03/15/2032.
65334H AK 8	Nexen Inc Sr Nt			1	1FE	11,384,379	104.939	10,703,737	10,200,000	10,498,909		(180,378)			6.200	4.256	JJ	265,257	632,400	02/18/2013.	07/30/2019.
654677 AB 9	Niska Gas Storage Can Fin Sr Nt		A	1	5FE	4,770,295	101.250	5,062,500	5,000,000	4,924,749		55,471			6.500	7.792	AO	81,250	325,000	01/09/2015.	04/01/2019.
683715 AA 4	Open Text Corp Sr Nt		A	1	3FE	16,565,625	104.125	16,972,375	16,300,000	16,484,079		(31,261)			5.625	5.365	JJ	422,781	916,875	10/22/2015.	01/15/2023.
73755L AF 4	Potash Corp Saskatchewan Inc Sr Nt			1	2FE	1,086,567	105.155	1,051,546	1,000,000	1,036,484		(25,499)			6.500	3.742	MN	8,306	65,000	01/01/2016.	05/15/2019.
775109 BF 7	Rogers Communications Inc Sr Nt		A	2	2FE	8,007,680	96.891	8,235,701	8,500,000	8,052,892		42,306			2.900	3.598	MN	31,497	254,032	12/02/2016.	11/15/2026.
89153U AE 1	Total Capital Canada Ltd Sr Nt		A	1	1FE	1,998,113	99.977	1,999,538	2,000,000	1,999,985		394			1.450	1.470	JJ	13,372	29,000	02/18/2013.	01/15/2018.
98417E AC 4	Xstrata Finance Canada Gtd Nt			1	2FE	11,099,484	126.584	12,926,758	10,212,000	10,979,220		(19,141)			6.900	6.235	MN	90,036	704,628	05/06/2010.	11/15/2037.
000000 00 0	Digicel Limited Sr Nt		D	1	4FE	604,500	98.426	639,769	650,000	620,938	25,499	7,533			6.000	7.563	AO	8,233	39,000	09/17/2015.	04/15/2021.
000000 00 0	Liquid Telecom Finance Sec Nt		D	2	4FE	2,156,756	105.349	2,159,655	2,050,000	2,153,526	(143)	(3,087)			8.500	6.863	JJ	81,317		12/04/2017.	07/13/2022.
000000 00 0	Credito Real Sab De CV Sr Nt		D		3FE	1,779,621	105.830	1,873,191	1,770,000	1,778,404		(1,175)			7.250	7.144	JJ	57,390	128,325	10/04/2016.	07/20/2023.
000000 00 0	Puma International Finance Sr Nt		D	2	3FE	1,250,000	102.114	1,276,425	1,250,000	1,250,000					5.125	5.125	AO	15,126		10/03/2017.	10/06/2024.
000000 00 0	Millicom Intl Cellular Sr Nt		D	1	3FE	662,528	106.875	672,244	629,000	662,122		(406)			6.000	4.758	MS	11,112		12/06/2017.	03/15/2025.
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt		D	1	3FE	1,429,052	108.250	1,515,500	1,400,000	1,426,658	25,440	(2,377)			7.950	7.627	MN	15,458	111,300	10/05/2016.	05/11/2026.
000000 00 0	Lukoil Intl Finance BV Sr Nt		D		2FE	1,500,000	104.783	1,571,745	1,500,000	1,500,000					4.750	4.750	MN	11,677	71,250	10/26/2016.	11/02/2026.
00205G AA 5	APT Pipelines Ltd Sr Nt		C	1	2FE	24,364,250	102.754	25,688,600	25,000,000	24,654,240		64,148			3.875	4.198	AO	215,278	968,750	02/18/2013.	10/11/2022.
00913R AC 0	Air Liquide Fin Sr Nt		D	1	1FE	24,761,050	96.802	24,200,500	25,000,000	24,797,805		32,246			2.250	2.401	MS	146,875	562,500	11/18/2016.	09/27/2023.
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1		D		4FE	13,275,063	100.242	13,332,146	13,300,000	13,261,425	(15,179)	1,542			5.063	4.796	FMAN.	58,676	296,681	06/15/2017.	04/28/2024.
034863 AB 6	Anglo American Capital Co Gtd Nt		C	1	2FE	4,495,685	108.433	4,012,036	3,700,000	3,835,741		(100,041)			9.375	6.311	AO	79,974	346,875	11/03/2009.	04/08/2019.
05462G AJ 3	Axtel SAB de CV Sr Nt		D	1	3FE	1,025,000	103.000	1,055,750	1,025,000	1,025,000					6.375	6.375	MN	8,531		11/09/2017.	11/14/2024.
055451 AH 1	BHP Billiton Fin USA Ltd Co Gtd Nt		C		1FE	11,111,315	105.431	11,597,421	11,000,000	11,017,817		(13,364)			6.500	6.363	AO	178,750	715,000	03/19/2009.	04/01/2019.
05565Q CJ 5	BP Capital Markets PLC Nt		C	1	1FE	17,465,176	106.352	18,292,510	17,200,000	17,364,471		(25,452)			3.994	3.806	MS	181,283	686,968	10/22/2013.	09/26/2023.
05565Q DF 2	BP Capital Markets PLC Sr Nt		D	2	1FE	1,934,340	99.106	1,982,116	2,000,000	1,938,526		4,186			3.017	3.415	JJ	27,656	30,170	04/10/2017.	01/16/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565Q DH 8	BP Capital Markets PLC Nt		D		1FE	2,590,325	104.743	2,618,565	2,500,000	2,585,882		(4,443)			3.723	3.344	MN	8,532	93,075	04/18/2017.	11/28/2028.
05565Q DM 7	BP Capital Markets PLC Sr Nt		C	1	1FE	2,548,475	103.487	2,587,165	2,500,000	2,545,711		(2,764)			3.588	3.352	AO	19,186	59,800	04/13/2017.	04/14/2027.
05578D AW 2	BPCE SA Sr Nt		D		1FE	9,966,200	100.261	10,026,080	10,000,000	9,973,124		6,401			2.750	2.823	JD	22,153	275,000	11/29/2016.	12/02/2021.
067316 AD 1	Bacardi LTD Sr Nt		D	1	2FE	20,596,286	96.090	19,794,478	20,600,000	20,589,537		(4,558)			2.750	2.756	JJ	261,219	526,709	12/18/2017.	07/15/2026.
067687 AC 7	Barminco Finance Pty LTD Secured Nt		D	2	4FE	500,000	98.000	490,000	500,000	490,000	(10,000)				6.625	6.625	MN	4,233	18,311	04/18/2017.	05/15/2022.
11042A AA 2	British Airways Plc PTC		D	1	1FE	13,540,274	105.900	14,182,308	13,392,170	13,481,420		(13,036)			4.625	4.478	MJSD.	18,926	619,388	10/07/2013.	06/20/2024.
11042B AA 0	British Airways Plc PTC		D	1	2FE	6,019,494	103.520	6,151,166	5,942,008	5,970,436		(10,012)			5.625	5.284	MJSD.	10,213	334,238	10/24/2013.	06/20/2020.
12517M AA 0	Cemig Geracao e Transmissao SA Sr Nt		D	1	4FE	567,772	107.750	619,563	575,000	567,828		56			9.250	9.500	JD	3,841		11/30/2017.	12/05/2024.
134638 AC 9	Camposol SA Sec Nt		D	1	4FE	849,310	108.000	1,191,240	1,103,000	906,221		37,544			10.500	17.473	JJ	53,404	115,815	05/24/2016.	07/15/2021.
139612 AE 5	Capex SA Sr Nt		D	2	4FE	500,000	104.348	521,740	500,000	500,000					6.875	6.875	MN	4,392	17,188	05/10/2017.	05/15/2024.
15238X AB 5	Central American Bottling Corp Sr Nt		D	2	3FE	1,246,438	105.155	1,235,571	1,175,000	1,235,571	(7,555)	(3,312)			5.750	4.775	JJ	28,339	22,281	10/11/2017.	01/31/2027.
20445P AE 5	Cia Latino Americana Sr Nt		D	1	4FE	1,953,427	106.505	2,103,474	1,975,000	1,956,361	13,660	2,416			9.500	9.724	JJ	83,910	148,438	02/06/2017.	07/20/2023.
21684A AA 4	Rabobank Nederland Sub Nt		D		1FE	2,976,887	107.195	3,215,859	3,000,000	2,984,337		2,246			4.625	4.727	JD	11,563	138,750	07/30/2014.	12/01/2023.
22112E AC 2	Cosan Luxembourg SA Sr Nt		D	1	3FE	2,557,256	107.750	2,720,688	2,525,000	2,555,090	56,608	(2,386)			7.000	6.817	JJ	79,047	191,479	10/03/2016.	01/20/2027.
22113A AA 3	Cosan Ltd Sr Nt		D	2	3FE	850,000	102.625	872,313	850,000	850,000					5.950	5.950	MS	14,189		09/13/2017.	09/20/2024.
22303Q AN 0	Covidien International Fin SA Sr Nt		C	1	1FE	14,958,026	102.209	15,331,290	15,000,000	14,978,614		4,397			3.200	3.235	JD	21,333	480,000	02/18/2013.	06/15/2022.
232553 AA 5	Cydsa SAB de CV Sr Nt		D	2	3FE	985,452	100.875	1,008,750	1,000,000	985,710		259			6.250	6.449	AO	15,104		10/11/2017.	10/04/2027.
23636T AD 2	Danone SA Sr Nt		D	2	2FE	13,000,000	97.521	12,677,691	13,000,000	13,000,000					2.589	2.589	MN	55,160	336,570	10/26/2016.	11/02/2023.
24820R AB 4	StatoilHydro ASA Sr Nt		D		1FE	11,974,700	113.059	11,305,920	10,000,000	11,228,532		(177,890)			6.500	4.155	JD	18,056	650,000	06/26/2013.	12/21/2023.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt		D		2FE	3,300,000	100.000	3,300,000	3,300,000	3,300,000					9.500	9.498	JJ	143,688		07/19/2017.	07/27/2020.
25156P AV 5	Deutsche Telekom Sr Nt		D	1	2FE	16,998,980	96.879	16,469,396	17,000,000	16,999,155		136			2.485	2.486	MS	119,694	422,450	09/13/2016.	09/19/2023.
25156P AY 9	Deutsche Telekom Nt		D	2	2FE	9,999,500	100.127	10,012,690	10,000,000	9,999,590		90			2.820	2.821	JJ	126,900	141,000	01/09/2017.	01/19/2022.
25156P BA 0	Deutsche Telekom Nt		D	1	2FE	8,988,750	100.485	9,043,659	9,000,000	8,989,655		905			3.600	3.615	JJ	145,800	162,000	01/09/2017.	01/19/2027.
37255B AA 7	Geopark Ltd 1st Lien Nt		D	2	4FE	1,475,000	102.571	1,512,922	1,475,000	1,475,000					6.500	6.500	MS	26,632		09/25/2017.	09/21/2024.
38060A AA 2	Gold Fields Orogen Holdco Sr Nt		D	1	3FE	2,101,000	102.000	2,284,800	2,240,000	2,165,599	26,827	23,360			4.875	6.184	AO	25,480	109,200	10/03/2016.	10/07/2020.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt		D	2	3FE	1,300,000	103.551	1,346,163	1,300,000	1,300,000					5.750	5.750	JJ	36,129		06/29/2017.	07/07/2027.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	14,056,355	103.131	14,438,298	14,000,000	14,040,001		(5,345)			3.875	3.825	JD	6,028	542,500	09/05/2014.	06/27/2024.
404280 AJ 8	HSBC Holdings PLC Nt		C		1FE	15,641,373	136.345	18,946,501	13,896,000	15,409,699		(37,666)			6.800	5.877	JD	78,744	944,928	08/10/2010.	06/01/2038.
423012 AD 5	Heineken NV Sr Nt		C	1	2FE	6,628,568	99.919	6,744,533	6,750,000	6,661,533		15,340			2.750	3.022	AO	46,406	185,625	10/22/2015.	04/01/2023.
423012 AF 0	Heineken NV Sr Nt		C	1	2FE	5,142,800	102.021	5,101,030	5,000,000	5,138,078		(4,722)			3.500	3.171	JJ	73,889		08/03/2017.	01/29/2028.
44963L AA 4	IHS Netherlands Holdco Sr Nt		D	2	4FE	1,904,813	107.620	2,044,771	1,900,000	1,903,664		(1,067)			9.500	9.420	AO	32,089	180,500	11/28/2016.	10/27/2021.
449786 AY 8	Ing Bank NV Sub Nt		D		2FE	14,100,020	112.224	14,589,068	13,000,000	13,770,450		(115,362)			5.800	4.609	MS	201,067	754,000	02/05/2016.	09/25/2023.
456837 AG 8	ING Groep NV Sr Nt		D		1FE	14,971,050	101.196	15,179,370	15,000,000	14,975,164		4,114			3.150	3.192	MS	120,750	236,250	03/21/2017.	03/29/2022.
456873 AA 6	Ingersoll-Rand Lux Finance Nt		C	1	2FE	2,998,707	99.973	2,999,190	3,000,000	2,999,132		356			2.625	2.638	MN	13,125	78,750	10/27/2016.	05/01/2020.
463588 AA 1	IRSA Propiedades Com Sr Nt		D	1	4FE	589,060	112.547	649,396	577,000	587,347	8,560	(1,671)			8.750	8.299	MS	13,744	44,144	10/05/2016.	03/23/2023.
482637 AB 1	KOKS OAO Sr Nt		D		4FE	1,625,000	105.950	1,721,688	1,625,000	1,625,000					7.500	7.500	MN	19,297	60,938	04/26/2017.	05/04/2022.
49835L AB 7	Klabin Finance SA Sr Nt		D		3FE	546,777	98.700	542,850	550,000	542,850	(4,000)	73			4.875	4.950	MS	7,597		09/12/2017.	09/19/2027.
500472 AF 2	Koninklijke Philips Electronic Sr Nt		C	1	2FE	31,144,243	104.120	31,423,446	30,180,000	30,662,716		(105,354)			3.750	3.339	MS	333,238	1,131,750	02/18/2013.	03/15/2022.
566067 AA 2	Marble II Pte Ltd Sec Nt		D	2	3FE	800,000	101.424	811,394	800,000	800,000					5.300	5.300	JD	1,296	21,200	06/13/2017.	06/20/2022.
59284B AF 5	Mexichem SAB DE CV Sr Nt		D	2	2FE	322,355	99.000	321,750	325,000	322,407		53			4.000	4.100	AO	3,142		09/27/2017.	10/04/2027.
63938N AE 4	Navios SA Logistics Inc Sr Nt		D	1	5FE	642,975	95.750	818,663	855,000	681,377		26,734			7.250	13.472	MN	10,331	61,988	08/11/2016.	05/01/2022.
65504L AJ 6	Noble Hldg Intl Sr Nt		C	1	4FE	4,092,460	85.000	3,400,000	4,000,000	3,400,000	(289,906)	(10,094)			3.950	3.648	MS	46,522	158,000	02/18/2013.	03/15/2022.
65557C AS 2	Nordea Bank AB Sr Nt		C		1FE	10,966,450	99.330	10,926,256	11,000,000	10,976,750		6,493			2.250	2.315	MN	23,375	247,500	05/23/2016.	05/27/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
714264 AD 0	Pernod Ricard SA Sr Nt		D	1	2FE	19,872,338	106.223	19,120,104	18,000,000	19,391,997		(324,310)			4.450	2.428	JJ	369,350	801,000	07/07/2016.	01/15/2022.
714264 AH 1	Pernod Ricard SA Sr Nt		C	1	2FE	5,271,720	105.898	5,083,123	4,800,000	5,161,743		(74,414)			4.250	2.484	JJ	94,067	204,000	06/30/2016.	07/15/2022.
714264 AM 0	Pernod Ricard SA Sr Nt	LS	C	1	2FE	24,293,629	100.437	24,205,293	24,100,000	24,267,301		(17,142)			3.250	3.155	JD	50,041	783,250	10/27/2016.	06/08/2026.
71647N AP 4	Petrobras Global Finance Sr Nt		D	1	3FE	1,506,588	114.050	1,568,188	1,375,000	1,474,800	19,059	(25,821)			8.375	5.979	MN	12,155	115,156	10/03/2016.	05/23/2021.
71647N AS 8	Petrobras Global Finance Sr Nt		D	1	3FE	1,919,333	110.100	1,954,275	1,775,000	1,912,606		(6,727)			7.375	6.234	JJ	59,635	65,453	05/15/2017.	01/17/2027.
71647N AW 9	Petrobras Global Finance Sr Nt		D		3FE	575,000	100.250	576,438	575,000	575,000					5.999	5.999	JJ	9,007		09/18/2017.	01/27/2028.
71675M AA 4	Petropavlovsk 2016 Sr Nt		D	2	4FE	1,400,000	98.000	1,372,000	1,400,000	1,372,000	(28,000)				8.125	8.125	MN	14,851		11/07/2017.	11/14/2022.
74733D A* 1	Qiagen NV Sr Nt Ser A		D		2	15,000,000	100.703	15,105,412	15,000,000	15,000,000					3.190	3.190	AO	99,688	478,500	10/16/2012.	10/16/2019.
803070 AB 7	Sappi Papier Holding AG Sr Nt		D		4FE	239,850	105.000	273,000	260,000	240,549	670	678			7.500	8.404	JD	867	19,500	12/16/2016.	06/15/2032.
822582 AJ 1	Shell International Finance Co Gtd Nt		C	1	1FE	4,985,245	103.590	5,179,505	5,000,000	4,996,499		1,920			4.300	4.343	MS	59,125	215,000	02/18/2013.	09/22/2019.
822582 BD 3	Shell International Finance Sr Nt		D	1	1FE	15,973,550	102.769	16,443,008	16,000,000	15,979,808		2,388			3.250	3.269	MN	72,222	520,000	06/02/2015.	05/11/2025.
82620K AD 5	Siemens Financieringsmat Sr Nt		D	1	1FE	9,890,100	101.118	10,111,820	10,000,000	9,927,226		15,209			2.900	3.078	MN	27,389	290,000	07/02/2015.	05/27/2022.
82620K AE 3	Siemens Financieringsmat Sr Nt		D	1	1FE	4,040,160	101.662	4,066,492	4,000,000	4,032,019		(3,788)			3.250	3.128	MN	12,278	130,000	10/09/2015.	05/27/2025.
82620K AJ 2	Siemens Financieringsmat Nt		D	1	1FE	9,990,900	97.279	9,727,850	10,000,000	9,993,190		1,767			1.700	1.719	MS	50,056	170,000	09/06/2016.	09/15/2021.
82620K AK 9	Siemens Financieringsmat Nt		D	1	1FE	7,954,880	95.852	7,668,152	8,000,000	7,962,765		6,089			2.000	2.087	MS	47,111	160,000	09/06/2016.	09/15/2023.
86960B AQ 5	Svenska Handelsbanken AB Sr Nt		D		1FE	17,945,044	97.702	17,586,306	18,000,000	17,959,051		10,636			1.875	1.939	MS	106,875	337,500	08/31/2016.	09/07/2021.
87312@ AC 2	TWE US Fin Co Gtd Sr Nt Ser C2		D	1	2	20,000,000	106.129	21,225,712	20,000,000	20,000,000					4.380	4.380	JD	41,367	876,000	12/16/2013.	12/16/2023.
902133 AG 2	Tyco Electronics Group Co Gtd Nt		C	1	1FE	1,046,850	144.786	1,447,863	1,000,000	1,040,797		(967)			7.125	6.748	AO	17,813	71,250	01/04/2010.	10/01/2037.
902133 AM 9	Tyco Electronics Group Sr Nt		D	1	1FE	1,527,236	102.739	1,541,078	1,500,000	1,518,880		(4,259)			3.500	3.169	FA	21,583	52,500	01/01/2016.	02/03/2022.
902133 AN 7	Tyco Electronics Group Sr Nt		D	1	1FE	5,772,552	100.225	5,813,044	5,800,000	5,794,165		5,942			2.375	2.482	JD	5,357	137,750	07/30/2014.	12/17/2018.
902133 AR 8	Tyco Electronics Group Sr Nt		D	2	1FE	7,673,294	102.801	7,607,281	7,400,000	7,658,166		(15,128)			3.450	2.845	FA	106,375		08/01/2017.	08/01/2024.
90351D AA 5	UBS Group Funding Sr Nt		D		1FE	9,982,900	101.042	10,104,200	10,000,000	9,990,365		3,344			2.950	2.987	MS	79,486	295,000	09/21/2015.	09/24/2020.
90351D AB 3	UBS Group Funding Sr Nt		D		1FE	988,850	104.945	1,049,454	1,000,000	990,739		993			4.125	4.267	MS	11,115	41,250	02/05/2016.	09/24/2025.
90351D AH 0	UBS Group Funding Sr Nt		D		1FE	14,991,000	98.868	14,830,140	15,000,000	14,993,118		1,564			2.650	2.662	FA	165,625	387,600	08/03/2016.	02/01/2022.
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt		D	2	1FE	13,999,582	98.857	13,839,938	14,000,000	13,999,606		24			2.859	2.860	FA	151,209		08/07/2017.	08/15/2023.
928670 AX 6	Volkswagen Intl Fin NV Sr Nt		D	1	2FE	2,497,400	99.916	2,497,910	2,500,000	2,499,520		532			2.125	2.147	MN	6,050	53,125	11/13/2013.	11/20/2018.
92936M AC 1	WPP Finance 2010 Sr Nt		C	1	2FE	15,123,300	103.032	15,454,770	15,000,000	15,089,341		(17,293)			3.625	3.486	MS	172,188	543,750	12/16/2015.	09/07/2022.
984245 AM 2	YPF Sociedad Anonima Sr Nt		D	1	4FE	725,000	113.100	819,975	725,000	725,000					8.500	8.500	MS	16,776	61,625	03/17/2016.	03/23/2021.
984245 AR 1	YPF Sociedad Anonima Sr Nt		D	1	4FE	1,725,000	99.100	1,709,475	1,725,000	1,709,475	(15,525)				7.000	7.000	JD	5,367		12/07/2017.	12/15/2047.
A3158# AB 5	Hofer Financial Services GmbH Sr Nt Ser		D		1FE	18,000,000	100.188	18,033,861	18,000,000	18,000,000					3.080	3.080	JJ	240,240		07/25/2017.	07/25/2022.
A3158# AC 3	Hofer Financial Services GmbH Sr Nt Ser		D		1FE	23,000,000	101.116	23,256,622	23,000,000	23,000,000					3.410	3.410	JJ	339,863		07/25/2017.	07/25/2024.
D2736# AM 1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser		D		3	10,000,000	96.010	9,601,041	10,000,000	9,601,041	(398,959)				4.440	4.440	AO	109,767	444,000	04/02/2014.	04/02/2021.
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt		D	1	2FE	5,000,000	106.330	5,316,482	5,000,000	5,000,000					4.990	4.990	MN	24,257	249,500	11/26/2013.	11/26/2023.
G1315R AD 3	Braskem SA Sr Nt		D	1	2FE	725,713	106.150	769,588	725,000	727,098		(871)			5.750	5.623	AO	8,801	41,688	10/03/2016.	04/15/2021.
G2300T AA 0	Comcel Trust Sr Nt		D	1	3FE	1,135,404	104.401	1,151,543	1,103,000	1,131,024	15,289	(3,622)			6.875	6.366	FA	30,543	75,831	10/03/2016.	02/06/2024.
G27631 AD 5	Digicel Limited Sr Nt		D	1	5FE	1,294,563	98.379	1,451,090	1,475,000	1,352,366	51,018	35,842			8.250	11.890	MS	30,760	121,688	08/02/2016.	09/30/2020.
G27631 AF 0	Digicel Limited Sr Nt		D	1	5FE	1,178,063	92.270	1,407,118	1,525,000	1,237,063	29,880	48,183			7.125	13.061	AO	27,164	108,656	10/03/2016.	04/01/2022.
G27649 AG 0	Digicel Limited Sr Nt		D	1	4FE	655,313	96.580	651,915	675,000	646,938	36,100	2,238			6.750	7.261	MS	15,188	45,563	09/22/2015.	03/01/2023.
G4035E AA 1	Gold Fields Orogen Hold Sr Nt		D	1	3FE	177,100	102.000	204,000	200,000	187,360		3,983			4.875	7.449	AO	2,275	9,750	04/01/2015.	10/07/2020.
G42045 AB 3	Grupo Aval Ltd Sr Nt		D		3FE	1,090,588	101.375	1,089,781	1,075,000	1,089,087		(1,500)			4.750	4.440	MS	13,475	25,531	05/24/2017.	09/26/2022.
G4273* AA 3	Hammerson plc Sr Nt		D	1	2	30,000,000	103.200	30,959,973	30,000,000	30,000,000					3.970	3.970	JD	46,317	1,191,000	02/06/2014.	06/17/2021.
G6093# AA 2	AptarGroup UK Holdings Ltd Sr Nt Ser D		B		2Z	8,060,500	101.233	8,507,093	8,403,500	8,403,500				343,000	0.980	0.980	JJ	37,059		07/19/2017.	07/19/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G6093# AB 0	AptarGroup UK Holdings Ltd Sr Nt Ser E		B		2Z	9,212,000	101.536	9,751,476	9,604,000	9,604,000				392,000	1.170	1.170	JJ	50,565		07/19/2017	07/19/2024
G6710E AL 4	Odebrecht Finance LTD Sr Nt		D	1	5FE	1,307,625	31.625	1,002,513	3,170,000	1,002,513	(33,864)	2,355	501,095		7.125	14.561	JD	3,137	225,863	07/22/2016	06/26/2042
G6710E AP 5	Odebrecht Finance LTD Sr Nt		D	1	5FE	1,153,038	29.650	919,150	3,100,000	919,150	(368,618)	104,484			4.375	19.874	AO	24,865	135,625	10/03/2016	04/25/2025
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9		D	4	1	18,947,368	97.262	18,428,621	18,947,368	18,947,368					2.400	2.407	JAJO	99,789	227,368	04/12/2017	10/12/2026
G8038# AK 4	Serco Group plc Sr Nt Ser A		D		3	4,132,758	95.289	3,938,044	4,132,758	3,938,044	(55,173)				3.770	3.770	MN	20,341	155,805	05/14/2013	05/14/2020
G91235 AB 0	Tullow Oil Plc Sr Nt		D	2	5FE	673,313	100.380	677,565	675,000	673,379		66			6.250	6.314	AO	8,906		10/26/2017	04/15/2022
L33634 AP 8	Evraz Group SA Sr Nt		D		3FE	1,649,200	105.965	1,642,458	1,550,000	1,629,965		(19,235)			6.500	4.129	AO	19,310	50,375	05/24/2017	04/22/2020
L6388G AB 6	Millicom Intl Cellular Sr Nt		D	2	3FE	875,031	100.000	875,000	875,000	871,266	(3,706)	(59)			5.125	5.112	JJ	12,581		12/12/2017	01/15/2028
L78043 AA 1	Puma Energy Holdings Sr Nt		D	1	3FE	13,488	102.101	13,273	13,000	13,273	(66)	(104)			6.750	5.755	FA	366	75,737	10/03/2016	02/01/2021
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt		D	1	6*	916,160	41.005	971,657	2,369,583	806,254	287,682	(161,221)			10.500	24.030	MN			06/16/2015	05/14/2024
L9183M AD 0	TMK OAO Sr Nt		D		4FE	662,113	105.245	815,646	775,000	716,402		21,978			6.750	10.616	AO	12,788	57,156	04/27/2015	04/03/2020
M2R15V AA 5	Albaraka Turk Katilim BA Sr Nt		D		3FE	865,370	99.262	853,653	860,000	853,653	(1,430)	(1,305)			6.250	6.076	JD	149	53,750	04/14/2015	06/30/2019
M63751 AA 5	Koc Holdings AS Sr Nt		D		2FE	774,747	100.200	776,550	775,000	774,839		66			3.500	3.509	AO	5,048	27,125	10/03/2016	04/24/2020
N9417J AB 7	VTR Finance BV Secured Nt		D	1	4FE	1,843,463	105.500	1,929,595	1,829,000	1,840,782	11,426	(1,834)			6.875	6.729	JJ	57,982	125,744	10/03/2016	01/15/2024
P19189 AC 6	Camposol SA 1st Lien		D	2	4FE	773,300	108.000	799,200	740,000	765,888		(7,412)			10.500	8.929	JJ	35,828	38,850	02/16/2017	07/15/2021
P57908 AF 5	Mexichem SAB DE CV Sr Nt		D	1	2FE	955,938	103.610	1,036,100	1,000,000	956,589		594			5.875	6.203	MS	16,972	58,750	11/17/2016	09/17/2044
P5880U AB 6	IRSA Propiedades Com Sr Nt		D	2	4FE	510,169	112.967	514,000	455,000	498,481	23,253	(9,634)			8.750	5.965	MS	10,838	46,156	10/07/2016	03/23/2023
P6460M AJ 3	Mastellone Hermanos SA Sr Nt		D	1	4FE	1,678,245	105.130	1,850,288	1,760,000	1,706,520		11,209			12.625	13.746	JJ	109,866	222,200	04/08/2015	07/03/2021
P6638M AA 9	Metalsa SA DE CV Sr Nt		D	1	3FE	1,435,875	100.866	1,487,774	1,475,000	1,443,576	24,674	4,982			4.900	5.366	AO	13,451	72,275	10/03/2016	04/24/2023
P67848 AA 2	Compania Minera Milpo Sr Nt		D	1	3FE	829,598	103.571	854,461	825,000	828,836	17,060	(626)			4.625	4.523	MS	9,857	38,156	11/16/2016	03/28/2023
P7700W CG 3	Grupo Famsa SA de CV Sr Nt		D	1	4FE	261,778	99.500	306,460	308,000	272,333	9,742	10,217			7.250	12.994	JD	1,861	22,330	03/07/2017	06/01/2020
P8704L AA 6	Sixsigma Networks Mexico Sr Nt		D		4FE	469,658	105.885	515,660	487,000	473,649	27,957	2,424			8.250	9.053	MN	6,027	40,178	02/24/2016	11/07/2021
Q6634@ AK 7	Newcastle Coal Infra Grp Ltd Ser 2014A G		D	1	2FE	20,000,000	107.677	21,535,330	20,000,000	20,000,000					5.670	5.670	MN	148,050	1,134,000	01/15/2014	11/14/2023
W0805# AM 0	Assa Abloy Financial Svcs AB Sr Nt Ser L		D	1	1	1,052,030	101.883	1,018,825	1,000,000	1,041,499		(8,395)			3.480	2.520	MN	4,350	34,800	09/28/2016	08/09/2022
Y57657 AA 9	Marble II Pte Ltd Sec Nt		D	2	3FE	868,844	101.424	862,106	850,000	862,106	(6,004)	(735)			5.300	4.628	JD	1,377	22,525	11/14/2017	06/20/2022
Y62276 AD 5	Navios SA Logistics Inc Sr Nt		D	1	5FE	495,648	96.500	519,170	538,000	507,836		5,503			7.250	8.837	MN	6,501	39,005	09/03/2015	05/01/2022
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,458,180,005	XXX	5,535,717,945	5,423,825,764	5,405,685,392	(10,401,286)	(7,939,956)	1,696,190	735,000	XXX	XXX	XXX	52,122,809	194,770,275	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl			4	1FM	1,332,415	59.399	1,210,645	2,038,174	1,332,415					1.872	5.349	MON	636	28,581	01/10/2008	09/25/2035
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1			4	1FM	1,944,331	99.734	2,119,289	2,124,952	1,990,054		9,868			2.452	3.500	MON	868	42,259	08/06/2013	06/25/2034
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	781,038	83.396	764,086	916,218	764,086	(16,952)				5.500	10.121	MON	4,199	50,392	08/20/2008	05/25/2037
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	4,508,299	99.443	4,805,498	4,832,395	4,508,299					3.705	5.598	MON	14,920	168,556	03/22/2007	03/25/2047
03072S KH 7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10			4	1FM	6,727,548	99.419	6,919,696	6,960,106	6,777,685		9,460			2.312	2.638	MON	2,682	128,564	07/30/2013	12/25/2033
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1			4	1FM	4,127,598	99.577	4,267,489	4,285,630	4,264,240		120,789			2.752	4.941	MON	1,966	98,228	12/16/2014	03/25/2035
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			4	1FM	131,569	99.706	132,991	133,383	132,689		1			7.610	7.849	MON	846	9,151	12/20/1999	03/25/2027
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser			4	1FM	843	104.433	880	843	839					6.510	6.551	MON	5	55	01/29/1998	08/25/2027
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11			4	1FM	11,287,840	101.180	11,972,868	11,833,260	11,483,612		43,037			2.602	3.249	MON	5,058	253,266	04/01/2014	11/25/2034
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			4	1FM		96.888	324,362	334,782						4.761		MON	487	24,099	02/09/2000	06/21/2029
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20			4	1FM	5,776,041	98.740	5,939,194	6,015,014	5,818,432		11,019			2.527	2.970	MON	2,496	115,258	11/17/2014	11/25/2033
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20			4	1FM	7,211,364	100.022	8,338,654	8,336,837	7,982,875		224,099			1.982	4.903	MON	2,702	126,170	07/26/2013	11/25/2035
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	4,534,343	100.030	4,506,583	4,505,222	4,533,251		(1,092)			3.000	2.929	MON	1,126	83,069	12/18/2017	03/28/2057
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-			4	1FM	1,198,964	101.061	1,200,425	1,187,828	1,187,433		(10,852)			3.260	2.577	MON	3,227	38,387	10/16/2013	03/25/2035
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10			4	1FM	2,675,918	97.750	2,773,431	2,837,273	2,675,918					2.452	4.077	MON	1,160	56,427	11/07/2007	09/25/2034

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07386H NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12			4	1FM	9,237,634	96.124	9,739,429	10,132,109	9,285,735		48,102			2.482	3.779	MON	4,192	190,810	01/20/2017	01/25/2035
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl			4	1FM	127,017	97.031	283,684	292,365	127,017					1.872	7.265	MON	89	1,350	11/28/2007	03/25/2037
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A			4	1FM	33,452,596	100.309	33,260,211	33,157,754	33,445,839		(6,757)			3.000	2.860	MON	82,894	248,683	10/04/2017	04/25/2057
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1FM	931,725	102.471	949,108	926,225	929,941		19			5.170	5.088	MON	3,990	47,886	04/06/2004	10/20/2032
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	1,486,357	96.961	1,778,862	1,834,612	1,486,357					5.750	11.532	MON	8,791	105,469	08/20/2008	02/25/2037
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	816,713	101.982	856,729	840,077	828,474		105			5.500	6.227	MON	3,850	46,130	08/23/2007	02/25/2022
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-			4	1FM	9,362,169	99.503	9,060,785	9,106,061	9,299,646		(10,497)			3.000	2.510	MON	22,765	273,182	03/27/2013	03/25/2043
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A			4	1FM	7,707,587	98.356	8,035,375	8,169,685	7,741,947		26,084			2.052	2.581	MON	2,329	129,422	09/08/2016	10/25/2034
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A			4	1FM	654,231	89.822	1,409,166	1,568,843	654,231					1.747	11.887	MON	1,294	20,822	08/22/2007	03/15/2034
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	5,020,810	97.434	4,935,916	5,065,928	4,935,916	(87,077)				5.500	5.672	MON	23,219	278,626	09/28/2005	09/25/2035
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			4	1FM	656,420	74.765	1,417,590	1,896,071	656,420					1.627	9.655	MON	1,457	22,860	08/29/2007	11/15/2036
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	448,321	89.811	481,280	535,880	448,321					5.500	11.505	MON	2,456	29,442	10/30/2006	12/25/2035
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			4	4FM	1,126,896	98.924	1,145,371	1,157,832	1,139,415	77,334	(1,184)			5.500	5.870	MON	5,307	63,681	11/10/2005	12/25/2035
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1			4	1FM	2,573,132	86.227	2,951,421	3,422,850	2,573,132					3.306	13.104	MON	9,429	110,789	11/13/2006	03/20/2036
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5			4	1FM	2,154,232	95.657	2,099,882	2,195,220	2,170,069		3,259			3.528	3.873	MON	6,453	72,877	10/24/2006	08/25/2034
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			4	4FM	715,006	90.801	659,645	726,470	659,645	(4,310)	(511)			5.500	5.739	MON	3,330	39,905	11/10/2005	08/25/2035
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			4	1FM	1,893,203	99.315	2,117,078	2,131,688	1,893,203					1.752	3.155	MON	519	27,284	08/20/2008	02/25/2037
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005			4	1FM	4,481,227	100.196	4,872,983	4,863,465	4,625,032		56,132			1.952	3.380	MON	1,552	81,968	03/19/2015	03/25/2035
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005			4	1FM	5,602,109	100.096	5,971,391	5,965,640	5,744,339		57,277			2.197	3.504	MON	2,148	103,258	03/19/2015	06/25/2035
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B			4	1FM	884,793	90.737	1,048,919	1,155,995	946,253		1,271			1.752	6.082	MON	338	14,786	08/20/2008	09/25/2036
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3			4	1FM	9,171,309	98.172	9,353,387	9,527,512	9,229,800		16,027			2.032	2.399	MON	3,168	177,243	10/29/2014	07/25/2034
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3			4	4FM	790,901	82.729	770,054	930,815	770,054	22,337	223			6.000	10.159	MON	4,654	55,863	08/20/2008	07/25/2037
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl			4	1FM	7,536,926	101.203	7,526,329	7,436,871	7,526,545		(3,988)			3.500	3.386	MON	21,691	260,291	03/31/2015	06/25/2058
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P			4	1FM	10,501,999	101.859	10,526,267	10,334,155	10,486,001		(7,716)			3.750	3.585	MON	32,294	387,531	11/13/2015	09/25/2042
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	1,958,827	100.237	2,088,633	2,083,700	2,025,058		5,249			5.500	6.871	MON	9,550	114,603	08/20/2008	06/25/2022
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	54,595	101.046	55,178	54,607	54,530		(37)			5.470	5.495	MON	249	2,945	09/23/2003	09/25/2033
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1FM	189,451	101.417	192,189	189,504	192,636		1,392			5.240	4.827	MON	828	10,021	01/16/2004	12/25/2033
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1FM	235,408	102.345	240,987	235,466	240,382		1,783			5.180	4.839	MON	1,016	12,197	02/19/2004	01/25/2034
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4			4	1FM	13,246,875	100.034	15,005,055	15,000,000	13,640,504		189,200			2.132	3.516	MON	5,237	293,743	05/21/2015	05/25/2035
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			4	1FM	1,933,283	87.092	1,873,041	2,150,636	1,933,283					3.061	6.768	MON	5,486	56,481	11/14/2006	11/25/2036
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			4	1FM	877,905	6.153	860,107	13,979,116	877,905		(49)	551,139		1.742	67.140	MON		440,075	09/26/2017	08/25/2036
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	471,431	102.853	510,235	496,080	482,859		(932)			5.250	5.981	MON	2,170	26,044	11/08/2005	06/25/2035
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A			4	1FE	11,674,045	100.222	11,703,666	11,677,694	11,674,069		23			3.750	3.753	MS	122,859	328,435	04/28/2017	09/20/2047
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A			4	1FE	5,471,642	98.950	5,591,773	5,651,109	5,476,100		4,458			3.160	3.417	MS	50,100	89,288	04/27/2017	09/20/2047
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			4	1FM	349,227	71.252	1,309,640	1,838,037	349,227					2.195	16.909	MON	1,457	32,427	07/15/2008	06/21/2037
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl			4	1FM	8,784,141	99.663	9,268,678	9,300,000	8,849,308		61,042			2.012	2.818	MON	3,061	143,571	11/30/2016	04/25/2036
43709J AB 8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 Cl			4	6FM	445,723	12.626	420,442	3,330,000	420,442	(25,280)				6.230	72.419	MON	3,458	56,281	09/21/2007	11/25/2036
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-			4	1FM	1,399,097	93.615	2,155,672	2,302,710	1,399,097					3.517	21.701	MON	6,748	77,843	08/20/2008	09/25/2037
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			4	1FM	162,584	93.497	152,680	163,299	152,680	2,497	15			3.583	3.662	MON	488	5,689	11/09/2006	04/25/2036
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1			4	1FM	210,074	99.365	208,609	209,943	209,188		(517)			6.000	5.917	MON	1,050	12,597	11/27/2007	04/25/2036
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			4	1FM	4,984,341	100.248	5,344,082	5,330,846	5,084,157		23,407			1.872	2.724	MON	1,663	74,748	08/05/2013	09/25/2034
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2			4	1FM	8,806,532	99.822	9,262,693	9,279,191	8,856,344		43,375			2.287	2.905	MON	3,480	169,047	11/02/2016	08/25/2035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1			4	1FM	6,115,761	98.812	6,043,164	6,115,820	6,115,255		(506)			2.588	2.572	MON	13,190	79,139	06/09/2017	02/25/2057
552759 AB 8	MFRA Tr RMBS 2017-RPL1 Cl M1			4	1FM	11,650,605	99.764	11,623,504	11,651,000	11,649,671		(934)			3.489	3.492	MON	33,875	237,127	06/09/2017	02/25/2057
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	17,547,959	96.478	18,433,961	19,106,827	17,877,062		62,767			2.272	3.102	MON	7,236	345,188	11/21/2013	07/25/2034
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2			4	1FM	2,104,386	99.987	2,378,586	2,378,907	2,353,485		92,951			1.772	4.797	MON	703	31,414	09/03/2013	08/25/2036
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			4	1FM	2,811,672	100.699	3,077,528	3,056,165	2,857,611		9,212			2.377	3.175	MON	1,192	58,463	11/14/2013	08/25/2034
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			4	1FM	4,743	100.001	4,743	4,743	4,743					5.000	5.000	MON	20	237	04/27/2004	11/25/2018
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR			4	1FM	3,615,062	87.471	3,560,685	4,070,726	3,615,062					3.410	6.844	MON	11,568	135,794	11/15/2006	09/25/2035
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1			4	1FM	2,807,391	20.726	2,922,436	14,100,408	2,807,391					1.682	25.132	MON	3,866	110,412	03/18/2008	08/25/2036
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser			4	1FM	8,527,403	99.059	10,003,999	10,099,071	8,792,540		123,165			1.782	3.560	MON	3,374	132,430	10/08/2015	03/25/2037
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	9,789,606	102.622	9,718,417	9,470,120	9,782,719		(6,887)			4.000	3.399	MON	31,567	94,701	10/10/2017	08/27/2057
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	31,883	102.543	32,695	31,884	31,869		75			5.320	5.289	MON	141	1,696	02/05/2004	03/25/2034
70069F AZ 0	Park Place Securities Inc RMBS Ser 2004-			4	1FM	4,597,125	100.680	5,235,355	5,200,000	4,661,158		42,746			2.602	3.861	MON	2,255	111,300	06/27/2016	10/25/2034
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-			4	1FM	3,505,707	101.301	3,696,888	3,649,402	3,554,024		34,282			2.572	3.886	MON	1,564	77,004	03/18/2016	10/25/2034
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-			4	1FM	19,256,250	100.390	20,077,900	20,000,000	19,425,308		78,612			3.202	3.746	MON	10,674	549,391	11/10/2015	12/25/2034
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9			4	5FM	1,448,795	97.605	1,736,239	1,778,842	1,736,239	3,638	16,050			5.500	10.604	MON	8,153	97,841	08/20/2008	10/25/2035
74924D AA 7	Residential Accredit Loans Inc RMBS Ser			4	1FM	1,926,402	88.213	2,345,945	2,659,398	1,926,402					6.500	15.081	MON	14,405	172,731	08/20/2008	09/25/2037
74937T AA 7	RCO Mtg LLC RMBS Ser 2016-SFR1 A			4	1FE	10,084,729	101.500	10,252,117	10,100,608	10,084,508		(180)			3.750	3.771	MON	31,564	410,337	12/12/2016	11/25/2051
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200			4	1FM	4,861,702	99.569	5,612,444	5,636,756	5,260,543		159,671			1.922	4.255	MON	1,806	81,897	03/27/2014	03/25/2036
78469Q AK 8	SPS Servicer Advance Rec Tr RMBS Ser 201			4	1FE	20,896,940	99.875	20,873,875	20,900,000	20,898,029		979			2.750	2.771	MON	25,544	574,750	11/16/2016	11/15/2049
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A			4	1FM	247,394	199.425	1,430,042	717,083	247,497					1.852	16.460	MON	221	9,833	03/20/2008	04/25/2036
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-			4	1FM	24,348,460	98.304	24,616,230	25,041,000	24,390,232		41,772			1.772	2.136	MON	7,396	214,415	06/08/2017	12/25/2036
863576 DG 6	Structured Asset Sec Corp RMBS Ser 2005-			4	1FM	4,514,167	100.179	5,021,243	5,012,261	4,863,825		91,665			1.982	3.895	MON	1,656	78,580	06/12/2013	11/25/2035
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1FM	5,194,440	99.917	5,647,624	5,652,327	5,298,748		20,716			2.677	3.587	MON	2,522	125,285	07/23/2014	07/25/2033
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1FM	9,588,250	99.338	10,248,561	10,316,879	9,647,856		38,404			2.352	3.155	MON	4,044	194,732	06/24/2016	04/25/2034
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	54,530	100.477	54,798	54,538	54,470		(5)			5.130	5.150	MON	233	2,798	02/20/2004	03/25/2034
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-			4	1FM	481,399	99.787	532,298	533,436	481,399					3.497	7.083	MON	1,554	19,250	03/23/2007	04/25/2047
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C			4	1FM	3,196,204	100.505	3,380,304	3,363,319	3,277,623		24,450			2.042	2.947	MON	1,145	61,273	06/20/2014	06/25/2036
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser			4	5*	3,142,322	100.076	3,148,190	3,145,799	3,142,758		88			3.500	3.540	MON	1,835	110,103	06/17/2015	06/26/2045
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser			4	5*	5,793,864	100.224	5,811,253	5,798,271	5,794,761		(1,080)			4.375	4.432	MON	4,228	253,674	12/08/2015	11/27/2045
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8			4	1FM	3,545,613	94.053	3,738,168	3,974,538	3,545,613					3.249	6.118	MON	10,761	115,081	11/02/2006	08/25/2046
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10			4	2FM	302,204	96.840	292,232	301,767	292,232	14,385	203			3.235	3.183	MON	814	9,107	04/19/2007	09/25/2036
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12			4	1FM	518,124	97.230	502,263	516,570	502,263	52,039	(75)			3.287	3.206	MON	1,415	15,178	04/19/2007	10/25/2036
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			4	1FM	1,032,969	95.361	1,073,508	1,125,734	1,032,969					2.968	5.141	MON	2,785	30,294	10/31/2006	11/25/2036
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1FM	5,923,091	84.447	6,506,948	7,705,336	5,923,091					2.588	6.884	MON	16,619	185,972	03/23/2007	04/25/2037
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C			4	1FM	1,945,570	99.454	1,989,082	2,000,000	1,945,834		264			2.182	2.606	MON	849	3,661	12/18/2017	11/25/2035
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			4	1FM	3,692,654	102.471	3,727,962	3,638,083	3,639,507		(21,749)			3.473	2.464	MON	10,529	116,942	10/18/2013	06/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						435,931,981	XXX	458,121,500	491,895,596	440,487,226	38,611	1,719,240	551,139	0	XXX	XXX	XXX	780,790	10,806,685	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AA 9	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1FM	8,362,587	100.615	8,361,065	8,310,000	8,344,563		(10,092)			2.957	2.836	MON	20,477	245,727	03/08/2016	12/13/2029
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1FM	6,984,411	99.611	6,972,749	7,000,000	6,984,482		71			3.010	3.062	MON	17,558		12/18/2017	12/13/2029
05357H AA 8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A			4	1FM	16,033,448	103.041	15,971,293	15,500,000	15,735,602		(77,647)			3.743	3.205	MON	48,343	588,171	12/10/2013	12/05/2032
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	6,105,544	103.332	6,199,902	6,000,000	6,072,108		(26,233)			3.756	3.293	MON	18,781	225,372	09/20/2016	09/05/2032
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	3,051,558	103.112	3,093,354	3,000,000	3,035,252		(12,798)			4.045	3.593	MON	10,112	121,341	09/20/2016	09/05/2032

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
05538U AA 1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			4	1FM	4,681,250	101.356	5,067,780	5,000,000	4,789,512		25,839			3.430	4.167	MON	14,293	171,510	06/27/2013.	11/05/2036.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	5,149,939	102.757	5,137,845	5,000,000	5,105,536		(19,932)			3.429	2.976	MON	14,288	171,450	09/14/2015.	09/15/2048.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	2,009,398	100.223	2,004,456	2,000,000	2,009,329		(69)			3.019	2.925	MON	5,032		12/18/2017.	06/15/2049.
06541W BA 9	BANK CMBS Ser 2017-BNK5 Cl AS			4	1FM	18,093,420	101.282	17,792,174	17,567,000	18,069,534		(23,886)			3.624	3.277	MON	53,052	318,314	06/16/2017.	06/01/2060.
07388Q AH 2	Bear Stearns Comml Mtg Sec CMBS Ser 2007			4	1FM	583,323	100.063	653,874	653,462	583,323					5.703	7.649	MON	3,106	39,245	09/12/2007.	06/11/2050.
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4			4	1FM	6,694,739	102.559	6,666,335	6,500,000	6,688,029		(6,710)			3.431	3.083	MON	18,585	74,338	07/24/2017.	08/01/2050.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1FM	4,632,146	102.152	4,596,831	4,500,000	4,625,927		(6,220)			3.572	3.227	MON	13,395	71,438	12/18/2017.	06/15/2050.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			4,6	1FE	7,305,853	5.336	4,220,992		4,335,084		(689,447)			1.360	3.414	MON	89,681	1,142,116	08/22/2014.	03/10/2047.
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C			4	1FM	8,239,748	103.004	8,240,280	8,000,000	8,160,279		(32,046)			3.421	2.971	MON	22,807	273,680	06/12/2015.	07/10/2048.
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1FM	15,449,840	103.300	15,495,000	15,000,000	15,305,899		(61,146)			3.445	2.986	MON	43,063	516,750	07/24/2015.	08/10/2055.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1FM	10,099,545	102.780	10,277,970	10,000,000	10,067,474		(16,116)			3.432	3.291	MON	28,600	343,200	07/24/2015.	08/10/2055.
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1FM	5,138,420	104.119	5,178,859	4,974,000	5,127,723		(10,697)			3.630	3.178	MON	15,046	94,737	12/18/2017.	10/10/2048.
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20			4	1FM	9,248,860	105.962	9,536,553	9,000,000	9,217,224		(24,831)			4.138	3.790	MON	31,037	377,622	09/20/2016.	11/15/2037.
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20			4	1FM	20,169,290	104.561	20,912,160	20,000,000	20,145,333		(18,800)			4.138	4.040	MON	68,972	839,160	09/20/2016.	11/15/2037.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	19,543,745	103.493	19,637,740	18,975,000	19,401,895		(75,995)			3.525	3.066	MON	55,739	668,869	01/27/2016.	02/10/2049.
12625E AC 3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1FM	6,548,828	99.865	6,990,571	7,000,000	6,731,174		44,086			2.987	3.801	MON	17,423	211,983	07/31/2013.	04/12/2035.
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1FM	6,214,714	98.670	6,221,131	6,305,000	6,229,843		11,868			2.987	3.235	MON	15,693	190,936	09/20/2016.	04/12/2035.
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C			4	1FM	25,768,814	102.965	25,760,888	25,019,000	25,558,947		(98,278)			3.404	2.957	MON	70,971	851,647	10/20/2015.	10/10/2058.
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB			4	1FM	2,033,871	103.667	2,073,338	2,000,000	2,033,620		(251)			3.811	3.427	MON	6,351		12/18/2017.	11/15/2034.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1FM	307,846	103.365	310,094	300,000	307,805		(42)			3.512	3.064	MON	878		12/18/2017.	12/10/2049.
20047T AJ 8	Comm Mortgage Trust CMBS Ser 2014-TWC Cl			4	1FM	4,942,200	100.120	5,006,015	5,000,000	4,994,617		17,557			3.310	4.251	MON	8,733	146,119	10/27/2016.	02/13/2032.
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW			4	1FM	2,036,988	101.583	2,031,666	2,000,000	2,036,670		(318)			3.040	2.564	MON	5,067		12/18/2017.	02/10/2034.
21870P AG 2	Core Industrial Trust CMBS Ser 2015 TEXW			4	1FM	1,008,770	101.498	1,014,981	1,000,000	1,008,691		(79)			3.329	3.102	MON	2,774		12/18/2017.	02/10/2034.
30261V AA 0	FREMF Mortgage Trust CMBS Ser 2010-K8 Cl			4	1FM	8,579,484	105.749	8,142,688	7,700,000	8,079,087		(154,925)			5.278	3.089	MON	33,867	410,888	08/22/2014.	09/25/2043.
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl			4	1FM	17,458,141	106.248	16,999,648	16,000,000	16,768,198		(293,232)			5.206	3.199	MON	69,414	843,287	09/20/2016.	09/25/2045.
30263D AJ 9	FREMF Mortgage Trust CMBS Ser 2010-K7 Cl			4	1FM	6,025,641	105.574	5,700,991	5,400,000	5,660,803		(116,513)			5.685	3.328	MON	25,584	300,915	10/03/2014.	04/25/2020.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	20,598,750	100.275	20,054,940	20,000,000	20,223,256		(85,164)			2.678	2.231	MON	44,633	535,600	05/16/2013.	06/10/2046.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	4,730,525	101.986	4,691,338	4,600,000	4,714,967		(14,352)			3.278	2.831	MON	12,566	118,008	12/18/2017.	11/10/2049.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	2,054,156	103.122	2,062,430	2,000,000	2,053,868		(288)			3.467	3.003	MON	5,778		12/18/2017.	03/10/2050.
45256H AC 2	Impact Funding LLC CMBS Ctf Tranche B			4	1FE	132,764	100.030	129,181	129,142	128,705		(1,043)			6.803	6.566	MON	732	6,613	11/16/2001.	12/01/2022.
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C			4	1FE	1,055,205	101.360	1,040,380	1,026,421	1,029,573		(6,317)			7.003	6.792	MON	5,990	54,612	11/16/2001.	07/25/2033.
45256H AE 8	Impact Funding LLC CMBS Ctf Tranche D			4	1FE	316,561	101.280	311,867	307,926	310,512		(1,259)			7.463	7.270	MON	1,915	17,800	11/16/2001.	11/25/2031.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			4	1FM	13,224,693	108.905	14,394,519	13,217,550	13,219,030		(799)			5.314	5.315	MON	58,532	705,021	06/18/2010.	01/25/2051.
45257H AN 7	Impact Funding LLC CMBS Ser 2010-1 Cl A2			4	1FM	4,387,182	113.367	4,986,736	4,398,751	4,385,311		(294)			5.876	5.936	MON	21,539	259,361	06/18/2010.	01/25/2051.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	11,109,967	102.250	11,247,445	11,000,000	11,036,017		(17,534)			3.414	3.258	MON	31,292	375,507	06/28/2013.	01/15/2046.
46640J AV 9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	5,401,392	104.524	5,735,204	5,487,000	5,432,045		7,392			4.052	4.263	MON	18,528	225,450	06/28/2013.	01/15/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1FM	5,146,212	103.161	5,158,030	5,000,000	5,075,314		(21,515)			3.584	3.116	MON	14,934	179,205	07/30/2014.	04/15/2047.
556227 AA 4	Madison Avenue Trust CMBS Ser 2015-11MD			4	1FM	6,085,251	103.298	6,197,850	6,000,000	6,067,288		(8,133)			3.555	3.400	MON	17,774	216,250	09/15/2015.	09/10/2033.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	16,582,393	101.393	16,324,209	16,100,000	16,516,452		(61,849)			3.436	2.983	MON	46,100	553,196	11/22/2016.	12/15/2049.
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2			4	1FM	47,076,392	105.920	49,252,986	46,500,000	46,898,591		(139,639)			4.661	4.348	MON	180,614	2,167,365	09/20/2016.	06/15/2044.
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			4	1FM	184,845	99.937	207,863	207,994	207,994		3,646			6.313	8.056	MON	1,094	13,276	02/13/2008.	01/11/2043.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1FM	1,004,232	100.305	1,003,048	1,000,000	1,004,159		(73)			2.699	2.498	MON	2,249		12/18/2017.	12/15/2048.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			4	1FM	7,099,684	100.437	7,426,334	7,394,000	7,270,501		40,179			2.657	3.283	MON	16,372	196,459	06/27/2013.	05/15/2046.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			4	1FM	25,749,643	103.585	25,896,150	25,000,000	25,286,898		(109,107)			3.912	3.447	MON	81,500	978,000	06/24/2013.	07/15/2046.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			4	1FM	46,348,614	103.603	46,621,305	45,000,000	45,556,493		(187,846)			3.845	3.389	MON	144,188	1,730,250	08/01/2013.	08/15/2046.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP			4	1FM	2,041,230	101.887	2,037,736	2,000,000	2,030,906		(8,788)			3.402	2.925	MON	5,669	68,987	10/27/2016.	07/13/2029.
61764J AA 4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP			4	1FM	5,110,839	102.375	5,118,765	5,000,000	5,082,158		(22,490)			3.469	2.979	MON	14,454	173,450	09/20/2016.	08/11/2029.
61764J AE 6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP			4	1FM	3,044,455	101.918	3,057,534	3,000,000	3,032,750		(9,182)			3.693	3.365	MON	9,233	112,338	09/20/2016.	08/11/2029.
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl			4	1FM	4,007,124	101.383	4,055,336	4,000,000	4,003,604		(1,780)			3.069	3.036	MON	10,230	122,760	01/01/2016.	02/15/2048.
61765D AT 5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS			4	1FM	5,049,686	103.470	5,173,495	5,000,000	5,036,975		(5,248)			3.510	3.397	MON	14,625	175,500	06/25/2015.	05/15/2048.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24			4	1FM	36,660,609	103.150	36,721,329	35,600,000	36,360,363		(150,138)			3.479	3.001	MON	103,210	1,238,524	09/20/2016.	08/15/2047.
61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1FM	22,659,685	101.965	22,432,212	22,000,000	22,493,509		(90,892)			3.288	2.819	MON	60,280	723,360	02/12/2016.	04/15/2025.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	1,156,492	100.307	1,167,415	1,163,844	1,162,920		1			5.476	5.620	MON	3,718	63,720	09/22/2010.	08/15/2039.
87246A AG 3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	3,540,949	100.067	3,762,534	3,760,000	3,540,949					5.476	6.503	MON	12,011	205,858	08/02/2007.	08/15/2039.
87246A AH 1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	3,755,404	99.878	3,995,124	4,000,000	3,755,404					5.476	6.488	MON	12,777	218,999	08/02/2007.	08/15/2039.
90269P AG 6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1FM	5,340,625	100.054	5,002,710	5,000,000	5,167,759		(35,548)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4,6	1FE	4,578,299	6.276	2,682,409		2,754,416		(162,647)			1.656	3.596	MON	58,992	759,425	08/27/2014.	12/10/2045.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012			4	1FM	2,760,928	100.103	2,767,655	2,764,810	2,762,206		636			2.533	2.572	MON	5,836	70,027	01/01/2016.	12/10/2045.
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C			4	1FM	8,342,874	102.689	8,317,777	8,100,000	8,334,642		(8,232)			3.487	3.138	MON	23,537	94,149	07/31/2017.	08/15/2050.
90276E AE 7	UBS Commercial Mtg Tr CMBS Ser 2017-C1 C			4	1FM	26,984,381	102.301	26,802,967	26,200,000	26,944,883		(39,498)			3.460	3.113	MON	75,543	453,260	05/31/2017.	06/15/2050.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			4	1FM	9,676,784	103.944	9,765,492	9,395,000	9,516,880		(39,753)			3.963	3.507	MON	31,027	372,324	09/16/2013.	07/15/2046.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1FM	1,304,543	103.614	1,305,540	1,260,000	1,300,847		(3,696)			3.607	3.071	MON	3,787	26,511	05/04/2017.	11/15/2047.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1FM	3,273,675	102.372	3,224,705	3,150,000	3,242,358		(12,179)			3.544	2.933	MON	9,303	76,196	12/18/2017.	04/16/2035.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4	1FM	15,201,563	100.915	15,137,265	15,000,000	15,135,689		(30,245)			2.978	2.761	MON	37,225	446,700	10/08/2015.	04/15/2050.
94989J AZ 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1FM	11,952,096	103.331	12,017,349	11,630,000	11,924,563		(27,533)			3.540	3.150	MON	34,309	274,468	04/04/2017.	05/15/2048.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1FM	6,177,700	102.407	6,144,432	6,000,000	6,118,618		(24,442)			3.306	2.849	MON	16,530	198,360	03/15/2016.	05/15/2048.
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			4	1FM	10,299,600	102.615	10,261,470	10,000,000	10,212,816		(39,851)			3.371	2.918	MON	14,982	337,100	09/25/2015.	09/15/2057.
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			4	1FM	18,024,860	102.532	17,943,013	17,500,000	17,898,388		(69,308)			3.382	2.927	MON	49,321	591,850	02/18/2016.	01/15/2059.
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3			4	1FM	5,104,090	100.078	5,003,885	5,000,000	5,086,606		(14,878)			2.911	2.576	MON	12,129	145,550	10/27/2016.	05/15/2049.
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1FM	15,755,426	102.881	15,740,747	15,300,000	15,693,651		(61,440)			3.486	3.020	MON	44,447	508,956	12/18/2017.	12/15/2059.
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-RC			4	1FM	4,480,182	101.691	4,423,563	4,350,000	4,474,710		(5,472)			3.665	3.317	MON	13,286	66,428	06/27/2017.	07/15/2050.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						713,074,921	XXX	713,073,497	685,245,900	702,699,107	0	(3,143,480)	0	0	XXX	XXX	XXX	2,248,859	25,303,738	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AQ 0	ALM Loan Funding CLO Ser 2012-7A Cl A1R			4	1FE	27,725,000	100.691	27,916,535	27,725,000	27,725,000					2.839	2.849	JAJO	168,365	720,705	09/13/2016.	10/15/2028.
00164M DG 5	ALM Loan Funding CLO Ser 2015-12A A1R			4	1FE	11,000,000	100.225	11,024,741	11,000,000	11,000,000					2.409	2.416	JAJO	56,682	136,628	06/08/2017.	04/16/2027.
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13			4	1FE	4,500,000	100.809	4,536,393	4,500,000	4,500,000					3.065	3.076	JAJO	26,434	34,644	06/23/2017.	07/24/2029.
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16			4	1FE	12,000,000	100.706	12,084,748	12,000,000	12,000,000					2.959	2.970	JAJO	75,952	171,903	03/29/2017.	04/14/2029.
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R			4	1FE	25,000,000	100.109	25,027,158	25,000,000	25,000,000					2.519	2.527	JAJO	134,706	321,908	03/16/2017.	07/15/2026.
009503 AD 5	Airspeed Ltd LBASS VitesseAir Hdg TrCtfS			4	5*				10,966,661		25,657	(27,397)			7.000		MON		(127,868)	01/03/2008.	06/15/2047.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A			4	1	4,185,071	111.399	4,398,249	3,948,180	4,014,940		(14,610)			7.500	6.921	MON	13,161	296,113	08/15/2002.	06/15/2021.
01448T AB 0	ALESCO Pfd Fdg Ltd ABS Ser 5A Cl A2			4	1AM	3,262,500	82.000	6,150,000	7,500,000	3,734,094		50,999			2.325	7.633	MJSD	2,906	141,823	09/19/2012.	12/23/2034.
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R			4	1FE	20,000,000	100.342	20,068,384	20,000,000	20,000,000					2.849	2.859	JAJO	121,881	516,975	09/28/2016.	10/15/2028.
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A Cl A2R			4	1FE	5,000,000	100.660	5,032,992	5,000,000	5,000,000					3.159	3.171	JAJO	33,786	144,787	09/28/2016.	10/15/2028.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			1	3FE	3,646,620	103.340	3,655,367	3,537,224	3,585,440		(18,421)			5.600	4.796	JJ	91,339	198,085	07/30/2014.	07/15/2020.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			1	1FE	3,804,560	102.950	4,123,362	4,005,209	3,864,717		17,727			4.000	4.867	JJ	73,874	160,208	07/30/2014.	07/15/2025.
02377B AC 0	American Airlines Inc LBASS EETC Ser 201			1	2FE	10,046,191	102.090	10,256,156	10,046,191	10,046,191					4.400	4.400	MS	121,559	442,032	09/10/2015.	03/22/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013			1	2FE	12,937,751	106.423	13,683,617	12,857,811	12,904,559		(9,938)			4.950	4.812	JJ	293,480	636,462	01/01/2016.	01/15/2023.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1	1,973,557	110.829	2,187,269	1,973,557	1,973,557					6.340	6.424	MON	5,561	125,123	02/11/2003.	02/15/2025.
03765L AJ 1	Apidos CLO CLO Ser 2015-20A Cl A1R			4	1FE	3,500,000	100.835	3,529,230	3,500,000	3,500,000					2.689	2.698	JAJO	20,131	74,553	11/17/2016.	01/16/2027.
03765L AK 8	Apidos CLO CLO Ser 2015-20A Cl A2R			4	1FE	20,500,000	100.327	20,566,994	20,500,000	20,500,000					3.159	3.172	JAJO	138,521	519,911	11/17/2016.	01/16/2027.
03765P AA 1	Apidos CLO CLO Ser 2015-21A Cl A1			4	1FE	33,948,000	100.406	34,138,115	34,000,000	33,965,698		6,705			2.784	2.818	JAJO	197,192	869,407	05/24/2016.	07/18/2027.
03765X AB 2	Apidos CLO CLO Ser 2015-22A CL A1			4	1FE	32,055,200	100.964	32,308,419	32,000,000	32,045,562		(7,995)			2.863	2.839	JAJO	185,752	841,544	08/26/2016.	10/20/2027.
03765X AC 0	Apidos CLO CLO Ser 2015-22A Cl A2A			4	1FE	3,971,600	101.312	4,052,498	4,000,000	3,978,417		1,911			3.413	3.522	JAJO	27,680	127,499	09/16/2015.	10/20/2027.
04964K AL 5	Atrium CDO Corp CLO Ser 9A Cl AR			4	1FE	11,500,000	100.755	11,586,832	11,500,000	11,500,000					2.708	2.717	FMAN	29,408	174,000	03/30/2017.	05/28/2030.
04964R AM 8	Atrium CDO Corp CLO Ser 10A Cl AR			4	1FE	24,469,451	100.217	24,522,616	24,469,451	24,469,451					2.309	2.316	JAJO	120,856	272,592	05/12/2017.	07/16/2025.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea			1	5*	2,305,747	102.988	2,351,944	2,283,714	2,290,901		(1,251)			6.950	6.930	MON	7,054	158,718	10/17/2002.	05/15/2022.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3			4	1FE	2,914,258	107.897	3,144,406	2,914,258	2,914,258					5.342	5.341	AO	38,920	155,680	02/18/2013.	04/01/2024.
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA Cl A1R			4	1FE	4,500,000	100.475	4,521,361	4,500,000	4,500,000					2.513	2.520	JAJO	22,928	62,391	03/07/2017.	07/20/2025.
05618L AF 3	Babson CLO Ltd CLO Ser 2014-IIA Cl AR			4	1FE	10,000,000	100.044	10,004,395	10,000,000	10,000,000					2.503	2.511	JAJO	52,848	128,086	03/10/2017.	10/17/2026.
064229 AA 5	Bank of The West Auto Tr LBASS Ser 2017-			4	1FE	8,132,287	100.001	8,132,336	8,132,287	8,132,287					1.350	1.354	MON	5,184	19,517	10/03/2017.	10/15/2018.
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	12,426,371	102.689	12,399,723	12,074,979	12,394,617		(31,711)			4.000	3.448	MON	4,025	482,999	12/16/2016.	06/28/2053.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	4,106,534	101.379	4,059,400	4,004,175	4,101,076		(5,458)			3.500	3.070	MON	1,168	80,973	05/23/2017.	01/25/2055.
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A Cl AR			4	1FE	25,000,000	100.281	25,070,330	25,000,000	25,000,000					2.539	2.547	JAJO	135,775	379,193	02/10/2017.	01/15/2026.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	1,930,235	110.109	2,125,362	1,930,235	1,930,235					7.230	7.232	AO	29,462	139,556	08/16/2001.	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	4,098,560	105.177	4,310,743	4,098,560	4,098,560					6.260	6.261	FA	96,926	256,570	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	3,704,318	104.905	3,886,015	3,704,318	3,704,318					5.980	5.981	JJ	102,145	221,518	11/19/2002.	01/15/2024.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S			4	1FE	1,208,553	102.658	1,085,156	1,057,056	1,066,949		(7,985)			7.908	6.019	JJ	38,545	83,592	11/09/2001.	01/15/2020.
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin			1	1	933,969	101.600	948,913	933,969	933,969					7.025	7.027	MN	8,384	65,611	02/11/2002.	05/15/2018.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			1	2	1,163,008	108.444	1,261,215	1,163,008	1,163,008					6.718	6.813	MON	3,472	78,131	12/03/2002.	07/15/2022.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			1	1	1,511,724	108.416	1,638,945	1,511,724	1,511,724					6.650	6.743	MON	4,468	100,530	12/13/2002.	10/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens			1	2	961,848	108.326	1,031,615	952,325	955,684		(513)			6.620	6.589	MON	2,802	63,044	05/08/2003.	01/15/2023.
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2FE	3,631,101	111.169	3,467,511	3,119,144	3,480,751		(31,383)			6.036	3.856	MON	10,983	188,272	02/18/2013.	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt			1	2FE	10,970,200	116.945	12,715,339	10,872,922	10,980,122		(12,597)			6.943	6.812	MON	44,036	754,907	02/18/2013.	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt			1	2FE	3,977,886	122.559	3,747,851	3,057,993	3,754,221		(46,910)			7.507	4.126	MON	13,391	229,622	02/18/2013.	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt			1	2FE	8,884,120	105.765	9,396,290	8,884,120	8,884,120					4.704	4.750	MON	24,378	417,909	12/11/2013.	01/10/2036.
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser			4	1FE	7,899,389	99.368	7,850,064	7,900,000	7,899,445		56			1.990	2.003	MON	6,987	28,385	10/04/2017.	07/17/2023.
14309Y AQ 7	Carlyle Global Mrkt Strat CLO Ser 2012-4			4	1FE	16,000,000	100.976	16,156,150	16,000,000	16,000,000					3.263	3.276	JAJO	105,854	485,661	10/14/2016.	01/20/2029.
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1			4	1FE	13,000,000	100.504	13,065,478	13,000,000	13,000,000					2.603	2.611	JAJO	102,800		08/09/2017.	10/17/2030.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1FE	4,000,000	100.776	4,031,038	4,000,000	4,000,000					2.793	2.803	MJSD	6,518		12/18/2017.	06/09/2030.
15200W AB 1	Centerpoint Energy Transition LBASS Ser			4	1FE	1,661,346	100.015	1,661,555	1,661,312	1,661,304		(5)			2.161	2.160	AO	7,578	35,894	02/18/2013.	10/15/2020.
17305E GB 5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1FE	4,003,281	99.376	3,975,048	4,000,000	4,002,918		(364)			1.920	1.886	AO	17,920	37,547	09/27/2017.	04/07/2022.
17313J AF 1	Citigroup Mtg Loan Trust RMBS Ser 2007-W			4	1FM	6,951,470	102.827	6,939,801	6,749,000	6,950,890		(580)			3.202	2.876	MON	4,202	16,188	12/18/2017.	07/25/2037.
21079R AA 0	Continental Airlines Inc LBASS EETC Ser			1	3FE	4,832,630	105.563	4,898,507	4,640,386	4,815,268		(21,023)			6.903	4.690	AO	64,065	320,326	10/08/2015.	10/19/2023.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser			1	1FE	585,960	100.000	592,678	592,678	592,673		249			6.900	7.095	JJ	20,334	42,778	04/29/2004.	07/02/2019.
22534U AA 0	Credit Accept Auto Loan Tr LBASS Ser 201			4	1FE	6,249,493	99.658	6,228,644	6,250,000	6,249,496		4			2.650	2.667	MON	7,361	22,543	10/17/2017.	06/15/2026.
26244K AA 4	Dryden Sr Ln Fd CLO Ser 2015-41A CL A			4	1FE	8,000,000	100.534	8,042,699	8,000,000	8,000,000					2.859	2.869	JAJO	48,924	209,548	09/17/2015.	10/15/2027.
26244K AC 0	Dryden Sr Ln Fd CLO Ser 2015-41A CL B			4	1FE	5,000,000	100.156	5,007,775	5,000,000	5,000,000					3.509	3.524	JAJO	37,529	163,829	09/17/2015.	10/15/2027.
26249G AF 7	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR			4	1FE	6,000,000	100.982	6,058,916	6,000,000	6,000,000					3.209	3.222	JAJO	41,184	175,816	11/07/2016.	10/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N			4	1FE	4,563,428	99.190	4,526,465	4,563,428	4,563,428					7.310	7.351	MJSD.	14,826	333,587	11/22/2011.	12/15/2020.
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser			4	1FE	2,881,244	100.085	2,884,321	2,881,860	2,881,609		77			2.300	2.306	MN	11,047	66,283	02/18/2013.	08/01/2021.
30260@ AA 8	FMV Smithtown Assoc CTL			4	2	1,807,500	104.140	1,809,937	1,737,981	1,746,244		(4,387)			7.700	7.276	MON	11,152	133,825	04/23/2002.	10/04/2019.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A			4	2FE	1,789,738	108.000	1,950,529	1,806,046	1,800,733		1,895			6.720	6.926	JJ	55,963	121,366	02/18/2013.	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B			4	2FE	289,956	102.000	295,755	289,956	289,956					6.845	6.843	JJ	9,152	19,848	04/10/2002.	01/15/2019.
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A			4	1FE	11,868,485	99.297	11,790,572	11,874,011	11,868,567		82			3.740	3.773	MON	19,737	213,555	04/21/2017.	10/15/2052.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			4	1FE	8,083,475	101.750	8,228,656	8,087,131	8,084,598		124			3.840	3.875	MON	9,489	324,606	04/22/2015.	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl			4	1FE	10,155,199	102.387	10,378,619	10,136,677	10,153,334		(954)			3.990	3.969	MS	113,472	404,453	05/09/2016.	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl			4	1FE	10,011,086	105.276	10,514,366	9,987,448	10,006,630		(999)			4.750	4.723	MS	133,097	474,404	03/13/2014.	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL			4	1FE	8,828,022	102.418	9,042,479	8,829,019	8,828,170		40			3.990	4.024	MON	11,743	368,636	07/27/2015.	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			4	1FE	7,981,667	103.000	8,221,395	7,981,937	7,981,673		3			4.280	4.319	MON	10,439	357,261	12/22/2015.	09/20/2041.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S				2AM	34,946,191	113.920	39,810,700	34,946,191	34,946,191					2.380	2.387	MJSD.	6,931	2,046,796	09/21/2017.	10/25/2056.
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2			4	1FE	5,974,657	106.569	6,394,122	6,000,000	5,991,755		3,832			5.610	5.724	MJSD.	24,310	336,600	02/18/2013.	06/05/2023.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL			1	4Z	875,119	103.593	864,395	834,413	842,596		(2,537)			7.750	7.194	MON	2,874	63,876	07/02/2002.	01/15/2021.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			1	5*	252,077	102.552	235,033	229,185	230,696		(1,674)			8.200	6.825	MON	835	18,793	04/07/2003.	11/15/2018.
532621 AQ 2	Limerock CLO CLO Ser 2014-2A Cl B1R			4	1FE	4,500,000	100.753	4,533,896	4,500,000	4,500,000					3.104	3.116	JAJO	29,099	99,404	01/10/2017.	04/18/2026.
55818P AL 4	Madison Park Funding LTD CLO 2014-12A AR			4	1FE	20,000,000	100.628	20,125,592	20,000,000	20,000,000					2.623	2.631	JAJO	106,361	367,858	01/12/2017.	07/20/2026.
55953T AA 5	Magnetite CLO Ltd CLO Ser 2016-18A Cl A			4	1FE	12,000,000	100.755	12,090,625	12,000,000	12,000,000					2.816	2.825	FMAN.	44,115	310,296	09/29/2016.	11/15/2028.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1			4	1AM	3,344,023	107.561	4,277,507	3,976,809	3,344,023					6.280	11.123	MON	11,100	249,744	11/06/2001.	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1			4	2AM	2,036,448	105.758	2,153,742	2,036,491	2,036,485					5.598	5.664	MON	5,067	114,003	06/18/2003.	07/15/2038.
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B			1	1	4,324,858	114.680	4,959,759	4,324,858	4,324,858					7.000	7.000	JJ	139,597	302,740	07/09/2002.	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II			4	1	1,138,743	108.950	1,240,662	1,138,743	1,138,743					7.070	7.070	JJ	37,124	80,509	07/09/2002.	07/15/2022.
63651P AA 2	National Inst Health Twinbrook CTL B Bld			1	1	2,339,019	102.814	2,404,832	2,339,019	2,339,019					5.830	5.901	MON	6,061	136,365	02/27/2003.	01/15/2019.
637432 KT 1	National Rural Utilities Coop ABS Coll T			1	1FE	14,966,550	100.271	15,040,710	15,000,000	14,999,643		4,158			5.450	5.479	FA	340,625	817,500	01/15/2008.	02/01/2018.
64129X AS 8	Neuberger Berman CLO Ltd CLO Ser 2014-16			4	1FE	20,000,000	100.246	20,049,174	20,000,000	20,000,000					2.809	2.819	JAJO	120,170	513,829	07/08/2016.	04/15/2026.
64130H AA 9	Neuberger Berman CLO Ltd CLO Ser 2017-24			4	1FE	6,000,000	99.933	5,996,004	6,000,000	6,000,000					2.587	2.595	JAJO	31,910	65,669	03/31/2017.	04/16/2030.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd			4	1	4,669,513	104.704	4,889,162	4,669,513	4,669,513					5.900	5.901	JJ	127,037	275,501	10/22/2002.	01/15/2020.
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-			4	1FM	5,913,947	100.780	5,898,339	5,852,676	5,913,769		(177)			3.250	3.151	MON	15,851		12/14/2017.	09/25/2056.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			1	2FE	5,383,248	113.625	6,106,360	5,374,134	5,377,916		(1,140)			7.041	7.012	AO	94,598	378,393	08/15/2007.	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls			4	1	4,487,641	109.722	4,923,938	4,487,641	4,487,641					6.500	6.589	MON	19,446	291,939	09/19/2002.	11/07/2023.
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A			4	1FE	12,000,000	100.854	12,102,524	12,000,000	12,000,000					3.045	3.057	FMAN.	39,632	305,241	12/09/2016.	11/20/2027.
67102Q AK 4	Oak Hill Credit Partners CLO Ser 2012-7A			4	1FE	25,000,000	100.908	25,227,023	25,000,000	25,000,000					3.236	3.249	FMAN.	94,374	752,596	12/09/2016.	11/20/2027.
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A			4	1FE	12,753,442	100.187	12,777,303	12,753,442	12,753,442					2.483	2.490	JAJO	64,203	286,257	04/17/2013.	04/20/2025.
67104C AB 3	Oak Hill Credit Partners CLO Ser 2013-8A			4	1FE	10,000,000	100.102	10,010,208	10,000,000	10,000,000					3.013	3.023	JAJO	61,089	278,191	04/17/2013.	04/20/2025.
67109B CC 6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl			4	1FE	15,685,000	101.704	15,952,228	15,685,000	15,685,000					2.826	2.836	FMAN.	57,867	367,308	11/29/2016.	08/15/2029.
67109F AA 3	Oak Hill Credit Partners CLO Ser 2015-11			4	1FE	15,000,000	101.036	15,155,474	15,000,000	15,000,000					2.863	2.872	JAJO	87,071	394,474	10/23/2015.	10/20/2028.
67575N AY 9	Ocwen Master Adv Rec Tr LBASS Ser 2017-T			4	1FE	3,499,998	100.075	3,502,615	3,500,000	3,499,997		(1)			2.499	2.512	MON	3,887	21,865	09/08/2017.	09/15/2048.
72349B AJ 3	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl			4	1FE	5,000,000	100.250	5,012,508	5,000,000	5,000,000					2.619	2.628	JAJO	28,011	91,507	12/12/2016.	04/15/2026.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	5,805,734	100.065	5,809,484	5,805,734	5,805,734					3.000	3.000	MS	52,252	174,172	02/18/2013.	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	4,194,266	100.065	4,196,976	4,194,266	4,194,266					3.000	3.000	MS	37,748	125,828	02/18/2013.	09/13/2027.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate			4	1FE	760,662	100.580	1,214,403	1,207,400	852,860		14,354			2.048	7.095	JAJO	6,183	21,974	03/07/2012.	07/03/2033.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N			4	1FE	12,230,869	97.820	15,970,428	16,326,343	12,714,180		148,856			2.093	5.261	MJSD.	4,747	275,399	10/13/2015.	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	1AM	274,248	46.770	2,309,996	4,939,054	274,248					2.588	68.542	MJSD.	2,094	109,092	06/25/2012.	03/23/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt			4	1FE	4,276,996	100.170	4,966,690	4,958,261	4,397,625		24,741			2.300	3.954	MJSD	1,863	95,041	06/06/2013	12/24/2033
74041N AB 1	Preferred Term Sec Ltd VI LBASS Trust Pr				1AM	12,150,000	102.410	18,433,800	18,000,000	12,606,986		189,870			2.480	5.234	MJSD	9,642	374,639	09/28/2015	12/24/2033
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser			4	1FE	2,435,746	100.170	3,725,018	3,718,696	2,720,083		40,835			2.130	5.174	MJSD	1,292	64,471	04/16/2012	12/24/2033
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec			4	1FE	2,313,872	98.280	2,887,712	2,938,250	2,418,502		21,381			2.080	4.642	MJSD	996	49,455	06/14/2013	06/24/2034
74041W AB 1	Preferred Term Sec Ltd VI LBASS Sr Nt Cl				1AM	7,500,000	101.850	10,185,000	10,000,000	7,603,938		100,421			2.505	4.638	MJSD	5,278	203,985	12/15/2016	09/24/2033
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt			4	1FE	6,919,888	96.460	8,725,391	9,045,605	7,242,089		52,984			2.000	3.517	MJSD	3,016	146,241	04/17/2013	06/23/2035
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt			4	1FE	3,844,982	96.080	5,414,217	5,635,114	4,123,935		49,674			1.938	5.747	MJSD	3,034	86,600	02/18/2013	12/22/2035
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			4	1FE	5,438,368	96.360	6,872,671	7,132,286	5,659,231		33,966			1.938	3.346	MJSD	3,841	109,559	04/17/2013	03/22/2038
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	1AM	3,322,438	77.360	3,627,637	4,689,293	3,422,675					2.218	7.472	MJSD	2,890	85,377	08/20/2008	09/22/2036
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C			4	1FE	1,413,726	97.420	1,953,549	2,005,285	1,513,467		16,208			1.980	5.514	MJSD	552	31,892	10/15/2012	09/23/2035
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se			4	1AM	2,525,929	94.430	3,624,976	3,838,797	2,970,454		34,985			1.788	5.512	MJSD	1,907	53,156	08/20/2008	12/22/2036
74113Y AC 8	Prestige Auto Rec Tr LBASS Ser 2017-1A C			4	1FE	19,998,822	99.489	19,897,760	20,000,000	19,998,924		102			2.050	2.061	MON	18,222	127,556	08/16/2017	10/15/2021
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P			4	1FE	1,362,746	41.805	1,088,500	2,603,780	1,362,746					3.525	16.284	MJSD	1,530	34,968	12/09/2004	03/23/2035
75903A AD 9	Regional Diversified Fdg LBASS Sr Nt Ser				6FE		50.000	625,971	1,251,942						2.687	2.660	JAJO		33,338	04/25/2012	01/25/2036
75903E AA 7	Regional Diversified Fdg LBASS Combo Nt				6FE		12.690	762,568	6,009,203						3.117		JAJO			03/22/2005	01/25/2036
75973L AA 6	Renew LBASS Ser 2017-1A Cl A			4	1FE	4,026,216	98.810	3,979,362	4,027,278	4,026,228		12			3.670	3.700	MON	4,516	97,844	04/21/2017	09/20/2052
76761R AC 3	Riserva CLO Ltd CLO Ser 2016-3A Cl B1			4	1FE	20,000,000	100.878	20,175,638	20,000,000	20,000,000					3.254	3.267	JAJO	135,579	514,549	12/01/2016	10/18/2028
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd			1	1	2,787,340	103.670	2,889,631	2,787,340	2,787,340					6.910	6.912	JJ	88,812	192,605	05/20/2002	01/15/2019
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	98,358	101.813	100,142	98,358	98,358					6.840	6.842	JJ	2,822	6,728	09/30/2002	01/31/2019
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	100,301	101.813	102,120	100,301	100,301					6.840	6.835	JJ	2,878	6,787	10/20/2004	01/31/2019
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	79,849	101.813	81,297	79,849	79,849					6.840	6.835	JJ	2,291	5,495	10/20/2004	01/31/2019
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	79,849	101.813	81,297	79,849	79,849					6.840	6.835	JJ	2,291	5,495	10/20/2004	01/31/2019
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			4	3FE	12,708,680	110.040	13,984,631	12,708,680	12,708,680					8.390	8.386	MS	355,419	1,066,258	10/16/2012	09/01/2023
90345W AB 0	US Airways LBASS EETC Ser 2012-1B			1	2FE	3,872,283	108.250	3,676,971	3,396,740	3,596,247		(101,593)			8.000	2.149	AO	67,935	271,739	02/25/2015	10/01/2019
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl	LS		1	2FE	32,042,427	104.750	33,427,693	31,911,878	31,987,664		(15,701)			5.375	5.278	FA	647,988	1,715,263	07/22/2014	02/15/2023
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 Cl			1	2FE	7,700,290	103.420	7,963,640	7,700,290	7,700,290					4.750	4.749	AO	81,281	365,764	03/24/2014	04/11/2022
91736# AA 4	United States of America BIA CTL GSA Gtd			1	1	1,822,459	107.866	1,965,817	1,822,459	1,822,459					5.730	5.731	MS	30,748	104,427	04/09/2003	03/15/2024
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			1	1	2,447,770	101.342	2,488,810	2,455,850	2,455,071		676			4.704	4.797	MON	5,134	115,523	06/24/2003	11/15/2018
92851@ AA 3	Vivendi SPC Tr CTL			1	2	1,381,157	107.114	1,479,406	1,381,157	1,381,157					6.630	6.722	MON	4,070	91,571	11/25/2002	04/15/2022
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			4	2	1,753,768	111.587	1,956,977	1,753,768	1,753,768					6.650	6.743	MON	9,719	116,625	07/28/2002	08/01/2027
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	3,851,441	128.018	4,709,226	3,678,577	3,781,327		(5,728)			7.380	7.019	MON	12,066	271,479	07/30/2002	05/15/2032
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2	3,321,547	108.357	3,599,139	3,321,547	3,321,547					6.640	6.733	MON	12,865	220,551	10/09/2002	10/10/2024
94978# BC 0	Wells Fargo Bank Northwest NA CTL			1	2	3,458,301	106.923	3,697,731	3,458,301	3,458,301					6.599	6.688	MON	19,018	228,213	02/26/2003	11/01/2022
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31			1	3Z	5,622,381	111.728	6,261,756	5,604,446	5,612,316		(1,130)			7.338	7.298	JJ	178,210	424,032	03/31/2003	12/23/2022
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt			4	1FE	6,896,074	96.080	9,774,857	10,173,665	7,393,137		89,352			1.938	5.902	MJSD	5,478	156,348	02/18/2013	12/22/2035
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt			4	1FE	1,179,313	96.460	1,496,796	1,551,728	1,238,496		10,894			2.000	4.943	MJSD	505	25,125	02/14/2013	06/23/2035
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt			4	1FE	3,844,156	96.360	5,410,861	5,615,257	4,085,694		41,856			1.938	5.499	MJSD	3,024	86,295	02/18/2013	03/22/2038
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1FE	1,000,000	101.081	1,010,809	1,000,000	1,000,000					3.300	3.300	JJ	917		12/07/2017	07/15/2031
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A		A	1	1FE	1,000,000	99.989	999,885	1,000,000	1,000,000					3.550	3.550	JJ	986		12/07/2017	07/15/2031
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B		A	1	2FE	3,376,290	101.250	3,461,765	3,419,028	3,380,938		4,648			3.875	4.185	MS	39,010	66,244	04/04/2017	03/15/2023
009090 AC 5	Air Canada LBASS EETC Ser 2015-1C		A	1	3FE	15,000,000	102.240	15,336,000	15,000,000	15,000,000	75,000				5.000	5.001	MS	220,833	750,000	03/11/2015	03/15/2020
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,028,139,605	XXX	1,084,439,411	1,083,266,711	1,031,293,609	100,657	589,515	0	0	XXX	XXX	XXX	7,148,220	33,297,149	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,635,326,512	XXX	7,791,352,353	7,684,233,971	7,580,165,334	(10,262,018)	(8,774,681)	2,247,329	735,000	XXX	XXX	XXX	62,300,678	264,177,847	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Hybrid Securities - Other Loan-Backed and Structured Securities																					
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G				1FE	1,496,655	99.250	1,488,750	1,500,000	1,497,312		4			4.435	4.447	JAJO..	16,816	63,276	09/26/2002.	10/01/2042.
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities					1,496,655	XXX	1,488,750	1,500,000	1,497,312	0	4	0	0	XXX	XXX	XXX	16,816	63,276	XXX	XXX
4899999.	Total - Hybrid Securities					1,496,655	XXX	1,488,750	1,500,000	1,497,312	0	4	0	0	XXX	XXX	XXX	16,816	63,276	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					8,424,098,854	XXX	8,626,794,908	8,224,071,244	8,316,570,019	(3,354,741)	(22,623,635)	1,696,190	1,051,557	XXX	XXX	XXX	87,002,456	305,388,426	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					1,091,267,315	XXX	1,119,354,356	1,138,827,455	1,095,796,468	38,611	1,616,592	551,139	0	XXX	XXX	XXX	2,633,679	32,568,141	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					714,585,018	XXX	714,465,114	686,657,282	704,178,475	0	(3,147,762)	0	0	XXX	XXX	XXX	2,257,207	25,403,908	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					1,151,538,461	XXX	1,210,169,867	1,202,076,711	1,151,103,781	100,657	162,034	0	0	XXX	XXX	XXX	9,282,944	39,256,260	XXX	XXX
8399999.	Grand Total - Bonds					11,381,489,648	XXX	11,670,784,245	11,251,632,692	11,267,648,743	(3,215,473)	(23,992,771)	2,247,329	1,051,557	XXX	XXX	XXX	101,176,286	402,616,735	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
70867* 12 1	Pennsylvania-American Wtr Co 9.75% Pfd (			1,780.000	100.00		178,000	100.000	178,000	192,908		13,016					0		P2A	12/02/1991.
151327 20 2	Centaur Funding Corp Pfd Stk		C	2,000.000	1,000.00		2,018,710	1,137.960	2,275,920	2,099,950		181,600			(81,241)		(81,241)		RP2LFE	03/18/2008.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							2,196,710	XXX	2,453,920	2,292,858	0	194,616	0	0	(81,241)	0	(81,241)	0	XXX	XXX
8999999. Total - Preferred Stocks							2,196,710	XXX	2,453,920	2,292,858	0	194,616	0	0	(81,241)	0	(81,241)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00829J 10 7	Affinity Financial Corp Com			2,543.000	26,066	10.250	26,066	26,892						0		L	02/18/2013.
26153* 10 0	Dream II Holdings LLC Com			1,250,000.000	2,307,500	1.846	2,307,500	1,250,000				1,522,750		1,522,750		U	10/20/2014.
31340# 00 1	Federal Home Loan Bank Com Cl B	RF		250,000.000	25,000,000	100.000	25,000,000	25,000,000		1,248,795				0		U	08/16/2017.
62989* 10 5	NAMIC Com			540.000	118,997	220.365	118,997	75,365						0		A	05/08/2003.
69120# 10 6	Owl Rock Capital Corp Com			857,410.830	13,092,663	15.270	13,092,663	12,852,103		492,802		240,561		240,561		L	06/09/2017.
69562K 10 0	Pain Therapeutics Inc Com	R		4,085.000	2,334	0.571	2,334	29,535				5		5		L	01/10/2001.
88642R 10 9	Tidewater Inc Com			137,584.000	3,357,050	24.400	3,357,050	3,357,050					751,481	(751,481)		L	07/31/2017.
88642R 13 3	Tidewater Inc Warrants (Exp 7/31/42)			5,384.000	126,362	23.470	126,362	158,881				(32,519)		(32,519)		U	07/31/2017.
066800 95 4	Banro Corporation Com (CAD)			99,207.000	10,259	0.103	10,259	7,648				2,152	116,704	(114,552)	459	L	05/31/2017.
000000 00 0	Regent Purchaser Inv (RGL) Com		A	1,396,207.000	13,962	0.010	13,962					13,962		13,962		U	12/21/2017.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					44,055,193	XXX	44,055,193	42,757,474	0	1,741,597	0	1,746,911	868,185	878,726	459	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
01922# 10 9	Allied Holdings (Delaware) Inc Com			100.000	917,587,994	###########	917,587,994	2,279,934,183		49,000,000		(76,406,891)		(76,406,891)		K	11/01/2013.
02738# 10 1	American Marine Underwriters Com			20.000										0		K	12/31/1998.
04855@ 10 6	Allied Ins Co of America Com			15,000.000	14,367,389	957.826	14,367,389	13,000,000				193,521		193,521		K	02/13/2013.
22610# 10 2	Crestbrook Insurance Co Com			90,000.000	86,795,165	964.391	86,795,165	108,064,995				4,158,021		4,158,021		K	01/31/2014.
412828 10 5	Harleysville Life Insurance Co			306,000.000	46,671,186	152.520	46,671,186	28,074,012				2,428,565		2,428,565		K	12/01/1994.
45789* 10 2	Insurance Intermediaries Inc Com			1,615.000	6,498,633	4,023.921	6,498,633	6,403,341				3,408,957		3,408,957		K	12/31/2005.
54228* 10 3	Lone Star General Agy Com			1,000.000	8,194,368	8,194.368	8,194,368	9,000,000				163,257		163,257		K	06/21/1984.
635264 10 4	National Casualty Co Com			100.000	140,773,810	###########	140,773,810	67,442,439				2,687,330		2,687,330		K	06/30/1997.
63861* 11 4	Nationwide Agribusiness Ins Co Com			5,690.000	191,633,032	33,678.916	191,633,032	162,714,335				1,291,928		1,291,928		K	04/30/2017.
63861@ 10 4	Nationwide Cash Mgmt Co Com			100.000	(904,953)	(9,049.533)	(904,953)	11,226				(932,049)		(932,049)		K	12/30/1999.
63862@ 10 3	Nationwide Corp Com			12,992,922.000	5,250,198,511	404.081	5,250,198,511	2,566,093,590				605,456,914		605,456,914		K	12/30/2006.
63863* 10 4	Nationwide General Ins Co Com			20,000.000	21,305,708	1,065.285	21,305,708	5,944,422				(1,761,476)		(1,761,476)		K	04/04/1985.
63864@ 10 1	Nationwide Ppty & Cas Ins Co Com			60,000.000	39,663,146	661.052	39,663,146	27,000,000				(6,098,963)		(6,098,963)		K	04/04/1985.
63865@ 10 0	Nationwide Indemnity Co Com			28,000.000	1,013,179,696	36,184.989	1,013,179,696	1,119,529,000				65,559,833		65,559,833		K	02/09/1994.
63870@ 10 3	Nationwide Ins Co of FL Com			10,000.000	19,576,835	1,957.684	19,576,835	219,000,000				4,026,158		4,026,158		K	09/08/1998.
63871@ 10 2	Nationwide Assurance Company Com			1,750.000	64,955,893	37,117.653	64,955,893	41,750,000				2,910,781		2,910,781		K	05/30/2000.
63872* 10 3	Nationwide Affinity Ins Co of America			500,000.000	12,016,062	24.032	12,016,062	25,843,431				(722,478)		(722,478)		K	01/05/2001.
68220# 10 7	On Your Side NW Ins Agency Inc Com			100.000	1,251,964	12,519.638	1,251,964	12,101,000				(1,157,623)		(1,157,623)		K	10/30/2017.
81049* 10 3	Scottsdale Ins Co Com			30,136.000	737,011,190	24,456.172	737,011,190	180,000,500				(38,268,992)		(38,268,992)		K	04/27/1990.
81052# 10 3	Scottsdale Indemnity Ins Co Com			58,334.000	39,661,026	679.896	39,661,026	25,865,384				836,746		836,746		K	05/25/2016.
87267* 10 5	THI Holdings Inc Com			100.000	167,968,674	###########	167,968,674	307,289,165		6,000,000		1,845,115		1,845,115		K	08/01/2003.
92624# 10 9	Victoria National Ins Co Com			1,000.000	3,598,243	3,598.243	3,598,243	2,500,000				1,098,243		1,098,243		K	09/28/2017.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					8,782,003,572	XXX	8,782,003,572	7,207,561,023	0	55,000,000	0	570,716,897	0	570,716,897	0	XXX	XXX
Common Stocks - Mutual Funds																	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,213	1.213	1,213	1,000				218		218		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,347	1.347	1,347	1,000				227		227		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,233	1.233	1,233	1,000				(33)		(33)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,242	1.242	1,242	1,000				(143)		(143)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,519	1.519	1,519	1,000				(16)		(16)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,767	1.767	1,767	1,000				202		202		L	12/03/2008.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,726	1.726	1,726	1,000				105		105		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,769	1.769	1,769	1,000				115		115		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,807	1.807	1,807	1,000				113		113		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,764	1.764	1,764	1,000				(11)		(11)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,049	2.049	2,049	1,000				208		208		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,095	2.095	2,095	1,000				165		165		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,100	2.100	2,100	1,000				154		154		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,940	1.940	1,940	1,000				129		129		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,142	1.142	1,142	1,000				107		107		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,281	1.281	1,281	1,000				119		119		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,350	1.350	1,350	1,000				104		104		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,483	1.483	1,483	1,000				118		118		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,560	1.560	1,560	1,000				139		139		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,856	1.856	1,856	1,000				472		472		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,508	1.508	1,508	1,000				116		116		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,554	1.554	1,554	1,000				142		142		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,550	1.550	1,550	1,000				135		135		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,639	1.639	1,639	1,000				121		121		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,767	1.767	1,767	1,000				183		183		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,733	1.733	1,733	1,000				174		174		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,158	1.158	1,158	1,000				110		110		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,117	1.117	1,117	1,000				107		107		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,314	1.314	1,314	1,000				130		130		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,088	1.088	1,088	1,000				83		83		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,565	1.565	1,565	1,000				139		139		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,641	1.641	1,641	1,000				157		157		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,597	1.597	1,597	1,000				99		99		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,655	1.655	1,655	1,000				140		140		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,750	1.750	1,750	1,000				195		195		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,736	1.736	1,736	1,000				148		148		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,815	1.815	1,815	1,000				148		148		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,969	1.969	1,969	1,000				214		214		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,963	1.963	1,963	1,000				209		209		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,915	1.915	1,915	1,000				117		117		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,951	1.951	1,951	1,000				150		150		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,491	1.491	1,491	1,000				46		46		L	12/03/2008.
63867N 21 6	Nationwide Dest 2055-C (Seed)			1,277.410	17,730	13.880	17,730	13,423		657		2,034		2,034		L	12/20/2017.
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)			1,705.460	14,309	8.390	14,309	14,735		646		622		622		L	12/20/2017.
63867R 50 6	Nationwide Bd Fd-R (Seed)			135.310	1,311	9.690	1,311	1,322		26		15		15		L	12/29/2017.
63867R 61 3	Nationwide Fd-R (Seed)			208.210	5,095	24.470	5,095	2,804		433		395		395		L	12/18/2017.
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)			1,073.240	14,467	13.480	14,467	15,073		1,512		(977)		(977)		L	12/18/2017.
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed			1,135.730	10,812	9.520	10,812	11,412		303		(226)		(226)		L	12/29/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd			114,290.910	1,453,780	12.720	1,453,780	1,166,973		44,172		134,363		134,363		L	12/15/2017.
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap			122,394.320	1,577,663	12.890	1,577,663	1,254,146		45,285		195,112		195,112		L	12/15/2017.
9299999. Total - Common Stocks - Mutual Funds					3,162,886	XXX	3,162,886	2,521,888	0	93,034	0	336,893	0	336,893	0	XXX	XXX
9799999. Total - Common Stock					8,829,221,651	XXX	8,829,221,651	7,252,840,385	0	56,834,631	0	572,800,701	868,185	571,932,516	459	XXX	XXX
9899999. Total Common and Preferred Stock					8,831,418,361	XXX	8,831,675,571	7,255,133,243	0	57,029,247	0	572,800,701	868,185	571,851,275	459	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....4, the total $ value (included in Column 8) of all such issues $.....27,447,824.

SCHEDULE D - PART 3

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

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
Bonds - U.S. Government								
36179S T7 2	GNMA Pool MA4174 5.000% 11/20/24		01/31/2017	Direct		41,719	40,308	84
912810 RL 4	U S Treasury 02/15/2045 TIPS		12/12/2017	Barclays Capital Inc.		43,908,150	43,200,000	105,035
912828 2J 8	U S Treasury Nt 1.500% 07/15/20		12/18/2017	Allied Hldgs DE		989,805	1,000,000	6,359
912828 2L 3	U S Treasury 07/15/2027 TIPS		11/30/2017	Various		226,998,285	227,750,000	321,553
912828 S7 6	U S Treasury Nt 1.125% 07/31/21		07/11/2017	Bank of America BISD Dealer		9,739,877	10,000,000	50,345
912828 U6 5	U S Treasury Nt 1.750% 11/30/21		09/21/2017	Citigroup		19,969,598	20,000,000	109,016
912828 X7 0	U S Treasury Nt 2.000% 04/30/24		12/18/2017	Allied Hldgs DE		1,969,140	2,000,000	5,304
912828 XU 9	U S Treasury Nt 1.500% 06/15/20		12/18/2017	Allied Hldgs DE		2,971,407	3,000,000	371
0599999.	Total - Bonds - U.S. Government					306,587,981	306,990,308	598,067
Bonds - All Other Government								
000000 00 0	Argentina (Republic of) Sr Nt	D	12/05/2017	Direct		107,375	92,535	3,363
040114 GW 4	Argentina (Republic of) Sr Nt	D	04/18/2017	Tax Free Exchange		562,581	525,000	17,646
040114 HK 9	Argentina (Republic of) Sr Nt	D	12/27/2017	Direct		1,824,237	1,754,000	21,092
1099999.	Total - Bonds - All Other Government					2,494,193	2,371,535	42,101
Bonds - U.S. States, Territories and Possessions								
604129 NW 2	Minnesota St GO Trunk Hwy Ser E		12/18/2017	Allied Hldgs DE		1,300,642	1,295,000	19,713
83710D 3X 4	South Carolina St GO Ref-St Hwy-Ser A		12/18/2017	Allied Hldgs DE		1,010,105	1,000,000	2,361
882722 X8 9	Texas St GO Wtr Finl Assistance-D Unref		12/18/2017	Allied Hldgs DE		818,550	810,000	15,413
97705L SJ 7	Wisconsin St GO Ser A 5.000% 05/01/20		12/18/2017	Allied Hldgs DE		1,003,665	1,000,000	6,528
1799999.	Total - Bonds - U.S. States, Territories & Possessions					4,132,962	4,105,000	44,015
Bonds - U.S. Political Subdivisions of States								
930863 U6 0	Wake Cnty NC GO Public Impt GO Public Im		12/18/2017	Allied Hldgs DE		198,411	195,000	2,898
930863 V5 1	Wake Cnty NC GO Public Impt GO Pub Impt		12/18/2017	Allied Hldgs DE		819,080	805,000	11,963
930863 V6 9	Wake Cnty NC GO Public Impt GO Pub Impt		12/18/2017	Allied Hldgs DE		342,993	340,000	5,053
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,360,484	1,340,000	19,914
Bonds - U.S. Special Revenue and Special Assessment								
167593 A2 8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S		06/21/2017	Loop Capital Markets LLC		1,462,238	1,250,000	
167593 A3 6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S		06/21/2017	Loop Capital Markets LLC		1,741,185	1,500,000	
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S		06/21/2017	Loop Capital Markets LLC		4,040,890	3,500,000	
167593 E9 9	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S		06/21/2017	Loop Capital Markets LLC		1,714,545	1,500,000	
167593 F2 3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S		06/21/2017	Loop Capital Markets LLC		1,706,655	1,500,000	
167593 F3 1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S		06/21/2017	Loop Capital Markets LLC		1,700,100	1,500,000	
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45		12/18/2017	NW Insurance Co. of Florida		1,542,950	1,537,467	2,178
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31		07/31/2017	Wells Fargo Securities LLC		19,093,507	18,321,293	26,719
362762 MQ 6	Gainesville & Hall Cnty GA Rev Preref NE		02/17/2017	Tax Free Exchange		7,539,553	7,650,000	2,125
362762 MU 7	Gainesville & Hall Cnty GA Rev Unref NE		02/17/2017	Tax Free Exchange		2,236,159	2,350,000	653
590545 XH 7	Mesa AZ Util Sys Rev Preref		04/06/2017	Tax Free Exchange		507,465	450,000	7,422
590545 XJ 3	Mesa AZ Util Sys Rev Preref		04/06/2017	Tax Free Exchange		515,105	450,000	7,422
590545 XK 0	Mesa AZ Util Sys Rev Preref		04/06/2017	Tax Free Exchange		907,621	785,000	12,947
590545 XL 8	Mesa AZ Util Sys Rev Unref		04/06/2017	Tax Free Exchange		2,293,116	2,050,000	33,811
590545 XM 6	Mesa AZ Util Sys Rev Unref		04/06/2017	Tax Free Exchange		2,323,709	2,050,000	33,811
590545 XN 4	Mesa AZ Util Sys Rev Unref		04/06/2017	Tax Free Exchange		2,541,847	2,215,000	36,532
613549 KH 6	Montgomery Cnty OH Rev Preref Catholic H		03/09/2017	Tax Free Exchange		3,606,081	3,485,000	65,053
613549 KL 7	Montgomery Cnty OH Rev Unref Catholic He		03/09/2017	Tax Free Exchange		6,444,072	6,515,000	121,613
64971W 6E 5	NY City NY Trans Fin Auth Rev Txbl-Sub-S		06/22/2017	JP Morgan Securities LLC		10,001,400	10,000,000	
930876 BW 6	Wake Cnty NC Rev Pub Imp		12/18/2017	Allied Hldgs DE		1,029,453	1,000,000	23,194

SCHEDULE D - PART 3

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

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
977100 FM 3	Wisconsin St Gen Fd Rev Preref Ser A		02/01/2017	Tax Free Exchange		1,066,674	1,070,000	15,381
977100 FV 3	Wisconsin St Gen Fd Rev Unref Ser A		02/01/2017	Tax Free Exchange		9,712,881	9,800,000	140,875
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					83,727,206	80,478,760	529,736
Bonds - Industrial and Miscellaneous								
000000 00 0	Norweigan Cruise Line Corp Term Ln B Nt		10/13/2017	JP Morgan Securities LLC		1,246,875	1,250,000	
000000 00 0	PHNTM Holdings Inc Incremental Term Ln N		12/06/2017	Direct		1,831,717	1,850,248	
000000 00 0	US Foods Inc Term Ln Nt 1		12/01/2017	Tax Free Exchange		19,045,603	18,938,415	4,783
000000 00 0	Command Alkon Inc 1st Lien Term Ln Nt 1		09/01/2017	Direct		8,853,600	8,977,500	
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt		11/21/2017	Direct		8,477,323	8,673,126	
000000 00 0	Implementation Mgmt Assistance Term Ln N		12/13/2017	Direct		1,353,700	1,415,907	
000000 00 0	Wrench Group LLC Term Ln Nt 1		12/15/2017	Direct		1,082,502	1,108,123	
00115A AE 9	AEP Transmission Co LLC Sr Nt		05/24/2017	Tax Free Exchange		7,852,305	8,000,000	126,067
00164M DG 5	ALM Loan Funding CLO Ser 2015-12A A1R		06/08/2017	Goldman Sachs & Company		11,000,000	11,000,000	52,965
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13		06/23/2017	MUFG Securities Inc		4,500,000	4,500,000	
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16		03/29/2017	MUFG Securities Inc		12,000,000	12,000,000	
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl		12/18/2017	Allied Hldgs DE		6,984,411	7,000,000	9,949
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R		03/16/2017	Barclays Capital Inc		25,000,000	25,000,000	
00449# AJ 4	Accruent LLC Incremental 1st Lien DD Nt		10/31/2017	Direct		5,005,037	5,030,188	
00449# AJ 4	Accruent LLC Incremental 1st Lien DD Nt		08/07/2017	Direct		1,925,367	1,944,241	
00449# AK 1	Accruent LLC Incremental 1st Lien TL		07/28/2017	Direct		4,799,192	4,860,733	
00449# AK 1	Accruent LLC Incremental 1st Lien TL		07/28/2017	Direct		51	51	
023135 AU 0	Amazon.com Inc Sr Nt 2.400% 02/22/23		08/15/2017	JP Morgan Securities LLC		10,985,920	11,000,000	
023135 AX 4	Amazon.com Inc Sr Nt 2.800% 08/22/24		08/15/2017	JP Morgan Securities LLC		6,981,870	7,000,000	
02361D AP 5	Ameren Illinois Co Sr Nt		07/24/2017	Deutsche Bank Capital		1,544,235	1,500,000	19,771
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N		11/30/2017	Tax Free Exchange		20,656,415	20,711,872	25,847
03040W AQ 8	American Water Cap Corp Sr Nt		08/07/2017	JP Morgan Securities LLC		13,953,940	14,000,000	
032511 BN 6	Anadarko Petroleum Corp Sr Nt		05/23/2017	Various		6,741,300	6,000,000	55,731
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt		12/06/2017	Colonial County Mutual		771,596	750,000	9,505
03525@ AA 6	Animal Supply Company Term Ln Nt 1		02/06/2017	Direct		5,586,000	5,700,000	
037833 CU 2	Apple Inc Sr Nt 2.850% 05/11/24		05/04/2017	Goldman Sachs & Company		6,993,350	7,000,000	
04433H AE 1	Ashland Global LLC Term Ln B Nt 2		06/19/2017	Citigroup		1,293,500	1,293,500	
049560 AN 5	Atmos Energy Corp Sr Nt		06/05/2017	Wells Fargo Securities LLC		8,975,250	9,000,000	
04964K AL 5	Atrium CDO Corp CLO Ser 9A Cl AR		03/30/2017	Credit Suisse Securities LLC		11,500,000	11,500,000	
04964R AM 8	Atrium CDO Corp CLO Ser 10A Cl AR		05/12/2017	MUFG Securities Inc		24,469,451	24,469,451	68,142
05508T AT 9	B&G Foods Inc New Term Ln B Nt 1		11/20/2017	Tax Free Exchange		3,819,997	3,789,000	
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA Cl A1R		03/07/2017	JP Morgan Securities LLC		4,500,000	4,500,000	
05618L AF 3	Babson CLO Ltd CLO Ser 2014-IIA Cl AR		03/10/2017	Merrill Lynch		10,000,000	10,000,000	
06051G GV 5	Bank of America Corp Sr Nt		12/20/2017	Taxable Exchange		6,015,641	6,036,000	
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201		12/18/2017	NW Insurance Co. of Florida		2,009,398	2,000,000	2,851
064229 AA 5	Bank of The West Auto Tr LBASS Ser 2017-		10/03/2017	BNP Paribas Securities Corp		8,132,287	8,132,287	
06541W BA 9	BANK CMBS Ser 2017-BNK5 Cl AS		06/16/2017	Morgan Stanley & Co LLC		18,093,420	17,567,000	49,516
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser		05/23/2017	Citigroup		4,106,534	4,004,175	
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		04/28/2017	Wells Fargo Securities LLC		4,252,527	4,223,910	
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		12/18/2017	Allied Hldgs DE		281,816	281,312	469
07386H NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12		01/20/2017	Raymond James USA Ltd		9,237,634	10,132,109	
08579J AT 9	Berry Plastics Corp Term Ln M Nt 1		08/10/2017	Tax Free Exchange		543,424	538,863	

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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
08579J AT 9	Berry Plastics Corp Term Ln M Nt 2		08/10/2017	Tax Free Exchange		842,845	835,771	
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1		09/12/2017	Bank of America BISD Dealer		538,524	534,515	
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1		08/10/2017	Tax Free Exchange		7,656,114	7,607,824	
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A Cl AR		02/10/2017	Morgan Stanley & Co LLC		25,000,000	25,000,000	
100743 AK 9	Boston Gas Company Sr Nt		07/31/2017	Goldman Sachs & Company		3,996,240	4,000,000	
124857 AT 0	CBS Corp Sr Nt 3.375% 02/15/28		06/27/2017	Various		9,888,250	10,000,000	
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4		07/24/2017	Citigroup		6,694,739	6,500,000	8,673
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		05/18/2017	Cantor Fitzgerald & Co		4,119,986	4,000,000	2,778
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		12/18/2017	Allied Hldgs DE		512,160	500,000	843
12543K AM 6	Community Health Systems Inc Term Ln G N		08/31/2017	Tax Free Exchange		1,245,778	1,246,706	552
12543K AN 4	Community Health Systems Inc Term Ln H N		08/31/2017	Tax Free Exchange		2,302,402	2,308,535	1,086
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A		10/04/2017	Citigroup		33,452,596	33,157,754	96,710
125896 BS 8	CMS Energy Corp Sr Nt 3.450% 08/15/27		04/21/2017	Bank of America BISD Dealer		1,008,380	1,000,000	6,996
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		05/04/2017	Bank of America BISD Dealer		4,622,900	4,474,000	3,609
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		12/18/2017	Allied Hldgs DE		515,520	500,000	857
12594E AD 8	CNT Holdings III Corp New 1st Lien Term		01/23/2017	Tax Free Exchange		26,670,511	26,875,425	
12632B AG 1	CPI International Inc 1st Lien Term Ln N		08/09/2017	UBS Warburg London		16,957,500	16,957,500	
126408 HB 2	CSX Corp Sr Nt 3.400% 08/01/24		12/18/2017	NW Insurance Co. of Florida		1,499,119	1,500,000	19,408
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB		12/18/2017	NW Insurance Co. of Florida		2,033,871	2,000,000	3,719
12670U AB 3	CWGS Term Ln Nt 1 4.536% 11/08/23		10/17/2017	Tax Free Exchange		15,792,286	15,857,279	24,663
12670U AB 3	CWGS Term Ln Nt 2 5.182% 11/08/23		10/17/2017	Tax Free Exchange		88,288	88,651	233
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1		08/17/2017	Athene		3,803,276	3,920,903	
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser		10/04/2017	JP Morgan Securities LLC		7,899,389	7,900,000	
14149Y BH 0	Cardinal Health Inc Sr Nt		06/01/2017	MUFG Securities Inc		7,000,000	7,000,000	
14880B AE 1	Catalent Pharma Solutions Inc New Term L		10/18/2017	Tax Free Exchange		30,475,755	30,288,432	
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1		05/12/2017	JP Morgan Securities LLC		2,079,865	2,072,515	
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1		08/09/2017	Credit Suisse Securities LLC		13,000,000	13,000,000	
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		12/18/2017	Allied Hldgs DE		4,000,000	4,000,000	2,173
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		12/18/2017	Allied Hldgs DE		307,846	300,000	498
172967 KA 8	Citigroup Inc Sub Nt 4.450% 09/29/27		12/20/2017	Various		15,750,550	15,000,000	152,660
172967 KJ 9	Citigroup Inc Sub Nt 4.600% 03/09/26		12/18/2017	Barclays Capital Inc		5,331,150	5,000,000	64,528
17305E GB 5	Citibank Cr Card Issuance Tr LBASS Ser 2		09/27/2017	Citigroup		4,003,281	4,000,000	35,840
17313J AF 1	Citigroup Mtg Loan Trust RMBS Ser 2007-W		12/18/2017	JP Morgan Securities LLC		6,951,470	6,749,000	12,839
18449E AE 0	Clean Harbors Inc Term Ln Nt 1		08/02/2017	Goldman Sachs & Company		6,003,145	6,005,289	
202795 JK 7	Commonwealth Edison Co 1st Mtg Bd		08/16/2017	Wells Fargo Securities LLC		10,969,860	11,000,000	
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW		12/18/2017	Allied Hldgs DE		2,036,988	2,000,000	2,871
21870P AG 2	Core Industrial Trust CMBS Ser 2015 TEXW		12/18/2017	Allied Hldgs DE		1,008,770	1,000,000	1,572
22534U AA 0	Credit Accept Auto Loan Tr LBASS Ser 201		10/17/2017	Wells Fargo Securities LLC		6,249,493	6,250,000	
23361* AA 3	DRB Holdings LLC Term Ln Nt 1		10/06/2017	Direct		5,894,056	6,045,537	
23370P AP 3	StandardAero Aviation Hold Inc Term Ln N		06/20/2017	Various		8,024,156	7,984,673	
24360@ AA 0	DecoPac Inc Term Ln Nt 1		09/29/2017	Direct		6,228,830	6,357,340	
24422E TL 3	Deere /John/ Cap Corp Sr Nt		01/03/2017	Bank of America BISD Dealer		14,995,800	15,000,000	
25746U CR 8	Dominion Resources Inc Sr Nt Ser B		01/09/2017	Barclays Capital Inc		24,964,000	25,000,000	
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt		08/02/2017	Us Bancorp Investments Inc		8,713,350	8,500,000	38,429
26441Y BA 4	Duke-Weeks Realty LP Sr Nt		12/05/2017	Citigroup		998,480	1,000,000	
26443J AH 1	Duke Finance LLC New 1st Lien TL Nt 1		08/22/2017	Tax Free Exchange		11,191,174	12,220,622	

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29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		05/09/2017	JP Morgan Securities LLC		7,154,560	7,000,000	30,625
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		12/06/2017	Colonial County Mutual		775,567	750,000	4,740
29379V BA 0	Enterprise Products Operations Nt		12/14/2017	Morgan Stanley & Co LLC		5,482,200	5,000,000	62,646
30282# AA 0	First Watch Restaurants Term Ln Nt 2		09/22/2017	Tax Free Exchange		1,471,433	1,508,784	
30282# AA 0	First Watch Restaurants Term Ln Nt 2		12/18/2017	Direct		164,140	164,140	
30282# AA 0	First Watch Restaurants Term Ln Nt 1		08/21/2017	Athene		1,463,709	1,501,240	
31428X BM 7	Fedex Corp Sr Nt 3.300% 03/15/27		01/03/2017	Wells Fargo Securities LLC		14,939,700	15,000,000	
32007U BW 8	First Data Corp Term Ln D Nt 1		06/14/2017	Tax Free Exchange		4,136,184	4,122,863	
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1		11/15/2017	Tax Free Exchange		20,791,236	21,003,828	
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		09/26/2017	Interest Capitalization		429,151	440,075	
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt		09/18/2017	Direct		5,923,678	6,147,931	
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20		12/18/2017	NW Insurance Co. of Florida		1,022,659	1,000,000	1,548
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20		12/18/2017	Allied Hldgs DE		2,054,156	2,000,000	3,274
36874V AK 4	Generac Power Systems Inc Replacement Te		12/08/2017	Tax Free Exchange		5,331,274	5,314,246	35,441
37946# AA 3	Global Franchise Group LLC Term Ln Nt 1		09/15/2017	Direct		4,785,878	4,834,221	
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A		04/28/2017	Barclays Capital Inc		5,835,198	5,838,847	26,153
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A		04/27/2017	Barclays Capital Inc		5,471,642	5,651,109	20,834
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A		04/21/2017	Deutsche Bank Capital		11,868,485	11,874,011	
40406# AD 4	Hai Acquistion Corp Term Ln Nt 1		11/01/2017	Direct		8,773,849	9,000,000	
404122 AU 7	HCA Inc Term Ln B8 Nt 1		03/31/2017	Tax Free Exchange		1,616,866	1,609,387	168
41242* AR 3	Hardwood Funding LLC Sr Nt		03/28/2017	Cowen & Company LLC		6,077,880	6,000,000	55,685
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1		10/12/2017	Direct		6,942,809	7,103,933	
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2		10/31/2017	Direct		5,622,291	5,737,500	
446413 AK 2	Huntington Ingalls Industries Sr Nt		12/18/2017	Various		10,043,380	10,000,000	18,383
452308 AX 7	Illinois Tool Works Inc Sr Nt		01/05/2017	Citigroup		8,635,320	9,000,000	41,738
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		09/21/2017	Direct		8,475,906	8,475,906	
458140 BD 1	Intel Corp Sr Nt 2.875% 05/11/24		05/08/2017	Morgan Stanley & Co LLC		14,996,250	15,000,000	
465685 AN 5	ITC Holdings Corp Sr Nt		12/19/2017	Various		7,740,123	7,750,000	26,684
49446R AP 4	Kimco Realty Corp Sr Nt		12/18/2017	Allied Hldgs DE		946,582	1,000,000	5,989
50540R AT 9	Laboratory Corp of America Sr Nt		08/15/2017	Bank of America BISD Dealer		6,984,250	7,000,000	
53117C AQ 5	Liberty Property LP Sr Nt		08/03/2017	KeyCorp		4,292,920	4,000,000	84,578
532621 AQ 2	Limerock CLO CLO Ser 2014-2A Cl B1R		01/10/2017	Credit Suisse Securities LLC		4,500,000	4,500,000	
539830 BE 8	Lockheed Martin Corp Sr Nt		12/18/2017	THI Holdings Inc		249,467	250,000	2,155
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1		06/09/2017	Credit Suisse Securities LLC		6,115,761	6,115,820	4,944
552759 AB 8	MFRA Tr RMBS 2017-RPL1 Cl M1		06/09/2017	Credit Suisse Securities LLC		11,650,605	11,651,000	46,296
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		09/29/2017	Direct		3,452,735	3,496,658	
55368* AD 2	MSHC Inc Term Ln Nt 1 5.630% 07/31/23		08/14/2017	Athene		6,047,815	6,202,888	
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 1		09/27/2017	Direct		1,071,243	1,076,626	
55818P AL 4	Madison Park Funding LTD CLO 2014-12A AR		01/12/2017	Citigroup		20,000,000	20,000,000	
56081# BE 9	Major League Baseball Tr Sr Sec Nt Ser A		02/09/2017	Bank of America BISD Dealer		3,000,000	3,000,000	
56081# BF 6	Major League Baseball Tr Sr Sec Nt Ser B		02/09/2017	Bank of America BISD Dealer		4,000,000	4,000,000	
565849 AK 2	Marathon Oil Corp Sr Nt		05/31/2017	Various		8,303,435	8,500,000	17,306
565849 AP 1	Marathon Oil Corp Sr Nt		09/20/2017	Goldman Sachs & Company		12,226,830	12,000,000	77,367
579780 AL 1	McCormick & Co Inc Sr Nt		08/09/2017	Bank of America BISD Dealer		10,998,900	11,000,000	
579780 AM 9	McCormick & Co Inc Sr Nt		08/09/2017	Bank of America BISD Dealer		6,995,590	7,000,000	
59217G AQ 2	Met Life Global Funding I Sec Nt		08/18/2017	JP Morgan Securities LLC		11,752,220	11,000,000	155,431

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59217G AX 7	Met Life Global Funding I Nt		08/02/2017	Mizuho Securities USA Inc		4,103,480	4,000,000	9,000
59217G BY 4	Met Life Global Funding I Sr Nt		07/28/2017	Goldman Sachs & Company		1,035,030	1,000,000	4,217
59217G CD 9	Met Life Global Funding I Nt		08/02/2017	Various		17,223,975	17,000,000	146,413
594918 BP 8	Microsoft Corp Sr Nt 1.550% 08/08/21		12/18/2017	THI Holdings Inc		487,324	500,000	2,799
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 5		11/03/2017	Direct		312,306	312,306	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 6		11/30/2017	Tax Free Exchange		183,224	183,224	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 1		08/23/2017	Athene		833,278	833,278	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 2		09/20/2017	Direct		191,181	191,181	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 4		11/01/2017	Direct		738,621	738,621	
615369 AC 9	Moodys Corp Sr Nt 4.875% 02/15/24		08/16/2017	Bank of America BISD Dealer		7,780,010	7,000,000	5,688
617446 7X 1	Morgan Stanley Dean Witter Sub Nt		12/19/2017	Stifel Nicolaus & Co Inc		5,466,900	5,000,000	18,750
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26		12/06/2017	Colonial County Mutual		781,831	750,000	10,414
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		12/18/2017	THI Holdings Inc		1,004,232	1,000,000	1,275
63636# AA 4	National Hockey League Sr Nt Ser A		08/10/2017	Citigroup		6,000,000	6,000,000	
63655@ AA 2	National Intergovernmental Co New Term L		09/01/2017	Direct		1,006,469	1,021,796	
63655@ AC 8	National Intergovernmental Co Reallocate		09/01/2017	Direct		2,041,285	2,072,371	
637432 ND 3	National Rural Utilities Coop Sr Nt		12/18/2017	Allied Hldgs DE		995,305	1,000,000	11,163
64130H AA 9	Neuberger Berman CLO Ltd CLO Ser 2017-24		03/31/2017	Wells Fargo Securities LLC		6,000,000	6,000,000	
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-		12/14/2017	JP Morgan Securities LLC		5,913,947	5,852,676	8,982
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		10/10/2017	Credit Suisse Securities LLC		9,789,606	9,470,120	43,142
65339K AT 7	Nextera Energy Capital Sr Nt		08/10/2017	Morgan Stanley & Co LLC		6,735,460	6,500,000	66,415
65473Q BE 2	NiSource Finance Corp Sr Nt		08/09/2017	Various		5,101,630	5,000,000	36,790
655044 AH 8	Noble Energy Inc Sr Nt		04/20/2017	Various		9,397,473	9,250,000	137,908
666807 BE 1	Northrop Grumman Corp Sr Nt		12/18/2017	NW Insurance Co. of Florida		1,530,012	1,500,000	13,563
67575N AY 9	Ocwen Master Adv Rec Tr LBASS Ser 2017-T		09/08/2017	Credit Suisse Securities LLC		3,499,998	3,500,000	
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20		12/06/2017	Colonial County Mutual		1,050,605	1,000,000	13,721
68217F AA 0	Omnicom Group Inc Sr Nt		07/19/2017	JP Morgan Securities LLC		3,549,070	3,500,000	34,650
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21		12/18/2017	Allied Hldgs DE		1,041,490	1,000,000	10,721
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		06/27/2017	Mesirow Financial Inc		18,813,113	18,673,065	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt		11/24/2017	Direct		46,436	46,436	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt		12/29/2017	Tax Free Exchange		74,224	74,224	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt		10/26/2017	Direct		2,841,540	2,882,840	
713448 CY 2	Pepsico Inc Sr Nt 3.500% 07/17/25		12/18/2017	Allied Hldgs DE		1,035,682	1,000,000	14,681
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt		02/17/2017	Citigroup		999,867	992,424	
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt		01/27/2017	Tax Free Exchange		12,952,820	12,869,017	
720198 AD 2	Piedmont Operating Partnership Sr Nt		07/18/2017	Morgan Stanley & Co LLC		1,563,495	1,500,000	23,363
72584D AD 6	Yum Brands New Term Ln B Nt 1		03/21/2017	Tax Free Exchange		6,389,863	6,418,994	2,623
73744G AJ 1	Post Holdings Inc Series A Incremental T		10/19/2017	Various		21,109,794	21,055,641	
74005P BN 3	Praxair Inc Sr Nt 2.650% 02/05/25		12/18/2017	THI Holdings Inc		248,649	250,000	2,448
74113Y AC 8	Prestige Auto Rec Tr LBASS Ser 2017-1A C		08/16/2017	JP Morgan Securities LLC		19,998,822	20,000,000	
74256L AU 3	Principal LFE GLB Fnd II Nt		08/17/2017	Various		1,905,147	1,900,000	18,658
742718 EV 7	Procter & Gamble Co Sr Nt		08/09/2017	JP Morgan Securities LLC		9,979,300	10,000,000	
74966F AJ 2	RP Crown Parent New Term Ln Nt 1		10/20/2017	Tax Free Exchange		24,705,798	24,651,000	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1		04/17/2017	Tax Free Exchange		12,589,297	12,662,335	
756109 AS 3	Realty Income Corp Sr Nt		05/02/2017	Suntrust Robinson Humprey Inc		2,841,420	3,000,000	27,500
75973L AA 6	Renew LBASS Ser 2017-1A Cl A		04/21/2017	Natixis		4,026,216	4,027,278	
774341 AH 4	Rockwell Collins Sr Nt		03/28/2017	Wells Fargo Securities LLC		3,997,320	4,000,000	

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78411E AC 2	SCSG EA Acquisition Co Inc Initial Term		09/14/2017	Direct		2,937,317	2,952,078	
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt		05/11/2017	Tax Free Exchange		3,346,834	3,300,000	25,667
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt		05/11/2017	Tax Free Exchange		2,056,881	1,900,000	40,619
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1		08/30/2017	JP Morgan Securities LLC		5,614,230	5,586,298	
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25		03/14/2017	Nomura Securities Intl LLC		6,841,250	6,500,000	1,986
816851 BA 6	Sempra Energy Sr Nt 3.250% 06/15/27		06/06/2017	Citigroup		9,969,400	10,000,000	
81726J AE 1	Sensata Technologies New 1st Lien Term L		11/07/2017	Tax Free Exchange		9,281,789	9,323,658	
81760H AE 2	ServiceMaster Co Term Ln C Nt 1		07/06/2017	JP Morgan Securities LLC		3,600,474	3,572,932	
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B		04/03/2017	Stonecastle Securities LLC		8,232,080	8,000,000	22,169
83578B AJ 2	Sophia LP New Term Ln Nt 1		03/31/2017	Tax Free Exchange		26,131,803	26,219,011	
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-		06/08/2017	Nomura Securities Intl LLC		24,348,460	25,041,000	16,435
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		08/31/2017	Tax Free Exchange		4,111,412	4,196,783	
84611@ AC 7	Sovos Compliance LLC New Additional Term		08/04/2017	Guggenheim Securities LLC		784,965	790,334	
86074Q AM 4	Stillwater Mining Co Sr Nt		06/20/2017	Direct		272,096	275,000	
86074Q AN 2	Stillwater Mining Co Sr Nt		06/20/2017	Direct		1,206,735	1,225,000	
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1		10/31/2017	Direct		3,196,989	3,262,500	
87305Q CH 2	TTX Co Sr Nt 3.600% 01/15/25		12/18/2017	NW Insurance Co. of Florida		1,775,148	1,750,000	26,775
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt		08/10/2017	JP Morgan Securities LLC		4,963,150	5,000,000	
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1		07/28/2017	Tax Free Exchange		14,374,792	14,589,469	
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt		07/31/2017	Taxable Exchange		2,207,588	1,755,752	
89236T DP 7	Toyota Motor Credit Corp Sr Nt		01/04/2017	Citigroup		9,986,500	10,000,000	
89416F AP 2	Travel Leaders Group LLC Term Ln Nt 1		09/06/2017	Morgan Stanley & Co LLC		1,488,769	1,492,500	
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27		05/23/2017	Morgan Stanley & Co LLC		5,989,980	6,000,000	
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C		07/31/2017	UBS Warburg London		8,342,874	8,100,000	12,553
90276E AE 7	UBS Commercial Mtg Tr CMBS Ser 2017-C1 C		05/31/2017	UBS Financial Services Inc		26,984,381	26,200,000	27,699
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24		03/29/2017	Deutsche Bank Capital		3,380,000	3,250,000	57,281
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2		01/31/2017	Tax Free Exchange		749,878	751,067	
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1		12/12/2017	Various		7,677,451	7,644,293	
904764 AX 5	Unilever Cap Corp Sr Nt		05/02/2017	Morgan Stanley & Co LLC		11,880,840	12,000,000	
906548 CM 2	Union Elec Co Sr Nt 2.950% 06/15/27		06/07/2017	Various		9,986,925	10,000,000	
91159H HN 3	US Bancorp Sr MT Nt 2.375% 07/22/26		12/18/2017	Allied Hldgs DE		948,058	1,000,000	9,632
913017 CN 7	United Technologies Corp Sr Nt		05/01/2017	Citigroup		9,979,200	10,000,000	
92826C AC 6	Visa Inc Sr Nt 2.800% 12/14/22		12/18/2017	Allied Hldgs DE		2,021,510	2,000,000	622
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 1		08/31/2017	Athene		6,342,813	6,500,000	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		09/29/2017	Direct		1,000,000	1,000,000	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		10/31/2017	Direct		891,000	900,000	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		11/30/2017	Direct		594,000	600,000	
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		05/04/2017	Goldman Sachs & Company		1,304,543	1,260,000	505
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C		12/18/2017	Allied Hldgs DE		1,945,570	2,000,000	2,503
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT		12/18/2017	Allied Hldgs DE		1,026,085	1,000,000	1,674
94989J AZ 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		04/04/2017	Deutsche Bank Capital		11,952,096	11,630,000	6,862
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC		12/18/2017	Allied Hldgs DE		718,112	700,000	1,152
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-RC		06/27/2017	Wells Fargo Securities LLC		4,480,182	4,350,000	5,314
000000 00 0	Array Canada Inc Term Ln Nt 1	A	07/11/2017	UBS Financial Services Inc		1,665,321	1,682,143	
000000 00 0	Burger King Term Ln B3 Nt 2	A	04/13/2017	JP Morgan Securities LLC		4,393,905	4,404,918	
000000 00 0	Burger King Term Ln B3 Nt 2	A	06/30/2017	Tax Free Exchange		17,397,475	17,402,883	5,480

SCHEDULE D - PART 3

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

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
000000 00 0	Burger King Term Ln B3 Nt 1	A	04/13/2017	JP Morgan Securities LLC		3,016,633	3,024,194	
000000 00 0	Burger King Term Ln B3 Nt 1	A	02/17/2017	Tax Free Exchange		11,002,783	10,995,712	
000000 00 0	Regent Purchaser Inv (RGL) New Term Ln N	A	12/29/2017	Interest Capitalization		9,008	9,008	
000000 00 0	Regent Purchaser Inv (RGL) New Term Ln N	A	12/21/2017	Taxable Exchange		2,303,750	4,503,892	
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	12/07/2017	Credit Suisse Securities LLC		1,000,000	1,000,000	
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	12/07/2017	Credit Suisse Securities LLC		1,000,000	1,000,000	
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	04/04/2017	Citigroup		3,376,290	3,419,028	8,096
066800 AE 3	Banro Corporation 2nd Lien Nt	A	04/15/2017	Taxable Exchange		1,600,647	1,725,000	
136385 AW 1	Canadian Natural Resources Sr Nt	A	05/23/2017	JP Morgan Securities LLC		8,986,770	9,000,000	
136385 AX 9	Canadian Natural Resources Sr Nt	A	05/24/2017	Various		13,508,115	13,500,000	
335934 AK 1	First Quantum Minerals LTD Sr Nt	A	03/24/2017	Direct		212,850	215,000	303
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	05/30/2017	Direct		2,167,129	2,170,000	25,981
000000 00 0	Liquid Telecom Finance Sec Nt	D	12/04/2017	Direct		2,156,756	2,050,000	58,890
000000 00 0	Puma International Finance Sr Nt	D	10/03/2017	Direct		1,250,000	1,250,000	
000000 00 0	Millicom Intl Cellular Sr Nt	D	12/06/2017	Direct		662,528	629,000	8,647
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	06/15/2017	Morgan Stanley & Co LLC		13,275,063	13,300,000	
05462G AJ 3	Axtel SAB de CV Sr Nt 6.375% 11/14/24	D	11/09/2017	Direct		1,025,000	1,025,000	
05565Q DF 2	BP Capital Markets PLC Sr Nt	D	04/10/2017	Wells Fargo Securities LLC		1,934,340	2,000,000	14,582
05565Q DH 8	BP Capital Markets PLC Nt	D	04/18/2017	Citigroup		2,590,325	2,500,000	36,971
05565Q DM 7	BP Capital Markets PLC Sr Nt	C	04/13/2017	Morgan Stanley & Co LLC		2,548,475	2,500,000	16,196
067316 AD 1	Bacardi LTD Sr Nt 2.750% 07/15/26	D	12/18/2017	NW Insurance Co. of Florida		1,442,846	1,500,000	17,531
067687 AC 7	Barminco Finance Pty LTD Secured Nt	D	04/18/2017	Direct		500,000	500,000	
12517M AA 0	Cemig Geracao e Transmissao SA Sr Nt	D	11/30/2017	Direct		567,772	575,000	
139612 AE 5	Capex SA Sr Nt 6.875% 05/15/24	D	05/10/2017	Direct		500,000	500,000	
15238X AB 5	Central American Bottling Corp Sr Nt	D	10/11/2017	Direct		1,246,438	1,175,000	22,365
20445P AE 5	Cia Latino Americana Sr Nt	D	02/06/2017	Direct		813,285	825,000	4,354
22113A AA 3	Cosan Ltd Sr Nt 5.950% 09/20/24	D	09/13/2017	Direct		850,000	850,000	
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27	D	10/11/2017	Direct		985,452	1,000,000	430
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt	D	07/19/2017	Direct		3,300,000	3,300,000	
25156P AY 9	Deutsche Telekom Nt 2.820% 01/19/22	D	01/09/2017	Morgan Stanley & Co LLC		9,999,500	10,000,000	
25156P BA 0	Deutsche Telekom Nt 3.600% 01/19/27	D	01/09/2017	Morgan Stanley & Co LLC		8,988,750	9,000,000	
37255B AA 7	Geopark Ltd 1st Lien Nt	D	09/25/2017	Direct		1,475,000	1,475,000	217
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	06/29/2017	Direct		1,300,000	1,300,000	
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28	C	08/03/2017	Jefferies & Company Inc		5,142,800	5,000,000	4,375
456837 AG 8	ING Groep NV Sr Nt 3.150% 03/29/22	D	03/21/2017	JP Morgan Securities LLC		14,971,050	15,000,000	
482637 AB 1	KOKS OAO Sr Nt 7.500% 05/04/22	D	04/26/2017	Direct		1,625,000	1,625,000	
49835L AB 7	Klabin Finance SA Sr Nt	D	09/12/2017	Direct		546,777	550,000	
566067 AA 2	Marble II Pte Ltd Sec Nt	D	06/13/2017	Direct		800,000	800,000	
59284B AF 5	Mexichem SAB DE CV Sr Nt	D	09/27/2017	Direct		322,355	325,000	
71647N AS 8	Petrobras Global Finance Sr Nt	D	05/15/2017	Direct		1,919,333	1,775,000	37,131
71647N AW 9	Petrobras Global Finance Sr Nt	D	09/18/2017	Direct		575,000	575,000	
71675M AA 4	Petropavlovsk 2016 Sr Nt	D	11/07/2017	Direct		1,400,000	1,400,000	
902133 AR 8	Tyco Electronics Group Sr Nt	D	08/01/2017	Various		7,673,294	7,400,000	1,744
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt	D	08/07/2017	UBS Financial Services Inc		13,999,582	14,000,000	
984245 AR 1	YPF Sociedad Anonima Sr Nt	D	12/07/2017	Direct		1,725,000	1,725,000	
A3158# AB 5	Hofer Financial Services GmbH Sr Nt Ser	D	07/25/2017	JP Morgan Securities LLC		18,000,000	18,000,000	

SCHEDULE D - PART 3

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

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
A3158# AC 3	Hofer Financial Services GmbH Sr Nt Ser	D	07/25/2017	JP Morgan Securities LLC		23,000,000	23,000,000	
G42045 AB 3	Grupo Aval Ltd Sr Nt 4.750% 09/26/22	D	05/24/2017	Direct		1,090,588	1,075,000	9,078
G6093# AA 2	AptarGroup UK Holdings Ltd Sr Nt Ser D	B	07/19/2017	Bank of America BISD Dealer		8,060,500	8,060,500	
G6093# AB 0	AptarGroup UK Holdings Ltd Sr Nt Ser E	B	07/19/2017	Bank of America BISD Dealer		9,212,000	9,212,000	
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9	D	04/12/2017	Bank of America BISD Dealer		18,947,368	18,947,368	
G91235 AB 0	Tullow Oil Plc Sr Nt 6.250% 04/15/22	D	10/26/2017	Direct		673,313	675,000	1,758
L33634 AP 8	Evraz Group SA Sr Nt 6.500% 04/22/20	D	05/24/2017	Direct		1,649,200	1,550,000	10,635
L6388G AB 6	Millicom Intl Cellular Sr Nt	D	12/12/2017	Direct		875,031	875,000	8,624
P19189 AC 6	Camposol SA 1st Lien 10.500% 07/15/21	D	02/16/2017	Direct		773,300	740,000	7,986
P7700W CG 3	Grupo Famsa SA de CV Sr Nt	D	03/07/2017	Direct		212,500	250,000	4,984
Y57657 AA 9	Marble II Pte Ltd Sec Nt	D	11/14/2017	Direct		868,844	850,000	16,900
3899999. Total - Bonds - Industrial and Miscellaneous						1,764,287,504	1,761,349,443	2,876,708
8399997. Total - Bonds - Part 3						2,162,590,330	2,156,635,046	4,110,541
8399998. Total - Bonds - Summary Item from Part 5						306,163,160	335,455,552	272,075
8399999. Total - Bonds						2,468,753,490	2,492,090,598	4,382,616
Common Stocks - Industrial and Miscellaneous								
31340# 00 1	Federal Home Loan Bank Com Cl B		08/16/2017	Direct	200.000	20,000	XXX	
69120# 10 6	Owl Rock Capital Corp Com		06/09/2017	Direct	857,410.830	12,852,103	XXX	
88642R 10 9	Tidewater Inc Com		07/31/2017	Taxable Exchange	137,584.000	4,108,530	XXX	
88642R 13 3	Tidewater Inc Warrants (Exp 7/31/42)		07/31/2017	Taxable Exchange	5,384.000	158,881	XXX	
066800 95 4	Banro Corporation Com (CAD)		05/31/2017	Tax Free Exchange	99,207.000	124,353	XXX	
000000 00 0	Regent Purchaser Inv (RGL) Com	A	12/21/2017	Taxable Exchange	1,396,207.000		XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						17,263,867	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
63861* 11 4	Nationwide Agribusiness Ins Co Com		04/30/2017	Capital Contribution		120,000,000	XXX	
68220# 10 7	On Your Side NW Ins Agency Inc Com		10/30/2017	Capital Contribution		2,100,000	XXX	
92624# 10 9	Victoria National Ins Co Com		09/28/2017	Victoria Fire & Cas. Affiliate	1,000.000	2,500,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						124,600,000	XXX	0
Common Stocks - Mutual Funds								
63867N 21 6	Nationwide Dest 2055-C (Seed)		12/20/2017	Direct	47.620	657	XXX	
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)		12/20/2017	Direct	77.370	646	XXX	
63867R 50 6	Nationwide Bd Fd-R (Seed)		12/29/2017	Direct	2.730	26	XXX	
63867R 61 3	Nationwide Fd-R (Seed)		12/18/2017	Direct	17.560	433	XXX	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)		12/18/2017	Direct	111.070	1,512	XXX	
63868C 77 1	Nationwide Ziegler WI TxEx Fd Inst (Seed		12/29/2017	Direct	31.300	303	XXX	
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd		12/15/2017	Direct	3,496.320	44,172	XXX	
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap		12/15/2017	Direct	3,526.240	45,285	XXX	
9299999. Total - Common Stocks - Mutual Funds						93,034	XXX	0
9799997. Total - Common Stocks - Part 3						141,956,901	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						1,288,996	XXX	
9799999. Total - Common Stocks						143,245,897	XXX	0
9899999. Total - Preferred and Common Stocks						143,245,897	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						2,611,999,387	XXX	4,382,616

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
Bonds - U.S. Government																				
137001 AA 1	Canal Barge Inc US Govt Gtd Title XI Nt		04/01/2017.	Redemption 100.0000		5,000	5,000	5,050	5,015		(15)		(15)		5,000			0	180	04/01/2018.
36202C 4P 5	GNMA Pool #2630 6.500% 08/20/28		12/01/2017.	Paydown		1,681	1,681	1,766	1,750		(69)		(69)		1,681			0	57	08/20/2028.
36217D M5 0	GNMA Pool #190380 7.500% 06/15/17		04/01/2017.	Paydown		186	186	187	186				0		186			0	3	06/15/2017.
36218C HY 4	GNMA Pool #218147 8.500% 05/15/17		05/01/2017.	Paydown		1,309	1,309	1,302	1,304		5		5		1,309			0	17	05/15/2017.
38377N N7 5	GNMA REMIC Ser 2010-164 Cl BD		12/01/2017.	Paydown		3,521,189	3,521,189	3,476,227	3,504,709		16,480		16,480		3,521,189			0	89,393	09/20/2037.
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB		12/01/2017.	Paydown		1,872,162	1,872,162	1,808,132	1,851,581		20,580		20,580		1,872,162			0	57,298	08/20/2039.
38377W WS 9	GNMA REMIC Ser 2011-82 Cl LP		03/01/2017.	Paydown		810,405	810,405	826,360	809,828		577		577		810,405			0	4,101	02/20/2037.
38377X NE 8	GNMA REMIC Ser 2011-112 Cl GN		07/01/2017.	Paydown		2,391,342	2,391,342	2,381,648	2,388,070		3,272		3,272		2,391,342			0	11,160	11/20/2036.
455780 AG 1	Indonesia (Republic of) AID Sr Nt		12/01/2017.	Redemption 100.0000		100,000	100,000	109,000	103,032		(3,032)		(3,032)		100,000			0	6,675	06/01/2021.
491798 AA 2	Kenya (Republic of) AID Sr Nt		10/15/2017.	Redemption 100.0000		117,647	117,647	128,529	119,483		(1,836)		(1,836)		117,647			0	8,824	10/15/2018.
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		12/01/2017.	Paydown		548,727	548,727	536,685	542,876		5,851		5,851		548,727			0	18,273	06/15/2024.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		12/01/2017.	Paydown		363,163	363,163	373,273	367,314		(4,151)		(4,151)		363,163			0	13,756	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		12/01/2017.	Paydown		410,816	410,816	408,774	409,161		1,655		1,655		410,816			0	15,556	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		12/01/2017.	Paydown		363,893	363,893	382,088	372,810		(8,917)		(8,917)		363,893			0	13,039	06/15/2028.
912810 FS 2	U S Treasury 01/15/2026 TIPS		11/30/2017.	Various		139,161,880	100,000,000	102,866,038	120,359,982	(16,472,019)	114,441		(16,357,578)		104,002,403		35,159,477	35,159,477	3,383,424	01/15/2026.
912810 PS 1	U S Treasury 01/15/2027 TIPS		11/27/2017.	Barclays Capital Inc.		34,935,766	24,495,000	26,498,794	29,942,648	(3,766,968)	(41,596)		(3,808,564)		26,134,085		8,801,681	8,801,681	964,255	01/15/2027.
912810 PV 4	U S Treasury 01/15/2028 TIPS		11/27/2017.	Barclays Capital Inc.		52,070,150	39,500,000	38,057,016	38,306,258	(147,614)	496,959		349,345		38,655,603		13,414,546	13,414,546	1,102,906	01/15/2028.
912810 QF 8	U S Treasury 02/15/2040 TIPS		11/30/2017.	Morgan Stanley & Co LLC		22,311,015	15,500,000	17,232,074	17,503,450	(280,462)	(4,950)		(285,412)		17,218,038		5,092,977	5,092,977	480,866	02/15/2040.
912810 QV 3	U S Treasury 02/15/2042 TIPS		03/29/2017.	Nationwide Mutual Fire		17,622,421	15,000,000	17,622,421	17,565,486	(822,135)	(13,134)		(835,269)		17,622,421		892,204	892,204	74,111	02/15/2042.
912810 RA 8	U S Treasury 02/15/2043 TIPS		12/12/2017.	Wells Fargo Securities LLC		21,528,068	21,000,000	17,246,636	18,333,406	(694,521)	109,136		(585,385)		17,748,021		3,780,047	3,780,047	184,722	02/15/2043.
912810 RR 1	U S Treasury 02/15/2046 TIPS		03/29/2017.	Nationwide Mutual Fire		40,640,992	36,000,000	40,640,979	40,506,180	(156,655)	(28,164)		(184,819)		40,640,979		319,618	319,618	226,162	02/15/2046.
0599999.	Total - Bonds - U.S. Government					338,777,812	262,002,520	270,602,979	292,994,529	(22,340,374)	663,092	0	(21,677,282)	0	272,529,070	0	67,460,550	67,460,550	6,654,778	XXX
Bonds - All Other Government																				
000000 00 0	Province of Neuquen Nt	D	01/20/2017.	Direct		1,322,250	1,250,000	1,281,500	1,281,226		(198)		(198)		1,281,027		41,223	41,223	21,862	05/12/2028.
040114 GS 3	Argentina (Republic of) Sr Nt	D	02/13/2017.	Direct		955,800	900,000	950,435	927,500	21,180	(493)		20,687		948,188		7,612	7,612	21,375	04/22/2026.
040114 GS 3	Argentina (Republic of) Sr Nt	D	04/18/2017.	Tax Free Exchange		478,183	425,000	480,548	446,250	33,248	(1,315)		31,933		478,183			0	15,583	04/22/2026.
74409A AA 7	Province of Santa Fe Sr Nt	D	06/21/2017.	Direct		753,000	750,000	750,000	705,000	45,000			45,000		750,000		3,000	3,000	29,200	11/01/2027.
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt	D	12/01/2017.	Redemption 100.0000		712,287	712,287	712,287	712,287				0		712,287			0	21,736	03/01/2019.
1099999.	Total - Bonds - All Other Government					4,221,520	4,037,287	4,174,770	4,072,263	99,428	(2,006)	0	97,422	0	4,169,685	0	51,835	51,835	109,756	XXX
Bonds - U.S. States, Territories and Possessions																				
010410 6E 3	Alabama St GO Cap Impt Ser D		06/01/2017.	Maturity		2,000,000	2,000,000	2,132,064	2,011,886		(11,886)		(11,886)		2,000,000			0	40,000	06/01/2017.
341150 XN 5	Florida St GO Dept of Trans		07/01/2017.	Redemption 101.0000		606,000	600,000	636,162	602,348		3,652		3,652		606,000			0	31,500	07/01/2019.
341150 XP 0	Florida St GO Dept of Trans		07/01/2017.	Redemption 101.0000		1,010,000	1,000,000	1,017,829	1,003,231		6,769		6,769		1,010,000			0	52,500	07/01/2020.
373384 DS 2	Georgia St GO Ser E 5.000% 08/01/23		08/01/2017.	Redemption 100.0000		10,000,000	10,000,000	10,527,000	10,037,621		(37,621)		(37,621)		10,000,000			0	500,000	08/01/2023.
419791 ZY 7	Hawaii St GO Ser DJ 5.000% 04/01/20		04/01/2017.	Call 100.0000		900,000	900,000	966,187	902,634		(2,634)		(2,634)		900,000			0	22,500	04/01/2020.
419791 ZZ 4	Hawaii St GO Ser DJ 5.000% 04/01/20		04/01/2017.	Call 100.0000		100,000	100,000	107,354	100,293		(293)		(293)		100,000			0	2,500	04/01/2020.
677520 YA 0	Ohio St GO Infrastructure Impt Ser A		03/01/2017.	Call 100.0000		3,045,000	3,045,000	3,158,266	3,049,433		(4,433)		(4,433)		3,045,000			0	76,125	09/01/2021.
677520 YD 4	Ohio St GO Infrastructure Impt Ser A		03/01/2017.	Call 100.0000		7,955,000	7,955,000	8,307,963	7,962,348		(7,348)		(7,348)		7,955,000			0	198,875	09/01/2024.
677520 YE 2	Ohio St GO Infrastructure Impt Ser A		03/01/2017.	Call 100.0000		8,360,000	8,360,000	8,711,204	8,367,321		(7,321)		(7,321)		8,360,000			0	209,000	09/01/2025.
68608B CV 8	Oregon St GO Dept Admin Svcs Opport Ser		12/01/2017.	Maturity		1,000,000	1,000,000	1,156,840	1,020,629		(20,629)		(20,629)		1,000,000			0	50,000	12/01/2017.
70914P AT 9	Pennsylvania St GO First Ser A		11/01/2017.	Redemption 100.0000		11,905,000	11,905,000	12,049,646	11,920,485		(15,485)		(15,485)		11,905,000			0	595,250	11/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
882722 TT 8	Texas St GO Ser B 5.000% 10/01/17		10/01/2017.	Maturity		4,500,000	4,500,000	4,819,629	4,577,732		(77,732)		(77,732)		4,500,000			0	225,000	10/01/2017.
917542 QN 5	Utah St GO Ser C 5.000% 07/01/17		07/01/2017.	Maturity		4,000,000	4,000,000	4,481,943	4,049,870		(49,870)		(49,870)		4,000,000			0	200,000	07/01/2017.
93974B N7 3	Washington St GO Ser A		07/01/2017.	Redemption 100.0000		9,500,000	9,500,000	9,517,540	9,513,462		(13,462)		(13,462)		9,500,000			0	475,000	07/01/2020.
956553 XE 6	West Virginia St GO Unref Ref Infrastruc		02/13/2017.	Call 100.0000		3,655,000	3,655,000	3,745,099	3,655,000				0		3,655,000			0	51,779	11/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					68,536,000	68,520,000	71,334,726	68,774,293	0	(238,293)	0	(238,293)	0	68,536,000	0	0	0	2,730,029	XXX
Bonds - U.S. Political Subdivisions of States																				
074347 TT 2	Beaufort Cnty SC GO Ref Ser B		02/01/2017.	Maturity		1,135,000	1,135,000	1,166,985	1,136,118		(1,118)		(1,118)		1,135,000			0	28,375	02/01/2017.
123547 2N 0	Butler Cnty OH GO Ref 5.250% 12/01/26		11/27/2017.	RBC Capital Markets LLC		11,282,739	9,350,000	10,804,673	10,226,084		(66,472)		(66,472)		10,159,612		1,123,127	1,123,127	488,148	12/01/2026.
145628 VS 9	Carrollton TX Fmrs Brh ISD GO Preref Sch		02/15/2017.	Call 100.0000		2,095,000	2,095,000	2,106,029	2,096,258		(1,258)		(1,258)		2,095,000			0	47,138	02/15/2018.
145628 WD 1	Carrollton TX Fmrs Brh ISD GO Unref Sch		02/15/2017.	Call 100.0000		2,905,000	2,905,000	2,919,353	2,906,638		(1,638)		(1,638)		2,905,000			0	65,363	02/15/2018.
158843 TY 8	Chandler AZ GO Unltd 5.000% 07/01/20		07/01/2017.	Redemption 100.0000		3,000,000	3,000,000	3,064,749	3,007,349		(7,349)		(7,349)		3,000,000			0	150,000	07/01/2020.
167485 QW 4	Chicago IL GO Proj & Ref Ser A		03/03/2017.	Call 100.0000		5,000,000	5,000,000	5,325,350	5,000,000				0		5,000,000			0	168,056	01/01/2019.
181059 MM 5	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S		12/15/2017.	Redemption 100.0000		9,150,000	9,150,000	9,440,146	9,228,873		(78,873)		(78,873)		9,150,000			0	457,500	06/15/2019.
251093 S5 0	Detroit Mich GO Dist St Aid		03/01/2017.	Redemption 103.0000		7,725,000	7,500,000	7,381,050	7,408,101		316,899		316,899		7,725,000			0	125,000	11/01/2030.
346766 LB 2	Fort Bend Cnty TX GO RD		03/01/2017.	Call 100.0000		2,000,000	2,000,000	2,062,644	2,004,105		(4,105)		(4,105)		2,000,000			0	50,000	03/01/2019.
412486 2T 8	Harford Cnty MD GO Cons Pub Impt		12/01/2017.	Redemption 100.0000		5,250,000	5,250,000	5,414,171	5,297,238		(47,238)		(47,238)		5,250,000			0	262,500	12/01/2018.
414004 3L 3	Harris Cnty TX GO Ref Ser C		08/15/2017.	Maturity		16,610,000	16,610,000	17,699,616	16,691,666		(81,666)		(81,666)		16,610,000			0	830,500	08/15/2017.
442402 6U 2	Houston TX ISD GO Ref Ser B		06/12/2017.	Call 100.0000		9,500,000	9,500,000	10,117,025	9,508,294		(8,294)		(8,294)		9,500,000			0	391,875	02/15/2020.
442402 6W 8	Houston TX ISD GO Ref Ser B		06/12/2017.	Call 100.0000		10,000,000	10,000,000	10,157,900	10,002,627		(2,627)		(2,627)		10,000,000			0	412,500	02/15/2024.
524786 WA 4	Lehigh Cnty PA GO Ser A		05/15/2017.	Tax Free Exchange		11,915,446	11,855,000	12,344,195	11,959,327		(43,881)		(43,881)		11,915,446			0	296,375	11/15/2017.
524786 WC 0	Lehigh Cnty PA GO Ser A		11/15/2017.	Redemption 100.0000		12,260,000	12,260,000	12,636,703	12,351,272		(91,272)		(91,272)		12,260,000			0	613,000	11/15/2019.
592112 JW 7	Met Govt Nashville & D Cnty GO Ser A Pre		05/15/2017.	Call 100.0000		410,000	410,000	464,331	414,070		(4,070)		(4,070)		410,000			0	10,250	05/15/2020.
592112 KB 1	Met Govt Nashville & D Cnty GO Ser A Unr		05/15/2017.	Call 100.0000		6,825,000	6,825,000	7,369,989	6,871,647		(46,647)		(46,647)		6,825,000			0	170,625	05/15/2020.
64966L G6 2	New York NY City GO Unref Ser G		08/01/2017.	Maturity		5,000	5,000	5,027	5,000				0		5,000			0	250	08/01/2017.
718814 XQ 4	Phoenix AZ GO Var Purp Ser A		07/01/2017.	Redemption 100.0000		7,895,000	7,895,000	8,143,909	7,937,259		(42,259)		(42,259)		7,895,000			0	394,750	07/01/2018.
741701 VJ 2	Prince Georges Cnty MD GO Cons Pub Impt		07/15/2017.	Redemption 100.0000		5,960,000	5,960,000	6,251,835	5,992,041		(32,041)		(32,041)		5,960,000			0	298,000	07/15/2019.
849476 JQ 0	Spring Branch TX Sch Dist GO Ltd Tax		02/01/2017.	Call 100.0000		7,090,000	7,090,000	7,337,583	7,092,879		(2,879)		(2,879)		7,090,000			0	186,113	02/01/2027.
879709 ZY 2	Tempe AZ GO Ref 5.000% 07/01/17		07/01/2017.	Maturity		1,550,000	1,550,000	1,703,884	1,558,820		(8,820)		(8,820)		1,550,000			0	77,500	07/01/2017.
952347 RF 1	West Contra Costa CA GO Uni Sch Dist Cab		08/01/2017.	Maturity		2,000,000	2,000,000	1,170,280	1,947,638		52,362		52,362		2,000,000			0		08/01/2017.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					141,563,185	139,345,000	145,087,427	140,643,304	0	(203,246)	0	(203,246)	0	140,440,058	0	1,123,127	1,123,127	5,523,818	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
090929 GH 7	Birmingham AL SPLCare Fing Rev Ref-Child		12/01/2017.	Wells Fargo Securities LLC		2,383,520	2,090,000	2,379,674	2,345,733		(24,782)		(24,782)		2,320,951		62,569	62,569	105,661	06/01/2029.
090929 GK 0	Birmingham AL SPLCare Fing Rev Rev Ref-C		11/30/2017.	Wells Fargo Securities LLC		14,262,589	12,625,000	14,273,951	14,081,452		(140,216)		(140,216)		13,941,236		321,352	321,352	636,510	06/01/2030.
13033W KX 0	California I & E Dev Bk Rev Bay Area Tol		12/19/2017.	Siebert Cisneros Shank & Co.		9,786,400	8,000,000	8,366,320	8,211,668		(20,222)		(20,222)		8,191,446		1,594,954	1,594,954	588,889	07/01/2025.
13033W LA 9	California I & E Dev Bk Rev Bay Area Tol		12/19/2017.	Mesirow Financial Inc.		6,352,500	5,000,000	4,937,700	4,958,277		2,823		2,823		4,961,100		1,391,400	1,391,400	368,056	07/01/2033.
167593 QK 1	Chicago IL O'Hare Int Arpt Rev Ref-Amt-A		11/29/2017.	Raymond James USA Ltd.		13,644,000	12,000,000	13,197,720	13,061,826		(106,399)		(106,399)		12,955,426		688,574	688,574	850,000	01/01/2029.
181006 EA 1	Clark Cnty NV Passenger Rev AMT Fac Las		07/01/2017.	Call 100.0000		5,000,000	5,000,000	5,233,630	5,014,105		(14,105)		(14,105)		5,000,000			0	250,000	07/01/2023.
186398 JX 2	Cleveland OH Pub Pwr Sys Rev Unref Ser A		01/13/2017.	Call 100.0000		3,210,000	3,210,000	3,241,197	3,210,000				0		3,210,000			0	25,858	11/15/2018.
186398 KD 4	Cleveland OH Pub Pwr Sys Rev Unref Ser A		01/13/2017.	Call 100.0000		3,885,000	3,885,000	3,909,325	3,885,000				0		3,885,000			0	31,296	11/15/2024.
196797 B2 9	Colorado Wtr ResPwrDevAuth Rev Nt Ser A		09/01/2017.	Maturity		105,000	105,000	112,823	105,000				0		105,000			0	5,906	09/01/2017.
20774Y XB 8	Conn St Hlth & Ed Facs Auth Rev Quinnipi		11/29/2017.	Jefferies & Company Inc.		16,783,729	14,810,000	16,466,202	16,281,025		(137,830)		(137,830)		16,143,194		640,534	640,534	1,049,042	07/01/2031.
235241 EX 0	Dallas TX Area Rapid Tr Rev Sr Lien		11/29/2017.	Raymond James USA Ltd.		12,511,000	10,000,000	11,470,600	10,965,666		(58,317)		(58,317)		10,907,349		1,603,651	1,603,651	525,000	12/01/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
235241 EY 8	Dallas TX Area Rapid Tr Rev Sr Lien	..	11/27/2017.	Raymond James USA Ltd.		15,804,426	12,495,000	14,363,502	13,765,133		(68,720)		(68,720)		13,696,414		2,108,012	2,108,012	652,343	12/01/2029.
249181 5G 9	Denver CO City & Cnty Arpt Rev AMT Sys S	..	12/21/2017.	Call 100.0000		10,000,000	10,000,000	10,359,100	10,037,698		(37,698)		(37,698)		10,000,000			0	577,500	11/15/2021.
249181 5H 7	Denver CO City & Cnty Arpt Rev AMT Sys S	..	12/21/2017.	Call 100.0000		3,380,000	3,380,000	3,493,095	3,391,885		(11,885)		(11,885)		3,380,000			0	195,195	11/15/2022.
3128F2 EB 7	FHLMC Gold PC Pool #D62830	..	12/01/2017.	Paydown		1,282	1,282	1,249	1,259		23		23		1,282			0	49	08/15/2025.
3128F2 FX 8	FHLMC Gold PC Pool #D62882	..	12/01/2017.	Paydown		4,115	4,115	4,008	4,044		71		71		4,115			0	158	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028 3.960% 10/25/35	..	12/01/2017.	Paydown		18,884	18,884	19,064	19,022		(138)		(138)		18,884			0	387	10/25/2035.
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	12/15/2017.	Paydown		27,945	27,945	28,311	27,988		(43)		(43)		27,945			0	1,254	05/15/2021.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G	..	12/01/2017.	Paydown		6,979	6,979	6,940	6,947		32		32		6,979			0	315	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	12/01/2017.	Paydown		20,238	20,238	21,354	20,820		(582)		(582)		20,238			0	799	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA	..	12/01/2017.	Paydown		10,972	10,972	10,559	10,849		123		123		10,972			0	493	08/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2017.	Paydown		24,409	24,409	25,037	24,683		(274)		(274)		24,409			0	831	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2017.	Paydown		156,137	156,137	160,609	158,084		(1,947)		(1,947)		156,137			0	6,348	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418	..	12/01/2017.	Paydown		1,361	1,361	1,325	1,334		27		27		1,361			0	61	08/15/2025.
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41	..	12/01/2017.	Paydown		5,489,949	5,489,949	5,706,080	5,697,128		(207,179)		(207,179)		5,489,949			0	99,586	11/15/2041.
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42	..	12/01/2017.	Paydown		2,154,256	2,154,256	2,238,752	2,234,436		(80,180)		(80,180)		2,154,256			0	38,472	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42	..	12/01/2017.	Paydown		2,170,172	2,170,172	2,255,464	2,251,079		(80,906)		(80,906)		2,170,172			0	38,703	02/15/2042.
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42	..	12/01/2017.	Paydown		344,252	344,252	354,807	354,606		(10,354)		(10,354)		344,252			0	7,327	03/15/2042.
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42	..	12/01/2017.	Paydown		3,237,032	3,237,032	3,363,757	3,357,057		(120,025)		(120,025)		3,237,032			0	54,039	04/15/2042.
31335G EC 5	FHLMC Gold PC Pool #C80131	..	12/01/2017.	Paydown		15,450	15,450	15,095	15,220		230		230		15,450			0	396	03/15/2024.
31339D KD 9	FHLMC REMIC Ser 2415 CE	..	02/01/2017.	Paydown		3,087	3,087	3,188	3,082		5		5		3,087			0	16	02/15/2017.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	..	12/01/2017.	Paydown		64,642	64,642	67,912	65,822		(1,179)		(1,179)		64,642			0	2,097	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	..	12/01/2017.	Paydown		100,490	100,490	103,968	101,964		(1,474)		(1,474)		100,490			0	3,077	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	..	12/01/2017.	Paydown		170,479	170,479	171,549	170,620		(141)		(141)		170,479			0	5,655	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2017.	Paydown		70,216	70,216	72,389	71,254		(1,038)		(1,038)		70,216			0	2,324	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	..	12/01/2017.	Paydown		17,539	17,539	18,102	17,751		(212)		(212)		17,539			0	660	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2017.	Paydown		185,546	185,546	192,653	189,530		(3,984)		(3,984)		185,546			0	6,502	11/20/2027.
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC	..	12/01/2017.	Paydown		554,400	554,400	552,749	552,940		1,461		1,461		554,400			0	16,995	01/15/2019.
31340Y GR 4	FHLMC REMIC Ser 22-C 9.500% 04/15/20	..	12/15/2017.	Paydown		5,878	5,878	6,091	5,860		18		18		5,878			0	296	04/15/2020.
31342A P4 5	FHLMC Pool #780443 2.813% 03/25/33	..	12/01/2017.	Paydown		76,449	76,449	76,372	76,332		118		118		76,449			0	1,168	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973	..	12/01/2017.	Paydown		6,226	6,226	5,572	5,815		411		411		6,226			0	206	03/15/2024.
31358E MW 9	FNMA REMIC Ser 1990-64Z	..	12/01/2017.	Paydown		30,739	30,739	34,503	32,035		(1,296)		(1,296)		30,739			0	1,505	06/25/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	12/01/2017.	Paydown		19,717	19,717	19,252	19,520		197		197		19,717			0	979	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A	..	12/01/2017.	Paydown		15,279	15,279	15,231	15,194		85		85		15,279			0	722	07/25/2020.
31358G PP 6	FNMA REMIC Ser 1991-39J	..	12/01/2017.	Paydown		13,431	13,431	14,455	13,720		(289)		(289)		13,431			0	599	05/25/2021.
31358G X4 4	FNMA REMIC Ser 1991-56G	..	12/01/2017.	Paydown		8,514	8,514	8,361	8,439		75		75		8,514			0	426	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	12/01/2017.	Paydown		3,378	3,378	3,245	3,334		44		44		3,378			0	141	07/25/2021.
31358H XU 4	FNMA REMIC Ser 1991-92Z	..	12/01/2017.	Paydown		19,059	19,059	19,857	19,216		(158)		(158)		19,059			0	881	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X	..	12/01/2017.	Paydown		24,157	24,157	25,132	24,393		(236)		(236)		24,157			0	986	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 Cl L	..	12/01/2017.	Paydown		20,164	20,164	19,822	19,879		285		285		20,164			0	751	04/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2017.	Paydown		30,851	30,851	31,741	31,140		(289)		(289)		30,851			0	1,171	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2017.	Paydown		6,538	6,538	6,443	6,479		59		59		6,538			0	189	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2017.	Paydown		77,200	77,200	76,187	76,689		511		511		77,200			0	2,634	07/25/2023.

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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
										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
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z	..	10/01/2017.	Paydown		79,954	79,954	77,559	78,983		971		971		79,954			0	4,360	05/17/2036.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z	..	12/01/2017.	Paydown		51,442	51,442	55,253	54,210		(2,768)		(2,768)		51,442			0	2,008	01/17/2037.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	..	12/01/2017.	Paydown		219,333	219,333	215,012	216,647		2,686		2,686		219,333			0	7,164	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ	..	12/01/2017.	Paydown		6,678	6,678	6,847	6,773		(94)		(94)		6,678			0	230	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D	..	12/01/2017.	Paydown		13,142	13,142	13,099	13,069		74		74		13,142			0	606	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G	..	12/01/2017.	Paydown		10,995	10,995	10,579	10,875		121		121		10,995			0	502	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E	..	12/01/2017.	Paydown		3,752	3,752	3,748	3,731		20		20		3,752			0	194	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D	..	12/01/2017.	Paydown		73,364	73,364	80,055	75,385		(2,021)		(2,021)		73,364			0	3,693	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E	..	12/01/2017.	Paydown		5,224	5,224	5,062	5,170		53		53		5,224			0	204	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E	..	12/01/2017.	Paydown		5,788	5,788	5,746	5,758		30		30		5,788			0	279	12/25/2019.
313603 QH 8	FNMA REMIC Ser 1990-1D	..	12/01/2017.	Paydown		2,738	2,738	2,694	2,718		21		21		2,738			0	131	01/25/2020.
313603 TW 2	FNMA REMIC Ser 1990-4Z	..	12/01/2017.	Paydown		86,239	86,239	94,829	87,725		(1,486)		(1,486)		86,239			0	4,340	01/25/2020.
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25	..	12/01/2017.	Paydown		638	638	670	658		(20)		(20)		638			0	32	01/25/2025.
31377H VB 5	FNMA DUS Pool #377810 7.500% 05/25/27	..	12/01/2017.	Paydown		119	119	117	117		2		2		119			0	5	05/25/2027.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	12/01/2017.	Paydown		231,455	231,455	248,416	234,220		(2,766)		(2,766)		231,455			0	7,636	12/25/2019.
31377T BE 5	FNMA DUS Pool #386237 4.950% 06/25/19	..	12/01/2017.	Paydown		36,664	36,664	38,257	36,836		(172)		(172)		36,664			0	992	06/25/2019.
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB	..	12/01/2017.	Paydown		19,716	19,716	18,817	19,376		341		341		19,716			0	789	12/15/2037.
3137A3 HS 1	FHLMC REMIC Ser 3751 Cl MC	..	12/01/2017.	Paydown		1,738,392	1,738,392	1,741,522	1,736,511		1,880		1,880		1,738,392			0	32,866	07/15/2037.
3137A5 R7 1	FHLMC REMIC Ser 3786 Cl EB	..	12/01/2017.	Paydown		1,323,155	1,323,155	1,350,714	1,326,242		(3,087)		(3,087)		1,323,155			0	28,126	08/15/2035.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	12/01/2017.	Paydown		38,337	38,337	49,065	47,589		(9,252)		(9,252)		38,337			0	1,396	01/25/2028.
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41	..	12/01/2017.	Paydown		886,167	886,167	892,144	892,111		(5,944)		(5,944)		886,167			0	16,877	03/25/2041.
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41	..	12/01/2017.	Paydown		2,113,318	2,113,318	2,127,560	2,127,481		(14,164)		(14,164)		2,113,318			0	42,048	04/25/2041.
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42	..	12/01/2017.	Paydown		1,160,681	1,160,681	1,172,288	1,171,639		(10,958)		(10,958)		1,160,681			0	20,110	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43	..	12/01/2017.	Paydown		249,216	249,216	236,327	237,024		12,192		12,192		249,216			0	4,015	08/25/2043.
3138W9 KQ 2	FNMA Pool #AS0302 3.000% 08/25/43	..	12/01/2017.	Paydown		1,199,032	1,199,032	1,137,020	1,140,621		58,412		58,412		1,199,032			0	19,929	08/25/2043.
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43	..	12/01/2017.	Paydown		389,182	389,182	369,054	370,224		18,959		18,959		389,182			0	6,411	08/25/2043.
3138WE NA 3	FNMA Pool #AS4884 3.000% 05/25/45	..	12/01/2017.	Paydown		6,269,818	6,269,818	6,334,966	6,333,044		(63,225)		(63,225)		6,269,818			0	103,928	05/25/2045.
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45	..	12/01/2017.	Paydown		3,825,269	3,825,269	3,844,956	3,844,397		(19,128)		(19,128)		3,825,269			0	67,318	05/25/2045.
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45	..	12/01/2017.	Paydown		5,713,609	5,713,609	5,912,692	5,907,868		(194,260)		(194,260)		5,713,609			0	110,954	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45	..	12/01/2017.	Paydown		5,112,729	5,112,729	5,327,623	5,322,412		(209,683)		(209,683)		5,112,729			0	110,030	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45	..	12/01/2017.	Paydown		1,487,584	1,487,584	1,500,484	1,500,115		(12,531)		(12,531)		1,487,584			0	23,607	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43	..	12/01/2017.	Paydown		243,977	243,977	236,315	236,614		7,364		7,364		243,977			0	3,366	07/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43	..	12/01/2017.	Paydown		572,998	572,998	543,363	544,988		28,010		28,010		572,998			0	9,727	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43	..	12/01/2017.	Paydown		541,745	541,745	524,731	525,688		16,057		16,057		541,745			0	8,723	07/25/2043.
3138X0 Y6 9	FNMA Pool #AU1632 3.000% 07/25/43	..	12/01/2017.	Paydown		2,783,682	2,783,682	2,658,712	2,665,582		118,100		118,100		2,783,682			0	44,415	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43	..	12/01/2017.	Paydown		1,681,972	1,681,972	1,698,792	1,697,016		(15,044)		(15,044)		1,681,972			0	32,757	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43	..	12/01/2017.	Paydown		176,679	176,679	178,446	178,276		(1,597)		(1,597)		176,679			0	2,760	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43	..	12/01/2017.	Paydown		2,172,313	2,172,313	2,104,089	2,107,964		64,349		64,349		2,172,313			0	35,285	08/25/2043.
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45	..	12/01/2017.	Paydown		3,053,787	3,053,787	3,070,964	3,070,277		(16,491)		(16,491)		3,053,787			0	49,717	05/25/2045.
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45	..	02/01/2017.	Paydown		346,246	346,246	351,765	351,612		(5,365)		(5,365)		346,246			0	1,019	05/25/2045.
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45	..	03/01/2017.	Nationwide Mutual Fire		24,144,783	23,777,180	24,156,129	24,145,631		(848)		(848)		24,144,783			0	178,329	05/25/2045.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45	..	02/01/2017.	Paydown		188,735	188,735	191,278	191,261		(2,525)		(2,525)		188,735			0	535	11/25/2045.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45	..	03/01/2017.	Nationwide Mutual Fire		14,100,361	13,914,799	14,102,274	14,100,977		(616)		(616)		14,100,361			0	104,361	11/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	..	12/01/2017.	Paydown		36,883	36,883	38,131	37,512		(630)		(630)		36,883			0	1,122	09/25/2031.
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6	..	12/01/2017.	Paydown		29,156	29,156	28,983	29,262		(105)		(105)		29,156			0	1,001	10/25/2031.
31392E 6A 3	FNMA REMIC Ser 2002-67 Cl AN	..	10/01/2017.	Paydown		204,309	204,309	203,898	203,675		633		633		204,309			0	4,022	11/25/2017.
31392E 6A 3	FNMA REMIC Ser 2002-67 Cl AN	..	11/25/2017.	Maturity		243	243	242	242		1		1		243			0	10	11/25/2017.
31392E FL 9	FNMA REMIC Ser 2002-55 Cl GC	..	06/01/2017.	Paydown		6,171	6,171	6,374	6,159		12		12		6,171			0	36	09/25/2017.
31392E SX 9	FNMA REMIC Ser 2002-59 Cl B	..	08/01/2017.	Paydown		903	903	939	903				0		903			0	9	09/25/2017.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE	..	12/01/2017.	Paydown		177,230	177,230	176,281	176,439		791		791		177,230			0	4,279	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF	..	12/01/2017.	Paydown		61,078	61,078	63,617	61,743		(665)		(665)		61,078			0	1,953	08/15/2022.
31392U KL 7	FHLMC REMIC Ser 2504 N	..	09/01/2017.	Paydown		28,929	28,929	29,557	28,915		14		14		28,929			0	584	09/15/2017.
31392U MQ 4	FHLMC REMIC Ser 2503 BH	..	09/01/2017.	Paydown		59,152	59,152	61,086	59,141		11		11		59,152			0	1,130	09/15/2017.
31392U RH 9	FHLMC REMIC Ser 2501 AN	..	09/01/2017.	Paydown		9,412	9,412	9,684	9,410		3		3		9,412			0	63	09/15/2017.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2017.	Paydown		367,835	367,835	376,112	368,797		(962)		(962)		367,835			0	10,495	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	..	12/01/2017.	Paydown		358,776	358,776	361,579	359,694		(919)		(919)		358,776			0	8,596	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD	..	12/01/2017.	Paydown		111,345	111,345	100,890	106,835		4,510		4,510		111,345			0	2,503	04/15/2024.
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC	..	12/01/2017.	Paydown		3,553,295	3,553,295	3,505,039	3,537,690		15,605		15,605		3,553,295			0	68,148	12/25/2036.
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18	..	12/01/2017.	Paydown		38,619	38,619	36,012	37,930		688		688		38,619			0	670	10/25/2018.
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35	..	12/01/2017.	Paydown		276,738	276,738	276,738	276,738				0		276,738			0	9,792	10/01/2035.
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35	..	12/01/2017.	Paydown		23,616	23,616	23,616	23,616				0		23,616			0	641	10/01/2035.
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36	..	12/01/2017.	Paydown		9,522	9,522	9,522	9,522				0		9,522			0	274	01/25/2036.
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45	..	12/01/2017.	Paydown		1,800,513	1,800,513	1,816,127	1,815,719		(15,205)		(15,205)		1,800,513			0	33,814	09/25/2045.
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45	..	12/01/2017.	Paydown		2,178,619	2,178,619	2,218,277	2,217,490		(38,871)		(38,871)		2,178,619			0	37,241	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45	..	02/01/2017.	Paydown		560,117	560,117	570,313	570,104		(9,987)		(9,987)		560,117			0	2,099	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45	..	03/01/2017.	Nationwide Mutual Fire		14,213,192	13,964,672	14,218,873	14,213,669		(477)		(477)		14,213,192			0	104,735	11/25/2045.
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37	..	12/01/2017.	Paydown		1,554	1,554	1,583	1,582		(28)		(28)		1,554			0	52	05/25/2037.
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37	..	12/01/2017.	Paydown		284,185	284,185	285,162	285,049		(864)		(864)		284,185			0	8,130	07/25/2037.
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42	..	12/01/2017.	Paydown		2,691,056	2,691,056	2,815,517	2,812,591		(121,535)		(121,535)		2,691,056			0	52,896	10/25/2042.
31417G ZX 7	FNMA Pool #AB9757 3.500% 06/25/43	..	12/01/2017.	Paydown		15,422,977	15,422,977	15,577,207	15,568,159		(145,182)		(145,182)		15,422,977			0	271,228	06/25/2043.
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45	..	12/01/2017.	Paydown		1,636,793	1,636,793	1,690,116	1,688,846		(52,053)		(52,053)		1,636,793			0	34,108	07/25/2045.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2017.	Paydown		842,657	842,657	867,370	867,264		(24,606)		(24,606)		842,657			0	15,000	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2017.	Paydown		505,130	505,130	530,126	530,016		(24,886)		(24,886)		505,130			0	9,763	11/25/2040.
34073N 5X 4	Florida Hsng Fin Corp Rev LBASS AMT SF H	..	08/01/2017.	Call 100.0000		1,320,000	1,320,000	1,320,000	1,320,000				0		1,320,000			0	77,935	07/01/2023.
343246 DU 5	Florida St Wtr Poll Control Ser A	..	07/15/2017.	Maturity		10,800,000	10,800,000	12,182,202	10,958,421		(158,421)		(158,421)		10,800,000			0	540,000	07/15/2017.
362762 JZ 0	Gainesville & Hall Cnty GA Rev Northeast	..	02/17/2017.	Tax Free Exchange		9,775,712	10,000,000	9,704,700	9,774,183		1,529		1,529		9,775,712			0	252,778	02/15/2030.
389532 GZ 9	Grays Hrbr Cnty WA Pub UtilRev Preref Re	..	01/01/2017.	Call 100.0000		100,000	100,000	105,189	100,000				0		100,000			0	2,500	07/01/2017.
389532 JK 9	Grays Hrbr Cnty WA Pub UtilRev Preref Re	..	01/01/2017.	Call 100.0000		335,000	335,000	341,524	335,000				0		335,000			0	8,375	07/01/2017.
389532 JR 4	Grays Hrbr Cnty WA Pub UtilRev Unref Ref	..	01/01/2017.	Call 100.0000		1,065,000	1,065,000	1,081,057	1,065,000				0		1,065,000			0	26,625	07/01/2017.
41415W AX 0	Harris Cnty TX Rev Hosp Dist Ref Sr Lien	..	02/15/2017.	Call 100.0000		3,860,000	3,860,000	3,905,818	3,860,730		(730)		(730)		3,860,000			0	96,500	02/15/2019.
41415W AY 8	Harris Cnty TX Rev Hosp Dist Ref Sr Lien	..	02/15/2017.	Call 100.0000		3,750,000	3,750,000	3,780,450	3,750,485		(485)		(485)		3,750,000			0	93,750	02/15/2020.
452024 DF 6	Illinois Mun Elec Agy Supp Rev Ser A	..	02/01/2017.	Call 100.0000		5,000,000	5,000,000	5,206,800	5,002,258		(2,258)		(2,258)		5,000,000			0	131,250	02/01/2022.
455141 RX 1	Indiana Trans Fin Auth Hwy Rev Ref Ser C	..	12/19/2017.	Citigroup		6,197,400	5,000,000	5,553,050	5,333,573		(30,106)		(30,106)		5,303,468		893,932	893,932	290,278	12/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2017.	Call 100.0000		1,010,000	1,010,000	1,010,000	1,010,000				0		1,010,000			0	40,015	12/01/2023.
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2017.	Call 100.0000		435,000	435,000	435,000	435,000				0		435,000			0	17,550	12/01/2024.
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2017.	Call 100.0000		490,000	490,000	546,115	538,774		(3,312)		(3,312)		535,462		(45,462)	(45,462)	19,375	12/01/2026.
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2017.	Call 100.0000		465,000	465,000	462,722	462,967		106		106		463,073		1,927	1,927	14,700	12/01/2027.
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2017.	Call 100.0000		815,000	815,000	798,928	800,181		563		563		800,744		14,256	14,256	26,709	12/01/2030.
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2017.	Call 100.0000		1,210,000	1,210,000	1,202,183	1,202,638		193		193		1,202,831		7,169	7,169	43,200	12/01/2034.
49151E XA 6	Kentucky St Ppty & Bldgs Rev LBASS Commn		10/01/2017.	Maturity		5,650,000	5,650,000	5,990,017	5,679,967		(29,967)		(29,967)		5,650,000			0	282,500	10/01/2017.
54627A DA 2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT		06/01/2017.	Call 100.0000		1,405,000	1,405,000	1,406,939	1,405,117		(117)		(117)		1,405,000			0	36,179	06/01/2029.
56036Y DE 2	Main St Natural Gas Inc GA Rev Gas Proj		12/18/2017.	Goldman Sachs & Company		4,672,400	4,000,000	3,530,520	3,734,051		31,477		31,477		3,765,528		906,872	906,872	278,056	09/15/2023.
56036Y DF 9	Main St Natural Gas Inc GA Rev Gas Proj		12/18/2017.	Goldman Sachs & Company		5,941,450	5,000,000	4,364,700	4,612,513		38,419		38,419		4,650,932		1,290,518	1,290,518	347,569	09/15/2024.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl		07/01/2017.	Call 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	12,960	07/01/2022.
575579 DU 8	Massachusetts Bay Tr Auth Rev MS Sales T		12/12/2017.	Wells Fargo Securities LLC		7,058,089	6,110,000	6,802,691	6,395,861		(44,811)		(44,811)		6,351,050		707,038	707,038	466,015	07/01/2022.
576002 DH 9	Massachusetts St Spl Oblig Rev Ref		12/05/2017.	Citigroup		20,444,120	15,180,000	16,469,845	16,197,126		(36,737)		(36,737)		16,160,389		4,283,732	4,283,732	1,196,690	01/01/2034.
576047 RE 6	Massachusetts St Wr Rs Aut Rev Prerefund		08/01/2017.	Call 100.0000		4,180,000	4,180,000	4,707,480	4,296,906		(42,464)		(42,464)		4,254,442		(74,442)	(74,442)	198,550	08/01/2018.
576049 V7 2	Massachusetts St Wr Rs Aut Rev Rev Gen S		11/27/2017.	Wells Fargo Securities LLC		12,413,500	10,000,000	11,446,200	10,854,261		(67,476)		(67,476)		10,786,785		1,626,715	1,626,715	697,083	08/01/2026.
576049 V8 0	Massachusetts St Wr Rs Aut Rev Ref Gen S		12/05/2017.	Wells Fargo Securities LLC		6,396,800	5,000,000	5,443,650	5,282,781		(19,846)		(19,846)		5,262,935		1,133,865	1,133,865	354,375	08/01/2027.
576049 V9 8	Massachusetts St Wr Rs Aut Rev Ref Gen S		12/05/2017.	Wells Fargo Securities LLC		12,958,500	10,000,000	11,400,100	10,907,298		(57,810)		(57,810)		10,849,488		2,109,012	2,109,012	708,750	08/01/2028.
576049 W5 5	Massachusetts St Wr Rs Aut Rev Ref Gen S		12/05/2017.	Wells Fargo Securities LLC		19,902,900	15,000,000	17,330,100	16,714,876		(74,135)		(74,135)		16,640,741		3,262,159	3,262,159	1,063,125	08/01/2032.
590545 QF 9	Mesa AZ Util Sys Rev 6.250% 07/01/23		04/06/2017.	Tax Free Exchange		2,800,581	2,500,000	3,145,375	2,811,708		(11,128)		(11,128)		2,800,581			0	119,358	07/01/2023.
590545 QG 7	Mesa AZ Util Sys Rev 6.250% 07/01/24		04/06/2017.	Tax Free Exchange		2,838,813	2,500,000	3,166,250	2,849,391		(10,578)		(10,578)		2,838,813			0	119,358	07/01/2024.
590545 QH 5	Mesa AZ Util Sys Rev 6.250% 07/01/25		04/06/2017.	Tax Free Exchange		3,449,468	3,000,000	3,822,420	3,461,528		(12,060)		(12,060)		3,449,468			0	143,229	07/01/2025.
592041 QA 8	Nashville & Davidson Rev Ref Vanderbilt		10/01/2017.	Maturity		10,000,000	10,000,000	10,542,722	10,073,549		(73,549)		(73,549)		10,000,000			0	500,000	10/01/2017.
592597 3J 5	Metropolitan Trans Auth NY Rev Svc Contr		01/01/2017.	Call 100.0000		1,730,000	1,730,000	1,979,656	1,742,806				0		1,742,806		(12,806)	(12,806)	47,575	07/01/2017.
592597 3J 5	Metropolitan Trans Auth NY Rev Svc Contr		07/01/2017.	Maturity		1,770,000	1,770,000	2,025,429	1,783,102		(13,102)		(13,102)		1,770,000			0	97,350	07/01/2017.
594610 T6 4	Michigan St Enviro Protn Rev Grant Antic		09/15/2017.	Redemption 100.0000		9,000,000	9,000,000	9,370,440	9,031,866		(31,866)		(31,866)		9,000,000			0	472,500	09/15/2023.
594636 RC 8	Michigan St Comp Trans Rev Ref		05/15/2017.	Maturity		5,035,000	5,035,000	5,692,319	5,060,047		(25,047)		(25,047)		5,035,000			0	132,169	05/15/2017.
60636P RZ 5	Missouri St Env Impt Engy Rev St Revolvi		01/01/2017.	Maturity		5,000,000	5,000,000	5,413,850	5,000,000				0		5,000,000			0	131,250	01/01/2017.
610749 CA 9	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre		01/01/2017.	Maturity		4,645,000	4,645,000	5,086,275	4,645,000				0		4,645,000			0	136,447	01/01/2017.
613549 HW 7	Montgomery Cnty OH Rev Catholic Health S		03/09/2017.	Tax Free Exchange		10,050,153	10,000,000	10,186,600	10,054,234		(4,081)		(4,081)		10,050,153			0	186,667	05/01/2029.
618027 AV 8	Morris Cnty NJ Impt Auth Lease LBASS Gtd		08/15/2017.	Maturity		475,000	475,000	475,000	475,000				0		475,000			0	19,789	08/15/2017.
646065 B8 4	New Jersey St Ed Facs Auth Rev Princeton		07/01/2017.	Maturity		3,000,000	3,000,000	3,345,900	3,041,502		(41,502)		(41,502)		3,000,000			0	157,500	07/01/2017.
646135 QZ 9	New Jersey St Trans Auth Rev Trans Sys S		06/15/2017.	Maturity		1,985,000	1,985,000	2,284,437	1,997,950		(12,950)		(12,950)		1,985,000			0	57,069	06/15/2017.
64711M 5V 5	New Mexico Fin Auth Rev Sub Lien Pub PJ		07/24/2017.	Call 100.0000		3,235,000	3,235,000	3,424,086	3,245,775		(10,775)		(10,775)		3,235,000			0	95,896	06/15/2019.
649085 AA 5	New Valley Generation II Ser 2001		05/01/2017.	Redemption 100.0000		1,110,250	1,110,250	1,137,852	1,118,693		(8,443)		(8,443)		1,110,250			0	30,932	05/01/2020.
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E		04/01/2017.	Call 100.0000		45,000	45,000	49,656	46,571		(84)		(84)		46,487		(1,487)	(1,487)	1,125	04/01/2021.
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-		04/01/2017.	Call 100.0000		65,000	65,000	70,651	66,968		(105)		(105)		66,863		(1,863)	(1,863)	1,625	04/01/2021.
650028 MC 4	New York St Twy Auth Rev St Pers Inc Tax		09/15/2017.	Call 100.0000		3,250,000	3,250,000	3,470,935	3,268,647		(18,647)		(18,647)		3,250,000			0	162,500	03/15/2018.
658207 FY 6	North Carolina Hsg Fin Agy Rev LBASS AMT		01/01/2017.	Call 100.0000		4,050,000	4,050,000	3,984,228	4,004,914				0		4,004,914		45,086	45,086	103,275	07/01/2028.
658207 HG 3	North Carolina Hsg Fin Agy Rev LBASS AMT		07/01/2017.	Redemption 100.0000		225,000	225,000	224,561	224,717		283		283		225,000			0	11,475	07/01/2027.
67766W GQ 9	Ohio St Wtr Dev Auth Rev Ref Wtr Quality		12/01/2017.	Maturity		1,000,000	1,000,000	1,120,840	1,010,923		(10,923)		(10,923)		1,000,000			0	52,500	12/01/2017.
717817 KD 1	Philadelphia PA Airport Rev AMT Ser A		12/20/2017.	Call 100.0000		11,060,000	11,060,000	11,213,623	11,068,725		(8,725)		(8,725)		11,060,000			0	560,681	06/15/2023.
717817 KE 9	Philadelphia PA Airport Rev AMT Ser A		12/20/2017.	Call 100.0000		12,195,000	12,195,000	12,316,828	12,201,921		(6,921)		(6,921)		12,195,000			0	618,219	06/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
759136 ML 5	Regional Tran Dist CO Sale Rev Tax Ref S	..	11/29/2017.	RBC Capital Markets LLC		10,237,621	8,650,000	9,964,022	9,296,105		(76,688)		(76,688)		9,219,417		1,018,204	1,018,204	491,969	11/01/2023.
762238 BT 9	Rhode Island St Econ Dev Rev Corp Mtr Fu	..	12/15/2017.	Call 100.0000		3,100,000	3,100,000	3,100,000	3,100,000				0		3,100,000			0	155,000	06/15/2026.
785138 AU 2	SA Energy Acq Fac Corp Rev TX Gas Supply	..	12/12/2017.	Goldman Sachs & Company		12,099,600	10,000,000	9,349,800	9,569,349		32,544		32,544		9,601,893		2,497,707	2,497,707	753,194	08/01/2026.
791638 WX 3	St Louis MO Arpt Rev Ref AMT Lambert Ser	..	07/01/2017.	Call 100.0000		2,220,000	2,220,000	2,347,517	2,227,589		(7,589)		(7,589)		2,220,000			0	111,000	07/01/2022.
812643 DQ 4	Seattle WA Mun Lt & Pwr Rev Ref & Impt-S	..	02/01/2017.	Maturity		1,000,000	1,000,000	1,126,660	1,001,744		(1,744)		(1,744)		1,000,000			0	25,000	02/01/2017.
83712D PY 6	South Carolina St Hsg Fin Rev LBASS AMT	..	01/01/2017.	Call 100.0000		990,000	990,000	990,000	990,000				0		990,000			0	26,235	07/01/2023.
843146 U5 8	Southern IL Univ Rev Hsg & Auxiliary Fac	..	04/01/2017.	Maturity		1,100,000	1,100,000	1,184,854	1,102,392		(2,392)		(2,392)		1,100,000			0	28,875	04/01/2017.
85732G UE 8	State Public Sch Bldg Auth PAL Const Bds	..	03/01/2017.	Nationwide Mutual Fire		11,407,452	10,000,000	11,442,800	11,427,204		(19,753)		(19,753)		11,407,452			0	145,833	06/01/2030.
874441 BA 5	Tallahassee FL BluePrint Rev 2000 Interg	..	10/01/2017.	Maturity		1,500,000	1,500,000	1,617,675	1,510,571		(10,571)		(10,571)		1,500,000			0	78,750	10/01/2017.
87638T AH 6	Tarrant Cnty TX Rev Cultural Ed Facs Fin	..	02/15/2017.	Maturity		5,000,000	5,000,000	5,311,700	5,004,720		(4,720)		(4,720)		5,000,000			0	125,000	02/15/2017.
87971H EK 6	Tempe AZ Excise Tax Rev Ref-Obligs	..	07/01/2017.	Call 100.0000		1,810,000	1,810,000	1,975,000	1,819,496		(9,496)		(9,496)		1,810,000			0	90,500	07/01/2018.
88256C AS 8	Texas Gas Acq & Supply Rev Gas Supply Sr	..	12/12/2017.	Citigroup		12,432,000	10,500,000	8,760,885	9,357,034		91,053		91,053		9,448,087		2,983,913	2,983,913	549,719	12/15/2025.
915115 Y3 7	University TX Perm Univ Fd Rev Ref Ser B	..	11/27/2017.	Raymond James USA Ltd		17,469,850	13,670,000	15,758,776	15,122,510		(74,433)		(74,433)		15,048,077		2,421,773	2,421,773	1,012,719	07/01/2030.
915137 F3 2	University TX Rev Sys Ser F	..	02/15/2017.	Call 100.0000		3,745,000	3,745,000	4,039,582	3,749,309		(4,309)		(4,309)		3,745,000			0	93,625	08/15/2019.
92817L DT 7	Virginia St Res Clean Wtr Rev St Revolvi	..	10/01/2017.	Maturity		2,905,000	2,905,000	3,111,081	2,923,165		(18,165)		(18,165)		2,905,000			0	145,250	10/01/2017.
977100 BZ 8	Wisconsin St Gen Fd Rev Ser A	..	02/01/2017.	Tax Free Exchange		10,779,556	10,870,000	10,757,713	10,779,267		288		288		10,779,556			0	156,256	05/01/2033.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					603,827,804	556,171,990	587,267,006	573,056,118	0	(2,707,176)	0	(2,707,176)	0	570,348,938	0	33,478,864	33,478,864	23,207,428	XXX
Bonds - Industrial and Miscellaneous																				
00115A AA 7	AEP Transmission Co LLC Sr Nt	..	05/24/2017.	Tax Free Exchange		7,852,305	8,000,000	7,846,660	7,847,016		5,289		5,289		7,852,305			0	126,067	12/01/2026.
001192 AM 5	AGL Capital Corp Sr Nt	..	03/29/2017.	Nationwide Mutual Fire		10,296,144	10,000,000	10,310,480	10,302,853		(6,709)		(6,709)		10,296,144			0	93,889	06/15/2026.
00162F AC 4	Apple Leisure Group 1st Lien Term Ln Nt	..	03/31/2017.	Redemption 100.0000		10,694,752	10,694,752	10,592,804	10,652,685		42,067		42,067		10,694,752			0	189,238	02/28/2019.
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl	..	02/27/2017.	Paydown		15,678	15,678	10,027	7,230	2,797	5,652		8,449		15,678			0	16	07/25/2036.
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl	..	03/01/2017.	Nationwide Mutual Fire		2,080,987	4,400,155	2,813,974	2,028,986	784,988			784,988		2,813,974		(732,987)	(732,987)	7,154	07/25/2036.
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl	..	12/26/2017.	Paydown		214,560	214,560	140,265	140,265		74,296		74,296		214,560			0	1,415	09/25/2035.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1	..	12/26/2017.	Paydown		548,742	548,742	502,099	511,358		37,384		37,384		548,742			0	5,423	06/25/2034.
00817Y AL 2	Aetna Inc Sr Nt 1.500% 11/15/17	..	11/15/2017.	Maturity		8,090,000	8,090,000	8,061,274	8,084,582		5,418		5,418		8,090,000			0	121,350	11/15/2017.
00817Y AU 2	Aetna Inc Sr Nt 2.400% 06/15/21	..	03/16/2017.	Call 100.0000		10,000,000	10,000,000	9,999,000	9,999,128		38		38		9,999,166		834	834	160,667	06/15/2021.
00817Y AW 8	Aetna Inc Sr Nt 3.200% 06/15/26	..	03/16/2017.	Call 100.0000		2,000,000	2,000,000	1,992,520	1,992,888		132		132		1,993,020		6,980	6,980	36,178	06/15/2026.
00913@ AA 2	Air Newco LLC 2nd Lien TL Nt 1	..	05/16/2017.	Morgan Stanley & Co LLC		9,225,000	10,000,000	9,500,000	9,012,500	561,655	13,347		575,002		9,587,502		(362,502)	(362,502)	416,418	02/13/2023.
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1	..	06/09/2017.	Goldman Sachs & Company		2,548,017	2,606,667	2,585,575	2,486,108	103,912	1,171		105,083		2,591,191		(43,174)	(43,174)	94,722	02/13/2022.
00913M AF 4	Air Newco LLC 1st Lien TL Nt 1	..	05/31/2017.	Redemption 100.0000		13,333	13,333	13,225	12,717	532	85		617		13,333			0	350	02/13/2022.
009503 AD 5	Airspeed Ltd LBASS VitesseAir Hdg TrCtfS	..	02/08/2017.	Paydown		(27,397)	(27,397)		(1,740)	(25,657)			(25,657)		(27,397)			0		06/15/2047.
010392 EW 4	Alabama Power Co Sr Nt Ser 07A	..	02/01/2017.	Maturity		9,500,000	9,500,000	9,485,105	9,499,659		341		341		9,500,000			0	263,625	02/01/2017.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A	..	12/15/2017.	Redemption 100.0000		391,658	391,658	415,157	399,729		(8,072)		(8,072)		391,658			0	16,093	06/15/2021.
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	..	03/01/2017.	Nationwide Mutual Fire		778,170	5,734,344	778,170	778,170				0		778,170			0	27,053	07/23/2035.
01877K AB 9	Alliance Pipeline LP Sr Nt	..	06/30/2017.	Redemption 100.0000		(594,527)	(594,527)	(615,864)	(594,527)				0		(594,527)			0	4,198	12/31/2019.
018890 16 0	Preferred Term Secs XIX LBASS Sec Nt Ser	..	12/28/2017.	Call 100.0000		1,651,555	1,651,555	1,218,476	1,267,317		14,567		14,567		1,281,885		369,671	369,671	29,139	03/24/2034.
018890 16 0	Preferred Term Secs XIX LBASS Sec Nt Ser	..	09/24/2017.	Paydown		1,977,547	1,977,547	1,458,985	1,517,466		460,081		460,081		1,977,547			0	21,804	03/24/2034.
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2017.	Paydown		153,903	174,017	148,342	148,342				0		148,342		5,561	5,561	5,039	05/25/2037.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2017.	Paydown		4,613,741	4,898,384	4,569,862	4,569,862				0		4,569,862		43,880	43,880	70,523	03/25/2047.
02361D AP 5	Ameren Illinois Co Sr Nt	..	03/29/2017.	Nationwide Mutual Fire		10,721,523	10,000,000	10,779,500	10,741,346		(19,823)		(19,823)		10,721,523			0	187,778	03/01/2025.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2017.	Redemption 100.0000		405,714	405,714	418,261	413,357		(7,643)		(7,643)		405,714			0	16,612	07/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2017.	Redemption 100.0000		247,234	247,234	234,849	237,468		9,767		9,767		247,234			0	7,403	07/15/2025.
02377B AC 0	American Airlines Inc LBASS EETC Ser 201	..	09/22/2017.	Redemption 100.0000		1,239,968	1,239,968	1,239,968	1,239,968				0		1,239,968			0	40,469	03/22/2025.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	07/15/2017.	Redemption 100.0000		1,227,372	1,227,372	1,235,003	1,232,783		(5,411)		(5,411)		1,227,372			0	44,205	01/15/2023.
02665W BH 3	American Honda Finance Sr Nt	..	03/01/2017.	Nationwide Mutual Fire		3,988,436	4,000,000	3,987,920	3,988,260		176		176		3,988,436			0	43,956	09/09/2026.
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N	..	12/29/2017.	Redemption 100.0000		235,966	235,966	234,787	232,722	2,455	789		3,244		235,966			0	6,642	05/20/2021.
02932J AG 2	American Rock Salt Co 1st Lien Term Ln N	..	11/30/2017.	Tax Free Exchange		20,656,415	20,711,872	20,608,313	20,427,084	216,487	12,844		229,331		20,656,415			0	969,798	05/20/2021.
03040W AK 1	American Water Cap Corp Sr Nt	..	03/29/2017.	Nationwide Mutual Fire		1,107,737	1,000,000	1,117,920	1,111,175		(3,437)		(3,437)		1,107,737			0	22,244	03/01/2024.
03040W AL 9	American Water Cap Corp Sr Nt	..	03/29/2017.	Nationwide Mutual Fire		3,779,200	3,500,000	3,801,595	3,786,857		(7,657)		(7,657)		3,779,200			0	68,756	03/01/2025.
03072S KH 7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10	..	12/26/2017.	Paydown		1,784,325	1,784,325	1,724,705	1,735,133		49,192		49,192		1,784,325			0	15,761	12/25/2033.
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1	..	12/26/2017.	Paydown		1,408,661	1,408,661	1,356,717	1,361,928		46,733		46,733		1,408,661			0	15,648	03/25/2035.
031162 BM 1	Amgen Inc Sr Nt 3.875% 11/15/21	..	03/01/2017.	Nationwide Mutual Fire		14,734,328	14,500,000	14,844,143	14,741,788		(7,460)		(7,460)		14,734,328			0	165,441	11/15/2021.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	12/01/2017.	Paydown		46,240	46,240	45,611	45,999		241		241		46,240			0	1,876	03/25/2027.
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	12/01/2017.	Paydown		452	452	452	450		2		2		452			0	13	08/25/2027.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2017.	Redemption 100.0000		210,940	210,940	210,940	210,940				0		210,940			0	7,314	02/15/2025.
037833 BZ 2	Apple Inc Sr Nt 2.450% 08/04/26	..	03/01/2017.	Nationwide Mutual Fire		9,974,080	10,000,000	9,972,700	9,973,687		393		393		9,974,080			0	140,875	08/04/2026.
039483 BL 5	Archer-Daniels-Midland Co Sr Nt	..	03/01/2017.	Nationwide Mutual Fire		30,856,140	31,000,000	30,849,750	30,853,894		2,247		2,247		30,856,140			0	430,556	08/11/2026.
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11	..	12/26/2017.	Paydown		3,139,635	3,139,635	2,994,922	3,035,447		104,188		104,188		3,139,635			0	35,524	11/25/2034.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	03/21/2017.	Paydown		8,385	8,385				8,385		8,385		8,385			0	70	06/21/2029.
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20	..	12/26/2017.	Paydown		2,101,366	2,101,366	2,017,880	2,028,840		72,526		72,526		2,101,366			0	23,045	11/25/2033.
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20	..	12/26/2017.	Paydown		6,790,429	6,790,429	5,873,721	6,261,037		529,391		529,391		6,790,429			0	47,816	11/25/2035.
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201	..	03/01/2017.	Nationwide Mutual Fire		7,200,288	7,000,000	7,209,999	7,203,420		(3,133)		(3,133)		7,200,288			0	56,705	08/14/2036.
05501T AC 3	TGGT Holdings (Azure) LLC 1st Lien Term	..	12/29/2017.	Redemption 100.0000		1,072,745	1,072,745	1,056,653	986,925	79,087	6,732		85,819		1,072,745			0	42,345	11/18/2018.
05508T AP 7	B&G Foods Inc Term Ln B Nt 1	..	03/30/2017.	Tax Free Exchange		795,596	789,000	795,904	795,707	145	(255)		(110)		795,596			0	8,780	11/02/2022.
05531F AV 5	BB&T Corp Sr Nt 2.050% 05/10/21	..	11/10/2017.	Various		8,426,655	8,500,000	8,491,160	8,492,248		1,488		1,488		8,493,736		(67,081)	(67,081)	176,186	05/10/2021.
05538B AH 8	BE Aerospace Inc Term Ln Nt 1	..	04/13/2017.	Redemption 100.0000		2,230,303	2,230,303	2,233,634	2,232,468	551	(2,716)		(2,165)		2,230,303			0	39,942	11/21/2021.
05538B AH 8	BE Aerospace Inc Term Ln Nt 2	..	04/13/2017.	Redemption 100.0000		2,230,303	2,230,303	2,233,634	2,232,468	550	(2,715)		(2,165)		2,230,303			0	32,784	11/21/2021.
05538B AH 8	BE Aerospace Inc Term Ln Nt 3	..	04/13/2017.	Redemption 100.0000		2,230,303	2,230,303	2,236,134	2,234,098	961	(4,757)		(3,796)		2,230,303			0	47,064	11/21/2021.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	12/15/2017.	Redemption 100.0000		279,606	279,606	282,303	280,639		(1,033)		(1,033)		279,606			0	10,637	05/15/2022.
05565S AA 2	Burlington Northern PTC Ser 2006-2	..	10/01/2017.	Redemption 100.0000		347,769	347,769	347,769	347,769				0		347,769			0	9,820	04/01/2024.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3	..	04/01/2017.	Redemption 100.0000		433,823	433,823	433,823	433,823				0		433,823			0	11,587	04/01/2024.
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200	..	02/01/2017.	Paydown		229,346	362,294	353,779	342,113	11,667			11,667		353,779		(124,434)	(124,434)	2,534	01/25/2036.
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2017.	Nationwide Mutual Fire		6,048,706	6,423,573	6,272,602	6,065,748	206,854			206,854		6,272,602		(223,896)	(223,896)	92,339	01/25/2036.
05950T AF 2	Banc of America Mtg Securities RMBS Ser	..	03/01/2017.	Paydown		43,750	44,234	41,315	41,806		(7)		(7)		41,799		1,951	1,951	385	11/20/2046.
05950T AF 2	Banc of America Mtg Securities RMBS Ser	..	03/29/2017.	Nationwide Mutual Fire		491,287	519,875	485,568	491,336		(49)		(49)		491,287			0	6,843	11/20/2046.
059512 AE 3	Banc of America Comm Mtg Inc CMBS Ser 20	..	02/01/2017.	Paydown		12,779,395	12,779,395	12,540,886	12,540,957		238,439		238,439		12,779,395			0	69,899	06/10/2049.
06050T KN 1	Bank of America NA Sub Nt	..	03/15/2017.	Maturity		3,000,000	3,000,000	3,269,729	3,021,118		(21,118)		(21,118)		3,000,000			0	79,500	03/15/2017.
06051G EX 3	Bank of America Corp Nt	..	12/20/2017.	Taxable Exchange		6,015,883	5,990,000	5,993,576	5,991,701		(797)		(797)		5,990,904		24,979	24,979	222,795	01/15/2019.
06406F AE 3	Bank NY Co Inc Sr Nt 2.450% 08/17/26	..	03/01/2017.	Nationwide Mutual Fire		8,966,830	9,000,000	8,965,170	8,966,330		500		500		8,966,830			0	119,438	08/17/2026.
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2017.	Paydown		2,925,021	2,925,021	3,010,141	3,010,131		(85,110)		(85,110)		2,925,021			0	63,557	06/28/2053.
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-	..	12/01/2017.	Paydown		434,161	434,161	438,231	437,983		(3,822)		(3,822)		434,161			0	7,071	03/25/2035.
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10	..	12/26/2017.	Paydown		1,087,461	1,087,461	1,025,617	1,025,617		61,844		61,844		1,087,461			0	11,399	09/25/2034.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
07388Q AG 4	Bear Stearns Comml Mtg Sec CMBS Ser 2007	..	09/01/2017.	Paydown		25,300,000	25,300,000	25,437,604	25,273,760		26,240		26,240		25,300,000			0	946,947	06/11/2050.
07388Q AH 2	Bear Stearns Comml Mtg Sec CMBS Ser 2007	..	12/01/2017.	Paydown		13,018,538	13,018,538	11,621,201	11,621,201		1,397,337		1,397,337		13,018,538			0	591,328	06/11/2050.
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl	..	12/26/2017.	Paydown		477,327	57,981	25,190	25,190				0		25,190		452,138	452,138	3,089	03/25/2037.
075887 AU 3	Becton Dickinson & Co Sr Nt	..	06/19/2017.	Call 100.0000		2,030,000	2,030,000	2,378,551	2,167,616		(26,491)		(26,491)		2,141,124		(111,124)	(111,124)	187,463	05/15/2019.
075887 AW 9	Becton Dickinson & Co Sr Nt	..	04/27/2017.	Nationwide Agribusiness		5,090,745	5,000,000	5,315,250	5,163,695		(13,013)		(13,013)		5,150,682		(59,937)	(59,937)	74,479	11/12/2020.
087634 AV 3	Betony CLO Ltd CLO Ser 2015-1A Cl BR	..	03/01/2017.	Nationwide Mutual Fire		32,000,000	32,000,000	32,000,000	32,000,000				0		32,000,000			0	228,171	04/15/2027.
09062X AB 9	Biogen Inc Sr Nt 6.875% 03/01/18	..	11/21/2017.	Call 100.0000		1,000,000	1,000,000	1,204,753	1,049,576		(37,696)		(37,696)		1,011,881		(11,881)	(11,881)	97,982	03/01/2018.
09062X AB 9	Biogen Inc Sr Nt 6.875% 03/01/18	..	04/27/2017.	Nationwide Agribusiness		7,299,404	7,000,000	8,429,633	7,345,525		(93,489)		(93,489)		7,252,036		47,368	47,368	315,486	03/01/2018.
092113 AM 1	Black Hills Corp Sr Nt	..	03/29/2017.	Nationwide Mutual Fire		15,597,520	15,550,000	15,600,210	15,598,546		(1,026)		(1,026)		15,597,520			0	299,338	01/15/2027.
10112R AY 0	Boston Properties LP Sr Nt	..	03/01/2017.	Nationwide Mutual Fire		10,427,202	10,500,000	10,423,455	10,425,976		1,226		1,226		10,427,202			0	155,604	10/01/2026.
11283# AA 9	Brookfield Pwr New York Fin LP Sr Nt	..	12/18/2017.	Maturity		1,000,000	1,000,000	1,048,410	1,018,850		(18,850)		(18,850)		1,000,000			0	54,803	12/18/2017.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	10/15/2017.	Redemption 100.0000		313,892	313,892	313,892	313,892				0		313,892			0	17,122	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2017.	Redemption 100.0000		614,918	614,918	614,918	614,918				0		614,918			0	29,000	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2017.	Redemption 100.0000		456,903	456,903	456,903	456,903				0		456,903			0	20,587	01/15/2024.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S	..	07/15/2017.	Paydown		604,784	604,784	691,461	615,012		(10,228)		(10,228)		604,784			0	24,431	01/15/2020.
124857 AD 5	CBS Corp Co Gtd Nt 5.750% 04/15/20	..	11/30/2017.	Call 100.0000		1,000,000	1,000,000	999,400	999,606		102		102		999,708		292	292	152,248	04/15/2020.
124857 AR 4	CBS Corp Sr Nt 2.900% 01/15/27	..	03/01/2017.	Nationwide Mutual Fire		7,382,679	7,500,000	7,376,250	7,381,024		1,655		1,655		7,382,679			0	138,958	01/15/2027.
12508F AC 2	CDGJ Commercial Mortgage Trust CMBS Ser	..	07/15/2017.	Paydown		3,000,000	3,000,000	2,972,184	2,982,159		17,841		17,841		3,000,000			0	48,581	12/15/2027.
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	05/12/2017.	Redemption 100.0000		183,367	183,367	182,770	180,571	2,222	574		2,796		183,367			0	2,039	01/27/2019.
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	05/12/2017.	Redemption 100.0000		2,323,648	2,323,648	2,312,029	2,288,212	28,158	7,277		35,435		2,323,648			0	36,592	01/27/2019.
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	02/28/2017.	Tax Free Exchange		281,090	281,908	280,498	277,609	3,416	65		3,481		281,090			0	2,421	01/27/2019.
12543K AL 8	Community Health Systems Inc Term Ln F N	..	03/16/2017.	Redemption 100.0000		15,476	15,476	15,476	15,203	273			273		15,476			0	132	12/31/2018.
12543K AL 8	Community Health Systems Inc Term Ln F N	..	03/16/2017.	Redemption 100.0000		453,627	453,627	453,627	445,617	8,009			8,009		453,627			0	5,615	12/31/2018.
12543K AL 8	Community Health Systems Inc Term Ln F N	..	02/28/2017.	Tax Free Exchange		45,028	45,028	45,028	44,233	795			795		45,028			0	469	12/31/2018.
12543K AM 6	Community Health Systems Inc Term Ln G N	..	07/07/2017.	Redemption 100.0000		19,233	19,233	19,233	18,590	643			643		19,233			0	377	12/31/2019.
12543K AM 6	Community Health Systems Inc Term Ln G N	..	08/31/2017.	Tax Free Exchange		68,522	68,522	68,522	66,231	2,291			2,291		68,522			0	1,776	12/31/2019.
12543K AM 6	Community Health Systems Inc Term Ln G N	..	11/03/2017.	Redemption 100.0000		680,485	680,485	677,772	657,731	20,935	1,819		22,754		680,485			0	42,958	12/31/2019.
12543K AM 6	Community Health Systems Inc Term Ln G N	..	07/31/2017.	Tax Free Exchange		1,674,504	1,675,839	1,673,509	1,619,803	54,474	227		54,701		1,674,504			0	21,571	12/31/2019.
12543K AN 4	Community Health Systems Inc Term Ln H N	..	07/07/2017.	Redemption 100.0000		7,173	7,173	7,150	6,918	232	22		254		7,173			0	151	01/27/2021.
12543K AN 4	Community Health Systems Inc Term Ln H N	..	08/31/2017.	Tax Free Exchange		26,783	26,854	26,769	25,900	870	13		883		26,783			0	741	01/27/2021.
12543K AN 4	Community Health Systems Inc Term Ln H N	..	11/03/2017.	Redemption 100.0000		1,240,749	1,240,749	1,238,011	1,196,658	42,071	2,020		44,091		1,240,749			0	83,971	01/27/2021.
12543K AN 4	Community Health Systems Inc Term Ln H N	..	07/31/2017.	Tax Free Exchange		3,184,724	3,193,926	3,180,386	3,080,427	103,508	788		104,296		3,184,724			0	42,756	01/27/2021.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2017.	Paydown		246,856	327,136	265,038	265,038				0		265,038		(18,181)	(18,181)	8,989	02/25/2037.
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2017.	Paydown		423,573	423,573	411,792	417,669		193		193		417,862		5,711	5,711	9,064	02/25/2022.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser	..	03/01/2017.	Paydown		12,658	15,414	14,985	13,257	1,768			1,768		15,026		(2,367)	(2,367)	88	03/25/2022.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser	..	03/29/2017.	Nationwide Mutual Fire		953,423	1,129,096	1,097,693	971,114	129,532			129,532		1,100,646		(147,223)	(147,223)	20,355	03/25/2022.
125896 BP 4	CMS Energy Corp Sr Nt 3.600% 11/15/25	..	03/29/2017.	Nationwide Mutual Fire		3,157,267	3,000,000	3,169,170	3,161,110		(3,844)		(3,844)		3,157,267			0	40,200	11/15/2025.
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26	..	03/29/2017.	Nationwide Mutual Fire		4,035,346	4,000,000	4,037,760	4,036,158		(811)		(811)		4,035,346			0	44,667	05/15/2026.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	12/01/2017.	Paydown				91,625	63,014		(63,014)		(63,014)					0	7,881	03/10/2047.
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N	..	01/23/2017.	Tax Free Exchange		26,939,828	27,146,894	26,911,467	26,937,962	123	1,744		1,867		26,939,828			0	95,014	01/15/2023.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-	..	02/01/2017.	Paydown		66,468	66,468	37,222	37,222		29,246		29,246		66,468			0	171	04/25/2037.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-	..	03/01/2017.	Nationwide Mutual Fire		2,600,406	4,643,582	2,600,406	2,600,406				0		2,600,406			0	39,072	04/25/2037.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
126410 LM 9	CSX Transportation Inc Co Gtd Nt	..	07/15/2017.	Redemption 100.0000		150,395	150,395	150,395	150,395				0		150,395			0	9,401	01/15/2023.
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin	..	11/15/2017.	Redemption 100.0000		276,416	276,416	276,416	276,416				0		276,416			0	14,820	05/15/2018.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	12/15/2017.	Redemption 100.0000		118,201	118,201	118,201	118,201				0		118,201			0	4,426	07/15/2022.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar	..	12/15/2017.	Redemption 100.0000		255,550	255,550	255,550	255,550				0		255,550			0	9,301	10/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens	..	12/15/2017.	Redemption 100.0000		107,289	107,289	108,362	107,726		(436)		(436)		107,289			0	3,886	01/15/2023.
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-	..	12/01/2017.	Paydown		2,780,994	2,780,994	2,859,210	2,843,321		(62,327)		(62,327)		2,780,994			0	47,547	03/25/2043.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2017.	Redemption 100.0000		197,068	197,068	229,414	221,898		(24,829)		(24,829)		197,068			0	6,502	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt	..	12/10/2017.	Redemption 100.0000		556,607	556,607	561,586	562,739		(6,133)		(6,133)		556,607			0	21,154	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt	..	12/10/2017.	Redemption 100.0000		120,939	120,939	157,319	150,329		(29,390)		(29,390)		120,939			0	4,973	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt	..	12/10/2017.	Redemption 100.0000		304,694	304,694	304,694	304,694				0		304,694			0	7,819	01/10/2036.
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 Cl A3	..	02/27/2017.	Paydown		74,550	74,550	72,889	72,889		1,662		1,662		74,550			0	116	01/25/2036.
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A	..	12/27/2017.	Paydown		306,536	306,536	289,198	289,508		17,028		17,028		306,536			0	4,618	10/25/2034.
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A	..	12/15/2017.	Paydown		838,085	838,085	349,494	349,494		488,591		488,591		838,085			0	5,682	03/15/2034.
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2017.	Paydown		1,171,171	1,171,171	1,160,740	1,161,245		9,926		9,926		1,171,171			0	34,212	09/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B	..	12/15/2017.	Paydown		416,310	416,310	144,126	144,126		272,183		272,183		416,310			0	2,384	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2017.	Paydown		126,853	135,351	113,235	113,235				0		113,235		13,618	13,618	4,320	12/25/2035.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3	..	12/01/2017.	Paydown		281,292	281,292	273,776	258,317	18,788	4,187		22,975		281,292			0	10,233	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1	..	12/01/2017.	Paydown		1,087,966	1,211,728	910,918	910,918				0		910,918		177,048	177,048	20,643	03/20/2036.
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5	..	12/01/2017.	Paydown		752,390	752,390	738,342	742,653		9,737		9,737		752,390			0	8,978	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	12/01/2017.	Paydown		183,234	182,093	179,219	166,551	13,887	(12)		13,875		180,426		2,809	2,809	5,540	08/25/2035.
12670U AB 3	CWGS Term Ln Nt 1 4.536% 11/08/23	..	04/07/2017.	Tax Free Exchange		13,293,030	13,357,000	13,290,215	13,290,751		2,280		2,280		13,293,030			0	214,538	11/08/2023.
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ	..	05/01/2017.	Redemption 100.0000		181,800	181,800	183,694	182,182		(382)		(382)		181,800			0	4,945	05/01/2018.
131347 BY 1	Calpine Corp 1st Lien HY Nt	..	03/06/2017.	Call 100.0000		14,988,000	14,988,000	16,490,520	15,624,990	525,547	(28,274)		497,273		16,122,263		(1,134,263)	(1,134,263)	1,347,590	01/15/2023.
13134M BE 2	Calpine Corp Term Ln Nt 1	..	12/11/2017.	Redemption 100.0000		9,850,000	9,850,000	9,790,750	9,802,500		47,500		47,500		9,850,000			0	371,626	05/27/2022.
134429 AV 1	Campbell Soup Co Sr Nt	..	07/15/2017.	Maturity		1,000,000	1,000,000	998,119	999,759		241		241		1,000,000			0	30,500	07/15/2017.
140420 NB 2	Capital One Bank USA NA Sub Nt	..	11/27/2017.	Morgan Stanley & Co LLC		10,131,600	10,000,000	9,428,700	9,597,944		53,639		53,639		9,651,583		480,017	480,017	435,000	02/15/2023.
14042E 4A 5	Capital One NA Sr Nt 2.400% 09/05/19	..	04/27/2017.	Nationwide Agribusiness		6,017,544	6,000,000	5,977,860	5,987,824		1,407		1,407		5,989,230		28,314	28,314	92,800	09/05/2019.
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln	..	04/24/2017.	Redemption 100.0000		16,318	16,318	16,227	16,114	132	72		204		16,318			0	513	10/07/2021.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	..	12/27/2017.	Paydown		523,408	523,408	464,851	464,851		58,557		58,557		523,408			0	3,533	02/25/2037.
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt	..	09/29/2017.	Redemption 100.0000		126,812	126,812	127,483	127,400	66	(655)		(589)		126,812			0	2,236	05/20/2021.
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt	..	10/18/2017.	Tax Free Exchange		14,167,753	14,107,074	14,181,728	14,172,544	7,380	(12,171)		(4,791)		14,167,753			0	502,589	05/20/2021.
14912L 3K 5	Caterpillar Finl Svcs Corp MT Nt Ser F	..	09/01/2017.	Maturity		7,003,000	7,003,000	7,286,972	7,031,054		(28,054)		(28,054)		7,003,000			0	409,676	09/01/2017.
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B	..	11/28/2017.	Call 100.0000		2,394,973	2,394,973	2,683,232	2,493,132		(14,705)		(14,705)		2,478,428		(83,455)	(83,455)	511,889	09/15/2022.
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B	..	11/15/2017.	Redemption 100.0000		360,115	360,115	403,458	374,874		(14,760)		(14,760)		360,115			0	14,378	09/15/2022.
15200W AB 1	Centerpoint Energy Transition LBASS Ser	..	10/15/2017.	Paydown		338,688	338,688	338,695	338,687		1		1		338,688			0	7,076	10/15/2020.
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005	..	12/26/2017.	Paydown		1,136,535	1,136,535	1,047,210	1,067,698		68,836		68,836		1,136,535			0	12,976	03/25/2035.
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005	..	12/26/2017.	Paydown		2,439,819	2,439,819	2,291,143	2,325,887		113,932		113,932		2,439,819			0	21,233	06/25/2035.
15361G AR 6	Central Hudson Gas & Elec Corp Sr MT Nt	..	09/01/2017.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	150,700	09/01/2017.
161571 CC 6	Chase Issuance Tr LBASS Ser 2007-A12 Cl	..	08/15/2017.	Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	66,780	08/15/2019.
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser	..	02/01/2017.	Paydown		579,122	579,122	586,250	586,215		(7,092)		(7,092)		579,122			0	2,491	04/25/2045.
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser	..	03/01/2017.	Nationwide Mutual Fire		19,118,531	18,888,642	19,121,134	19,119,966		(1,435)		(1,435)		19,118,531			0	177,081	04/25/2045.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B	..	12/26/2017.	Paydown		196,200	226,987	173,734	185,553		696		696		186,249		9,951	9,951	1,571	09/25/2036.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9		03/01/2017.	Paydown		17,768	23,928	19,611	17,811	2,353	3		2,356		20,167		(2,400)	(2,400)	196	02/25/2037.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9		03/29/2017.	Nationwide Mutual Fire		884,959	1,202,221	985,317	894,888	118,228	538		118,766		1,013,655		(128,696)	(128,696)	23,644	02/25/2037.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3		09/25/2017.	Paydown		1,599,962	1,599,962	1,540,144	1,547,275		52,687		52,687		1,599,962			0	11,190	07/25/2034.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		12/01/2017.	Paydown		179,685	193,792	164,663	155,626	12,903	42		12,945		168,570		11,115	11,115	5,301	07/25/2037.
17275R AK 8	Cisco Sys Inc Sr Nt 3.150% 03/14/17		03/14/2017.	Maturity		1,000,000	1,000,000	998,373	999,917		83		83		1,000,000			0	15,750	03/14/2017.
17275R BH 4	Cisco Sys Inc Sr Nt 2.200% 09/20/23		03/01/2017.	Nationwide Mutual Fire		12,974,811	13,000,000	12,973,220	12,974,232		580		580		12,974,811			0	127,906	09/20/2023.
17311Q BK 5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C		06/01/2017.	Paydown		19,000,000	19,000,000	18,739,673	18,965,526		34,474		34,474		19,000,000			0	338,179	12/10/2049.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl		12/01/2017.	Paydown		2,664,567	2,664,567	2,700,416	2,698,125		(33,559)		(33,559)		2,664,567			0	50,503	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P		12/01/2017.	Paydown		4,376,453	4,376,453	4,447,534	4,444,027		(67,574)		(67,574)		4,376,453			0	87,945	09/25/2042.
184496 AJ 6	Clean Harbors Inc Sr Nt		08/01/2017.	Call 100.0000		910,000	910,000	935,025	925,387		(2,333)		(2,333)		923,054		(13,054)	(13,054)	59,723	08/01/2020.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2017.	Paydown		525,393	525,393	493,907	509,283		16,110		16,110		525,393			0	15,036	06/25/2022.
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26		03/01/2017.	Nationwide Mutual Fire		23,896,423	24,500,000	23,881,180	23,887,313		9,110		9,110		23,896,423			0	275,625	09/01/2026.
19416Q DX 5	Colgate-Palmolive Co MT Sr Nt		01/15/2017.	Maturity		2,000,000	2,000,000	1,991,816	1,999,918		82		82		2,000,000			0	13,000	01/15/2017.
20030N AM 3	Comcast Corp Gtd Nt 6.450% 03/15/37		12/13/2017.	Citigroup		13,453,700	10,000,000	10,300,600	10,264,766		(6,508)		(6,508)		10,258,258		3,195,442	3,195,442	806,250	03/15/2037.
20030N BV 2	Comcast Corp Sr Nt 1.625% 01/15/22		03/01/2017.	Nationwide Mutual Fire		9,991,157	10,000,000	9,990,100	9,990,874		282		282		9,991,157			0	100,208	01/15/2022.
20030N BW 0	Comcast Corp Sr Nt 2.350% 01/15/27		03/01/2017.	Nationwide Mutual Fire		9,996,502	10,000,000	9,996,325	9,996,452		50		50		9,996,502			0	144,917	01/15/2027.
207597 DW 2	Connecticut Lt & Pwr Co 1st Mtg Bd		03/01/2017.	Maturity		6,000,000	6,000,000	5,992,078	5,999,656		344		344		6,000,000			0	161,250	03/01/2017.
20825C AR 5	Conocophillips Nt 5.750% 02/01/19		08/01/2017.	Call 100.0000		25,000,000	25,000,000	25,588,350	25,152,671		(35,895)		(35,895)		25,116,775		(116,775)	(116,775)	2,865,124	02/01/2019.
20825C AU 8	Conocophillips Co Gtd Nt		06/21/2017.	Call 100.0000		24,500,000	24,500,000	25,552,158	24,865,153		(53,010)		(53,010)		24,812,143		(312,143)	(312,143)	3,929,065	01/15/2020.
21036P AF 5	Constellation Brands Inc Co Gtd Nt		05/15/2017.	Maturity		5,000,000	5,000,000	5,087,500	5,005,843		(5,843)		(5,843)		5,000,000			0	181,250	05/15/2017.
21079R AA 0	Continental Airlines Inc LBASS EETC Ser		10/19/2017.	Paydown		2,270,436	2,270,436	2,364,497	2,366,288		(95,852)		(95,852)		2,270,436			0	114,046	10/19/2023.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		12/18/2017.	Paydown		2,079,467	2,079,467	2,055,898	2,078,574		893		893		2,079,467			0	74,026	07/02/2019.
210805 CB 1	Continental Airlines Inc LBASS EETC Ser		09/15/2017.	Paydown		617,331	617,331	579,383	614,832		2,499		2,499		617,331			0	25,712	03/15/2019.
212168 AA 6	Continental Wind Sr Nt		08/31/2017.	Redemption 100.0000		509,490	509,490	509,490	509,490				0		509,490			0	22,523	02/28/2033.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2		08/31/2017.	Interest Only									0					0	860	01/25/2047.
224044 BS 5	Cox Communications Inc Sr Nt		08/08/2017.	Call 100.0000		22,500,000	22,500,000	24,383,050	22,875,734		(156,551)		(156,551)		22,719,183		(219,183)	(219,183)	1,808,369	06/01/2018.
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23		03/01/2017.	Nationwide Mutual Fire		10,922,511	10,000,000	10,984,300	10,942,947		(20,436)		(20,436)		10,922,511			0	96,250	12/01/2023.
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		03/29/2017.	Nationwide Mutual Fire		1,998,781	2,000,000	1,998,672	1,998,746		36		36		1,998,781			0	22,944	06/01/2024.
24422E RL 5	Deere /John/ Cap Corp Sr Nt		01/13/2017.	Maturity		1,500,000	1,500,000	1,498,574	1,499,989		11		11		1,500,000			0	15,000	01/13/2017.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2017.	Paydown		49,527	49,527	49,517	49,492		35		35		49,527			0	1,240	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		12/01/2017.	Paydown		140,375	140,375	140,335	141,663		(1,288)		(1,288)		140,375			0	4,337	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		12/01/2017.	Paydown		183,810	183,810	183,766	186,256		(2,446)		(2,446)		183,810			0	5,626	01/25/2034.
251591 AV 5	Developers Diversified Realty Sr Nt		09/09/2017.	Call 100.0000		2,644,000	2,644,000	3,343,994	3,008,978		(64,430)		(64,430)		2,944,548		(300,548)	(300,548)	663,935	09/01/2020.
254010 AC 5	Dignity Health Nt 2.637% 11/01/19		04/27/2017.	Nationwide Agribusiness		4,017,476	4,000,000	4,000,000	4,000,000				0		4,000,000		17,476	17,476	51,568	11/01/2019.
25468P DM 5	Disney Walt Co Sr Nt 1.850% 07/30/26		03/01/2017.	Nationwide Mutual Fire		24,504,366	25,000,000	24,474,250	24,496,635		7,732		7,732		24,504,366			0	294,201	07/30/2026.
254709 AD 0	Discover Financial Svcs Inc Sr Nt		06/12/2017.	Maturity		9,600,000	9,600,000	8,096,314	9,495,628		104,372		104,372		9,600,000			0	309,600	06/12/2017.
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1		01/20/2017.	Redemption 100.0000		3,011,392	3,011,392	3,011,367	3,011,368		24		24		3,011,392			0	8,141	07/06/2022.
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1		01/20/2017.	Redemption 100.0000		1,545,455	1,545,455	1,542,031	1,542,180		3,275		3,275		1,545,455			0	4,194	07/06/2022.
25746U CK 3	Dominion Resources Inc Sr Nt		03/29/2017.	Nationwide Mutual Fire		1,999,345	2,000,000	1,999,300	1,999,329		16		16		1,999,345			0	36,417	08/15/2026.
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt		07/06/2017.	Call 100.0000		2,426,000	2,426,000	2,447,151	2,444,739		(7,020)		(7,020)		2,437,719		(11,719)	(11,719)	213,085	05/01/2018.
26138E AU 3	Dr Pepper Snapple Group Inc Sr Nt		03/01/2017.	Nationwide Mutual Fire		6,978,235	7,000,000	6,977,320	6,977,910		325		325		6,978,235			0	81,813	09/15/2026.
26249B AC 5	Dryden Sr Ln Fd CLO Ser 2013-30A Cl B		11/15/2017.	Paydown		11,000,000	11,000,000	10,963,370	10,976,747		23,253		23,253		11,000,000			0	318,974	11/15/2025.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
26440# AA 7	Duke Finance LLC 1st Lien TL Nt 1		02/21/2017.	Tax Free Exchange		11,301,211	12,406,015	11,165,414	11,275,012		26,199		26,199		11,301,211			0	251,911	10/28/2021.
26441C AD 7	Duke Energy Corp Sr Nt		04/27/2017.	Nationwide Agribusiness		1,066,017	1,000,000	1,075,364	1,055,747		(6,347)		(6,347)		1,049,399		16,618	16,618	31,142	09/15/2019.
26441C AK 1	Duke Energy Corp Sr Nt		04/27/2017.	Nationwide Agribusiness		5,017,930	5,000,000	4,994,550	4,998,359		356		356		4,998,715		19,215	19,215	38,500	06/15/2018.
26441C AS 4	Duke Energy Corp Sr Nt		03/01/2017.	Nationwide Mutual Fire		11,964,942	12,000,000	11,963,040	11,964,344		597		597		11,964,942			0	175,783	09/01/2026.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt		03/29/2017.	Nationwide Mutual Fire		3,561,293	3,500,000	3,565,370	3,562,666		(1,373)		(1,373)		3,561,293			0	28,122	06/30/2026.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/16/2017.	Interest Only									0					0	340,676	01/15/2027.
278865 AV 2	Ecolab Inc Sr Nt 2.700% 11/01/26		03/29/2017.	Nationwide Mutual Fire		8,972,790	9,000,000	8,971,650	8,972,140		651		651		8,972,790			0	108,675	11/01/2026.
281020 AJ 6	Edison International Sr Nt		04/27/2017.	Nationwide Agribusiness		3,530,163	3,500,000	3,497,725	3,497,788		161		161		3,497,949		32,214	32,214	63,671	03/15/2023.
29103D AD 8	Emera US Finance LP Sr Nt		01/17/2017.	Tax Free Exchange		4,995,685	5,000,000	4,995,150	4,995,645		41		41		4,995,685			0	12,000	06/15/2021.
29273R AE 9	Energy Transfer Partners Sr Nt		02/15/2017.	Maturity		5,000,000	5,000,000	4,985,700	4,999,757		243		243		5,000,000			0	153,125	02/15/2017.
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N		12/15/2017.	Redemption 100.0000		499,633	499,633	499,633	499,633				0		499,633			0	19,953	12/15/2020.
29364D AQ 3	Entergy Arkansas Inc 1st Mtg Bd		04/27/2017.	Nationwide Agribusiness		2,311,274	2,200,000	2,371,886	2,351,897		(11,301)		(11,301)		2,340,596		(29,322)	(29,322)	57,750	02/15/2021.
29364D AS 9	Entergy Arkansas Inc 1st Mortgage Bond		03/01/2017.	Nationwide Mutual Fire		22,913,981	21,600,000	23,001,062	22,940,684		(26,703)		(26,703)		22,913,981			0	199,800	06/01/2024.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		04/27/2017.	Nationwide Agribusiness		3,079,353	3,000,000	3,043,380	3,039,783		(1,175)		(1,175)		3,038,608		40,745	40,745	60,083	04/01/2026.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		03/29/2017.	Nationwide Mutual Fire		3,780,993	3,500,000	3,798,990	3,787,606		(6,613)		(6,613)		3,780,993			0	60,569	04/01/2026.
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser		11/01/2017.	Paydown		1,110,753	1,110,753	1,110,515	1,110,626		127		127		1,110,753			0	19,254	08/01/2021.
29379V AA 1	Enterprise Products Operations Co Gtd Nt		09/15/2017.	Maturity		2,000,000	2,000,000	1,948,660	1,994,526		5,474		5,474		2,000,000			0	126,000	09/15/2017.
30161M AE 3	Exelon Generation Co LLC Sr Nt		10/01/2017.	Maturity		8,000,000	8,000,000	8,004,730	8,000,473		(473)		(473)		8,000,000			0	496,000	10/01/2017.
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser		09/01/2017.	Paydown		566,428	566,428	560,007	563,766		2,662		2,662		566,428			0	28,667	05/18/2026.
30219G AE 8	Express Scripts Hldg Co Sr Nt		11/08/2017.	Various		10,756,140	10,000,000	10,750,400	10,599,336		(98,338)		(98,338)		10,500,998		255,142	255,142	468,403	11/15/2021.
30219G AG 3	Express Scripts Hldg Co Sr Nt		11/27/2017.	Credit Suisse Securities LLC		12,096,100	10,000,000	10,892,454	10,836,645		(14,793)		(14,793)		10,821,852		1,274,248	1,274,248	636,319	11/15/2041.
302567 AA 0	FPL Energy American Wind LLC Sr Nt		12/28/2017.	Call 100.0000		5,825,894	5,825,894	6,012,921	5,965,730		(18,669)		(18,669)		5,947,060		(121,166)	(121,166)	1,237,097	06/20/2023.
302567 AA 0	FPL Energy American Wind LLC Sr Nt		06/20/2017.	Redemption 100.0000		1,020,998	1,020,998	1,053,775	1,045,505		(24,506)		(24,506)		1,020,998			0	67,784	06/20/2023.
30260@ AA 8	FMV Smithtown Assoc CTL		12/01/2017.	Redemption 100.0000		810,217	810,217	842,626	816,115		(5,898)		(5,898)		810,217			0	34,189	10/04/2019.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A		01/15/2017.	Paydown		259,244	259,244	256,903	258,209		1,035		1,035		259,244			0	8,711	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B		01/15/2017.	Paydown		218,255	218,255	218,255	218,255				0		218,255			0	7,470	01/15/2019.
316773 CF 5	Fifth Third Bancorp Sub Bk Nt		01/15/2017.	Maturity		25,000,000	25,000,000	25,427,453	25,004,739		(4,739)		(4,739)		25,000,000			0	681,250	01/15/2017.
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln		04/26/2017.	Tax Free Exchange		14,329,808	14,597,745	14,297,191	14,310,148		19,660		19,660		14,329,808			0	221,298	03/24/2021.
32007U BS 7	First Data Corp New Term Ln B Nt 1		05/17/2017.	Redemption 100.0000		33,523	33,523	33,468	33,468		56		56		33,523			0	487	07/10/2022.
32007U BS 7	First Data Corp New Term Ln B Nt 1		06/14/2017.	Tax Free Exchange		1,829,564	1,832,384	1,829,337	1,829,343		221		221		1,829,564			0	32,335	07/10/2022.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		12/01/2017.	Paydown		427,919	458,894	412,516	412,516				0		412,516		15,403	15,403	6,165	11/25/2036.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		02/01/2017.	Paydown		41,086	57,470	49,850	45,148	4,702			4,702		49,850		(8,764)	(8,764)	489	08/25/2037.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		03/01/2017.	Nationwide Mutual Fire		1,725,056	2,207,896	1,915,175	1,734,528	180,647			180,647		1,915,175		(190,119)	(190,119)	34,498	08/25/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/01/2017.	Paydown		8,100	8,100	8,280	3,969	4,122	9		4,131		8,100			0	97	12/10/2024.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/29/2017.	Nationwide Mutual Fire		121,711	248,390	253,901	121,711	126,398	(96)		126,302		248,014		(126,303)	(126,303)	6,114	12/10/2024.
341081 EY 9	Florida Pwr & Lt Co 1st Mtg Bd		12/13/2017.	Bank of America BISD Dealer		13,031,600	10,000,000	10,732,300	10,635,628		(17,064)		(17,064)		10,618,564		2,413,036	2,413,036	656,500	05/01/2037.
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd		04/27/2017.	Nationwide Agribusiness		2,527,803	2,500,000	2,553,885	2,551,347		(2,382)		(2,382)		2,548,964		(21,162)	(21,162)	27,882	06/01/2023.
341081 FK 8	Florida Pwr & Lt Co 1st Mtg Bd		03/29/2017.	Nationwide Mutual Fire		15,065,928	14,000,000	15,163,260	15,098,787		(32,859)		(32,859)		15,065,928			0	149,139	06/01/2024.
341081 FM 4	Florida Pwr & Lt Co Nt		03/29/2017.	Nationwide Mutual Fire		5,321,404	5,000,000	5,342,350	5,329,395		(7,991)		(7,991)		5,321,404			0	51,215	12/01/2025.
34347@ AA 7	Flowchem LLC Sr Term Ln		06/15/2017.	Redemption 100.0000		16,835,610	16,835,610	16,835,610	16,835,610				0		16,835,610			0	611,710	12/01/2018.
345397 WY 5	Ford Motor Cr Co Sr Nt		04/27/2017.	Nationwide Agribusiness		2,008,326	2,000,000	2,000,000	2,000,000				0		2,000,000		8,326	8,326	24,960	11/04/2019.

SCHEDULE D - PART 4

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt		12/18/2017.	Barclays Capital Inc		1,455,625	1,500,000	1,359,375	1,362,783		11,648		11,648		1,374,431		81,194	81,194	53,249	03/15/2023.
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt		03/29/2017.	Nationwide Mutual Fire		2,630,851	2,900,000	2,867,375	2,660,750	214,343	850		215,193		2,875,943		(245,092)	(245,092)	60,558	03/15/2023.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		12/26/2017.	Redemption 32.6155		51,828	158,905	11,336	12,908		39,799	1,572	38,227		51,136		692	692	23,410	08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		12/26/2017.	Capital Distribution		112,754		102,522	102,522				0		102,522		10,232	10,232		08/25/2036.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		02/27/2017.	Paydown		24,308	24,308	15,075	12,195	2,880	9,233		12,113		24,308			0	29	10/25/2036.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		03/01/2017.	Nationwide Mutual Fire		1,836,873	3,571,292	2,214,749	1,791,667	423,082			423,082		2,214,749		(377,876)	(377,876)	5,807	10/25/2036.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		12/01/2017.	Paydown		128,636	128,636	122,244	125,449		3,187		3,187		128,636			0	3,420	06/25/2035.
369550 AU 2	General Dynamics Corp Sr Nt		04/27/2017.	Nationwide Agribusiness		2,971,797	3,000,000	3,011,280	3,011,046		(591)		(591)		3,010,455		(38,658)	(38,658)	30,375	11/15/2022.
36962G 2G 8	General Elec Cap Corp MT Nt		02/15/2017.	Maturity		5,000,000	5,000,000	4,991,142	4,999,704		297		297		5,000,000			0	135,000	02/15/2017.
375558 BM 4	Gilead Sciences Inc Sr Nt		03/29/2017.	Nationwide Mutual Fire		3,998,967	4,000,000	3,998,960	3,998,960		7		7		3,998,967			0	61,950	03/01/2027.
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A		09/20/2017.	Paydown		1,335,534	1,335,534	1,335,534	1,335,534				0		1,335,534			0	39,545	09/20/2047.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		02/27/2017.	Paydown		113,482	113,482	105,926	105,926		7,556		7,556		113,482			0	125	06/25/2037.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		03/01/2017.	Nationwide Mutual Fire		3,775,401	4,044,716	3,775,401	3,775,401				0		3,775,401			0	7,080	06/25/2037.
404122 AT 0	HCA Inc Term Ln B7 Nt 1		03/31/2017.	Tax Free Exchange		1,629,084	1,621,549	1,629,362	1,629,318		(234)		(234)		1,629,084			0	13,631	02/09/2024.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		12/19/2017.	Paydown		481,304	510,271	96,951	96,951				0		96,951		384,353	384,353	4,801	06/21/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		02/19/2017.	Paydown		64,412	64,412	62,782	63,328		1,084		1,084		64,412			0	59	07/19/2047.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		03/01/2017.	Nationwide Mutual Fire		3,424,405	3,482,623	3,394,469	3,424,004		401		401		3,424,405			0	6,801	07/19/2047.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl		12/20/2017.	Paydown		2,462,180	2,462,180	2,461,067	2,461,371		809		809		2,462,180			0	64,065	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl		09/20/2017.	Paydown		2,818,218	2,818,218	2,823,367	2,823,114		(4,896)		(4,896)		2,818,218			0	89,608	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl		09/20/2017.	Paydown		2,604,553	2,604,553	2,610,718	2,609,816		(5,263)		(5,263)		2,604,553			0	97,309	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL		12/20/2017.	Paydown		2,813,457	2,813,457	2,813,139	2,813,173		284		284		2,813,457			0	76,969	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl		12/20/2017.	Paydown		2,452,491	2,452,491	2,452,407	2,452,408		82		82		2,452,491			0	71,989	09/20/2041.
43534# AA 9	Hollander Sleep Products LLC Term Ln		05/09/2017.	Redemption 100.0000		337,520	337,520	337,520	337,520				0		337,520			0	18,648	10/21/2020.
43534# AA 9	Hollander Sleep Products LLC Term Ln		06/09/2017.	Redemption 100.0000		9,378,200	9,378,200	9,378,200	9,378,200				0		9,378,200			0	684,749	10/21/2020.
437076 BN 1	Home Depot Inc Sr Nt 2.125% 09/15/26		03/01/2017.	Nationwide Mutual Fire		5,936,962	6,000,000	5,934,240	5,936,001		962		962		5,936,962			0	58,792	09/15/2026.
438516 BL 9	Honeywell International Inc Sr Nt		03/29/2017.	Nationwide Mutual Fire		8,948,235	9,000,000	8,946,280	8,947,091		1,144		1,144		8,948,235			0	93,125	11/01/2026.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-		12/01/2017.	Paydown		711,258	711,005	431,998	431,998				0		431,998		279,260	279,260	12,515	09/25/2037.
446413 AG 1	Huntington Ingalls Industries Sr Nt		12/17/2017.	Call 100.0000		11,132,000	11,132,000	11,344,300	11,303,290		(30,335)		(30,335)		11,272,955		(140,955)	(140,955)	837,992	12/15/2021.
44701P AX 2	Huntsman International Inc 2015 Extended		08/08/2017.	Redemption 100.0000		834,316	834,316	829,769	830,203		4,113		4,113		834,316			0	22,162	04/19/2019.
44701P AX 2	Huntsman International Inc 2015 Extended		01/31/2017.	Tax Free Exchange		5,396,774	5,443,805	5,375,758	5,395,117		1,657		1,657		5,396,774			0	36,774	04/19/2019.
44701P AZ 7	Huntsman International Inc New TL B Nt 2		08/08/2017.	Redemption 100.0000		6,894,824	6,894,824	6,818,379	6,819,026		75,798		75,798		6,894,824			0	170,595	10/01/2021.
44701P AZ 7	Huntsman International Inc New TL B Nt 2		05/31/2017.	Tax Free Exchange		17,136	17,324	17,140	17,142		(6)		(6)		17,136			0	292	10/01/2021.
44923Q AB 0	Hyundai Capital America Sr Nt		06/08/2017.	Maturity		7,000,000	7,000,000	7,524,419	7,055,083		(55,083)		(55,083)		7,000,000			0	140,000	06/08/2017.
44923Q AD 6	Hyundai Capital America Sr Nt		10/02/2017.	Maturity		10,000,000	10,000,000	10,039,350	10,006,649		(6,649)		(6,649)		10,000,000			0	212,500	10/02/2017.
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual		06/26/2017.	Direct			429,279	51,513	51,513				0		51,513		(51,513)	(51,513)	125,675	06/24/2034.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1		02/27/2017.	Paydown		77,018	77,018	75,003	75,003		2,015		2,015		77,018			0	126	04/25/2035.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1		03/01/2017.	Nationwide Mutual Fire		2,272,431	2,333,478	2,272,431	2,272,431				0		2,272,431			0	5,329	04/25/2035.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		12/28/2017.	Redemption 100.0000		311,615	311,615	311,615	311,615				0		311,615			0	12,632	10/25/2056.
45256H AA 6	Impact Funding LLC CMBS Ctf Tranche A		06/01/2017.	Paydown		354,745	354,745	364,693	355,448		(703)		(703)		354,745			0	6,461	07/01/2022.
45256H AC 2	Impact Funding LLC CMBS Ctf Tranche B		12/01/2017.	Paydown		281,427	281,427	289,319	282,746		(1,319)		(1,319)		281,427			0	10,426	12/01/2022.
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200		07/17/2017.	Call 100.4806		415,881	417,880	417,880	378,368	37,512			37,512		417,880			0	3,419	11/28/2018.
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200		04/30/2017.	Redemption 100.0000		323,008	323,008	323,008	293,873	29,135			29,135		323,008			0	1,585	11/28/2018.

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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
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1		12/01/2017.	Paydown		904,040	904,040	904,529	904,196		(156)		(156)		904,040			0	27,374	01/25/2051.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		02/01/2017.	Paydown		101,015	100,836	101,120	75,109	25,830			25,830		100,940		75	75	630	08/25/2037.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		03/01/2017.	Nationwide Mutual Fire		1,658,514	2,005,299	2,010,939	1,617,551	389,804	(16)		389,788		2,007,340		(348,825)	(348,825)	30,077	08/25/2037.
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		02/01/2017.	Paydown		374,490	374,490	375,181	374,450		(16)		(16)		374,434		56	56	2,056	01/25/2037.
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		03/01/2017.	Nationwide Mutual Fire		1,488,775	1,489,034	1,491,783	1,488,874		(99)		(99)		1,488,775			0	14,162	01/25/2037.
457187 AB 8	Ingredion Inc Sr Nt 3.200% 10/01/26		03/29/2017.	Nationwide Mutual Fire		3,067,848	3,000,000	3,070,470	3,069,283		(1,435)		(1,435)		3,067,848			0	49,867	10/01/2026.
459200 GJ 4	International Bus Machs Corp Sr Nt		09/14/2017.	Maturity		4,000,000	4,000,000	3,986,160	3,998,761		1,239		1,239		4,000,000			0	228,000	09/14/2017.
465685 AE 5	ITC Holdings Corp Sr Nt		12/14/2017.	Call 100.0000		4,000,000	4,000,000	4,663,264	4,151,832		(133,383)		(133,383)		4,018,449		(18,449)	(18,449)	354,758	01/31/2018.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1		12/01/2017.	Paydown		34,306	35,601	35,445	31,692	3,773	(2)		3,771		35,464		(1,158)	(1,158)	673	04/25/2036.
46628F AM 3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		11/01/2017.	Paydown		444,458	444,458	497,310	444,458				0		444,458			0	9,216	04/15/2045.
48121C YK 6	JPMorgan Chase Sub Bk Nt		10/01/2017.	Maturity		13,250,000	13,250,000	13,867,316	13,399,922		(149,922)		(149,922)		13,250,000			0	795,000	10/01/2017.
49446R AR 0	Kimco Realty Corp Sr Nt		03/01/2017.	Nationwide Mutual Fire		8,955,580	9,000,000	8,954,010	8,954,745		834		834		8,955,580			0	74,925	03/01/2024.
49803X AA 1	Kite Realty Group LP Sr Nt		03/01/2017.	Nationwide Mutual Fire		16,032,924	16,000,000	16,033,940	16,033,335		(411)		(411)		16,032,924			0	275,556	10/01/2026.
50076Q AY 2	Kraft Foods Inc Sr Nt 2.250% 06/05/17		06/05/2017.	Maturity		5,000,000	5,000,000	4,992,099	4,999,191		809		809		5,000,000			0	56,250	06/05/2017.
50177A AE 9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl		06/11/2017.	Paydown		15,790,140	15,790,140	15,856,492	15,782,451		7,689		7,689		15,790,140			0	372,107	07/15/2044.
50540R AK 8	Laboratory Corp of America Sr Nt		08/23/2017.	Maturity		9,984,000	9,984,000	10,142,857	10,006,320		(22,320)		(22,320)		9,984,000			0	219,648	08/23/2017.
52109P AE 5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A		06/11/2017.	Paydown		7,456,524	7,456,524	7,493,803	7,453,517		3,007		3,007		7,456,524			0	175,035	07/15/2040.
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		04/10/2017.	Redemption 100.0000		62,221	62,221	67,475	62,249		(28)		(28)		62,221			0	613	04/10/2017.
52465# BH 7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C		04/10/2017.	Redemption 100.0000		35,175	35,175	39,804	35,291		(117)		(117)		35,175			0	337	04/10/2017.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL		12/15/2017.	Redemption 100.0000		230,646	230,646	241,897	233,609		(2,963)		(2,963)		230,646			0	9,681	01/15/2021.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		12/15/2017.	Redemption 100.0000		225,338	225,338	247,845	228,470		(3,132)		(3,132)		225,338			0	10,299	11/15/2018.
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1		12/01/2017.	Paydown		118,464	118,464	118,538	118,330		134		134		118,464			0	4,148	04/25/2036.
52736R BD 3	Levi Strauss & Co Sr Nt		05/01/2017.	Call 100.0000		20,000,000	20,000,000	21,412,500	20,950,000	100,492	(56,271)		44,221		20,994,221		(994,221)	(994,221)	1,375,100	05/01/2022.
53117C AS 1	Liberty Property LP Sr Nt		03/29/2017.	Nationwide Mutual Fire		1,011,223	1,000,000	1,011,710	1,011,456		(234)		(234)		1,011,223			0	17,063	10/01/2026.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		12/26/2017.	Paydown		1,641,374	1,641,374	1,534,684	1,558,211		83,163		83,163		1,641,374			0	12,238	09/25/2034.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd		04/27/2017.	Nationwide Agribusiness		3,551,023	3,500,000	3,498,495	3,498,666		42		42		3,498,708		52,315	52,315	66,092	10/01/2025.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		02/27/2017.	Paydown		42,400	42,400	24,107	24,107		18,293		18,293		42,400			0	58	08/25/2036.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		03/01/2017.	Nationwide Mutual Fire		1,910,589	3,360,373	1,910,589	1,910,589				0		1,910,589			0	5,464	08/25/2036.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		02/01/2017.	Paydown		14,742	14,742	13,320	11,770	2,276	4		2,280		14,050		693	693	103	11/25/2021.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		03/01/2017.	Nationwide Mutual Fire		1,193,604	1,509,611	1,363,959	1,205,236	233,081	1,853		234,934		1,440,170		(246,566)	(246,566)	22,644	11/25/2021.
55313K AE 1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2		05/01/2017.	Paydown		7,725,118	7,725,118	7,322,266	7,699,547		25,571		25,571		7,725,118			0	124,538	06/12/2050.
565849 AL 0	Marathon Oil Corp Sr Nt		09/20/2017.	Goldman Sachs & Company		11,956,830	12,000,000	11,972,520	11,636,772	339,295	1,734		341,029		11,977,800		(20,970)	(20,970)	366,713	06/01/2025.
579780 AF 4	McCormick & Co Inc Sr Nt		12/15/2017.	Maturity		12,000,000	12,000,000	11,975,650	11,997,073		2,927		2,927		12,000,000			0	690,000	12/15/2017.
579780 AK 3	McCormick & Co Inc Sr Nt		04/27/2017.	Nationwide Agribusiness		7,000,091	7,000,000	6,948,410	6,953,566		1,449		1,449		6,955,015		45,076	45,076	102,375	11/15/2025.
58013M EB 6	McDonalds Corp MT Nt Ser I		10/15/2017.	Maturity		2,000,000	2,000,000	1,997,838	1,999,628		372		372		2,000,000			0	116,000	10/15/2017.
585055 AS 5	Medtronic Inc Sr Nt 4.450% 03/15/20		04/27/2017.	Nationwide Agribusiness		5,427,477	5,080,000	5,830,316	5,431,758		(33,890)		(33,890)		5,397,867		29,610	29,610	139,404	03/15/2020.
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200		12/26/2017.	Paydown		2,777,228	2,777,228	2,550,643	2,589,356		187,873		187,873		2,777,228			0	28,349	07/25/2034.
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2017.	Paydown		194	194	189	192		2		2		194			0	2	08/25/2036.
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2		12/26/2017.	Paydown		19,621,093	19,621,093	17,356,864	18,644,757		976,336		976,336		19,621,093			0	124,762	08/25/2036.
594918 BQ 6	Microsoft Corp Sr Nt 2.000% 08/08/23		03/01/2017.	Nationwide Mutual Fire		16,105,315	16,150,000	16,101,712	16,104,271		1,044		1,044		16,105,315			0	182,136	08/08/2023.
594918 BR 4	Microsoft Corp Sr Nt 2.400% 08/08/26		03/29/2017.	Nationwide Mutual Fire		6,987,718	7,000,000	6,986,980	6,987,440		278		278		6,987,718			0	107,800	08/08/2026.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1		12/15/2017.	Paydown		418,936	418,936	352,275	352,275		66,661		66,661		418,936			0	14,368	02/15/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1	..	12/15/2017.	Paydown		240,404	240,404	240,399	240,403		1		1		240,404			0	7,068	07/15/2038.
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	12/01/2017.	Redemption 100.0000		13,056,145	13,056,145	13,020,143	13,025,220	7,243	23,682		30,925		13,056,145			0	668,383	10/11/2020.
60662W AJ 1	Mitchell International Inc 1st Lien TL N	..	10/31/2017.	Tax Free Exchange		131,841	132,183	131,522	131,799				42		131,841			0	3,851	10/11/2020.
60871R AG 5	Molson Coors Brewing Co Sr Nt	..	03/01/2017.	Nationwide Mutual Fire		23,529,714	23,500,000	23,534,825	23,530,191		(477)		(477)		23,529,714			0	458,250	07/15/2026.
617446 8C 6	Morgan Stanley Dean Witter Sr Nt	..	04/27/2017.	Nationwide Agribusiness		2,586,780	2,500,000	2,588,425	2,579,249		(2,552)		(2,552)		2,576,697		10,083	10,083	76,111	07/23/2025.
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	..	12/26/2017.	Paydown		878,000	878,000	807,760	818,311		59,689		59,689		878,000			0	8,048	08/25/2034.
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	12/01/2017.	Paydown		23,668	23,668	23,668	23,668				0		23,668			0	597	11/25/2018.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR	..	12/01/2017.	Paydown		1,088,542	1,088,963	967,068	967,068				0		967,068		121,474	121,474	21,760	09/25/2035.
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1	..	12/26/2017.	Paydown		412,387	412,387	82,106	82,106		330,281		330,281		412,387			0	1,696	08/25/2036.
61755Y AF 1	Morgan Stanley Cap I CMBS Ser 2007-IQ15	..	06/01/2017.	Paydown		10,383,272	10,383,272	10,300,791	10,363,444		19,828		19,828		10,383,272			0	248,283	06/11/2049.
61756U AE 1	Morgan Stanley Cap I CMBS Ser 2007-IQ16	..	08/01/2017.	Paydown		8,609,968	8,609,968	9,785,795	8,780,128		(170,160)		(170,160)		8,609,968			0	221,615	12/12/2049.
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C	..	12/01/2017.	Paydown		2,992,006	2,992,006	2,659,006	2,939,562		52,444		52,444		2,992,006			0	190,979	01/11/2043.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	04/04/2017.	Morgan Stanley & Co LLC		11,589,527	11,100,000	11,432,919	11,298,406		(12,400)		(12,400)		11,286,005		303,522	303,522	138,189	11/15/2046.
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18	..	03/01/2017.	Nationwide Mutual Fire		22,382,054	22,400,000	22,382,816	22,382,326		(271)		(271)		22,382,054			0	209,944	08/15/2031.
61764J AD 8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	03/01/2017.	Nationwide Mutual Fire		13,762,990	13,500,000	13,788,734	13,772,627		(9,637)		(9,637)		13,762,990			0	124,639	08/11/2029.
620076 AK 5	Motorola Solutions Inc Deb	..	11/27/2017.	Deutsche Bank Capital		7,977,690	7,000,000	7,141,610	7,096,561		(7,878)		(7,878)		7,088,683		889,007	889,007	566,222	09/01/2025.
626717 AE 2	Murphy Oil Corp Sr Nt 3.500% 12/01/17	..	09/05/2017.	Call 100.0000		10,000,000	10,000,000	10,028,127	10,005,809		(4,288)		(4,288)		10,001,521		(1,521)	(1,521)	319,589	12/01/2017.
626717 AE 2	Murphy Oil Corp Sr Nt 3.500% 12/01/17	..	04/27/2017.	Nationwide Agribusiness		4,032,520	4,000,000	4,001,675	4,001,481		(511)		(511)		4,000,970		31,550	31,550	56,778	12/01/2017.
626717 AF 9	Murphy Oil Corp Sr Nt 4.700% 12/01/22	..	03/01/2017.	Nationwide Mutual Fire		15,823,163	16,105,000	15,548,788	15,514,670	190,103	9,397		199,500		15,714,170		108,993	108,993	189,234	12/01/2022.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr	..	10/15/2017.	Redemption 100.0000		2,582,521	2,582,521	2,582,521	2,582,521				0		2,582,521			0	54,942	03/31/2024.
629377 BS 0	NRG Energy Inc Sr Nt 7.875% 05/15/21	..	10/16/2017.	Call 100.0000		4,062,000	4,062,000	4,216,898	4,187,704		(20,001)		(20,001)		4,167,703		(105,703)	(105,703)	400,742	05/15/2021.
62946U AF 7	New Res Adv Rec Tr LBASS Ser 2016-T5 Cl	..	03/01/2017.	Nationwide Mutual Fire		24,999,974	25,000,000	24,999,998	24,999,974				0		24,999,974			0	175,792	12/15/2051.
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B	..	07/15/2017.	Redemption 100.0000		264,001	264,001	264,001	264,001				0		264,001			0	14,053	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II	..	07/15/2017.	Redemption 100.0000		163,847	163,847	163,847	163,847				0		163,847			0	8,840	07/15/2022.
63651P AA 2	National Inst Health Twinbrook CTL B Bld	..	12/15/2017.	Redemption 100.0000		364,462	364,462	364,462	364,462				0		364,462			0	11,629	01/15/2019.
637071 AL 5	National Oilwell Varco Inc Sr Nt	..	12/01/2017.	Maturity		5,000,000	5,000,000	4,994,200	4,998,869		1,131		1,131		5,000,000			0	67,500	12/01/2017.
637417 AB 2	National Retail Properties Inc Sr Nt	..	10/15/2017.	Maturity		15,000,000	15,000,000	14,947,350	14,994,705		5,295		5,295		15,000,000			0	1,031,250	10/15/2017.
637432 NJ 0	National Rural Utilities Coop ABS Coll T	..	04/27/2017.	Nationwide Agribusiness		2,989,176	3,000,000	2,991,810	2,992,782		347		347		2,993,129		(3,953)	(3,953)	56,700	02/15/2023.
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser	..	08/25/2017.	Paydown		3,314,226	3,314,226	3,036,929	3,240,228		73,998		73,998		3,314,226			0	13,342	03/25/2037.
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser	..	12/25/2017.	Paydown		1,032,929	1,032,929	872,179	886,700		146,229		146,229		1,032,929			0	11,581	03/25/2037.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	07/15/2017.	Redemption 100.0000		599,138	599,138	599,138	599,138				0		599,138			0	26,640	01/15/2020.
651229 AW 6	Newell Rubbermaid Inc Sr Nt	..	03/29/2017.	Nationwide Mutual Fire		8,719,546	8,000,000	8,766,240	8,736,031		(16,485)		(16,485)		8,719,546			0	166,133	04/01/2026.
651715 AK 0	NewPage Corp Sr Nt	..	08/19/2017.	Interest Only									0					0	53,772	12/31/2014.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2017.	Paydown		62,132	62,132	62,131	61,956		176		176		62,132			0	1,694	03/25/2034.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/27/2017.	Paydown		46,775	46,775	14,617	14,617		32,158		32,158		46,775			0	52	04/25/2036.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/29/2017.	Nationwide Mutual Fire		526,154	1,683,753	526,154	526,154				0		526,154			0	5,029	04/25/2036.
659298 AC 7	North End CLO Ltd CLO Ser 2013-1A Cl B	..	03/01/2017.	Nationwide Mutual Fire		9,961,406	10,000,000	9,938,000	9,960,403		1,004		1,004		9,961,406			0	96,585	07/17/2025.
665772 CK 3	Northern States Pwr Co MN 1st Mtg Bd	..	04/27/2017.	Nationwide Agribusiness		2,001,894	2,000,000	2,001,860	2,001,830		(88)		(88)		2,001,742		152	152	23,400	05/15/2023.
666807 BG 6	Northrop Grumman Corp Sr Nt	..	03/01/2017.	Nationwide Mutual Fire		59,424,533	57,500,000	59,388,060	59,469,419		(44,887)		(44,887)		59,424,533			0	1,090,104	08/01/2023.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2017.	Paydown		58,345	58,345	58,444	58,398		(53)		(53)		58,345			0	3,427	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	12/07/2017.	Redemption 100.0000		602,554	602,554	602,554	602,554				0		602,554			0	21,183	11/07/2023.
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A	..	10/20/2017.	Paydown		1,746,558	1,746,558	1,746,558	1,746,558				0		1,746,558			0	32,725	04/20/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
68389X BM 6	Oracle Corp Sr Nt 2.650% 07/15/26		03/29/2017.	Nationwide Mutual Fire		9,964,832	10,000,000	9,962,400	9,964,028		804		804		9,964,832			0	192,861	07/15/2026.
693304 AT 4	Peco Energy Co 1st Mtg Bd		03/01/2017.	Nationwide Mutual Fire		20,546,087	20,000,000	20,579,350	20,555,310		(9,224)		(9,224)		20,546,087			0	238,000	10/15/2025.
694308 HP 5	Pacific Gas & Elec Co Sr Nt		10/25/2017.	Various		8,802,102	9,000,000	8,983,476	8,984,681		1,192		1,192		8,985,872		(183,771)	(183,771)	304,657	03/01/2026.
695114 BZ 0	Pacificorp 1st Mtg Bd 5.250% 06/15/35		12/13/2017.	Bank of America BISD Dealer		16,381,311	13,495,000	13,502,017	13,501,310		(199)		(199)		13,501,111		2,880,200	2,880,200	708,488	06/15/2035.
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-		12/26/2017.	Paydown		841,353	841,353	808,225	811,460		29,892		29,892		841,353			0	7,485	10/25/2034.
71579U AB 1	Petco Animal Supplies Term Ln B-1 Nt 1		01/27/2017.	Tax Free Exchange		3,018,293	3,000,000	3,018,750	3,018,501		(209)		(209)		3,018,293			0	23,750	01/26/2023.
71579U AE 5	Petco Animal Supplies Term Ln B-2 Nt 1		01/27/2017.	Tax Free Exchange		10,066,430	10,000,000	10,067,500	10,060,366	6,794	(730)		6,064		10,066,430			0	51,261	01/26/2023.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1		10/31/2017.	Redemption 100.0000		330,050	330,050	330,763	330,738		(688)		(688)		330,050			0	9,055	03/10/2022.
717081 DQ 3	Pfizer Inc Sr Nt 6.050% 03/30/17		03/30/2017.	Maturity		5,107,000	5,107,000	5,331,660	5,144,295		(37,295)		(37,295)		5,107,000			0	154,487	03/30/2017.
72584D AD 6	Yum Brands Term Ln B Nt 1		03/21/2017.	Tax Free Exchange		6,438,149	6,467,500	6,435,163	6,437,269		880		880		6,438,149			0	125,411	06/16/2023.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		09/13/2017.	Redemption 100.0000		580,573	580,573	580,573	580,573				0		580,573			0	13,063	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		09/13/2017.	Redemption 100.0000		419,427	419,427	419,427	419,427				0		419,427			0	9,437	09/13/2027.
73020* AD 5	PNG Companies LLC Sr Sec Nt Ser A		12/19/2017.	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	486,000	12/19/2017.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt		12/31/2017.	Redemption 100.0000		504,000	504,000	504,000	504,000				0		504,000			0	18,585	12/31/2018.
737446 AE 4	Post Holdings Inc Sr Nt		03/08/2017.	Call 100.0000		5,000,000	5,000,000	5,250,000	5,174,441		(5,612)		(5,612)		5,168,829		(168,829)	(168,829)	451,197	12/01/2021.
737446 AH 7	Post Holdings Inc Sr Nt		06/07/2017.	Call 100.0000		3,550,000	3,550,000	3,573,680	3,570,927		(965)		(965)		3,569,962		(19,962)	(19,962)	673,208	03/15/2024.
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond		03/01/2017.	Nationwide Mutual Fire		30,142,065	27,857,000	30,341,680	30,190,545		(48,480)		(48,480)		30,142,065			0	462,426	03/15/2024.
74040X AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl		03/01/2017.	Nationwide Mutual Fire		7,208,250	17,500,000	13,642,283	7,385,000	6,257,283			6,257,283		13,642,283		(6,434,033)	(6,434,033)	196,339	04/03/2033.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate		10/03/2017.	Paydown		225,584	225,584	142,118	156,661		68,922		68,922		225,584			0	2,667	07/03/2033.
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N		12/28/2017.	Call 100.0000		1,067,572	1,067,572	759,057	803,699		9,391		9,391		813,090		254,482	254,482	18,835	03/24/2034.
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N		09/25/2017.	Paydown		1,278,294	1,278,294	908,883	962,336		315,958		315,958		1,278,294			0	14,094	03/24/2034.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N		09/26/2017.	Paydown		626,614	626,614	469,427	482,264		144,350		144,350		626,614			0	3,991	09/26/2034.
74041C AB 5	Preferred Term Sec Ltd VI LBASS Nt Ser A		03/01/2017.	Nationwide Mutual Fire		6,694,493	7,500,000	6,694,493	6,694,493				0		6,694,493			0	20,648	09/26/2034.
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt		12/26/2017.	Paydown		356,277	356,277	307,325	314,215		42,062		42,062		356,277			0	4,480	12/24/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser		12/26/2017.	Paydown		267,208	267,208	175,021	192,518		74,690		74,690		267,208			0	3,039	12/24/2033.
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec		12/26/2017.	Paydown		848,221	848,221	667,974	692,007		156,214		156,214		848,221			0	9,364	06/24/2034.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt		09/25/2017.	Redemption 100.0000		987,807	987,807	755,672	785,072		202,735		202,735		987,807			0	10,578	06/23/2035.
74042E AB 0	Preferred Term Sec Ltd LBASS Sr Nt Ser A		03/01/2017.	Nationwide Mutual Fire		9,710,602	11,000,000	9,710,602	9,710,602				0		9,710,602			0	30,551	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt		12/22/2017.	Paydown		250,116	250,116	170,661	180,837		69,279		69,279		250,116			0	2,547	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		12/22/2017.	Redemption 100.0000		151,690	151,690	115,664	119,639		32,051		32,051		151,690			0	1,201	03/22/2038.
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl		12/22/2017.	Paydown		78,628	78,628	55,709	57,390		21,238		21,238		78,628			0	819	09/22/2036.
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C		12/26/2017.	Paydown		1,490,181	1,490,181	1,050,577	1,112,653		377,528		377,528		1,490,181			0	14,798	09/23/2035.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P		03/01/2017.	Nationwide Mutual Fire		7,734,554	8,692,063	7,734,554	7,734,554				0		7,734,554			0	23,813	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		12/22/2017.	Paydown		160,140	160,140	105,372	122,456		37,683		37,683		160,140			0	2,051	12/22/2036.
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1		02/23/2017.	Barclays Capital Inc		13,932,484	13,900,796	13,884,039	13,823,340	64,576	354		64,930		13,888,270		44,214	44,214	92,586	05/20/2021.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P		06/19/2017.	Redemption 44.9072		283,529	631,367	330,440	330,440		(46,911)		(46,911)		283,529			0	(282,684)	03/23/2035.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		12/01/2017.	Paydown		552,441	594,999	484,603	574,164	5,657	8,195		13,852		588,016		(35,575)	(35,575)	11,961	10/25/2035.
74340X AV 3	Prologis LP Sr Nt 2.750% 02/15/19		06/30/2017.	Call 100.0000		8,000,000	8,000,000	7,997,200	7,998,870		258		258		7,999,128		872	872	351,070	02/15/2019.
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C		03/01/2017.	Nationwide Mutual Fire		8,150,266	8,800,000	8,120,112	8,138,958		11,308		11,308		8,150,266			0	74,272	01/11/2037.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser		12/01/2017.	Paydown		353,525	490,649	355,414	355,414				0		355,414		(1,889)	(1,889)	18,322	09/25/2037.
74937T AA 7	RCO Mtg LLC RMBS Ser 2016-SFR1 A		12/01/2017.	Paydown		1,381,392	1,381,392	1,379,220	1,379,215		2,177		2,177		1,381,392			0	34,956	11/25/2051.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
74966F AJ 2	RP Crown Parent Term Ln Nt 1		09/29/2017.	Redemption 100.0000		186,750	186,750	187,217	187,212		(462)		(462)		186,750			0	4,052	10/12/2023.
74966F AJ 2	RP Crown Parent Term Ln Nt 1		10/20/2017.	Tax Free Exchange		24,768,186	24,713,250	24,775,033	24,774,382		(6,195)		(6,195)		24,768,186			0	927,065	10/12/2023.
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1		03/31/2017.	Redemption 100.0000		32,334	32,334	32,173	32,162		172		172		32,334			0	282	10/05/2022.
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1		04/17/2017.	Tax Free Exchange		12,794,790	12,869,020	12,804,675	12,800,446		(5,657)		(5,657)		12,794,790			0	135,134	10/05/2022.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser		02/27/2017.	Paydown		44,427	44,427	38,075	38,075		6,351		6,351		44,427			0	70	08/25/2037.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser		03/01/2017.	Nationwide Mutual Fire		3,450,331	4,025,876	3,450,331	3,450,331				0		3,450,331			0	7,261	08/25/2037.
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200		12/26/2017.	Paydown		93,204	93,204	80,389	84,343		8,861		8,861		93,204			0	1,354	03/25/2036.
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser		08/01/2017.	Redemption 100.0000		260,813	260,813	284,690	262,017		(1,204)		(1,204)		260,813			0	12,782	08/01/2017.
756109 AR 5	Realty Income Corp Sr Nt		03/29/2017.	Nationwide Mutual Fire		1,084,704	1,000,000	1,089,340	1,086,656		(1,953)		(1,953)		1,084,704			0	18,792	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt		03/29/2017.	Nationwide Mutual Fire		6,910,345	7,000,000	6,906,970	6,908,501		1,844		1,844		6,910,345			0	97,417	01/15/2027.
760759 AR 1	Republic Services Inc Sr Nt		03/29/2017.	Nationwide Mutual Fire		1,019,495	1,000,000	1,020,830	1,019,942		(447)		(447)		1,019,495			0	21,267	07/01/2026.
760985 GQ 8	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2017.	Paydown		695,187	695,187	695,023	694,107		935		935		695,042		145	145	36,912	01/25/2032.
760985 ST 9	Residential Asset Mtg Prod Inc RMBS Ser		11/01/2017.	Paydown		461,629	461,629	433,931	442,724		18,904		18,904		461,629			0	16,185	11/25/2032.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		02/01/2017.	Paydown		9,002	20,242	14,813	13,734	1,079			1,079		14,813		(5,811)	(5,811)	239	09/25/2037.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2017.	Nationwide Mutual Fire		2,323,843	3,458,856	2,531,185	2,346,782	184,403			184,403		2,531,185		(207,343)	(207,343)	58,779	09/25/2037.
76126C BB 7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1		11/15/2017.	Maturity				2,638,140	103,334		(103,334)		(103,334)					0	142,500	11/15/2017.
761713 AT 3	Reynolds American Inc Co Gtd Nt		11/27/2017.	Citigroup		1,512,577	1,100,000	1,374,494	1,348,556		(6,247)		(6,247)		1,342,310		170,267	170,267	76,206	06/15/2037.
761713 BR 6	Reynolds American Inc Sr Nt		08/21/2017.	Maturity		5,000,000	5,000,000	4,997,450	4,999,037		963		963		5,000,000			0	115,000	08/21/2017.
761713 BW 5	Reynolds American Inc Sr Nt		11/27/2017.	Citigroup		1,350,140	1,000,000	1,150,134	1,147,527		(2,539)		(2,539)		1,144,988		205,152	205,152	92,361	08/04/2041.
78412F AL 8	SESI LLC Sr Nt 6.375% 05/01/19		09/18/2017.	Call 100.0000		2,800,000	2,800,000	2,975,000	2,800,000	77,126	(22,602)		54,524		2,854,523		(54,523)	(54,523)	157,179	05/01/2019.
78412F AL 8	SESI LLC Sr Nt 6.375% 05/01/19		03/29/2017.	Nationwide Mutual Fire		3,267,000	3,300,000	3,517,000	3,300,000	94,044	(9,183)		84,861		3,384,861		(117,861)	(117,861)	86,488	05/01/2019.
78412F AP 9	SESI LLC Sr Nt 7.125% 12/15/21		03/01/2017.	Nationwide Mutual Fire		14,970,675	14,570,000	16,033,438	14,824,975	681,503	(26,937)		654,566		15,479,540		(508,865)	(508,865)	219,157	12/15/2021.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		03/01/2017.	Nationwide Mutual Fire		3,932,890	3,933,973	3,931,724	3,932,871		19		19		3,932,890			0	14,230	03/15/2033.
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s		05/11/2017.	Tax Free Exchange		2,056,881	1,900,000	2,065,500	2,041,832	19,965	(4,916)		15,049		2,056,881			0	40,929	06/30/2026.
785592 AR 7	Sabine Pass Liquefaction High Yield Corp		05/11/2017.	Tax Free Exchange		3,346,834	3,300,000	3,348,750	3,313,125	35,015	(1,305)		33,710		3,346,834			0	104,500	03/15/2027.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A		12/26/2017.	Paydown		193,335	186,695	64,410	64,437				0		64,437		128,898	128,898	1,213	04/25/2036.
79546V AJ 5	Sally Holdings Sr Nt 5.750% 06/01/22		04/27/2017.	Nationwide Agribusiness		1,547,813	1,500,000	1,563,750	1,551,498	1,407	(2,739)		(1,332)		1,550,165		(2,353)	(2,353)	34,979	06/01/2022.
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 2		02/14/2017.	Redemption 100.0000		1,732,301	1,732,301	1,728,096	1,728,489		3,812		3,812		1,732,301			0	35,546	10/01/2021.
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 2		02/14/2017.	Tax Free Exchange		6,320,806	6,334,446	6,319,073	6,320,507		299		299		6,320,806			0	129,979	10/01/2021.
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 7		02/14/2017.	Redemption 100.0000		3,118,141	3,118,141	3,112,176	3,112,231		5,910		5,910		3,118,141			0	39,496	10/01/2021.
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 7		02/14/2017.	Tax Free Exchange		11,380,981	11,402,002	11,380,189	11,380,391		590		590		11,380,981			0	144,425	10/01/2021.
81726J AE 1	Sensata Technologies 1st Lien Term Ln B		02/13/2017.	Redemption 100.0000		100,493	100,493	99,787	99,954		539		539		100,493			0	523	10/14/2021.
81726J AE 1	Sensata Technologies 1st Lien Term Ln B		11/07/2017.	Tax Free Exchange		9,281,789	9,323,658	9,258,195	9,273,655		8,134		8,134		9,281,789			0	278,512	10/14/2021.
81760H AE 2	ServiceMaster Co Term Ln C Nt 1		12/29/2017.	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0	1,223	11/07/2023.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt		12/29/2017.	Redemption 100.0000		271,885	271,885	270,135	270,899		986		986		271,885			0	10,117	11/23/2019.
82967N AJ 7	Sirius XM Radio Inc Nt		07/27/2017.	Call 100.0000		5,625,000	5,625,000	5,426,563	5,515,018		17,314		17,314		5,532,331		92,669	92,669	227,138	05/15/2020.
833034 AE 1	Snap-On Inc Nt 5.500% 01/15/17		01/15/2017.	Maturity		1,500,000	1,500,000	1,499,477	1,499,995		5		5		1,500,000			0	41,250	01/15/2017.
83416W AA 1	Solar Star Funding LLC Sr Nt		12/30/2017.	Redemption 100.0000		505,950	505,950	505,950	505,950				0		505,950			0	26,206	06/30/2035.
83578B AH 6	Sophia LP Term Ln Nt 1		03/31/2017.	Redemption 100.0000		276,071	276,071	274,925	275,117		953		953		276,071			0	3,035	09/21/2022.
83578B AH 6	Sophia LP Term Ln Nt 1		03/31/2017.	Tax Free Exchange		26,615,967	26,704,791	26,593,935	26,612,561		3,406		3,406		26,615,967			0	293,567	09/21/2022.
842434 CQ 3	Southern CA Gas Co 1st Mtg		03/29/2017.	Nationwide Mutual Fire		845,902	825,000	847,235	846,389		(487)		(487)		845,902			0	6,197	06/15/2026.
842587 CV 7	Southern Co Sr Nt 3.250% 07/01/26		03/01/2017.	Nationwide Mutual Fire		19,932,901	20,000,000	19,927,600	19,931,897		1,005		1,005		19,932,901			0	500,139	07/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		06/30/2017.	Redemption 100.0000		21,287	21,287	20,772	20,803		484		484		21,287			0	670	03/01/2022.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		08/04/2017.	Tax Free Exchange		4,131,102	4,218,070	4,116,133	4,122,224		8,878		8,878		4,131,102			0	217,530	03/01/2022.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd		07/15/2017.	Redemption 100.0000		425,750	425,750	425,750	425,750				0		425,750			0	22,188	01/15/2019.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017.	Redemption 100.0000		53,055	53,055	53,055	53,055				0		53,055			0	1,814	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017.	Redemption 100.0000		52,426	52,426	52,426	52,426				0		52,426			0	1,754	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017.	Redemption 100.0000		51,827	51,827	51,827	51,827				0		51,827			0	1,794	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2017.	Redemption 100.0000		51,827	51,827	51,827	51,827				0		51,827			0	1,794	01/31/2019.
863576 DG 6	Structured Asset Sec Corp RMBS Ser 2005-		12/26/2017.	Paydown		3,204,739	3,204,739	2,886,268	3,051,223		153,516		153,516		3,204,739			0	34,078	11/25/2035.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003		12/26/2017.	Paydown		1,068,053	1,068,053	981,532	997,327		70,726		70,726		1,068,053			0	10,975	07/25/2033.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2017.	Paydown		35,938	35,938	35,933	35,897		42		42		35,938			0	1,004	03/25/2034.
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-		12/01/2017.	Paydown		1,944,185	1,963,742	1,772,178	1,772,178				0		1,772,178		172,007	172,007	37,405	04/25/2047.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1		02/01/2017.	Paydown		71,981	71,981	52,546	52,546		19,435		19,435		71,981			0	226	07/25/2037.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1		03/01/2017.	Nationwide Mutual Fire		3,745,363	5,130,634	3,745,363	3,745,363				0		3,745,363			0	50,528	07/25/2037.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		12/10/2017.	Paydown		229,093	229,093	227,646	228,911		182		182		229,093			0	6,496	08/15/2039.
87264A AK 1	T-Mobile USA Inc Hgh Yld Nt		04/01/2017.	Call 100.0000		17,500,000	17,500,000	18,221,913	18,015,282	23,316	(27,817)		(4,501)		18,010,782		(510,782)	(510,782)	1,093,750	04/01/2021.
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C		12/26/2017.	Paydown		883,681	883,681	839,773	854,741		28,940		28,940		883,681			0	7,902	06/25/2036.
88632Q A* 4	Tibco Software Inc Term Ln Nt 1		01/18/2017.	Tax Free Exchange		14,491,430	14,737,500	14,387,484	14,488,844		2,585		2,585		14,491,430			0	50,557	11/25/2020.
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B		07/31/2017.	Taxable Exchange		7,561,189	10,000,000	5,300,000	5,300,000				0		5,300,000		2,261,189	2,261,189		11/15/2023.
887315 BJ 7	Time Warner Companies Inc Deb		10/15/2017.	Maturity		6,450,000	6,450,000	7,525,030	6,577,599		(127,599)		(127,599)		6,450,000			0	467,625	10/15/2017.
88732J AH 1	Time Warner Cable Inc Co Gtd Nt		04/10/2017.	Call 100.0000		3,000,000	3,000,000	3,134,160	3,006,893		(5,687)		(5,687)		3,001,206		(1,206)	(1,206)	85,919	05/01/2017.
89233P 5S 1	Toyota Motor Credit Corp MT Nt		01/12/2017.	Maturity		1,500,000	1,500,000	1,498,049	1,499,985		15		15		1,500,000			0	15,375	01/12/2017.
89233P 6D 3	Toyota Motor Credit Corp Sr Nt		05/22/2017.	Maturity		12,000,000	12,000,000	11,962,362	11,996,452		3,548		3,548		12,000,000			0	105,000	05/22/2017.
89233P 6S 0	Toyota Motor Credit Corp Sr Nt		10/05/2017.	Maturity		22,550,000	22,550,000	22,464,265	22,535,620		14,380		14,380		22,550,000			0	281,875	10/05/2017.
89236T AY 1	Toyota Motor Credit Corp Sr Nt		11/10/2017.	Barclays Capital Inc		19,538,870	19,500,000	19,495,320	19,498,252		830		830		19,499,082		39,788	39,788	411,667	10/24/2018.
89440* AA 9	Travel Leaders Group LLC Term Ln B Nt 1		01/25/2017.	Redemption 100.0000		16,479,521	16,479,521	16,464,107	16,366,224	103,102	10,194		113,296		16,479,521			0	83,313	12/05/2020.
90263B HF 8	UCFC Home Equity Loans RMBS Ser 1998-D C		05/01/2017.	Paydown			29,258	27,727	3,145	25,399	22		25,421		28,566		(28,566)	(28,566)	437	04/15/2030.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2017.	Paydown				415,038	264,441		(264,441)		(264,441)					0	47,278	12/10/2045.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012		12/01/2017.	Paydown		235,190	235,190	234,860	234,914		276		276		235,190			0	5,957	12/10/2045.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C		09/01/2017.	Redemption 100.0000		1,460,345	1,460,345	1,460,345	1,460,345				0		1,460,345			0	69,498	09/01/2023.
90345W AB 0	US Airways LBASS EETC Ser 2012-1B		10/01/2017.	Paydown		379,614	379,614	432,760	413,265		(33,650)		(33,650)		379,614			0	22,689	10/01/2019.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2		11/20/2017.	Stifel Nicolaus & Co Inc		4,119,329	4,577,032	4,579,901	4,325,295	254,134	(408)		253,726		4,579,021		(459,692)	(459,692)	214,573	05/27/2021.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2		03/27/2017.	Redemption 100.0000		807,501	807,501	808,408	763,088	45,172	(759)		44,413		807,501			0	10,451	05/27/2021.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1		01/31/2017.	Tax Free Exchange		824,231	825,538	829,666	780,133	44,278	(180)		44,098		824,231			0	3,853	05/27/2021.
90351H AB 4	US Foods Inc Term Ln Nt 1		02/17/2017.	Tax Free Exchange		16,241,126	16,138,202	16,245,312	16,242,954		(1,828)		(1,828)		16,241,126			0	91,603	06/27/2023.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A		07/08/2017.	Redemption 100.0000		908,003	908,003	908,003	908,003				0		908,003			0	21,234	09/08/2024.
90783T AA 8	Union Pacific RR PTC Ser 2004-1		01/02/2017.	Redemption 100.0000		311,964	311,964	311,964	311,964				0		311,964			0	8,429	07/02/2025.
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl		08/15/2017.	Paydown		4,056,286	4,056,286	4,072,880	4,067,914		(11,629)		(11,629)		4,056,286			0	163,520	02/15/2023.
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 Cl		10/11/2017.	Paydown		908,287	908,287	908,287	908,287				0		908,287			0	32,345	04/11/2022.
91019P CS 9	UDR Inc Sr Nt 4.250% 06/01/18		12/29/2017.	Call 100.0000		4,000,000	4,000,000	4,392,768	4,109,757		(76,588)		(76,588)		4,033,169		(33,169)	(33,169)	223,982	06/01/2018.
911312 AK 2	United Parcel Service Sr Nt		04/27/2017.	Nationwide Agribusiness		4,903,568	4,600,000	5,339,220	4,898,789		(41,420)		(41,420)		4,857,369		46,199	46,199	134,901	04/01/2019.
911312 AQ 9	United Parcel Service Sr Nt		04/27/2017.	Nationwide Agribusiness		2,015,122	2,000,000	1,997,600	1,997,633		149		149		1,997,782		17,340	17,340	28,039	10/01/2022.
913017 CH 0	United Technologies Corp Sr Nt		03/01/2017.	Nationwide Mutual Fire		14,970,728	15,000,000	14,969,850	14,970,297		432		432		14,970,728			0	132,500	11/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2017.	Redemption 100.0000		225,005	225,005	225,005	225,005				0		225,005			0	9,716	03/15/2024.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	12/15/2017.	Redemption 100.0000		1,071,319	1,071,319	1,067,794	1,070,684		635		635		1,071,319			0	27,493	11/15/2018.
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser	..	03/22/2017.	Paydown		4,715,674	4,715,674	4,715,674	4,715,674				0		4,715,674			0	39,839	10/25/2057.
91830D AJ 5	Vericrest Opportunity Ln Trans RMBS Ser	..	11/06/2017.	Paydown		2,085,180	2,085,180	2,083,016	2,083,707		1,474		1,474		2,085,180			0	50,231	04/25/2055.
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser	..	11/06/2017.	Paydown		4,289,898	4,289,898	4,285,371	4,286,284		3,614		3,614		4,289,898			0	110,917	02/25/2055.
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser	..	12/25/2017.	Paydown		1,762,976	1,762,976	1,761,027	1,761,222		1,754		1,754		1,762,976			0	48,331	06/26/2045.
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser	..	09/19/2017.	Paydown		8,133,443	8,133,443	8,125,244	8,125,855		7,588		7,588		8,133,443			0	181,364	03/25/2055.
91911K B# 8	Valeant Pharmaceuticals Inc Term Ln B Se	..	03/03/2017.	Redemption 100.0000		1,368,811	1,368,811	1,355,600	1,356,886		11,925		11,925		1,368,811			0	20,820	08/05/2020.
91911K B# 8	Valeant Pharmaceuticals Inc Term Ln B Se	..	03/08/2017.	Tax Free Exchange		11,024,321	11,116,759	11,009,465	11,019,912		4,409		4,409		11,024,321			0	146,264	08/05/2020.
92343V DD 3	Verizon Communications Inc Sr Nt	..	03/01/2017.	Nationwide Mutual Fire		14,963,790	15,000,000	14,961,750	14,963,201		589		589		14,963,790			0	229,688	08/15/2026.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	12/15/2017.	Redemption 100.0000		266,344	266,344	266,344	266,344				0		266,344			0	9,662	04/15/2022.
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser	..	04/11/2017.	Paydown		3,701,004	3,701,004	3,697,013	3,697,470		3,534		3,534		3,701,004			0	34,623	02/25/2055.
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser	..	12/25/2017.	Paydown		8,540,444	8,540,444	8,533,953	8,536,866		3,579		3,579		8,540,444			0	216,828	11/27/2045.
92871L AA 4	Vericrest Opportunity Ln Trans RMBS Ser	..	05/31/2017.	Paydown		6,969,397	6,969,397	6,961,714	6,963,815		5,582		5,582		6,969,397			0	120,416	03/26/2046.
92976W BH 8	Wachovia Corp Sr Nt	..	01/31/2017.	Interest Only									0					0	44,329	02/01/2018.
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-	..	05/01/2017.	Paydown		7,327,614	7,327,614	7,254,008	7,308,134		19,480		19,480		7,327,614			0	105,238	02/15/2051.
931142 CG 6	Wal-Mart Stores Inc Nt	..	04/05/2017.	Maturity		5,000,000	5,000,000	4,991,062	4,999,409		591		591		5,000,000			0	134,375	04/05/2017.
931427 AN 8	Walgreens Boots Alliance Sr Nt	..	04/27/2017.	Nationwide Agribusiness		7,025,200	7,000,000	6,996,080	6,996,513		239		239		6,996,752		28,448	28,448	73,811	06/01/2021.
931899 9A 8	Walkers SPV Priv Pl Nt	..	11/30/2017.	Direct		3,341,872	3,341,872						0				3,341,872	3,341,872	86,377	12/31/2019.
931899 9A 8	Walkers SPV Priv Pl Nt	..	01/01/2017.	Redemption 1.5733		8,483	539,177	8,483	8,483				0		8,483			0	272	12/31/2019.
931899 9A 8	Walkers SPV Priv Pl Nt	..	01/01/2017.	Capital Distribution		403,087		403,087	403,087				0		403,087			0		12/31/2019.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8	..	12/01/2017.	Paydown		1,120,111	1,166,862	1,040,937	1,040,937				0		1,040,937		79,175	79,175	18,578	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10	..	12/01/2017.	Paydown		82,325	86,710	86,835	79,778	6,915	(6)		6,909		86,687		(4,362)	(4,362)	1,346	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12	..	12/01/2017.	Paydown		110,664	119,046	119,404	103,774	15,496	(7)		15,489		119,263		(8,600)	(8,600)	1,772	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	12/01/2017.	Paydown		258,460	280,012	256,938	256,938				0		256,938		1,522	1,522	3,759	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2017.	Paydown		958,528	1,075,940	827,075	827,075				0		827,075		131,453	131,453	9,043	04/25/2037.
94106L AV 1	Waste Management Inc Co Gtd Nt	..	12/12/2017.	Jefferies & Company Inc		4,704,453	3,595,000	3,603,448	3,602,910		(157)		(157)		3,602,753		1,101,700	1,101,700	228,757	11/30/2039.
942683 AE 3	Watson Pharmaceuticals Inc Sr Nt	..	11/30/2017.	Call 100.0000		3,230,000	3,230,000	3,904,201	3,516,005		(97,428)		(97,428)		3,418,576		(188,576)	(188,576)	471,821	08/15/2019.
942683 AG 8	Watson Pharmaceuticals Inc Sr Nt	..	06/29/2017.	Call 100.0000		22,000,000	22,000,000	22,022,987	22,003,878		(2,541)		(2,541)		22,001,337		(1,337)	(1,337)	343,823	10/01/2017.
942683 AG 8	Watson Pharmaceuticals Inc Sr Nt	..	04/27/2017.	Nationwide Agribusiness		5,003,995	5,000,000	4,997,760	4,999,157		358		358		4,999,515		4,480	4,480	53,646	10/01/2017.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2017.	Redemption 100.0000		125,261	125,261	125,261	125,261				0		125,261			0	4,558	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2017.	Redemption 100.0000		138,178	138,178	144,671	142,253		(4,075)		(4,075)		138,178			0	5,586	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2017.	Redemption 100.0000		371,924	371,924	371,924	371,924				0		371,924			0	13,512	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2017.	Redemption 100.0000		540,477	540,477	540,477	540,477				0		540,477			0	19,551	11/01/2022.
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	12/01/2017.	Paydown		1,154,550	1,154,550	1,171,869	1,161,904		(7,354)		(7,354)		1,154,550			0	18,623	06/25/2035.
966244 AA 3	Whitewave Foods Co Sr Nt	..	11/22/2017.	Call 100.0000		4,900,000	4,900,000	4,998,000	4,980,874		(11,238)		(11,238)		4,969,636		(69,636)	(69,636)	1,509,123	10/01/2022.
96950H AD 2	Williams Partners LP Sr Nt	..	02/01/2017.	Maturity		6,000,000	6,000,000	6,836,640	6,012,328		(12,328)		(12,328)		6,000,000			0	217,500	02/01/2017.
98212B AD 5	WPX Energy Inc Sr Nt 6.000% 01/15/22	..	03/01/2017.	Nationwide Mutual Fire		26,892,576	26,333,000	27,194,933	26,825,791	113,184	(17,201)		95,983		26,921,773		(29,197)	(29,197)	991,876	01/15/2022.
98212B AE 3	WPX Energy Inc Sr Nt 5.250% 09/15/24	..	03/29/2017.	Nationwide Mutual Fire		3,820,000	4,000,000	4,000,000	3,880,000	120,000			120,000		4,000,000		(180,000)	(180,000)	113,167	09/15/2024.
984121 BW 2	Xerox Corp Sr Nt 6.350% 05/15/18	..	10/12/2017.	Call 100.0000		674,000	674,000	706,081	702,437		(15,997)		(15,997)		686,440		(12,440)	(12,440)	57,141	05/15/2018.
984121 CF 8	Xerox Corp Sr Nt 2.950% 03/15/17	..	03/15/2017.	Maturity		6,152,000	6,152,000	6,260,752	6,157,627		(5,627)		(5,627)		6,152,000			0	90,742	03/15/2017.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	07/15/2017.	Redemption 100.0000		348,258	348,258	349,372	348,817		(559)		(559)		348,258			0	12,778	12/23/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt	..	12/22/2017.	Paydown		451,561	451,561	306,084	324,180		127,380		127,380		451,561			0	4,599	12/22/2035.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt	..	12/26/2017.	Paydown		201,728	201,728	153,314	159,591		42,137		42,137		201,728			0	2,322	06/23/2035.
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt	..	12/22/2017.	Paydown		119,386	119,386	81,731	85,976		33,410		33,410		119,386			0	946	03/22/2038.
U1065P AA 9	Braskem SA Sr Nt 7.125% 07/22/41	..	04/07/2017.	Direct		1,052,200	1,000,000	803,688	805,634		565		565		806,199		246,001	246,001	51,458	07/22/2041.
000000 00 0	Burger King Term Ln B2 Nt 1	A	02/17/2017.	Tax Free Exchange		28,675,886	28,674,280	28,672,623	28,675,931		(45)		(45)		28,675,886			0	182,201	12/12/2021.
066800 AA 1	Banro Corporation 2nd Lien Nt	A	04/15/2017.	Taxable Exchange		1,729,313	1,725,000	1,234,068	1,328,250	340,829	55,921		396,750		1,725,000		4,313	4,313	108,699	04/15/2017.
73755L AH 0	Potash Corp Saskatchewan Inc Sr Nt	A	11/08/2017.	KeyCorp		9,484,420	9,000,000	9,971,980	9,514,617		(131,075)		(131,075)		9,383,541		100,879	100,879	487,500	03/30/2020.
878742 AS 4	Teck Cominco Ltd Sr Nt	..	01/30/2017.	Morgan Stanley & Co LLC		1,600,000	1,600,000	1,471,544	1,471,544				0		1,471,544		128,456	128,456	44,533	08/15/2040.
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1	A	09/29/2017.	Redemption 100.0000		187,500	187,500	35,318	37,500		152,182	2,182	150,000		187,500			0	7,116	08/13/2021.
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1	A	12/21/2017.	Taxable Exchange		2,303,750	24,250,000	4,003,432	4,850,000			846,568	(846,568)		4,003,432		(1,699,682)	(1,699,682)	1,257,366	08/13/2021.
000000 00 0	Petra Diamonds LLC Sr Nt	D	04/12/2017.	Call 100.0000		400,000	400,000	413,750	411,434	1,823	(1,420)		403		411,837		(11,837)	(11,837)	32,112	05/31/2020.
000000 00 0	Turkiye IS Bankasi AS Sub Nt	D	07/25/2017.	Direct		202,250	200,000	199,080	190,758	8,431	86		8,517		199,275		2,975	2,975	8,719	10/06/2021.
000000 00 0	Credito Real Sab De CV Sr Nt	D	10/26/2017.	Direct		1,044,188	1,000,000	993,260	993,598		475		475		994,073		50,115	50,115	76,432	07/20/2023.
00164M AC 7	ALM Loan Funding CLO Ser 2015-12A Cl A1	C	06/20/2017.	Paydown		4,000,000	4,000,000	3,990,495	3,990,878		9,122		9,122		4,000,000			0	69,832	04/16/2027.
001749 AL 4	American Money Mgmt Corp CLO Ser 2011-9A	C	07/17/2017.	Paydown		11,175,000	11,175,000	11,175,000	11,175,000				0		11,175,000			0	220,335	01/15/2022.
00176D AB 5	American Money Mgmt Corp CLO Ser 2013-13	C	07/24/2017.	Paydown		5,000,000	5,000,000	4,842,969	4,885,355		114,645		114,645		5,000,000			0	109,031	01/26/2026.
00176J AD 8	American Money Mgmt Corp CLO Ser 2015-16	C	04/17/2017.	Paydown		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	194,264	04/14/2027.
00191D AM 2	ARES CLO Ltd Inc CLO Ser 2012-3A Cl BR	C	05/23/2017.	Paydown		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	331,250	01/17/2024.
00248P AA 4	A Voce CLO Ltd CLO Ser 2014-1A Cl A1A	C	04/04/2017.	Paydown		25,000,000	25,000,000	24,975,000	24,982,190		17,810		17,810		25,000,000			0	281,107	07/15/2026.
00507U AF 8	Actavis Funding SCS Sr Nt	D	04/27/2017.	Nationwide Agribusiness		3,074,178	3,000,000	3,066,630	3,055,281		(2,081)		(2,081)		3,053,200		20,978	20,978	42,350	06/15/2024.
03763R AH 4	Apidos CLO CLO Ser 2012-9AR Cl BR	C	04/17/2017.	Paydown		13,900,000	13,900,000	13,900,000	13,900,000				0		13,900,000			0	196,818	07/15/2023.
03764H AA 0	Apidos CLO CLO Ser 2013-14A Cl A	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.
03764H AC 6	Apidos CLO CLO Ser 2013-14A Cl B1	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.
03764Q AC 6	Apidos CLO CLO Ser 2013-15A Cl A2A	C	03/07/2017.	Paydown		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	136,087	10/20/2025.
03938L AM 6	ArcelorMittal Sr Nt 10.600% 06/01/19	C	04/03/2017.	Call 100.0000		1,000,000	1,000,000	937,500	953,314		2,874		2,874		956,188		43,812	43,812	222,623	06/01/2019.
04013Y AQ 5	ARES CLO Ltd Inc CLO Ser 2012-2A Cl B1R	C	04/12/2017.	Paydown		20,350,000	20,350,000	20,350,000	20,350,000				0		20,350,000			0	287,561	10/12/2023.
04015B AC 4	ARES CLO Ltd Inc CLO Ser 2014-31A Cl A2	C	02/28/2017.	Paydown		15,000,000	15,000,000	14,770,500	14,834,697		165,303		165,303		15,000,000			0	110,671	08/28/2025.
04964K AA 9	Atrium CDO Corp CLO Ser 9A Cl A	C	04/20/2017.	Paydown		3,200,000	3,200,000	3,200,000	3,200,000				0		3,200,000			0	28,966	02/28/2024.
04964K AC 5	Atrium CDO Corp CLO Ser 9A Cl B1	C	04/20/2017.	Paydown		11,500,000	11,500,000	11,425,250	11,454,589		45,411		45,411		11,500,000			0	140,640	02/28/2024.
04964R AA 4	Atrium CDO Corp CLO Ser 10A Cl A	C	05/31/2017.	Paydown		25,000,000	25,000,000	24,962,500	24,982,519		17,481		17,481		25,000,000			0	331,345	07/16/2025.
04964R AC 0	Atrium CDO Corp CLO Ser 10A Cl B1	C	05/31/2017.	Paydown		16,800,000	16,800,000	16,800,000	16,800,000				0		16,800,000			0	278,561	07/16/2025.
05565Q CC 0	BP Capital Markets PLC Sr Nt	C	11/06/2017.	Maturity		10,000,000	10,000,000	9,977,250	9,995,823		4,177		4,177		10,000,000			0	137,500	11/06/2017.
05565Q CG 1	BP Capital Markets PLC Nt	D	11/09/2017.	Citigroup		29,122,670	29,000,000	29,222,300	29,080,772		(39,984)		(39,984)		29,040,789		81,881	81,881	734,737	09/26/2018.
05616G AL 3	Babson CLO Ltd CLO Ser 2012-2A Cl A2R	C	06/23/2017.	Paydown		42,000,000	42,000,000	42,000,000	42,000,000				0		42,000,000			0	710,596	05/15/2023.
05618D AA 2	Babson CLO Ltd CLO Ser 2014-IA Cl A1	C	03/22/2017.	Paydown		5,550,000	5,550,000	5,535,570	5,537,691		12,309		12,309		5,550,000			0	57,331	07/20/2025.
05618D AC 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2	C	03/22/2017.	Paydown		5,000,000	5,000,000	4,900,000	4,925,983		74,017		74,017		5,000,000			0	60,362	07/20/2025.
05618L AA 4	Babson CLO Ltd CLO Ser 2014-IIA Cl A	C	04/05/2017.	Paydown		10,000,000	10,000,000	9,918,000	9,929,266		70,734		70,734		10,000,000			0	110,296	10/17/2026.
06849U AD 7	Barrick Australia Finance Gtd Nt	C	11/28/2017.	Morgan Stanley & Co LLC		18,518,100	15,000,000	15,588,150	15,525,660		(10,660)		(10,660)		15,515,000		3,003,100	3,003,100	1,003,236	10/15/2039.
095560 AC 2	Betony CLO Ltd CLO Ser 2013-1A Cl A	C	02/28/2017.	Paydown		25,000,000	25,000,000	24,960,000	24,977,986		22,014		22,014		25,000,000			0	223,787	01/15/2026.
095560 AE 8	Betony CLO Ltd CLO Ser 2013-1A Cl A	C	02/28/2017.	Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	107,009	01/15/2026.
11042A AA 2	British Airways Plc PTC	D	12/20/2017.	Redemption 100.0000		826,468	826,468	835,608	832,780		(6,312)		(6,312)		826,468			0	24,189	06/20/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
11042B AA 0	British Airways Plc PTC	D	12/20/2017.	Redemption 100.0000		2,376,803	2,376,803	2,407,798	2,392,179		(15,376)		(15,376)		2,376,803			0	83,560	06/20/2020.
22303Q AG 5	Covidien International Fin SA Gtd Nt	C	10/15/2017.	Maturity		10,000,000	10,000,000	10,050,600	10,005,503		(5,503)		(5,503)		10,000,000			0	600,000	10/15/2017.
26250A AM 1	Dryden Sr Ln Fd XXII CLO Ser 2011-22A Cl	C	01/17/2017.	Paydown		6,850,000	6,850,000	6,850,000	6,850,000				0		6,850,000			0	46,040	01/15/2022.
400489 AH 3	Grupo Posadas SAB CV Sr Nt	D	07/26/2017.	Direct		2,276,491	2,190,000	2,242,501	2,168,100	71,075	(3,608)		67,467		2,235,568		40,924	40,924	74,582	06/30/2022.
423012 AB 9	Heineken NV Sr Nt 1.400% 10/01/17	D	05/24/2017.	Call 100.0000		10,000,000	10,000,000	9,918,010	9,986,345		7,148		7,148		9,993,492		6,508	6,508	99,311	10/01/2017.
44920U AD 0	Hyundai Capital Services Sr Nt	C	09/13/2017.	Maturity		30,493,000	30,493,000	32,162,471	30,757,837		(264,837)		(264,837)		30,493,000			0	1,067,255	09/13/2017.
44984R AE 8	I-Preferred Term Sec Ltd LBASS Mezz Nt S	C	06/26/2017.	Redemption 100.0000		7,200,000	7,200,000	7,063,500	7,099,766		100,234		100,234		7,200,000			0	102,217	06/24/2034.
532621 AC 3	Limerock CLO LBASS Ser 2014 Cl 2A	C	01/18/2017.	Paydown		5,000,000	5,000,000	4,983,750	4,988,778		11,222		11,222		5,000,000			0	38,099	04/18/2026.
55818K AG 6	Madison Park Funding Ltd CLO Ser 2013-11	C	09/07/2017.	Paydown		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	397,997	10/23/2025.
55818P AA 8	Madison Park Funding Ltd CLO Ser 2014-12	C	01/20/2017.	Paydown		20,000,000	20,000,000	20,026,000	20,018,583		(18,583)		(18,583)		20,000,000			0	121,707	07/20/2026.
65504L AG 2	Noble Hldg Intl Co Gtd Nt	C	03/01/2017.	Nationwide Mutual Fire		8,339,375	11,000,000	11,043,450	7,590,000	3,451,763	(126)		3,451,637		11,041,637		(2,702,262)	(2,702,262)	332,750	03/01/2041.
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22	C	03/01/2017.	Nationwide Mutual Fire		4,462,500	5,000,000	4,928,500	4,625,000	327,977	1,319		329,296		4,954,296		(491,796)	(491,796)	91,069	03/15/2022.
71654Q BG 6	Petroleos Mexicanos Sr Nt	D	03/29/2017.	Nationwide Mutual Fire		9,982,867	10,000,000	9,973,762	9,982,237		630		630		9,982,867			0	232,361	01/30/2023.
72349B AA 2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl	C	01/17/2017.	Paydown		5,000,000	5,000,000	5,007,813	5,004,825		(4,825)		(4,825)		5,000,000			0	30,411	04/15/2026.
767201 AH 9	Rio Tinto Finance USA Ltd Co Gtd Nt	C	06/21/2017.	Call 100.0000		18,000,000	18,000,000	18,121,330	18,038,121		(7,115)		(7,115)		18,031,006		(31,006)	(31,006)	3,385,744	05/01/2019.
823832 AS 9	Sheridan Square Ltd CLO Ser 2013-1A Cl A	C	05/11/2017.	Paydown		35,000,000	35,000,000	34,740,000	34,870,200		129,800		129,800		35,000,000			0	429,594	04/15/2025.
82481L AB 5	Shire Acq Inv Ireland DA Sr Nt	D	03/01/2017.	Nationwide Mutual Fire		19,980,196	20,000,000	19,978,400	19,979,530		667		667		19,980,196			0	210,667	09/23/2021.
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt	D	03/01/2017.	Nationwide Mutual Fire		28,637,567	29,000,000	28,623,990	28,629,427		8,139		8,139		28,637,567			0	365,924	09/23/2023.
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt	D	03/29/2017.	Nationwide Mutual Fire		4,003,233	4,000,000	4,003,320	4,003,279		(46)		(46)		4,003,233			0	66,133	09/23/2026.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt	D	03/01/2017.	Nationwide Mutual Fire		24,902,784	25,000,000	24,893,250	24,899,456		3,329		3,329		24,902,784			0	218,750	09/13/2021.
853250 AB 4	Standard Chartered Bank Sub Bk Nt	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.
85771P AB 8	Statoil ASA Co Gtd Nt 3.125% 08/17/17	C	08/17/2017.	Maturity		2,000,000	2,000,000	1,997,090	1,999,570		430		430		2,000,000			0	62,500	08/17/2017.
86280A AA 5	Stratford CLO Ser 2007-1A Cl A1	C	05/01/2017.	Paydown		2,664,476	2,664,476	2,291,450	2,556,292		108,185		108,185		2,664,476			0	11,448	11/01/2021.
88167A AC 5	Teva Pharmaceuticals NE Sr Nt	C	03/01/2017.	Nationwide Mutual Fire		7,988,328	8,000,000	7,986,800	7,987,919		410		410		7,988,328			0	107,556	07/21/2021.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt	C	03/01/2017.	Nationwide Mutual Fire		7,975,398	8,000,000	7,973,280	7,974,829		569		569		7,975,398			0	136,889	07/21/2023.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	03/01/2017.	Nationwide Mutual Fire		7,980,180	8,000,000	7,978,720	7,979,647		532		532		7,980,180			0	154,000	10/01/2026.
893830 AY 5	Transocean Sedco Forex Inc Co Gtd Nt	C	06/27/2017.	Call 100.0000		2,000,000	2,000,000	2,322,686	1,980,000	193,858	(20,426)		173,432		2,153,432		(153,432)	(153,432)	195,167	11/15/2020.
A8688@ AA 7	TIWAG - Tiroler Wasserkraft AG Sr Nt	C	12/18/2017.	Maturity		21,500,000	21,500,000	21,500,000	21,500,000				0		21,500,000			0	627,023	12/18/2017.
G0977* AE 2	Belron Fin Ltd Sr Nt Ser B	D	11/07/2017.	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	1,278,821	09/26/2020.
G2300T AA 0	Comcel Trust Sr Nt 6.875% 02/06/24	D	12/12/2017.	Direct		1,361,940	1,322,000	1,249,109	1,247,723	7,780	6,467		14,247		1,261,970		99,970	99,970	122,321	02/06/2024.
G2370Y AB 2	Consolidated Minerals LTD 1st Lien Nt	D	05/23/2017.	Call 100.0000		2,406,560	2,406,560	954,303	954,303				0		954,303		1,452,258	1,452,258	124,606	05/15/2020.
G2615* AB 2	DCC plc Gtd Sr Nt Ser B	D	04/01/2017.	Maturity		3,500,000	3,500,000	3,799,740	3,526,057		(26,057)		(26,057)		3,500,000			0	86,284	04/01/2017.
G5963# AC 7	Meggitt plc Sr Nt 4.620% 10/05/17	D	10/05/2017.	Maturity		1,500,000	1,500,000	1,610,295	1,525,250		(25,250)		(25,250)		1,500,000			0	69,300	10/05/2017.
G6037A AA 2	Metalloinvest Finance LT Nt	D	05/05/2017.	Call 100.0000		2,325,000	2,325,000	2,259,719	2,287,084	618	3,326		3,944		2,291,028		33,972	33,972	223,055	04/17/2020.
L6388F AL 6	Millicom Intl Cellular Sr Nt	D	10/15/2017.	Call 100.0000		732,000	732,000	783,240	771,356		(5,790)		(5,790)		765,565		(33,565)	(33,565)	72,746	10/15/2021.
L78043 AA 1	Puma Energy Holdings Sr Nt	D	10/04/2017.	Call 100.0000		2,037,000	2,037,000	2,114,638	2,097,889	899	(10,390)		(9,491)		2,088,399		(51,399)	(51,399)	161,560	02/01/2021.
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt	D	09/14/2017.	Redemption 58.5800		450,725	769,417	400,964	324,214	108,508	18,003		126,511		450,725			0		05/14/2024.
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt	D	09/14/2017.	Capital Distribution		318,693		318,693	318,693				0		318,693			0		05/14/2024.
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20	D	07/18/2017.	Direct		1,634,975	1,550,000	1,332,375	1,395,381		19,913		19,913		1,415,294		219,681	219,681	76,538	04/03/2020.
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt	D	07/25/2017.	Direct		505,625	500,000	503,750	476,875	26,166	(254)		25,912		502,787		2,838	2,838	22,750	10/24/2022.
N3386# AM 1	Fugro NV Gtd Sr Nt Ser A	D	11/10/2017.	Call 100.0000		1,716,782	1,716,782	1,512,164	1,585,792		66,606		66,606		1,652,398		64,384	64,384	126,257	08/17/2018.
N54468 AD 0	MARFRIG Holding Europe Sr Nt	D	04/05/2017.	Direct		1,305,680	1,275,000	1,146,838	1,193,017		7,097		7,097		1,200,115		105,565	105,565	23,883	06/24/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
P19157 AR 0	Cablevision SA Sr Nt 6.500% 06/15/21	D	11/21/2017.	Direct		772,198	725,000	757,625	734,425	21,799	(5,702)		16,097		750,522		21,676	21,676	44,376	06/15/2021.
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt	D	01/11/2017.	Direct		298,500	300,000	263,340	265,895		135		135		266,031		32,469	32,469	8,835	01/11/2025.
P2894N AC 1	Columbus Intl Inc Sr Nt	D	09/18/2017.	Call 100.0000		1,050,000	1,050,000	1,121,063	1,089,900	17,401	(8,270)		9,131		1,099,031		(49,031)	(49,031)	143,836	03/30/2021.
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt	D	02/21/2017.	Call 100.0000		384,000	384,000	399,322	385,152	6,689	(653)		6,036		391,188		(7,188)	(7,188)	21,963	08/06/2018.
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt	D	09/21/2017.	Call 100.0000		830,000	830,000	748,217	749,696	7,860	14,522		22,382		772,079		57,921	57,921	119,154	02/11/2020.
P7700W CG 3	Grupo Famsa SA de CV Sr Nt	D	11/16/2017.	Direct		635,834	662,000	561,526	455,125	111,796	15,684		127,480		582,605		53,229	53,229	36,304	06/01/2020.
P7700W CG 3	Grupo Famsa SA de CV Sr Nt	D	09/08/2017.	Call 100.0000		510,000	510,000	435,218	350,625	88,420	12,045		100,465		451,090		58,910	58,910	46,938	06/01/2020.
P8704L AA 6	Sixsigma Networks Mexico Sr Nt	D	12/29/2017.	Call 100.0000		588,000	588,000	623,280	548,904	69,361	(5,402)		63,959		612,863		(24,863)	(24,863)	91,902	11/07/2021.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	D	07/17/2017.	Direct		2,256,225	2,010,000	2,138,895	2,062,603	69,543	(8,691)		60,852		2,123,456		132,769	132,769	139,234	04/04/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,264,406,431	3,298,710,485	3,265,412,742	3,233,794,726	18,472,750	6,446,945	850,322	24,069,373	0	3,257,866,097	0	6,542,337	6,542,337	91,445,395	XXX
8399997.	Total - Bonds - Part 4					4,421,332,752	4,328,787,282	4,343,879,650	4,313,335,233	(3,768,196)	3,959,316	850,322	(659,202)	0	4,313,889,848	0	##########	108,656,713	##########	XXX
8399998.	Total - Bonds - Summary Item from Part 5					306,171,723	335,455,552	306,163,160			(80,726)	49	(80,775)		306,082,388		89,336	89,336	4,824,467	XXX
8399999.	Total - Bonds					4,727,504,475	4,664,242,834	4,650,042,810	4,313,335,233	(3,768,196)	3,878,590	850,371	(739,977)	0	4,619,972,236	0	##########	108,746,049	##########	XXX
Preferred Stocks - Industrial and Miscellaneous																				
67716* 13 8	Ohio-American Wtr Co 5.5% Cum Pfd (Mario		08/31/2017.	Income only									0					0	248	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	248	XXX
8999997.	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	248	XXX
8999999.	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	248	XXX
Common Stocks - Industrial and Miscellaneous																				
31340# 00 1	Federal Home Loan Bank Com Cl B		09/25/2017.	Direct	200.000	20,000	XXX	20,000	20,000				0		20,000			0	722	XXX
494550 10 6	Kinder Morgan Energy - LP Com		08/24/2017.	Income only			XXX						0					0	2,444	XXX
74251V 10 2	Principal Financial Group Com		06/22/2017.	TJM Capital	10,282.000	644,042	XXX		594,917	(594,917)			(594,917)				644,042	644,042	9,357	XXX
92531L 20 7	Verso Corp Com Cl A		11/21/2017.	Stifel Nicolaus & Co Inc	122,838.000	1,177,289	XXX	1,252,384	872,150	380,234			380,234		1,252,384		(75,095)	(75,095)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,841,331	XXX	1,272,384	1,487,067	(214,683)	0	0	(214,683)	0	1,272,384	0	568,947	568,947	12,523	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
63865@ 10 0	Nationwide Indemnity Co Com		12/29/2017.	Capital Distribution		50,000,000	XXX	50,000,000	50,000,000				0		50,000,000			0		XXX
63870@ 10 3	Nationwide Ins Co of FL Com		12/31/2017.	Capital Distribution		18,000,000	XXX	18,000,000	18,000,000				0		18,000,000			0		XXX
87267* 10 5	THI Holdings Inc Com		09/28/2017.	Capital Distribution		3,581,005	XXX	3,581,005	3,581,005				0		3,581,005			0		XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					71,581,005	XXX	71,581,005	71,581,005	0	0	0	0	0	71,581,005	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
63867R 24 1	Nationwide Growth Fd-R SV (Seed)		06/22/2017.	Direct	224.330	2,530	XXX	1,784	2,239	(454)			(454)		1,784		746	746		XXX
63867V 24 2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed		08/11/2017.	Direct	964.100	9,487	XXX	9,607	9,140	468			468		9,607		(121)	(121)	30	XXX
9299999.	Total - Common Stocks - Mutual Funds					12,017	XXX	11,391	11,379	14	0	0	14	0	11,391	0	625	625	30	XXX
9799997.	Total - Common Stocks - Part 4					73,434,353	XXX	72,864,780	73,079,451	(214,669)	0	0	(214,669)	0	72,864,780	0	569,572	569,572	12,553	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					1,290,067	XXX	1,288,996					0		1,288,996		1,071	1,071		XXX
9799999.	Total - Common Stocks					74,724,420	XXX	74,153,776	73,079,451	(214,669)	0	0	(214,669)	0	74,153,776	0	570,643	570,643	12,553	XXX
9899999.	Total - Preferred and Common Stocks					74,724,420	XXX	74,153,776	73,079,451	(214,669)	0	0	(214,669)	0	74,153,776	0	570,643	570,643	12,801	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,802,228,895	XXX	4,724,196,586	4,386,414,684	(3,982,865)	3,878,590	850,371	(954,646)	0	4,694,126,012	0	##########	109,316,692	##########	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
36179S T7 2	GNMA Pool MA4174 5.000% 11/20/24		01/31/2017	Direct	12/01/2017	Paydown	4,172	4,318	4,172	4,172		(146)		(146)				0	96	9
0599999.	Total - Bonds - U.S. Government						4,172	4,318	4,172	4,172	0	(146)	0	(146)	0	0	0	0	96	9
Bonds - All Other Government																				
000000 00 0	Argentina (Republic of) Sr Nt	D	02/16/2017	Direct	04/18/2017	Tax Free Exchange	525,000	563,850	562,581	562,581		(1,270)		(1,270)				0	17,646	12,031
000000 00 0	Provincia de Buenos Aires Sr Nt	D	02/08/2017	Direct	02/09/2017	Direct	225,000	221,697	223,538	221,697				0			1,841	1,841	2,953	2,953
000000 00 0	Argentina (Republic of) Sr Nt	D	12/05/2017	Direct	12/28/2017	Direct	790,749	917,570	923,141	917,453		(116)		(116)			5,688	5,688	30,963	28,736
040114 GX 2	Argentina (Republic of) Sr Nt	D	04/18/2017	Tax Free Exchange	08/11/2017	Direct	425,000	478,183	454,113	476,680		(1,503)		(1,503)			(22,567)	(22,567)	26,031	15,583
040114 HJ 2	Argentina (Republic of) Sr Nt	D	01/19/2017	Direct	04/18/2017	Tax Free Exchange	1,550,000	1,536,236	1,536,457	1,536,457		221		221				0	24,273	
040114 HK 9	Argentina (Republic of) Sr Nt	D	08/11/2017	Direct	12/05/2017	Direct	908,000	932,970	961,005	931,422		(1,548)		(1,548)			29,583	29,583	18,586	2,838
040114 HL 7	Argentina (Republic of) Sr Nt	D	04/18/2017	Tax Free Exchange	08/10/2017	Direct	1,550,000	1,536,457	1,583,325	1,537,000		544		544			46,325	46,325	58,905	24,273
418097 AJ 0	Jordan (Kingdom of) Sr Nt	D	10/02/2017	Direct	10/10/2017	Direct	275,000	270,919	279,469	270,919				0			8,550	8,550	113	
682051 AF 4	Oman Gov Interntl Bond Sr Nt	D	03/01/2017	Direct	07/28/2017	Direct	400,000	397,440	420,000	397,451		11		11			22,549	22,549	10,400	
1099999.	Total - Bonds - All Other Government						6,648,749	6,855,322	6,943,629	6,851,660	0	(3,661)	0	(3,661)	0	0	91,969	91,969	189,870	86,414
Bonds - U.S. States, Territories and Possessions																				
604129 NW 2	Minnesota St GO Trunk Hwy Ser E		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	1,295,000	46,288	46,288	46,288				0				0		
83710D 3X 4	South Carolina St GO Ref-St Hwy-Ser A		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	1,000,000	6,845	6,845	6,845				0				0		
882722 X8 9	Texas St GO Wtr Finl Assistance-D Unref		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	810,000	36,818	36,818	36,818				0				0		
97705L SJ 7	Wisconsin St GO Ser A 5.000% 05/01/20		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	1,000,000	9,695	9,695	9,695				0				0		
1799999.	Total - Bonds - U.S. States, Territories & Possessions						4,105,000	99,646	99,646	99,646	0	0	0	0	0	0	0	0	0	0
Bonds - U.S. Political Subdivisions of States																				
524786 YW 4	Lehigh Cnty PA GO Preref Ser A		05/15/2017	Tax Free Exchange	11/15/2017	Maturity	2,835,000	2,848,393	2,835,000	2,835,000		(13,393)		(13,393)				0	70,875	
524786 YX 2	Lehigh Cnty PA GO Unref Ser A		05/15/2017	Tax Free Exchange	11/15/2017	Maturity	9,020,000	9,067,053	9,020,000	9,020,000		(47,053)		(47,053)				0	225,500	
930863 U6 0	Wake Cnty NC GO Public Impt GO Public Im		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	195,000	4,863	4,863	4,863				0				0		
930863 V5 1	Wake Cnty NC GO Public Impt GO Pub Impt		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	805,000	20,076	20,076	20,076				0				0		
930863 V6 9	Wake Cnty NC GO Public Impt GO Pub Impt		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	340,000	11,433	11,433	11,433				0				0		
2499999.	Total - Bonds - U.S. Political Subdivisions of States						13,195,000	11,951,818	11,891,372	11,891,372	0	(60,446)	0	(60,446)	0	0	0	0	296,375	0
Bonds - U.S. Special Revenue and Special Assessment																				
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31		07/31/2017	Wells Fargo Securities LLC	12/01/2017	Paydown	1,678,707	1,749,462	1,678,707	1,678,707		(70,755)		(70,755)				0	11,640	2,448
930876 BW 6	Wake Cnty NC Rev Pub Imp		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	1,000,000	41,417	41,417	41,417				0				0		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						2,678,707	1,790,879	1,720,124	1,720,124	0	(70,755)	0	(70,755)	0	0	0	0	11,640	2,448
Bonds - Industrial and Miscellaneous																				
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se		03/08/2017	Tax Free Exchange	05/31/2017	Various	7,712,924	7,648,800	7,745,859	7,650,651		1,851		1,851			95,208	95,208	78,393	
000000 00 0	Valeant Pharmaceuticals Inc Term Ln B Se		03/08/2017	Tax Free Exchange	04/28/2017	Redemption 100.0000	3,403,835	3,375,522	3,403,835	3,403,835		28,313		28,313				0	9,235	
000000 00 0	PHNTM Holdings Inc Incremental Term Ln N		12/06/2017	Direct	12/29/2017	Redemption 100.0000	4,637	4,591	4,637	4,637		46		46				0	19	
000000 00 0	US Foods Inc Term Ln Nt 1		12/01/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	48,067	48,339	48,067	48,067		(272)		(272)				0	149	12

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000 00 0	1	..	09/01/2017	Direct	12/01/2017	Tax Free Exchange	22,500	22,189	22,200	22,200		11		11				0	355	
00449# AJ 4	Accruent LLC Incremental 1st Lien DD Nt	..	08/07/2017	Direct	11/13/2017	Tax Free Exchange	4,873	4,825	4,827	4,827		2		2				0	99	
00449# AJ 4	Accruent LLC Incremental 1st Lien DD Nt	..	11/13/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	4,873	4,827	4,873	4,873		46		46				0	49	
00449# AK 1	Accruent LLC Incremental 1st Lien TL	..	07/28/2017	Direct	12/29/2017	Redemption 100.0000	24,426	24,117	24,426	24,426		309		309				0	413	
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/06/2017	Direct	06/30/2017	Redemption 100.0000	150,000	147,000	150,000	150,000		3,000		3,000				0	3,543	
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/06/2017	Direct	10/31/2017	Tax Free Exchange	150,000	147,000	147,303	147,303		303		303				0	8,714	
03525@ AA 6	Animal Supply Company Term Ln Nt 2	..	10/31/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	150,000	147,303	150,000	150,000		2,697		2,697				0	4,075	182
04433H AE 1	Ashland Global LLC Term Ln B Nt 2	..	06/19/2017	Citigroup	12/29/2017	Redemption 100.0000	6,500	6,500	6,500	6,500				0				0	82	
04964R AM 8	Atrium CDO Corp CLO Ser 10A Cl AR	..	05/12/2017	MUFG Securities Inc.	10/16/2017	Paydown	530,549	530,549	530,549	530,549				0				0	5,910	1,477
05508T AR 3	B&G Foods Inc Term Ln B Nt 1	..	08/18/2017	Credit Suisse Securities LLC	11/20/2017	Tax Free Exchange	3,000,000	3,026,250	3,025,085	3,025,085		(1,165)		(1,165)				0	39,658	
05508T AR 3	B&G Foods Inc Term Ln B Nt 1	..	03/30/2017	Tax Free Exchange	11/20/2017	Tax Free Exchange	789,000	795,596	794,912	794,912		(684)		(684)				0	19,358	
06051G GV 5	Bank of America Corp Sr Nt	..	12/20/2017	Taxable Exchange	12/20/2017	Direct	243	242	243	242				0			1	1		
064229 AA 5	Bank of The West Auto Tr LBASS Ser 2017-	..	10/03/2017	BNP Paribas Securities Corp.	12/15/2017	Paydown	6,867,713	6,867,713	6,867,713	6,867,713				0				0	11,067	
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	05/23/2017	Citigroup	12/28/2017	Paydown	495,825	508,500	495,825	495,825		(12,675)		(12,675)				0	5,400	
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	04/28/2017	Wells Fargo Securities LLC	12/28/2017	Paydown	776,090	781,349	776,090	776,090		(5,258)		(5,258)				0	8,622	
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	12/18/2017	Allied Hldgs DE	12/28/2017	Paydown	4,259	4,267	4,259	4,259		(8)		(8)				0	11	7
08579J AP 7	Berry Plastics Corp Term Ln I Nt 1	..	06/01/2017	Goldman Sachs & Company	07/10/2017	Redemption 100.0000	83,577	84,308	83,577	83,577		(731)		(731)				0	207	
08579J AP 7	Berry Plastics Corp Term Ln I Nt 1	..	06/01/2017	Goldman Sachs & Company	08/10/2017	Tax Free Exchange	1,374,634	1,386,662	1,386,269	1,386,269		(393)		(393)				0	9,755	
08579J AQ 5	Berry Plastics Corp Term Ln J Nt 2	..	06/12/2017	Tax Free Exchange	06/30/2017	Redemption 100.0000	19,167	19,167	19,167	19,167				0				0	35	62
08579J AQ 5	Berry Plastics Corp Term Ln J Nt 1	..	05/31/2017	Various	08/10/2017	Tax Free Exchange	7,666,667	7,716,667	7,714,957	7,714,957		(1,710)		(1,710)				0	79,355	
08579J AU 6	Berry Plastics Corp Term Ln N Nt 2	..	09/12/2017	Bank of America BISD Dealer	09/29/2017	Redemption 100.0000	1,343	1,353	1,343	1,343		(10)		(10)				0	2	
08579J AU 6	Berry Plastics Corp Term Ln N Nt 3	..	12/11/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	39,676	39,676	39,676	39,676				0				0	71	121
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1	..	08/10/2017	Tax Free Exchange	12/11/2017	Tax Free Exchange	39,676	39,676	39,676	39,676				0				0	425	
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	02/28/2017	Tax Free Exchange	05/12/2017	Redemption 100.0000	281,908	281,090	281,908	281,908		817		817				0	1,596	
12543K AL 8	Community Health Systems Inc Term Ln F N	..	02/28/2017	Tax Free Exchange	03/16/2017	Redemption 100.0000	45,028	45,028	45,028	45,028				0				0	83	1
12543K AM 6	Community Health Systems Inc Term Ln G N	..	06/05/2017	Tax Free Exchange	07/07/2017	Redemption 100.0000	278,828	278,671	278,828	278,828		157		157				0	1,977	203
12543K AM 6	Community Health Systems Inc Term Ln G N	..	07/31/2017	Tax Free Exchange	08/31/2017	Tax Free Exchange	1,397,011	1,395,833	1,395,920	1,395,920		87		87				0	17,472	2,167
12543K AM 6	Community Health Systems Inc Term Ln G N	..	08/31/2017	Tax Free Exchange	11/03/2017	Redemption 100.0000	218,827	218,664	218,827	218,827		163		163				0	783	97
12543K AN 4	Community Health Systems Inc Term Ln H N	..	06/05/2017	Tax Free Exchange	07/07/2017	Redemption 100.0000	515,562	514,063	515,562	515,562		1,499		1,499				0	4,100	337
12543K AN 4	Community Health Systems Inc Term Ln H N	..	07/31/2017	Tax Free Exchange	08/31/2017	Tax Free Exchange	2,678,364	2,670,661	2,671,249	2,671,249		588		588				0	36,497	3,684
12543K AN 4	Community Health Systems Inc Term Ln H N	..	08/31/2017	Tax Free Exchange	11/03/2017	Redemption 100.0000	396,684	395,630	396,684	396,684		1,054		1,054				0	1,536	187

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A	..	10/04/2017	Citigroup	12/01/2017	Paydown	1,842,246	1,858,628	1,842,246	1,842,246		(16,381)		(16,381)				0	9,746	5,373
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	500,000	6,187	6,187	6,187				0				0		
12594E AD 8	CNT Holdings III Corp New 1st Lien Term	..	08/31/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	271,469	269,369	271,469	271,469		2,100		2,100				0	4,384	
12594E AD 8	CNT Holdings III Corp New 1st Lien Term	..	01/23/2017	Tax Free Exchange	08/31/2017	Tax Free Exchange	67,867	67,268	67,320	67,320		52		52				0	1,799	
12632B AB 2	CPI International Inc 1st Lien TL Nt 1	..	05/11/2017	UBS Warburg London	07/26/2017	Redemption 100.0000	28,630,000	28,724,475	28,630,000	28,630,000		(94,475)		(94,475)				0	335,314	
12632B AG 1	CPI International Inc 1st Lien Term Ln N	..	08/09/2017	UBS Warburg London	12/29/2017	Redemption 100.0000	42,500	42,500	42,500	42,500				0				0	798	
126408 HB 2	CSX Corp Sr Nt 3.400% 08/01/24	..	12/18/2017	NW Insurance Co. of Florida	12/18/2017	Basis Adjustment	1,500,000	46,310	46,310	46,310				0				0		
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB	..	12/18/2017	NW Insurance Co. of Florida	12/18/2017	Basis Adjustment	2,000,000	43,973	43,973	43,973				0				0		
12670U AB 3	CWGS New Term Ln Nt 1 5.100% 11/08/23	..	04/10/2017	Goldman Sachs & Company	09/29/2017	Redemption 100.0000	13,750	13,716	13,750	13,750		34		34				0	249	
12670U AB 3	CWGS New Term Ln Nt 1 5.100% 11/08/23	..	04/10/2017	Goldman Sachs & Company	10/17/2017	Tax Free Exchange	22,011	21,956	21,959	21,959		4		4				0	595	
12670U AB 3	CWGS New Term Ln Nt 1 5.100% 11/08/23	..	03/31/2017	Tax Free Exchange	09/29/2017	Redemption 100.0000	66,785	66,464	66,785	66,785		321		321				0	1,209	
12670U AB 3	CWGS New Term Ln Nt 1 5.100% 11/08/23	..	03/31/2017	Tax Free Exchange	10/17/2017	Tax Free Exchange	106,908	106,394	106,431	106,431		36		36				0	2,889	
12670U AB 3	CWGS Term Ln Nt 2 5.182% 11/08/23	..	10/17/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	73,660	73,333	73,660	73,660		327		327				0	394	115
12670U AB 3	CWGS Term Ln Nt 2 5.182% 11/08/23	..	03/09/2017	Tax Free Exchange	03/31/2017	Tax Free Exchange	173,693	172,853	172,859	172,859		6		6				0	489	46
12670U AB 3	CWGS New Term Ln Nt 2 5.286% 11/08/23	..	04/10/2017	Goldman Sachs & Company	10/17/2017	Tax Free Exchange	2,707,364	2,700,596	2,701,053	2,701,053		457		457				0	70,748	
12670U AB 3	CWGS New Term Ln Nt 2 5.286% 11/08/23	..	04/07/2017	Tax Free Exchange	10/17/2017	Tax Free Exchange	13,149,915	13,086,947	13,091,233	13,091,233		4,287		4,287				0	343,628	
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser	..	10/04/2017	JP Morgan Securities LLC	10/17/2017	Barclays Capital Inc.	6,500,000	6,499,498	6,493,398	6,499,504		6		6			(6,105)	(6,105)	3,234	
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt	..	08/18/2017	Various	09/29/2017	Redemption 100.0000	63,321	63,866	63,321	63,321		(545)		(545)				0	482	
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt	..	10/03/2017	Various	10/18/2017	Tax Free Exchange	16,272,387	16,408,635	16,399,594	16,399,594		(9,041)		(9,041)				0	198,637	
14880B AE 1	Catalent Pharma Solutions Inc New Term L	..	10/18/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	91,029	91,592	91,029	91,029		(563)		(563)				0	379	
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1	..	05/12/2017	JP Morgan Securities LLC	06/30/2017	Redemption 100.0000	42,296	42,446	42,296	42,296		(150)		(150)				0	237	
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	4,000,000	33,347	33,347	33,347				0				0		
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	300,000	3,146	3,146	3,146				0				0		
17305E GB 5	Citibank Cr Card Issuance Tr LBASS Ser 2	..	09/27/2017	Citigroup	10/16/2017	Citigroup	6,000,000	6,004,922	5,994,375	6,004,862		(60)		(60)			(10,487)	(10,487)	59,840	53,760
18449E AE 0	Clean Harbors Inc Term Ln Nt 1	..	08/02/2017	Goldman Sachs & Company	12/29/2017	Redemption 100.0000	30,177	30,167	30,177	30,177		11		11				0	208	
20049# AA 5	[illegible] 2	..	12/01/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	22,500	22,200	22,500	22,500		300		300				0	145	
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	2,000,000	1,752	1,752	1,752				0				0		
23370P AP 3	[illegible] N	..	06/20/2017	Various	12/29/2017	Redemption 100.0000	61,263	61,566	61,263	61,263		(303)		(303)				0	1,001	
24360@ AA 0	DecoPac Inc Term Ln Nt 1	..	09/29/2017	Direct	12/29/2017	Redemption 100.0000	64,216	62,917	64,216	64,216		1,298		1,298				0	906	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL	..	02/21/2017	Tax Free Exchange	08/22/2017	Redemption 100.0000	154,765	140,983	154,765	154,765		13,782		13,782				0	4,532	
26443J AG 3	Duke Finance LLC Refinancing 1st Lien TL	..	02/21/2017	Tax Free Exchange	08/22/2017	Tax Free Exchange	12,251,250	11,160,229	11,219,222	11,219,222		58,993		58,993				0	381,513	
26443J AH 1	Duke Finance LLC New 1st Lien TL Nt 1	..	08/22/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	30,628	28,048	30,628	30,628		2,580		2,580				0	178	
29103D AF 3	Emera US Finance LP Sr Nt	..	01/17/2017	Tax Free Exchange	04/27/2017	Nationwide Agribusiness	5,000,000	4,995,685	4,982,545	4,995,982		296		296			(13,437)	(13,437)	49,500	12,000
302567 AA 0	FPL Energy American Wind LLC Sr Nt	..	08/30/2017	Cowen & Company LLC	12/28/2017	Call 100.0000	1,730,289	1,796,905	1,730,289	1,790,333		(6,572)		(6,572)			(60,044)	(60,044)	252,544	23,932
30282# AA 0	First Watch Restaurants Term Ln Nt 1	..	08/21/2017	Athene	12/29/2017	Redemption 100.0000	7,544	7,355	7,544	7,544		189		189				0	215	
30282# AA 0	First Watch Restaurants Term Ln Nt 1	..	08/21/2017	Athene	09/22/2017	Tax Free Exchange	1,508,784	1,471,064	1,471,433	1,471,433		369		369				0	10,153	
32007U BS 7	First Data Corp New Term Ln B Nt 1	..	02/01/2017	Various	05/17/2017	Redemption 100.0000	41,904	42,218	41,904	41,904		(314)		(314)				0	490	
32007U BS 7	First Data Corp New Term Ln B Nt 1	..	02/01/2017	Various	06/14/2017	Tax Free Exchange	2,290,479	2,307,658	2,306,620	2,306,620		(1,038)		(1,038)				0	33,966	
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1	..	05/17/2017	Various	10/06/2017	Redemption 100.0000	628,883	630,455	628,883	628,883		(1,572)		(1,572)				0	8,004	
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1	..	05/17/2017	Various	11/15/2017	Tax Free Exchange	7,531,117	7,549,945	7,548,736	7,548,736		(1,209)		(1,209)				0	144,933	
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1	..	04/26/2017	Tax Free Exchange	10/06/2017	Redemption 100.0000	1,125,034	1,104,384	1,125,034	1,125,034		20,650		20,650				0	15,718	
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1	..	04/26/2017	Tax Free Exchange	11/15/2017	Tax Free Exchange	13,472,711	13,225,424	13,242,499	13,242,499		17,076		17,076				0	276,034	
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	09/26/2017	Interest Capitalization	12/26/2017	Redemption 6.4624	1,255	773	81	773		49	49	0			(692)	(692)	549	
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	09/26/2017	Interest Capitalization	12/26/2017	Capital Distribution		11,406	1,174	11,406				0			(10,232)	(10,232)		
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	09/18/2017	Direct	12/15/2017	Tax Free Exchange	15,408	14,846	14,864	14,864		17		17				0	526	
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	12/15/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	15,408	14,864	15,408	15,408		545		545				0	59	
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	2,000,000	14,262	14,262	14,262				0				0		
36874V AJ 7	Generac Power Systems Inc Term Ln Nt 1	..	08/11/2017	JP Morgan Securities LLC	12/08/2017	Tax Free Exchange	5,314,246	5,332,276	5,331,274	5,331,274		(1,002)		(1,002)				0	74,936	
37946# AA 3	Global Franchise Group LLC Term Ln Nt 1	..	09/15/2017	Direct	12/29/2017	Redemption 100.0000	12,116	11,995	12,116	12,116		121		121				0	250	
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A	..	04/28/2017	Barclays Capital Inc	09/20/2017	Paydown	773,528	773,044	773,528	773,528		483		483				0	14,504	3,465
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A	..	04/27/2017	Barclays Capital Inc	09/20/2017	Paydown	504,248	488,234	504,248	504,248		16,014		16,014				0	7,967	1,859
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A	..	04/21/2017	Deutsche Bank Capital	12/15/2017	Paydown	500,989	500,756	500,989	500,989		233		233				0	3,366	
404122 AU 7	HCA Inc Term Ln B8 Nt 1	..	03/31/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	12,162	12,218	12,162	12,162		(57)		(57)				0	208	1
44701P AX 2	Huntsman International Inc 2015 Extended	..	01/31/2017	Tax Free Exchange	08/08/2017	Redemption 100.0000	5,443,805	5,396,774	5,443,805	5,443,805		47,031		47,031				0	86,311	1,785
44701P AZ 7	Huntsman International Inc New TL B Nt 3	..	05/31/2017	Tax Free Exchange	06/30/2017	Redemption 100.0000	17,324	17,136	17,324	17,324		188		188				0	55	
44701P BA 1	Huntsman International Inc New TL B Nt 2	..	07/20/2017	JP Morgan Securities LLC	12/05/2017	Redemption 100.0000	1,253,018	1,263,982	1,253,018	1,253,018		(10,964)		(10,964)				0	12,941	
44701P BA 1	Huntsman International Inc New TL B Nt 3	..	07/20/2017	JP Morgan Securities LLC	08/09/2017	Redemption 100.0000	456,960	460,959	456,960	456,960		(3,998)		(3,998)				0	1,018	
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	09/21/2017	Direct	12/28/2017	Redemption 100.0000	76,589	76,589	76,589	76,589				0				0	2,641	
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200	..	04/15/2017	Interest Capitalization	07/17/2017	Call 100.0000	1,999	1,999	1,999	1,999				0				0	2,007	
45257# AA 9	Impact Childcare LLC CDO Revol Nt Ser200	..	04/15/2017	Interest Capitalization	04/30/2017	Redemption 100.0000	225	225	225	225				0				0		
539830 BE 8	Lockheed Martin Corp Sr Nt	..	12/18/2017	THI Holdings Inc	12/18/2017	Basis Adjustment	250,000	592	592	592				0				0		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1		06/09/2017	Credit Suisse Securities LLC	12/01/2017	Paydown	730,364	730,357	730,364	730,364		7		7				0	5,579	590
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		09/29/2017	Direct	12/29/2017	Redemption 100.0000	8,764	8,653	8,764	8,764		110		110				0	135	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 5		11/03/2017	Direct	11/30/2017	Tax Free Exchange	183,224	183,224	183,224	183,224				0				0	857	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 1		08/23/2017	Athene	10/31/2017	Tax Free Exchange	2,568	2,568	2,568	2,568				0				0	57	
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 3		10/31/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	2,568	2,568	2,568	2,568				0				0	35	1
60662W AJ 1	Mitchell International Inc 1st Lien TL N		10/31/2017	Tax Free Exchange	12/01/2017	Redemption 100.0000	132,183	131,841	132,183	132,183		342		342				0	905	394
63655@ AC 8	National Intergovernmental Co Reallocate		09/01/2017	Direct	12/29/2017	Redemption 100.0000	15,549	15,315	15,549	15,549		233		233				0	201	
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		10/10/2017	Credit Suisse Securities LLC	12/01/2017	Paydown	529,880	547,757	529,880	529,880		(17,876)		(17,876)				0	3,426	2,414
666807 BE 1	Northrop Grumman Corp Sr Nt		12/18/2017	NW Insurance Co. of Florida	12/18/2017	Basis Adjustment	1,500,000	19,296	19,296	19,296				0				0		
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	1,000,000	3,124	3,124	3,124				0				0		
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		06/27/2017	Mesirow Financial Inc	12/15/2017	Redemption 100.0000	350,422	353,050	350,422	350,422		(2,628)		(2,628)				0	2,991	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt		12/07/2017	Direct	12/29/2017	Tax Free Exchange	74,224	74,224	74,224	74,224				0				0	263	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt		10/26/2017	Direct	12/29/2017	Redemption 100.0000	7,225	7,122	7,225	7,225		104		104				0	22	
713448 CY 2	Pepsico Inc Sr Nt 3.500% 07/17/25		12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	1,000,000	7,940	7,940	7,940				0				0		
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt		02/17/2017	Citigroup	10/31/2017	Redemption 100.0000	7,576	7,633	7,576	7,576		(57)		(57)				0	136	
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt		01/27/2017	Tax Free Exchange	10/31/2017	Redemption 100.0000	130,983	131,903	130,983	130,983		(920)		(920)				0	1,759	
72584D AD 6	Yum Brands New Term Ln B Nt 1		03/21/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	48,506	48,286	48,506	48,506		220		220				0	759	20
73744G AJ 1	Post Holdings Inc Series A Incremental T		10/19/2017	Various	12/29/2017	Redemption 100.0000	98,807	99,053	98,807	98,807		(246)		(246)				0	693	
74966F AJ 2	RP Crown Parent New Term Ln Nt 1		10/20/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	62,250	62,388	62,250	62,250		(138)		(138)				0	301	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1		04/17/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	206,685	205,493	206,685	206,685		1,192		1,192				0	3,932	
75973L AA 6	Renew LBASS Ser 2017-1A Cl A		04/21/2017	Natixis	12/20/2017	Paydown	472,722	472,597	472,722	472,722		125		125				0	5,576	
774341 AJ 0	Rockwell Collins Sr Nt		03/28/2017	Wells Fargo Securities LLC	04/27/2017	Nationwide Agribusiness	2,000,000	1,994,240	2,018,864	1,994,272		32		32			24,592	24,592	3,022	
774341 AK 7	Rockwell Collins Sr Nt		04/19/2017	Nomura Securities Intl LLC	04/27/2017	Nationwide Agribusiness	3,000,000	3,050,790	3,029,490	3,050,753		(37)		(37)			(21,263)	(21,263)	4,958	4,083
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1		08/30/2017	JP Morgan Securities LLC	12/29/2017	Redemption 100.0000	14,001	14,071	14,001	14,001		(70)		(70)				0	148	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2		04/18/2017	Tax Free Exchange	04/26/2017	Various	4,341,770	4,322,494	4,401,257	4,322,616		121		121			78,642	78,642	5,408	3,541
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 2		02/14/2017	Tax Free Exchange	03/17/2017	Tax Free Exchange	11,294,215	11,274,762	11,275,067	11,275,067		305		305				0	46,756	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 1		03/17/2017	Tax Free Exchange	04/26/2017	Various	13,394,678	13,379,894	13,517,183	13,380,479		585		585			136,704	136,704	34,938	
80875A AL 5	Scientific Games Corp Term Ln B-3 Nt 1		03/17/2017	Tax Free Exchange	04/18/2017	Tax Free Exchange	4,233,982	4,215,978	4,216,275	4,216,275		297		297				0	32,884	
81760H AE 2	ServiceMaster Co Term Ln C Nt 1		07/06/2017	JP Morgan Securities LLC	12/29/2017	Redemption 100.0000	18,045	18,184	18,045	18,045		(139)		(139)				0	197	
83578B AJ 2	Sophia LP New Term Ln Nt 1		03/31/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	485,780	484,164	485,780	485,780		1,616		1,616				0	9,454	
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		08/31/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	21,287	20,854	21,287	21,287		433		433				0	195	
84611@ AC 7	Sovos Compliance LLC New Additional Term		08/04/2017	Guggenheim Securities LLC	12/29/2017	Redemption 100.0000	1,981	1,967	1,981	1,981		13		13				0	51	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84611@ AC 7	Sovos Compliance LLC New Additional Term	..	08/04/2017	Tax Free Exchange	08/31/2017	Tax Free Exchange	4,218,070	4,131,102	4,132,266	4,132,266		1,164		1,164				0	25,861	3,976
87305Q CH 2	TTX Co Sr Nt 3.600% 01/15/25	..	12/18/2017	NW Insurance Co. of Florida	12/18/2017	Basis Adjustment	1,750,000	11,758	11,758	11,758				0				0		
88632N AH 3	Tibco Software Inc Term Ln B Nt 1	..	01/18/2017	Tax Free Exchange	05/31/2017	Redemption 100.0000	74,344	73,102	74,344	74,344		1,241		1,241				0	984	
88632N AH 3	Tibco Software Inc Term Ln B Nt 1	..	01/18/2017	Tax Free Exchange	07/28/2017	Tax Free Exchange	14,663,156	14,418,327	14,447,395	14,447,395		29,068		29,068				0	431,113	
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1	..	07/28/2017	Tax Free Exchange	11/30/2017	Redemption 100.0000	73,688	72,603	73,688	73,688		1,084		1,084				0	772	
89416F AP 2	Travel Leaders Group LLC Term Ln Nt 1	..	09/06/2017	Morgan Stanley & Co LLC	12/29/2017	Redemption 100.0000	7,500	7,481	7,500	7,500		19		19				0	83	
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2	..	01/31/2017	Tax Free Exchange	03/27/2017	Redemption 100.0000	74,471	74,353	74,471	74,471		118		118				0	616	
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1	..	12/12/2017	Various	12/29/2017	Redemption 100.0000	77,001	77,438	77,001	77,001		(438)		(438)				0	476	
90351H AB 4	US Foods Inc Term Ln Nt 1	..	01/30/2017	Barclays Capital Inc	02/17/2017	Tax Free Exchange	2,992,481	3,011,184	3,011,058	3,011,058		(126)		(126)				0	5,339	
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	02/17/2017	Tax Free Exchange	09/29/2017	Redemption 100.0000	144,201	145,117	144,201	144,201		(916)		(916)				0	1,991	
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	02/17/2017	Tax Free Exchange	12/01/2017	Tax Free Exchange	18,986,482	19,107,067	19,093,942	19,093,942		(13,125)		(13,125)				0	576,623	
92826C AC 6	Visa Inc Sr Nt 2.800% 12/14/22	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	2,000,000	5,620	5,620	5,620				0				0		
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	2,000,000	43,200	43,200	43,200				0				0		
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC	..	12/18/2017	Allied Hldgs DE	12/18/2017	Basis Adjustment	700,000	3,678	3,678	3,678				0				0		
000000 00 0	Array Canada Inc Term Ln Nt 1	A	07/11/2017	UBS Financial Services Inc.	12/29/2017	Redemption 100.0000	21,429	21,214	21,429	21,429		214		214				0	150	
000000 00 0	Burger King Term Ln B3 Nt 2	A	04/13/2017	JP Morgan Securities LLC	12/29/2017	Redemption 100.0000	55,284	55,146	55,284	55,284		138		138				0	823	
000000 00 0	Burger King Term Ln B3 Nt 2	A	06/30/2017	Tax Free Exchange	12/29/2017	Redemption 100.0000	216,023	215,960	216,023	216,023		63		63				0	3,195	45
000000 00 0	Burger King Term Ln B3 Nt 1	A	02/17/2017	Tax Free Exchange	03/31/2017	Redemption 100.0000	59,661	59,664	59,661	59,661		(3)		(3)				0	226	
000000 00 0	Burger King Term Ln B3 Nt 1	A	02/17/2017	Tax Free Exchange	06/30/2017	Tax Free Exchange	17,618,907	17,613,438	17,613,435	17,613,435		(3)		(3)				0	77,050	
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	04/04/2017	Citigroup	09/15/2017	Redemption 100.0000	153,736	151,814	153,736	153,736		1,922		1,922				0	2,979	364
000000 00 0	Turkiye IS Bankasi AS Sr Nt	D	05/12/2017	Direct	08/01/2017	Direct	2,175,000	2,218,500	2,216,970	2,217,446		(1,054)		(1,054)			(476)	(476)	35,346	7,252
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	06/15/2017	Morgan Stanley & Co LLC	11/30/2017	Redemption 100.0000	33,333	33,271	33,333	33,333		63		63				0	744	
12504P AD 2	Credit Bank of Moscow Sub Nt	D	03/29/2017	Direct	12/06/2017	Direct	1,325,000	1,325,000	1,243,804	1,325,000				0			(81,196)	(81,196)	64,541	
40054F AA 5	Grupo Kaltex SA de CV Secured Nt	D	04/06/2017	Direct	05/22/2017	Direct	825,000	825,000	687,075	825,000				0			(137,925)	(137,925)	8,779	
697660 AA 6	Pampa Energia SA Sr Nt	D	01/17/2017	Direct	01/18/2017	Direct	600,000	594,816	596,400	594,816				0			1,584	1,584		
71642Q AB 3	Petra Diamonds LLC 2nd Lien Nt	D	04/05/2017	Direct	09/22/2017	Direct	525,000	524,963	519,405	524,994		31		31			(5,589)	(5,589)	17,340	
71647N AW 9	Petrobras Global Finance Sr Nt	D	09/18/2017	Direct	10/02/2017	Direct	100,000	100,000	99,850	100,000				0			(150)	(150)	117	
87875Y AA 2	Technoglass Inc Sr Nt 8.200% 01/31/22	D	01/23/2017	Direct	08/24/2017	Direct	700,000	691,586	727,150	692,367		781		781			34,783	34,783	32,290	
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9	D	04/12/2017	Bank of America BISD Dealer	10/12/2017	Redemption 100.0000	1,052,632	1,052,632	1,052,632	1,052,632				0				0	9,474	
P19189 AC 6	Camposol SA 1st Lien 10.500% 07/15/21	D	02/16/2017	Direct	09/06/2017	Direct	10,000	10,450	10,950	10,388		(62)		(62)			562	562	680	108
P2253T JK 6	Cemex SAB DE CV 1st Lien Nt	D	09/07/2017	Direct	10/30/2017	Direct	1,475,000	1,698,094	1,671,688	1,692,189		(5,905)		(5,905)			(20,502)	(20,502)	61,812	46,043
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt	D	03/08/2017	Direct	09/21/2017	Call 100.0000	525,000	532,875	525,000	531,611		(1,264)		(1,264)			(6,611)	(6,611)	29,969	3,500
3899999.	Total - Bonds - Industrial and Miscellaneous						308,823,924	285,461,177	285,512,780	285,515,414	0	54,282	49	54,233	0	0	(2,633)	(2,633)	4,326,486	183,204
8399998.	Total - Bonds						335,455,552	306,163,160	306,171,723	306,082,388	0	(80,726)	49	(80,775)	0	0	89,336	89,336	4,824,467	272,075
Common Stocks - Industrial and Miscellaneous																				
51509F 10 5	Lands' End Inc Com	..	09/29/2017	Direct	09/29/2017	TJM Capital	6,358.000	83,608	84,678	83,608				0			1,070	1,070		
066800 95 4	Banro Corporation Com (CAD)	..	04/15/2017	Taxable Exchange	05/31/2017	Tax Free Exchange	992,072.000	124,353	124,353	124,353				0				0		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous							207,961	209,031	207,961	0	0	0	0	0	0	1,070	1,070	0	0
Common Stocks - Parent, Subsidiaries and Affiliates																				
92624# 10 9	Victoria National Ins Co Com		09/28/2017	Victoria Fire & Cas. Affiliate	09/28/2017	Basis Adjustment	1,000.000	1,081,005	1,081,005	1,081,005				0				0		
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates							1,081,005	1,081,005	1,081,005	0	0	0	0	0	0	0	0	0	0
Common Stocks - Mutual Funds																				
63867V 24 2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed		06/09/2017	Direct	08/11/2017	Direct	3.160	30	31	30				0			1	1		
9299999.	Total - Common Stocks - Mutual Funds							30	31	30	0	0	0	0	0	0	1	1	0	0
9799998.	Total - Common Stocks							1,288,996	1,290,067	1,288,996	0	0	0	0	0	0	1,071	1,071	0	0
9899999.	Total - Preferred and Common Stocks							1,288,996	1,290,067	1,288,996	0	0	0	0	0	0	1,071	1,071	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							307,452,156	307,461,790	307,371,384	0	(80,726)	49	(80,775)	0	0	90,407	90,407	4,824,467	272,075

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
04855@ 10 6	Allied Insurance Company of America		10127	27-0114983	2ciB1	NO		14,367,389		15,000.000	100.0
22610# 10 2	Crestbrook Insurance Company		18961	68-0066866	2ciB1	NO		86,795,165		90,000.000	100.0
635264 10 4	National Casualty Co.		11991	38-0865250	2ciB1	NO		140,773,810		100.000	100.0
63861* 11 4	Nationwide Agribusiness Ins. Co.		28223	42-1015537	2ciB1	NO		191,633,032		5,690.000	100.0
63863* 10 4	Nationwide General Ins. Co.		23760	31-4425763	2ciB1	NO		21,305,708		20,000.000	100.0
63864@ 10 1	Nationwide Property & Casualty Ins. Co.		37877	31-0970750	2ciB1	NO		39,663,146		60,000.000	100.0
63865@ 10 0	Nationwide Indemnity Co.		10070	31-1399201	2ciB1	NO		1,013,179,696		28,000.000	100.0
63870@ 10 3	Nationwide Ins. Co. of Florida		10948	31-1613686	2ciB1	NO		19,576,835		10,000.000	100.0
63871@ 10 2	Nationwide Assurance Company		10723	95-0639970	2ciB1	NO		64,955,893		1,750.000	100.0
63872* 10 3	Nationwide Affinity Ins. Co. of America		26093	48-0470690	2ciB1	NO		12,016,062		500,000.000	100.0
81049* 10 3	Scottsdale Insurance Company		41297	31-1024978	2ciB1	NO		737,011,190		30,136.000	100.0
81052# 10 3	Scottsdale Indemnity Ins. Co.		15580	31-1117969	2ciB1	NO		39,661,026		58,334.000	100.0
92624# 10 9	Victoria National Insurance Co.		10778	34-1842604	2ciB1	NO		3,598,243		1,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	2,384,537,195	0	XXX	XXX
Common Stocks - U.S. Life Insurer											
412828 10 5	Harleysville Life Insurance		64327	23-1580983	2ciB1	NO		46,671,186		306,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	46,671,186	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
01922# 10 9	Allied Holdings (Delaware)		00000	46-4628790	2ciB2	YES	255,188,917	917,587,994		100.000	100.0
63862@ 10 3	Nationwide Corporation		00000	31-4416546	2ciB3	YES	177,450,907	5,250,198,511		12,992,922.000	95.2
87267* 10 5	THI Holdings Delaware, Inc.		00000	52-2031677	2ciB2	NO	-	167,968,674		100.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							432,639,824	6,335,755,179	0	XXX	XXX
Common Stocks - Other Affiliates											
02738# 10 1	American Marine Underwriters		00000	59-1031596	2ciB2	NO		-	-	20.000	100.0
45789* 10 2	Insurance Intermediaries, Inc.		00000	31-0871532	2ciB2	NO		6,498,633	6,498,633	1,615.000	100.0
54228* 10 3	Lone Star General Agency		00000	74-1395229	2ciB2	NO		8,194,368	8,194,368	1,000.000	100.0
63861@ 10 4	Nationwide Cash Management Co.		00000	31-1036287	2ciB2	NO		(904,953)	(904,953)	100.000	100.0
68220# 10 7	On Your Side Nationwide Ins. Agency, Inc.		00000	47-1923444	2ciB3	NO		1,251,964	1,251,964	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	15,040,012	15,040,012	XXX	XXX
1899999. Total - Common Stocks							432,639,824	8,782,003,572	15,040,012	XXX	XXX
1999999. Total - Preferred and Common Stock							432,639,824	8,782,003,572	15,040,012	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....10,678,390,570.

2. Total amount of intangible assets nonadmitted $..... - .

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Preferred Stocks					
	NWD Investment Management Inc.	Nationwide Corporation		476,200.000	95.2
0199999. Total Preferred Stock			0	XXX	XXX
Common Stocks					
019220 10 2	Allied Group, Inc.	Allied Holdings (Delaware)		850.000	100.0
412824 10 4	Harleysville Group Inc.	Allied Holdings (Delaware)	255,188,917	100.000	100.0
	Nationwide Financial Services, Inc.	Nationwide Corporation	177,450,907	95.240	95.2
	Nationwide Global Holdings, Inc.	Nationwide Corporation		0.952	95.2
	NWD Investment Management Inc.	Nationwide Corporation		913,113.500	95.2
81052@ 10 5	Scottsdale Surplus Lines Insurance Co.	Scottsdale Insurance Company		10,000.000	100.0
95831# 10 1	Western Heritage Insurance Co.	Scottsdale Insurance Company		4,776,076.000	100.0
92555@ 10 4	Veterinary Pet Insurance	Scottsdale Insurance Company		6,935,387.000	100.0
35644@ 10 6	Freedom Specialty Insurance Co.	Scottsdale Insurance Company		292,000.000	100.0
	Titan Indemnity Co.	THI Holdings Delaware, Inc.		4,319,951.000	100.0
	Victoria Fire & Casualty Company	THI Holdings Delaware, Inc.		1,500.000	100.0
	Titan Auto Insurance of New Mexico, Inc.	THI Holdings Delaware, Inc.		1,000.000	100.0
	Titan Insurance Services, Inc.	THI Holdings Delaware, Inc.		1.000	100.0
0299999. Total - Common Stock			432,639,824	XXX	XXX
0399999. Total - Preferred and Common Stock			432,639,824	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																			
Nationwide Mutual Ins Co NAMC Repurchase			12/23/2017.		12/23/2018.	50,664,028					50,664,028	50,664,028	3,439,938		4.279	3.387	MAT...		
Nationwide Cash Mgmt Partn			12/29/2017.	Various	12/29/2018.	878,409,447					878,409,447	878,409,447			1.193	0.426	MON..	107,694	
9099999. Total - Other Short-Term Invested Assets						929,073,475	0	0	0	0	XXX	929,073,475	3,439,938	0	XXX	XXX	XXX	107,694	0
9199999. Total - Short-Term Investments						929,073,475	0	0	0	0	XXX	929,073,475	3,439,938	0	XXX	XXX	XXX	107,694	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap	Surplus Note Liability -- Mutual Surplus Note	FN 13K	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2012	12/15/2024		400,000,000	USD LIBOR 3M (4.566)			(4,131,009)			1,811,923					5,276,985		100 / 100
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(4,131,009)	0	XXX	1,811,923	0	0	0	0	5,276,985	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AB0	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2024		9,140,800	3.255 USD (1.17 EUR)			83,325	(463,200)		(612,248)		(463,200)			117,001		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AA2	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2023		7,998,200	3.106 USD (0.98 EUR)			74,731	(405,300)		(523,238)		(405,300)			94,218		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	158,056	(868,500)	XXX	(1,135,487)	0	(868,500)	0	0	211,219	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	(3,972,953)	(868,500)	XXX	676,436	0	(868,500)	0	0	5,488,204	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/24/2010	02/26/2020		150,000,000	USD LIBOR 3M (3.7732)			(3,869,141)	(5,309,517)		(5,309,517)	4,182,292				1,101,291		001
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2010	08/03/2020		200,000,000	USD LIBOR 3M (3.0042)			(3,611,639)	(4,372,770)		(4,372,770)	4,023,497				1,609,901		001
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2009	12/10/2019		190,000,000	USD LIBOR 3M (3.516)			(4,395,458)	(5,265,416)		(5,265,416)	4,820,358				1,324,038		001
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest	Bank of America Corp. B4TYDEB6GKMZO031MB27	12/08/2009	12/10/2019		270,000,000	USD LIBOR 3M (3.53)			(6,283,977)	(7,554,077)		(7,554,077)	6,886,771				1,881,527		001
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2020		200,000,000	USD LIBOR 3M (3.7332)			(5,058,431)	(6,720,056)		(6,720,056)	5,492,401				1,442,031		001
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	(23,218,647)	(29,221,837)	XXX	(29,221,837)	25,405,319	0	0	0	7,358,787	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	(23,218,647)	(29,221,837)	XXX	(29,221,837)	25,405,319	0	0	0	7,358,787	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(27,349,655)	(29,221,837)	XXX	(27,409,914)	25,405,319	0	0	0	12,635,773	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	158,056	(868,500)	XXX	(1,135,487)	0	(868,500)	0	0	211,219	XXX	XXX
1209999. Total-Swaps										0	0	(27,191,599)	(30,090,337)	XXX	(28,545,401)	25,405,319	(868,500)	0	0	12,846,992	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - Pay EUR Receive USD	Private Equity FX Exposure	BA 1	Currency	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/03/2016	02/05/2018		56,435,000	1.1287 USD/EUR				(3,706,133)		(3,706,133)	(6,345,124)				88,618		008
12229999. Total-Forwards-Hedging Other										0	0	0	(3,706,133)	XXX	(3,706,133)	(6,345,124)	0	0	0	88,618	XXX	XXX
1269999. Total-Forwards										0	0	0	(3,706,133)	XXX	(3,706,133)	(6,345,124)	0	0	0	88,618	XXX	XXX
1399999. Total-Hedging Effective										0	0	(3,972,953)	(868,500)	XXX	676,436	0	(868,500)	0	0	5,488,204	XXX	XXX
1409999. Total-Hedging Other										0	0	(23,218,647)	(32,927,970)	XXX	(32,927,970)	(19,060,195)	0	0	0	7,447,405	XXX	XXX
1449999. TOTAL										0	0	(27,191,599)	(33,796,470)	XXX	(32,251,533)	(19,060,195)	(868,500)	0	0	12,935,610	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)

(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 A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Swaps - Hedging Other - Interest Rate																								
Pay Fixed USD Receive Float USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U	11/13/2007	07/15/2017	07/15/2017	Maturity		8,650,000	USD LIBOR 3M (0.28906)				(183,724)			184,020						001
0919999. Total-Swaps-Hedging Other-Interest Rate												0	0	0	(183,724)	0	XXX	184,020	0	0	0	0	0	XXX
0969999. Total-Swaps-Hedging Other												0	0	0	(183,724)	0	XXX	184,020	0	0	0	0	0	XXX
1159999. Total-Swaps-Interest Rate												0	0	0	(183,724)	0	XXX	184,020	0	0	0	0	0	XXX
1209999. Total-Swaps												0	0	0	(183,724)	0	XXX	184,020	0	0	0	0	0	XXX
1409999. Total-Hedging Other												0	0	0	(183,724)	0	XXX	184,020	0	0	0	0	0	XXX
1449999. TOTAL												0	0	0	(183,724)	0	XXX	184,020	0	0	0	0	0	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	Asset replication
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
Long Futures																					
Hedging Other																					
WNH8	250	25,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2018	CBT 549300EX04Q2QBFQTQ27	12/15/2017	166.6357	167.6563	109,375					255,144	255,144	434,535	004	1,000
																	0				
																	0				
12829999. Total-Long Futures-Hedging Other												109,375	0	0	0	0	255,144	255,144	434,535	XXX	XXX
1329999. Total-Long Futures												109,375	0	0	0	0	255,144	255,144	434,535	XXX	XXX
Short Futures																					
Hedging Other																					
BPH8	50	4,225,452	Futures - British Pounds Futures	Private Equity FX Exposure	N/A	Currency	03/15/2018	CME SNZ2OJLFK8MNNCLQOF3	12/15/2017	135.2145	135.5700	(24,375)					(11,111)	(11,111)	121,482	003	625
ECH8	500	74,213,987	Euro Currency Futures Futures	Private Equity FX Exposure	N/A	Currency	03/15/2018	CME SNZ2OJLFK8MNNCLQOF3	12/15/2017	1.1874	1.2076	(425,000)					(1,257,888)	(1,257,888)	1,417,294	003	125,000
FVH8	172	17,200,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2018	CBT 549300EX04Q2QBFQTQ27	12/15/2017	116.6614	116.1641	(16,125)					85,542	85,542	298,960	004	1,000
TYH8	6,700	670,000,000	US CBT 10 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2018	CBT 549300EX04Q2QBFQTQ27	12/15/2017	124.8167	124.0469	(1,360,938)					5,158,070	5,158,070	11,645,527	004	1,000
USH8	1,900	190,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2018	CBT 549300EX04Q2QBFQTQ27	12/15/2017	153.1300	153.0000	(534,375)					247,005	247,005	3,302,463	004	1,000
XYH8	3,158	315,800,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2018	CBT 549300EX04Q2QBFQTQ27	12/15/2017	134.0350	133.5625	(888,188)					1,492,159	1,492,159	5,489,041	004	1,000
13429999. Total-Short Futures-Hedging Other												(3,249,000)	0	0	0	0	5,713,778	5,713,778	22,274,767	XXX	XXX
1389999. Total-Short Futures												(3,249,000)	0	0	0	0	5,713,778	5,713,778	22,274,767	XXX	XXX
1409999. Total-Hedging Other												(3,139,625)	0	0	0	0	5,968,922	5,968,922	22,709,302	XXX	XXX
1449999. TOTAL												(3,139,625)	0	0	0	0	5,968,922	5,968,922	22,709,302	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	6,306,238	(6,306,238)	(0)
Total Net Cash Deposits	6,306,238	(6,306,238)	(0)

(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 B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
ESH7	2,910	324,683,250	S&P 500 Mini Futures Contract Futures	Equity Exposure	N/A	Equity / Index	03/15/2017	CME SNZ2OJLFK8MNNCLQOF3	12/15/2016	2,231.5000	03/15/2017	2,358.8490	Sale	18,529,273	18,529,273			005	50
ESM7	1,901	224,427,308	S&P 500 Mini Futures Contract Futures	Equity Exposure	N/A	Equity / Index	06/15/2017	CME SNZ2OJLFK8MNNCLQOF3	03/15/2017	2,361.1500	06/15/2017	2,421.9867	Sale	5,782,531	5,782,531			005	50
ESU7	1,567	190,269,058	S&P 500 Mini Futures Contract Futures	Equity Exposure	N/A	Equity / Index	09/15/2017	CME SNZ2OJLFK8MNNCLQOF3	06/15/2017	2,428.4500	09/15/2017	2,466.5783	Sale	2,987,353	2,987,353			005	50
MEH7	268	11,775,920	MSCI Emerginig Markets Index Futures	Equity Exposure	N/A	Equity / Index	03/15/2017	ICE 5493004R83R1LVX2IL36	12/15/2016	878.8000	03/15/2017	937.5911	Sale	787,801	787,801			005	50
MFH7	2,607	219,160,030	MSCI EAFE Mini Index Futures	Equity Exposure	N/A	Equity / Index	03/15/2017	ICE 5493004R83R1LVX2IL36	12/15/2016	1,681.3198	03/15/2017	1,747.2277	Sale	8,591,099	8,591,099			005	50
MFM7	2,573	222,513,040	MSCI EAFE Mini Index Futures	Equity Exposure	N/A	Equity / Index	06/15/2017	ICE 5493004R83R1LVX2IL36	03/15/2017	1,729.6000	06/15/2017	1,891.5006	Sale	20,828,506	20,828,506			005	50
MFU7	2,001	190,640,270	MSCI EAFE Mini Index Futures	Equity Exposure	N/A	Equity / Index	09/15/2017	ICE 5493004R83R1LVX2IL36	06/15/2017	1,905.4500	09/15/2017	1,949.6590	Sale	4,423,114	4,423,114			005	50
USM7	19	1,900,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017	CBT 549300EX04Q2QBFQTQ27	03/15/2017	153.6875	06/15/2017	153.7756	Sale	1,674	1,674			004	1,000
USU7	19	1,900,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	09/15/2017	CBT 549300EX04Q2QBFQTQ27	06/15/2017	156.2500	09/15/2017	156.3069	Sale	1,081	1,081			004	1,000
WNH7	250	25,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2017	CBT 549300EX04Q2QBFQTQ27	12/15/2016	161.7031	03/15/2017	160.9630	Sale	(185,024)	(185,024)			004	1,000
WNM7	250	25,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017	CBT 549300EX04Q2QBFQTQ27	03/15/2017	159.8594	06/15/2017	164.0255	Sale	1,041,539	1,041,539			004	1,000
WNU7	250	25,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	09/15/2017	CBT 549300EX04Q2QBFQTQ27	06/15/2017	163.0156	09/15/2017	168.5255	Sale	1,377,476	1,377,476			004	1,000
XYM7	12	1,200,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017	CBT 549300EX04Q2QBFQTQ27	03/15/2017	135.7813	06/15/2017	135.8695	Sale	1,059	1,059			004	1,000
ESZ7	1,279	157,556,813	S&P 500 Mini Futures Contract Futures	Equity Exposure	N/A	Equity / Index	12/15/2017	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	2,463.7500	12/15/2017	2,530.1088	Sale	4,243,643	4,243,643			005	50
MFZ7	1,621	158,027,235	MSCI EAFE Mini Index Futures	Equity Exposure	N/A	Equity / Index	12/15/2017	ICE 5493004R83R1LVX2IL36	09/15/2017	1,949.7500	12/15/2017	1,983.4932	Sale	2,734,887	2,734,887			005	50
TYZ7	19	1,900,000	US CBT 10 YR TN FUTURE Futures.	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017	CBT 549300EX04Q2QBFQTQ27	09/15/2017	125.0752	12/15/2017	125.0883	Sale	249	249			004	1,000
WNZ7	251	25,100,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017	CBT 549300EX04Q2QBFQTQ27	09/15/2017	167.5521	12/15/2017	167.5004	Sale	(12,967)	(12,967)			004	1,000
XYZ7	3	300,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017	CBT 549300EX04Q2QBFQTQ27	09/15/2017	134.2656	12/15/2017	134.2445	Sale	(63)	(63)			004	1,000
1289999. Total-Long Futures-Hedging Other														71,133,230	71,133,230	0	0	XXX	XXX
1329999. Total-Long Futures														71,133,230	71,133,230	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
BPH7	110	8,674,188	Futures - British Pounds Futures	Private Equity FX Exposure	N/A	Currency	03/15/2017	CME SNZ2OJLFK8MNNCLQOF3	12/15/2016	126.1700	03/15/2017	121.5079	Sale	320,516	320,516			003	625
BPM7	70	5,327,438	Futures - British Pounds Futures	Private Equity FX Exposure	N/A	Currency	06/15/2017	CME SNZ2OJLFK8MNNCLQOF3	03/15/2017	121.7700	06/15/2017	129.4111	Sale	(334,297)	(334,297)			003	625
BPU7	70	5,677,000	Futures - British Pounds Futures	Private Equity FX Exposure	N/A	Currency	09/15/2017	CME SNZ2OJLFK8MNNCLQOF3	06/15/2017	129.7600	09/15/2017	131.2274	Sale	(64,200)	(64,200)			003	625
ECH7	530	70,629,655	Euro Currency Futures Futures	Private Equity FX Exposure	N/A	Currency	03/15/2017	CME SNZ2OJLFK8MNNCLQOF3	12/15/2016	1.0661	03/15/2017	1.0576	Sale	566,029	566,029			003	125,000
ECM7	530	70,381,416	Euro Currency Futures Futures	Private Equity FX Exposure	N/A	Currency	06/15/2017	CME SNZ2OJLFK8MNNCLQOF3	03/15/2017	1.0624	06/15/2017	1.1241	Sale	(4,087,251)	(4,087,251)			003	125,000
ECU7	530	74,822,750	Euro Currency Futures Futures	Private Equity FX Exposure	N/A	Currency	09/15/2017	CME SNZ2OJLFK8MNNCLQOF3	06/15/2017	1.1294	09/15/2017	1.1996	Sale	(4,648,521)	(4,648,521)			003	125,000
FVH7	200	20,000,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2017	CBT 549300EX04Q2QBFQTQ27	12/15/2016	118.0625	03/15/2017	117.9428	Sale	23,936	23,936			004	1,000
FVM7	200	20,000,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017	CBT 549300EX04Q2QBFQTQ27	03/15/2017	117.5729	06/15/2017	118.6238	Sale	(210,183)	(210,183)			004	1,000
FVU7	192	19,200,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	09/15/2017	CBT 549300EX04Q2QBFQTQ27	06/15/2017	118.0938	09/15/2017	118.4496	Sale	(68,314)	(68,314)			004	1,000
TYH7	7,500	750,000,000	US CBT 10 YR TN FUTURE Futures.	Bond Portfolio Duration	N/A	Interest Rate	03/15/2017	CBT 549300EX04Q2QBFQTQ27	12/15/2016	124.9805	03/15/2017	124.7810	Sale	1,496,102	1,496,102			004	1,000
TYM7	7,500	750,000,000	US CBT 10 YR TN FUTURE Futures.	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017	CBT 549300EX04Q2QBFQTQ27	03/15/2017	124.2266	06/15/2017	126.1692	Sale	(14,569,541)	(14,569,541)			004	1,000
TYU7	7,209	720,900,000	US CBT 10 YR TN FUTURE Futures.	Bond Portfolio Duration	N/A	Interest Rate	09/15/2017	CBT 549300EX04Q2QBFQTQ27	06/15/2017	125.8601	09/15/2017	126.7233	Sale	(6,223,241)	(6,223,241)			004	1,000
USH7	1,900	190,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2017	CBT 549300EX04Q2QBFQTQ27	12/15/2016	151.8281	03/15/2017	151.3806	Sale	850,260	850,260			004	1,000
USM7	1,900	190,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017	CBT 549300EX04Q2QBFQTQ27	03/15/2017	150.1289	06/15/2017	153.7907	Sale	(6,957,397)	(6,957,397)			004	1,000
USU7	1,900	190,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	09/15/2017	CBT 549300EX04Q2QBFQTQ27	06/15/2017	152.5234	09/15/2017	156.3416	Sale	(7,254,428)	(7,254,428)			004	1,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
XYH7	1,170	117,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2017.	CBT 549300EX04Q2QBFQTQ27	12/15/2016	134.6953	03/15/2017	134.5212	Sale	203,764	203,764			.004	1,000
XYM7	1,170	117,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2017.	CBT 549300EX04Q2QBFQTQ27	03/15/2017	133.0781	06/15/2017	135.8803	Sale	(3,278,593)	(3,278,593)			.004	1,000
XYU7	1,170	117,000,000	US CBT 10 YR TN FUTURE Futures.	Bond Portfolio Duration	N/A	Interest Rate	09/15/2017.	CBT 549300EX04Q2QBFQTQ27	06/15/2017	134.9922	09/15/2017	136.3486	Sale	(1,587,061)	(1,587,061)			.004	1,000
ECZ7	550	82,600,255	Euro Currency Futures Futures	Private Equity FX Exposure	N/A	Currency	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	1.2015	12/15/2017	1.1768	Sale	1,698,062	1,698,062			.003	125,000
BPZ7	60	4,926,000	Futures - British Pounds Futures	Private Equity FX Exposure	N/A	Currency	12/15/2017.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	131.3600	12/15/2017	134.6244	Sale	(122,415)	(122,415)			.003	625
TYZ7	6,949	694,900,000	US CBT 10 YR TN FUTURE Futures.	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017.	CBT 549300EX04Q2QBFQTQ27	09/15/2017	126.4288	12/15/2017	125.0807	Sale	9,368,173	9,368,173			.004	1,000
USZ7	1,900	190,000,000	US Treasury 30 YR Future Futures	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017.	CBT 549300EX04Q2QBFQTQ27	09/15/2017	155.0938	12/15/2017	154.2556	Sale	1,592,447	1,592,447			.004	1,000
XYZ7	3,250	325,000,000	US Treasury Ultra Bond Futures	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017.	CBT 549300EX04Q2QBFQTQ27	09/15/2017	136.2523	12/15/2017	134.0825	Sale	7,051,762	7,051,762			.004	1,000
FVZ7	183	18,300,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	12/15/2017.	CBT 549300EX04Q2QBFQTQ27	09/15/2017	118.3164	12/15/2017	117.0385	Sale	233,863	233,863			.004	1,000
1349999. Total-Short Futures-Hedging Other														(26,000,528)	(26,000,528)	0	0	XXX	XXX
1389999. Total-Short Futures														(26,000,528)	(26,000,528)	0	0	XXX	XXX
1409999. Total-Hedging Other														45,132,703	45,132,703	0	0	XXX	XXX
1449999. TOTAL														45,132,703	45,132,703	0	0	XXX	XXX

(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	REPLICATION OF AN EQUITY

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	(0)		(0)	109,375	(3,249,000)	109,375	22,709,302	22,709,302
NAIC 1 Designation												
Bank of America Corp.	B4TYDEB6GKMZO031MB27	Y	Y			(7,554,077)	0		(7,554,077)	0	1,881,527	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y			(868,500)	0		(1,135,487)	0	211,219	0
Goldman Sachs International Ltd.	W22LROWP2IHZNBB6K528	Y	Y			(3,706,133)	0		(3,706,133)	0	88,618	0
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y			(10,574,934)	0		(10,574,934)	0	2,425,329	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(6,720,056)	0		(6,720,056)	0	1,442,031	0
0299999. Total NAIC 1 Designation				0	0	(29,423,700)	0	0	(29,690,686)	0	6,048,724	0
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y			(4,372,770)	0	1,811,923	(4,372,770)	0	6,886,886	2,514,116
0399999. Total NAIC 2 Designation				0	0	(4,372,770)	0	1,811,923	(4,372,770)	0	6,886,886	2,514,116
0999999. Gross Totals				0	(0)	(33,796,470)	(0)	1,921,298	(37,312,456)	109,375	35,644,912	25,223,418
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					(0)	(33,796,470)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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 - OTC B4TYDEB6GKMZO031MB27	Cash		Cash	7,794,000		7,794,000		V
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	950,000		950,000		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86	Cash		Cash	4,172,000		4,172,000		V
Goldman Sachs Group - OTC W22LROWP2IHZNBB6K528	Cash		Cash	3,404,000		3,404,000		V
Morgan Stanley Capital Services - OTC I7331LVCZKQKX5T7XV54	Cash		Cash	12,427,000		12,427,000		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	9,299,000		9,299,000		V
Goldman Sachs Group Futures - CBT 549300EX04Q2QBFQTQ27	Treasury	912828 H4 5	U S Treasury 01/15/2025 TIPS	21,170,526	20,509,286	21,550,773	01/15/2025.	I
Goldman Sachs Group Futures - CME SNZ2OJLFK8MNNCLQOF39	Treasury	912828 H4 5	U S Treasury 01/15/2025 TIPS	1,538,776	1,490,714	1,566,415	01/15/2025.	I
0199999. Totals				60,755,302	22,000,000	61,163,187	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

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		1FM	482,152	482,152	07/25/2036
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	1,800,475	1,800,475	12/25/2046
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1FM	574,494	574,494	11/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		1FM	572,444	572,444	09/25/2036
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	828,013	828,013	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			4,257,578	4,257,578	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			4,257,578	4,257,578	XXX
6299999.	Total - Residential Mortgage-Backed Securities			4,257,578	4,257,578	XXX
6699999.	Subtotal - Bonds			4,257,578	4,257,578	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			51,623,397	51,623,397	01/02/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			51,623,397	51,623,397	XXX
9999999.	Totals			55,880,975	55,880,975	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....16,978,157 Book/Adjusted Carrying Value $.....16,978,117
2. Average balance for the year: Fair Value $.....40,171,247 Book/Adjusted Carrying Value $.....40,331,365
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....4,257,578 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Associated Bank	Green Bay, WI					25,012,329	XXX
Bank of America	Concord, CA					1,302,917	XXX
Bank of New York Mellon	New York, NY					23,991,108	XXX
BNP Paribas USA	Los Angeles, CA					29,809,897	XXX
Chase - IL	Springfield, IL					5,042,811	XXX
Chase - NY	New York, NY					435,184	XXX
Chase - OH	Columbus, OH					(520,779,684)	XXX
Chase - TX	San Antonio, TX					(15,814,394)	XXX
Corestates Bank	Philadelphia, PA					(1,034)	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH					18,756	XXX
First Star Bank	Cincinnati, OH					1,292,166	XXX
First Union	Charlotte, NC					2,010	XXX
Huntington National Bank	Columbus, OH					(36,180,892)	XXX
Key Bank	Canton, OH					866,636	XXX
National Bank of Detroit	Detroit, MI					(25,789,249)	XXX
Nationwide Bank	Columbus, OH					(219,924)	XXX
PNC Bank	Columbus, OH					55,335,539	XXX
Univest Bank and Trust Company	Pittsburgh, PA					577,763	XXX
Toronto - Dominio Bank	Toronto, CA					147,184	XXX
Wells Fargo Bank	Souderton, PA					(16,550,717)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(471,501,594)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(471,501,594)	XXX
0599999. Total Cash		XXX	XXX	0	0	(471,501,594)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(315,764,014)	4. April	(402,359,864)	7. July	(453,137,567)	10. October	(468,441,541)
2. February	(325,566,147)	5. May	(396,469,632)	8. August	(401,410,017)	11. November	(552,212,730)
3. March	(359,763,046)	6. June	(467,066,498)	9. September	(335,459,428)	12. December	(471,501,594)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 10 4	Federated Govt Obligations Fd		12/29/2017			3,155,204	3,310	31,156
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						3,155,204	3,310	31,156
All Other Money Market Mutual Funds								
825252 69 5	S/T Investment Co Liquid Asset Private (		10/11/2016			30,994	19	159
8699999. Total - All Other Money Market Mutual Funds						30,994	19	159
8899999. Total - Cash Equivalents						3,186,198	3,329	31,315

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Prepaid legal expense			499,478	504,981
4. Arkansas AR	B	For protection of state's ph's			174,323	200,345
5. California CA	B	Workers compensation			83,910,807	96,225,432
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	For protection of all ph's	130,743	150,259		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			161,872	186,035
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			333,648	322,333
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Multiple			189,842	229,138
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			31,129	35,776
28. Nebraska NE						
29. Nevada NV	B	Workers compensation			124,517	143,104
30. New Hampshire NH	B	Workers compensation			311,168	315,961
31. New Jersey NJ	B	For protection of all ph's	100,377	101,923		
32. New Mexico NM	B	For protection of state's ph's			379,776	436,467
33. New York NY	O	Multiple			2,833,401	3,250,681
34. North Carolina NC	B	For protection of state's ph's			299,687	302,988
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	3,424,211	3,935,355		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			790,935	797,450
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI	B	For protection of all ph's	622,584	715,519		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	27,833,341	30,432,447
59. Total	XXX	XXX	4,277,915	4,903,056	117,873,924	133,383,138

DETAILS OF WRITE-INS

5801.	abama - U S Treasury 07/15/2022 TIF	B	Workers compensation			335,645	321,354
5802.	w York -Massachusetts St GO Ref Se	B	Reinsurance			2,388,840	2,883,322
5803.	w York -Massachusetts St GO Ref Se	B	Reinsurance			4,851,394	5,287,923
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	20,257,462	21,939,848
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	27,833,341	30,432,447

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