LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of March 31, 2018

of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 15 day of May 2018

Norma J. Perkins

Notary Public, State of Ohio
My Commission Expires
April 22, 2020

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	31,028,600,381		31,028,600,381	31,177,683,465
2. Stocks:				
2.1 Preferred stocks	37,449,426		37,449,426	37,125,445
2.2 Common stocks	1,529,430,705		1,529,430,705	1,627,184,023
3. Mortgage loans on real estate:				
3.1 First liens	7,432,593,526		7,432,593,526	7,424,735,310
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....(73,001,401)), cash equivalents ($.....2,845,546) and short-term investments ($.....454,791,985)	384,636,130		384,636,130	(36,008,171)
6. Contract loans (including $.....0 premium notes)	956,672,050	226,353	956,445,697	941,006,855
7. Derivatives	485,137,554		485,137,554	411,251,573
8. Other invested assets	553,283,928		553,283,928	526,081,616
9. Receivables for securities	660,082		660,082	58,607
10. Securities lending reinvested collateral assets	249,978,066		249,978,066	220,445,497
11. Aggregate write-ins for invested assets	185,153,226	0	185,153,226	177,015,734
12. Subtotals, cash and invested assets (Lines 1 to 11)	42,843,595,074	226,353	42,843,368,721	42,506,579,954
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	439,355,746		439,355,746	468,867,618
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	48,329,971	1,318,902	47,011,069	23,370,246
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	26,167,464		26,167,464	27,284,056
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,951,119		9,951,119	9,736,393
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,239,663		5,239,663	7,290,575
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	268,159,818		268,159,818	274,822,686
18.2 Net deferred tax asset	646,995,933	114,799,563	532,196,370	538,622,981
19. Guaranty funds receivable or on deposit	2,045,381		2,045,381	2,045,381
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	2,364
23. Receivables from parent, subsidiaries and affiliates	7,176,077		7,176,077	8,710,114
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	259,017,076	139,280,978	119,736,098	74,524,096
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	44,556,033,322	255,625,796	44,300,407,526	43,941,856,464
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	100,337,474,607		100,337,474,607	101,727,841,976
28. Total (Lines 26 and 27)	144,893,507,929	255,625,796	144,637,882,133	145,669,698,440
DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables	185,153,226		185,153,226	177,015,734
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	185,153,226	0	185,153,226	177,015,734
2501. Accrued fees and other assets	115,385,925	3	115,385,922	70,173,920
2502. Cash value of corporate owned insurance	1,542,639		1,542,639	1,542,639
2503. Deferred software costs	63,528,314	63,528,314	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	78,560,198	75,752,661	2,807,537	2,807,537
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	259,017,076	139,280,978	119,736,098	74,524,096

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....34,070,306,548 less $.....0 included in Line 6.3 (including $.....65,651,255 Modco Reserve)	34,070,306,548	34,092,173,135
2.	Aggregate reserve for accident and health contracts (including $....43,902,860 Modco Reserve)	54,792,375	36,425,642
3.	Liability for deposit-type contracts (including $.....411,655 Modco Reserve)	3,257,558,037	3,345,364,212
4.	Contract claims:		
	4.1 Life	54,389,800	64,991,973
	4.2 Accident and health	38,843,306	37,986,730
5.	Policyholders' dividends $.....30,151 and coupons $.....0 due and unpaid	30,151	38,117
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....593,718 Modco)	46,426,274	46,925,537
	6.2 Dividends not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....28,167 accident and health premiums	3,787,579	3,402,782
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....758,845 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	758,845	811,695
	9.3 Other amounts payable on reinsurance, including $.....1,147,733 assumed and $.....82,141,360 ceded	83,289,093	161,929,236
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....7,044,179, accident and health $.....5,954,958 and deposit-type contract funds $.....4,948,252	17,947,387	16,769,743
11.	Commissions and expense allowances payable on reinsurance assumed	2,017,496	1,991,391
12.	General expenses due or accrued	31,801,964	79,519,814
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,607,563,500) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,729,542,232)	(1,763,308,480)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,847,391	6,892,212
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,837,717	4,931,971
17.	Amounts withheld or retained by company as agent or trustee	3,202,284	3,723,317
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	119,660,841	74,362,229
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $.....283,083,950 and interest thereon $.....11,949,373	295,033,323	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	362,490,648	360,139,161
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	129,146	88,953
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	84,242,882	98,958,412
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	477,833,435	412,623,303
	24.08 Derivatives	198,580,121	155,143,569
	24.09 Payable for securities	320,574,808	279,693,475
	24.10 Payable for securities lending	250,231,813	220,735,651
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	213,707,603	250,219,296
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	38,269,778,635	37,992,533,076
27.	From Separate Accounts statement	100,337,474,607	101,727,841,976
28.	Total liabilities (Lines 26 and 27)	138,607,253,242	139,720,375,052
29.	Common capital stock	3,814,779	3,814,779
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	700,000,000	700,000,000
33.	Gross paid in and contributed surplus	963,017,274	963,017,274
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	4,363,796,838	4,282,491,335
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	6,026,814,112	5,945,508,609
38.	Totals of Lines 29, 30 and 37	6,030,628,891	5,949,323,388
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	144,637,882,133	145,669,698,440

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	10,970,230	9,150,583
2502.	Loss recognition reserve	3,850,000	3,850,000
2503.	Reserve for escheat funds	37,272,445	36,083,477
2598.	Summary of remaining write-ins for Line 25 from overflow page	161,614,928	201,135,236
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	213,707,603	250,219,296
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,293,270,975	2,361,439,961	10,402,446,856
2. Considerations for supplementary contracts with life contingencies	383,208	308,838	522,617
3. Net investment income	458,500,773	504,684,911	1,958,279,462
4. Amortization of Interest Maintenance Reserve (IMR)	(274,924)	(560,126)	(2,394,439)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	16,533,040	16,366,227	62,139,720
7. Reserve adjustments on reinsurance ceded	16,907,034	5,783,145	(25,665,643)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	465,329,153	441,290,666	1,868,125,338
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	76,452,244	257,797,589	538,574,571
9. Totals (Lines 1 to 8.3)	3,327,101,503	3,587,111,211	14,802,028,482
10. Death benefits	144,588,735	130,633,928	503,170,020
11. Matured endowments (excluding guaranteed annual pure endowments)	349,319	516,021	2,391,241
12. Annuity benefits	469,445,345	445,015,934	1,668,943,905
13. Disability benefits and benefits under accident and health contracts	1,093,138	1,483,354	5,611,679
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,104,579,896	2,616,990,247	10,621,345,040
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	18,878,534	16,994,716	73,719,125
18. Payments on supplementary contracts with life contingencies	867,531	918,161	3,345,978
19. Increase in aggregate reserves for life and accident and health contracts	(34,533,735)	195,523,750	1,246,018,567
20. Totals (Lines 10 to 19)	3,705,268,763	3,408,076,111	14,124,545,555
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	160,710,554	173,195,421	672,264,289
22. Commissions and expense allowances on reinsurance assumed	2,387,942	2,966,502	10,252,442
23. General insurance expenses	77,056,395	66,041,457	346,784,326
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,851,909	14,940,551	49,834,352
25. Increase in loading on deferred and uncollected premiums	(35,524)	(152,861)	(508,974)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(735,736,538)	(268,107,638)	(950,136,650)
27. Aggregate write-ins for deductions	(135,188,806)	(88,951,843)	(482,027,133)
28. Totals (Lines 20 to 27)	3,089,314,695	3,308,007,700	13,771,008,207
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	237,786,808	279,103,511	1,031,020,275
30. Dividends to policyholders	10,120,812	10,015,370	46,041,352
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	227,665,996	269,088,141	984,978,923
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	15,436,706	(61,733,454)	(455,118,135)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	212,229,290	330,821,595	1,440,097,058
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....3,015,040 (excluding taxes of $.....(272,219) transferred to the IMR)	(78,114,366)	(103,724,693)	(401,445,462)
35. Net income (Line 33 plus Line 34)	134,114,924	227,096,902	1,038,651,596
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,949,323,388	5,208,442,181	5,208,442,181
37. Net income (Line 35)	134,114,924	227,096,902	1,038,651,596
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....25,631,071	(67,843,909)	(36,053,470)	(155,850,452)
39. Change in net unrealized foreign exchange capital gain (loss)	309,142	(869,394)	(1,608,222)
40. Change in net deferred income tax	19,244,477	(30,812,696)	(446,711,253)
41. Change in nonadmitted assets	(1,941,201)	16,407,335	317,669,523
42. Change in liability for reinsurance in unauthorized and certified companies	(40,193)	(50,237)	(47,326)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(2,351,487)	(5,549,533)	(10,402,090)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(186,250)	(222,320)	(820,569)
54. Net change in capital and surplus (Lines 37 through 53)	81,305,503	169,946,587	740,881,207
55. Capital and surplus as of statement date (Lines 36 + 54)	6,030,628,891	5,378,388,768	5,949,323,388
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	76,452,244	257,797,589	538,574,571
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	76,452,244	257,797,589	538,574,571
2701. Reserve adjustments on reinsurance assumed	(106,313,270)	(99,100,749)	(553,140,063)
2702. Change in contingency reserve	(33,870,169)	8,653,291	53,172,193
2703. Net investment earnings on funds withheld by ceding company	4,592,687	5,184,984	19,294,049
2798. Summary of remaining write-ins for Line 27 from overflow page	401,946	(3,689,369)	(1,353,312)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(135,188,806)	(88,951,843)	(482,027,133)
5301. Adjustment to initial commision and expense allowance	(186,250)	(212,751)	(811,000)
5302. Change in prepaid pension cost		(9,569)	(9,569)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(186,250)	(222,320)	(820,569)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,272,221,142	2,354,223,250	10,424,428,579
2.	Net investment income	495,683,672	511,506,482	2,061,525,860
3.	Miscellaneous income	624,999,951	684,696,294	2,438,620,829
4.	Total (Lines 1 through 3)	3,392,904,765	3,550,426,026	14,924,575,268
5.	Benefit and loss related payments	3,781,173,559	3,188,217,891	12,860,554,939
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(769,502,786)	(264,911,607)	(985,168,438)
7.	Commissions, expenses paid and aggregate write-ins for deductions	166,061,324	178,663,667	563,482,465
8.	Dividends paid to policyholders	10,628,041	11,212,112	47,783,639
9.	Federal and foreign income taxes paid (recovered) net of $.....32,105,949 tax on capital gains (losses)	11,516,659	1,768,882	(114,728,393)
10.	Total (Lines 5 through 9)	3,199,876,797	3,114,950,945	12,371,924,212
11.	Net cash from operations (Line 4 minus Line 10)	193,027,968	435,475,081	2,552,651,056
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	854,514,267	1,039,426,711	3,905,008,148
	12.2 Stocks	5,265		1,026,422
	12.3 Mortgage loans	193,235,860	103,359,050	585,125,439
	12.4 Real estate			
	12.5 Other invested assets	16,046,802	9,229,641	57,905,419
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(217,596)	175,586	1,316,779
	12.7 Miscellaneous proceeds	40,279,858	179,373,476	17,420,164
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,103,864,456	1,331,564,464	4,567,802,371
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	675,527,138	1,584,785,799	4,875,129,558
	13.2 Stocks	65,042,230	201,601,950	625,776,535
	13.3 Mortgage loans	199,821,587	62,538,345	670,122,383
	13.4 Real estate			
	13.5 Other invested assets	48,228,509	52,799,768	290,755,183
	13.6 Miscellaneous applications	101,517,522	131,956,833	692,059,778
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,090,136,986	2,033,682,695	7,153,843,437
14.	Net increase or (decrease) in contract loans and premium notes	15,462,991	(6,899,082)	16,088,684
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,735,521)	(695,219,149)	(2,602,129,750)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	295,033,323	(49,553,495)	(303,260,706)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(87,806,175)	(54,533,645)	(325,808,111)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	22,124,707	54,457,171	267,654,897
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	229,351,855	(49,629,969)	(361,413,920)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	420,644,301	(309,374,037)	(410,892,614)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(36,008,171)	374,884,443	374,884,443
	19.2 End of period (Line 18 plus Line 19.1)	384,636,130	65,510,406	(36,008,171)

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

20.0001	Exchange of bond investment to bond investment	92,031,726	39,472,211	238,024,717
20.0002	Capitalized interest on mortgage loans	1,072,647	294,450	2,411,385
20.0003	Capitalized interest on bonds	420,531	392,351	1,612,845
20.0004	Tax credit commitment liabilities	386,019	20,396,141	3,162,776
20.0005	Exchange of bond investment to equity investment			10,366,149
20.0006	Exchange of equity investments			124,353

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	169,272,664	177,134,326	711,716,542
3. Ordinary individual annuities	1,029,444,924	1,274,852,941	4,768,912,684
4. Credit life (group and individual)			
5. Group life insurance	196,990,106	119,440,816	1,397,483,987
6. Group annuities	1,049,242,351	929,304,747	4,110,249,417
7. A&H - group	88,190,057	70,641,881	230,603,543
8. A&H - credit (group and individual)			
9. A&H - other	6,591,621	1,897,684	7,518,688
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,539,731,723	2,573,272,395	11,226,484,861
12. Deposit-type contracts	36,500,000		47,500,000
13. Total	2,576,231,723	2,573,272,395	11,273,984,861

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Eagle Captive Reinsurance, LLC (Eagle), a wholly owned subsidiary of the Company, is an Ohio domiciled special purpose financial captive insurance company. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice that decreased the subsidiary's valuation by $187,939,965 and $183,592,195 as of March 31, 2018 and December 31, 2017, respectively.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and indirect subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $56,000,000 as of March 31, 2018 and December 31, 2017.

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

		SSAP #	F/S Page	F/S Line #	2018	2017
	Net Income					
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 134,114,924	$ 1,038,651,596
(2)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3)	State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 134,114,924	$ 1,038,651,596
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 6,030,628,891	$ 5,949,323,388
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle	52	2	8	(187,939,965)	(183,592,195)
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Olentangy	20	2	2.2	56,000,000	56,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,162,568,856	$ 6,076,915,583

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

2. None

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
84751PLP2	$ 2,520,220	$ 2,224,344	$ 295,876	$ 2,224,344	$ 1,873,478	Q1 '18
Total			$ 295,876			

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

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (7,168,642)
2.	12 Months or Longer	$ (40,108,445)

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

1.	Less than 12 Months	$ 643,736,621
2.	12 Months or Longer	$ 518,077,945

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

No significant changes from prior year end.

3. Collateral Received

b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

   As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	YES			
b. Tri-Party (YES/NO)	NO			

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

		First Quarter				Second Quarter			
		1	2	3	4	5	6	7	8
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Open - No Maturity	$-	$65,000,000	$722,222	$-	$-	$-	$-	$-
b.	Overnight	-	-	-	-	-	-	-	-
c.	2 Days to 1 Week	-	-	-	-	-	-	-	-
d.	> 1 Week to 1 Month	-	-	-	-	-	-	-	-
e.	> 1 Month to 3 Months	-	-	-	-	-	-	-	-
f.	> 3 Months to 1 Year	-	-	-	-	-	-	-	-
g.	> 1 Year	-	-	-	-	-	-	-	-

		Third Quarter				Fourth Quarter			
		9	10	11	12	13	14	15	16
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Open - No Maturity	$-	$-	$-	$-	$-	$-	$-	$-
b.	Overnight	-	-	-	-	-	-	-	-
c.	2 Days to 1 Week	-	-	-	-	-	-	-	-
d.	> 1 Week to 1 Month	-	-	-	-	-	-	-	-
e.	> 1 Month to 3 Months	-	-	-	-	-	-	-	-
f.	> 3 Months to 1 Year	-	-	-	-	-	-	-	-
g.	> 1 Year	-	-	-	-	-	-	-	-

4-6. Not applicable.

7. Collateral Received - Secured Borrowing

		First Quarter				Second Quarter			
		1	2	3	4	5	6	7	8
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Cash	$-	$69,000,000	$766,667	$-	$-	$-	$-	$-
b.	Securities (FV)	-	-	-	-	-	-	-	-

		Third Quarter				Fourth Quarter			
		9	10	11	12	13	14	15	16
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Cash	$-	$-	$-	$-	$-	$-	$-	$-
b.	Securities (FV)	-	-	-	-	-	-	-	-

8-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

   As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

   For yield enhancement, the company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of U.S. Government/Agency securities with investment grade counterparties. The collateral, which is marked to market daily, must represent 102% of the amount loaned and is monitored by the plan's manager in Bank of New York Mellon for changes in fair value.

2. Type of Repo Trades Used

		1	2	3	4
		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Bilateral (YES/NO)	YES			
b.	Tri-Party (YES/NO)	YES			

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

		First Quarter				Second Quarter			
		1	2	3	4	5	6	7	8
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Open - No Maturity	$-	$-	$-	$-	$-	$-	$-	$-
b.	Overnight	185,923,260	252,437,723	210,553,433	249,078,480	-	-	-	-
c.	2 Days to 1 Week	-	-	-	-	-	-	-	-
d.	> 1 Week to 1 Month	-	-	-	-	-	-	-	-
e.	> 1 Month to 3 Months	-	-	-	-	-	-	-	-
f.	> 3 Months to 1 Year	-	-	-	-	-	-	-	-
g.	> 1 Year	-	-	-	-	-	-	-	-

		Third Quarter				Fourth Quarter			
		9	10	11	12	13	14	15	16
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Open - No Maturity	$-	$-	$-	$-	$-	$-	$-	$-
b.	Overnight	-	-	-	-	-	-	-	-
c.	2 Days to 1 Week	-	-	-	-	-	-	-	-
d.	> 1 Week to 1 Month	-	-	-	-	-	-	-	-
e.	> 1 Month to 3 Months	-	-	-	-	-	-	-	-
f.	> 3 Months to 1 Year	-	-	-	-	-	-	-	-
g.	> 1 Year	-	-	-	-	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

First Quarter				Second Quarter			
1	2	3	4	5	6	7	8
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
$189,641,725	$257,486,477	$214,764,501	$254,060,050	$-	$-	$-	$-

Third Quarter				Fourth Quarter			
9	10	11	12	13	14	15	16
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
$-	$-	$-	$-	$-	$-	$-	$-

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

		1	2	3	4	5	6	7	8
		None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a.	Bonds - FV	$-	$254,060,050	$-	$-	$-	$-	$-	$254,060,050
b.	LB & SS - FV	-	-	-	-	-	-	-	-
c.	Preferred Stock - FV	-	-	-	-	-	-	-	-
d.	Common Stock	-	-	-	-	-	-	-	-
e.	Mortgage Loans - FV	-	-	-	-	-	-	-	-
f.	Real Estate - FV	-	-	-	-	-	-	-	-
g.	Derivatives - FV	-	-	-	-	-	-	-	-
h.	Other Invested Assets - FV	-	-	-	-	-	-	-	-
q.	Total Assets - FV	$-	$254,060,050	$-	$-	$-	$-	$-	$254,060,050

7. Collateral Pledged - Secured Borrowing

		First Quarter				Second Quarter			
		1	2	3	4	5	6	7	8
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Cash	$185,923,260	$252,437,723	$210,553,433	$249,078,480	$-	$-	$-	$-
b.	Securities (FV)	-	-	-	-	-	-	-	-
c.	Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

		Third Quarter				Fourth Quarter			
		9	10	11	12	13	14	15	16
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Cash	$-	$-	$-	$-	$-	$-	$-	$-
b.	Securities (FV)	-	-	-	-	-	-	-	-
c.	Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

NOTES TO THE FINANCIAL STATEMENTS

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

		Amortized Cost	Fair Value
a.	Overnight and Continuous	$249,078,480	$249,078,480
b.	30 Days or Less	-	-
c.	31 to 90 Days	-	-
d.	> 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

No significant changes from prior year end.

K. Low-Income Housing Tax Credits

No significant changes from prior year end.

L. Restricted Assets

No significant changes from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. Structured Notes

No significant changes from prior year end.

P. 5* Securities

No significant changes from prior year end.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

A. No significant changes from prior year end.

B. Equity market risk management. The Company is exposed to equity risks primarily due to a variety of insurance and annuity products with guarantees or indexed crediting features. To mitigate these risks, the Company enters into a variety of derivatives including equity index futures, options and total return swaps.

C-G. No significant changes from prior year end.

H. The following tables include the aggregate, non-discounted total premium cost and the premium cost due in each of the following four years, and thereafter:

NOTES TO THE FINANCIAL STATEMENTS

Fiscal Year	Premium Payments Due
2018	$ 5,718,382
2019	5,718,382
2020	5,718,382
2021	5,718,382
Thereafter	-
Total Future Settled Premiums	$ 22,873,528

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Fair Value Excluding Impact of Discounted Future Settled Premiums
Prior Year - 2017	$ 22,873,528	$ 30,260,608	$ 30,260,608
Prior Year - 2018	$ 22,873,528	$ 28,615,740	$ 28,615,740

Note 9 - Income Taxes

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

Effective January 1, 2018, the Tax Cuts and Jobs Act ("the Act") reduced the corporate tax rate from 35% to 21%. As noted in the Company's 2017 annual statement, the Company remeasured deferred tax assets and liabilities as of December 31, 2017. No significant adjustments were made during the quarter related to the Act.

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

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

During the three months ended March 31, 2018, the Company made capital contributions of $50,000,000 to Nationwide Life and Annuity Insurance Company. On April 27, 2018, the Company made an additional capital contribution of $50,000,000 to Nationwide Life and Annuity Insurance Company.

On May 10, 2018, the Company received a dividend of $45,000,000 from Eagle, which was declared on March 28, 2018. The dividend receivable has been recorded in Investment Income Due and Accrued on the March 31, 2018 statutory statement of admitted assets.

Note 11 - Debt

A. All Other Debt

No significant changes from prior year end.

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

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

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

Additionally, through its membership, the Company has access to borrow up to $250,000,000 from the FHLB that expires on March 22, 2019. The Company had no amounts outstanding under the agreement as of March 31, 2018 and December 31, 2017. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,393,146,376	$ 2,408,649,585	$ 1,931,095,216
2 Current Year General Account Total Collateral Pledged	$ 2,393,146,376	$ 2,408,649,585	$ 1,931,095,216
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 2,445,474,873	$ 2,427,140,018	$ 2,004,560,096

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,445,474,873	$ 2,427,140,018	$ 2,004,560,096
2 Current Year General Account Maximum Collateral Pledged	$ 2,445,474,873	$ 2,427,140,018	$ 2,004,560,096
3 Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 2,734,369,016	$ 2,706,503,059	$ 2,345,431,328

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 1,931,095,216	$ 1,931,095,216	$ -	$ 1,931,095,216
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 1,931,095,216	$ 1,931,095,216	$ -	$ 1,931,095,216

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,004,560,096	$ 2,004,560,096	$ -	$ 2,004,586,779
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,004,560,096	$ 2,004,560,096	$ -	$ 2,004,586,779

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 2,004,586,779	$ 2,004,586,779	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,004,586,779	$ 2,004,586,779	$ -

c. FHLB – Prepayment Obligations

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

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

No significant changes from prior year end.

Note 20 – Fair Value Measurements

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

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

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

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

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

The fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

The following table summarizes assets and liabilities held at fair value as of March 31, 2018:

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Special revenues	$ -	$ 920,042	$ -	$ 920,042	-
Industrial and miscellaneous	-	2,751,666	5,401,620	8,153,286	-
Total Bonds	$ -	$ 3,671,708	$ 5,401,620	$ 9,073,328	$ -
Securities lending collateral assets	-	7,232	-	7,232	-
Common stocks	40,119,362	79,900,003	-	120,019,365	$ 8,054,303
Separate account assets	96,585,773,026	3,363,215,678	81,549,812	100,030,538,516	1,041,313,173
Derivative assets	-	115,649,740	318,488,963	434,138,703	-
Total Assets at Fair Value	$ 96,625,892,388	$ 3,562,444,361	$ 405,440,395	$ 100,593,777,144	$ 1,049,367,476
Liabilities at Fair Value					
Derivative liabilities	$ -	$ 128,127,523	$ -	$ 128,127,523	-
Total Liabilities at Fair Value	$ -	$ 128,127,523	$ -	$ 128,127,523	$ -

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2018:

	Beginning Balance at 12/31/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2018
Assets at Fair Value										
Industrial and miscellaneous	$8,431,015	$-	$(3,285,750)	$-	$284,408	$1,467,834	$-	$(1,543,834)	$47,947	$5,401,620
Total Bonds	$8,431,015	$-	$(3,285,750)	$-	$284,408	$1,467,834	$-	$(1,543,834)	$47,947	$5,401,620
Common stocks	$8,486,392	$-	$(8,486,392)	$-	$-	$-	$-	$-	$-	$-
Separate account assets	$709,604,739	$-	$(649,083,726)	$-	$21,028,798	$-	$-	$-	$-	$81,549,812
Derivative assets	$277,852,236	$-	$-	$12,103,148	$-	$31,719,894	$-	$(3,186,315)	$-	$318,488,963
Total Assets at Fair Value	$1,004,374,383	$-	$(660,855,868)	$12,103,148	$21,313,206	$33,187,729	$-	$(4,730,149)	$47,947	$405,440,395

Transfers into and/or out of Level 3 during the period ended March 31, 2018 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2018:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Assets							
Bonds	$31,933,934,306	$31,019,527,053	$858,588,715	$30,114,934,858	$960,410,733	$-	$-
Stocks	1,450,738,789	1,446,860,766	-	41,327,450	1,409,411,339	-	-
Mortgage loans, net of allowance	7,357,063,641	7,432,593,526	-	-	7,357,063,641	-	-
Short-term investments	451,946,439	454,791,985	-	451,946,439	-	-	-
Derivative assets	35,151,374	50,998,851	-	35,151,374	-	-	-
Policy loans	956,445,697	956,445,697	-	-	956,445,697	-	-
Separate account assets	316,424,441	306,936,091	3,151,509	313,272,932	-	-	-
Securities lending collateral assets	249,692,198	249,970,834	249,078,480	613,718	-	-	-
Total Assets	$42,751,396,885	$41,918,124,803	$1,110,818,704	$30,957,246,771	$10,683,331,410	$-	$-
Liabilities							
Derivative liabilities	$107,652,359	$70,452,598	$-	$107,652,359	$-	$-	$-
Investment Contracts	22,181,186,854	24,202,242,859	-	-	22,181,186,854	-	-
Total Liabilities	$22,288,839,213	$24,272,695,457	$-	$107,652,359	$22,181,186,854	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 11, 2018 for the statutory statement issued on May 14, 2018.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 11, 2018 for the statutory statement issued on May 14, 2018.

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

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D Not applicable.

E. Risk-Sharing Provisions of the Affordable Care Act

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

The Company issues individual comprehensive health coverage which is a grandfathered plan and not considered a qualified health plan under ACA, therefore, not subject to any of the ACA risk sharing provisions.

(2-5) Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

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

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

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

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

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

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

6.4 By what department or departments?

OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Advisors	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES
Jefferson National Securities Corporation	Louisville, KY	NO	NO	NO	YES
JNF Advisors, Inc.	Louisville, KY	NO	NO	NO	YES

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 179,303,081

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 7,142,857	$ 7,142,857
14.22	Preferred Stock	0	0
14.23	Common Stock	1,523,712,056	1,409,411,339
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	258,398,621	255,752,828
14.26	All Other	107,265,012	114,224,767
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,896,518,546	$ 1,786,531,791
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 249,699,430

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 249,978,066

16.3 Total payable for securities lending reported on the liability page: $ 250,231,813

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5*GI securities? Yes [X] No [ ]

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 7,418,789,833
1.14	Total mortgages in good standing	$ 7,418,789,833
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 9,855,546
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$ 3,948,147
1.44	Total mortgages in process of foreclosure	$ 3,948,147
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,432,593,526
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	383.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	31.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates								
.....	AA-3770280.....	01/01/2018	Greenlight Reinsurance.....	CYM.....	CO/G.....	Unauthorized....	.....	.....
11054.....	43-1898350.....	01/01/2018	Maiden Reinsurance North America.....	MO.....	CO/G.....	Authorized.....	.....	.....

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	2,894,740	870,089	1,013,424	23,574,929	28,353,182	
2. Alaska AK	L	45,350		1,086,097	261,528	1,392,975	
3. Arizona AZ	L	35,626,838	3,000,814	3,606,892	90,394,957	132,629,501	
4. Arkansas AR	L	950,586	364,805	347,384	12,143,062	13,805,837	
5. California CA	L	23,904,157	6,117,184	1,841,232	194,675,432	226,538,005	
6. Colorado CO	L	8,292,769	3,115,214	841,751	29,166,913	41,416,647	
7. Connecticut CT	L	1,646,125	3,642,335	1,453,290	29,311,292	36,053,042	
8. Delaware DE	L	59,933,619	72,697	198,048	3,681,866	63,886,230	
9. District of Columbia DC	L	211,022	75,000	108,739	1,034,423	1,429,184	
10. Florida FL	L	18,290,396	6,496,478	3,712,088	272,186,944	300,685,906	
11. Georgia GA	L	5,602,096	884,781	2,836,824	37,486,640	46,810,341	
12. Hawaii HI	L	1,106,110	811,165	4,988	9,209,741	11,132,004	
13. Idaho ID	L	87,919	571,935	244,289	9,311,695	10,215,838	
14. Illinois IL	L	43,367,838	3,037,421	7,926,744	80,185,953	134,517,956	
15. Indiana IN	L	889,740	1,294,836	5,034,165	29,556,078	36,774,819	
16. Iowa IA	L	9,931,177	374,389	1,284,217	9,576,462	21,166,245	
17. Kansas KS	L	1,341,405	346,529	1,149,325	22,497,473	25,334,732	
18. Kentucky KY	L	3,034,012	1,690,798	1,722,024	15,181,668	21,628,502	
19. Louisiana LA	L	3,981,406	413,862	1,014,082	22,615,900	28,025,250	
20. Maine ME	L	259,747		251,937	5,542,480	6,054,164	
21. Maryland MD	L	3,413,117	668,227	1,532,039	37,988,772	43,602,155	
22. Massachusetts MA	L	3,430,320	7,745,044	1,564,477	53,927,980	66,667,821	
23. Michigan MI	L	6,829,036	1,672,595	6,609,029	46,586,770	61,697,430	
24. Minnesota MN	L	1,094,991	1,372,255	1,212,831	20,949,500	24,629,577	
25. Mississippi MS	L	467,958	988,104	144,930	6,384,963	7,985,955	
26. Missouri MO	L	543,301	1,328,602	3,087,631	13,645,730	18,605,264	
27. Montana MT	L	76,429	282,249	14,970	5,330,513	5,704,161	
28. Nebraska NE	L	340,903	637,335	341,100	7,782,994	9,102,332	
29. Nevada NV	L	1,900,517	215,531	679,392	6,217,593	9,013,033	
30. New Hampshire NH	L	424,998	815,414	1,074,770	7,359,083	9,674,265	
31. New Jersey NJ	L	6,357,881	4,584,418	3,505,140	71,168,769	85,616,208	
32. New Mexico NM	L	122,790	218,144	280,101	6,517,608	7,138,643	
33. New York NY	L	39,357,460	8,199,843	2,919,109	205,089,947	255,566,359	
34. North Carolina NC	L	11,715,171	2,609,201	3,274,009	26,387,224	43,985,605	
35. North Dakota ND	L	5,333,891		23,288	4,619,550	9,976,729	
36. Ohio OH	L	11,818,711	6,428,750	8,617,362	166,777,942	193,642,765	36,500,000
37. Oklahoma OK	L	204,024	316,352	624,739	19,343,692	20,488,807	
38. Oregon OR	L	2,093,159	719,532	113,487	16,475,747	19,401,925	
39. Pennsylvania PA	L	12,159,919	6,731,126	4,786,685	115,203,782	138,881,512	
40. Rhode Island RI	L	763,796	77,117	20,651	4,293,911	5,155,475	
41. South Carolina SC	L	1,993,016	302,903	2,098,212	20,330,075	24,724,206	
42. South Dakota SD	L	231,982		422,384	630,309	1,284,675	
43. Tennessee TN	L	2,377,056	979,864	1,271,567	20,072,175	24,700,662	
44. Texas TX	L	19,255,441	3,178,251	10,061,303	108,172,290	140,667,285	
45. Utah UT	L	267,616	108,271	298,335	6,126,092	6,800,314	
46. Vermont VT	L	336,670	51,000	104,091	3,666,588	4,158,349	
47. Virginia VA	L	4,990,417	1,678,737	1,332,027	22,114,474	30,115,655	
48. Washington WA	L	574,442	1,072,410	858,518	22,887,274	25,392,644	
49. West Virginia WV	L	1,189,154	1,081,384	1,730,742	6,130,975	10,132,255	
50. Wisconsin WI	L	376,280	200,053	458,705	35,839,208	36,874,246	
51. Wyoming WY	L	69,006		14,381	890,111	973,498	
52. American Samoa AS	N	6,302				6,302	
53. Guam GU	L	560			1,200	1,760	
54. Puerto Rico PR	L	79,325	352,647	(16)	4,366,845	4,798,801	
55. US Virgin Islands VI	L	2,624		1,616		4,240	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	15,337			4,707	20,044	
58. Aggregate Other Alien OT	XXX	161,265	0	675	11,743	173,683	0
59. Subtotal	XXX	361,771,917	87,795,691	94,755,820	1,990,891,572	2,535,215,000	36,500,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,274,170			15	5,274,185	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	895,033		9,337		904,370	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	367,941,120	87,795,691	94,765,157	1,990,891,587	2,541,393,555	36,500,000
96. Plus Reinsurance Assumed	XXX	2,702,010	1,764		4,424,175	7,127,949	
97. Totals (All Business)	XXX	370,643,130	87,797,455	94,765,157	1,995,315,762	2,548,521,504	36,500,000
98. Less Reinsurance Ceded	XXX	31,428,494	919	94,661,094	127,466,205	253,556,712	
99. Totals (All Business) less Reinsurance Ceded	XXX	339,214,636	87,796,536	104,063	1,867,849,557	2,294,964,792	36,500,000
DETAILS OF WRITE-INS							
58001. Foreign - Other Alien	XXX	161,265		675	11,743	173,683	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	161,265	0	675	11,743	173,683	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG: 54

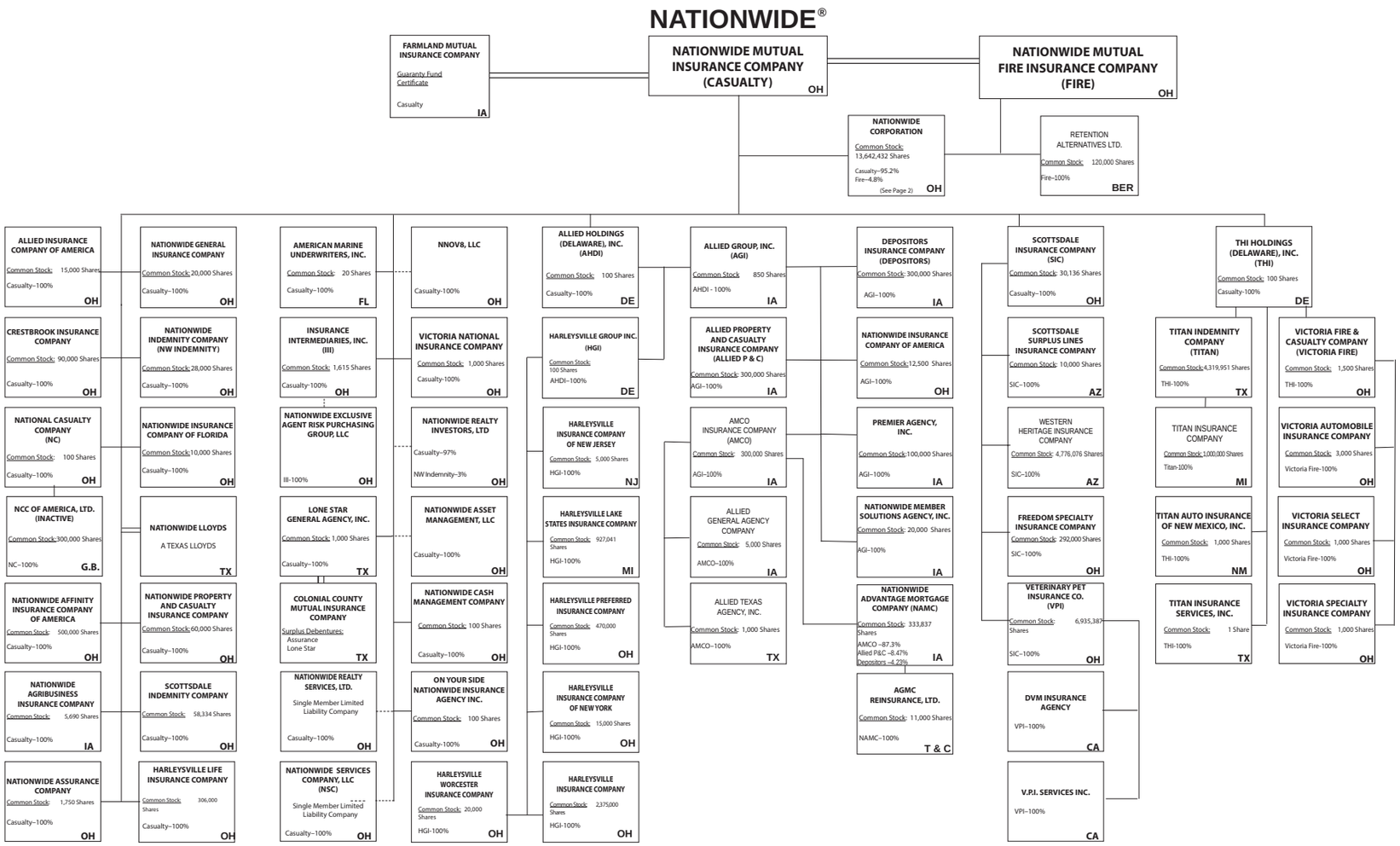
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state: 0

R - Registered - Non-domiciled RRGs: 0

Q - Qualified - Qualified or accredited reinsurer: 0

N - None of the above - Not allowed to write business in the state: 3

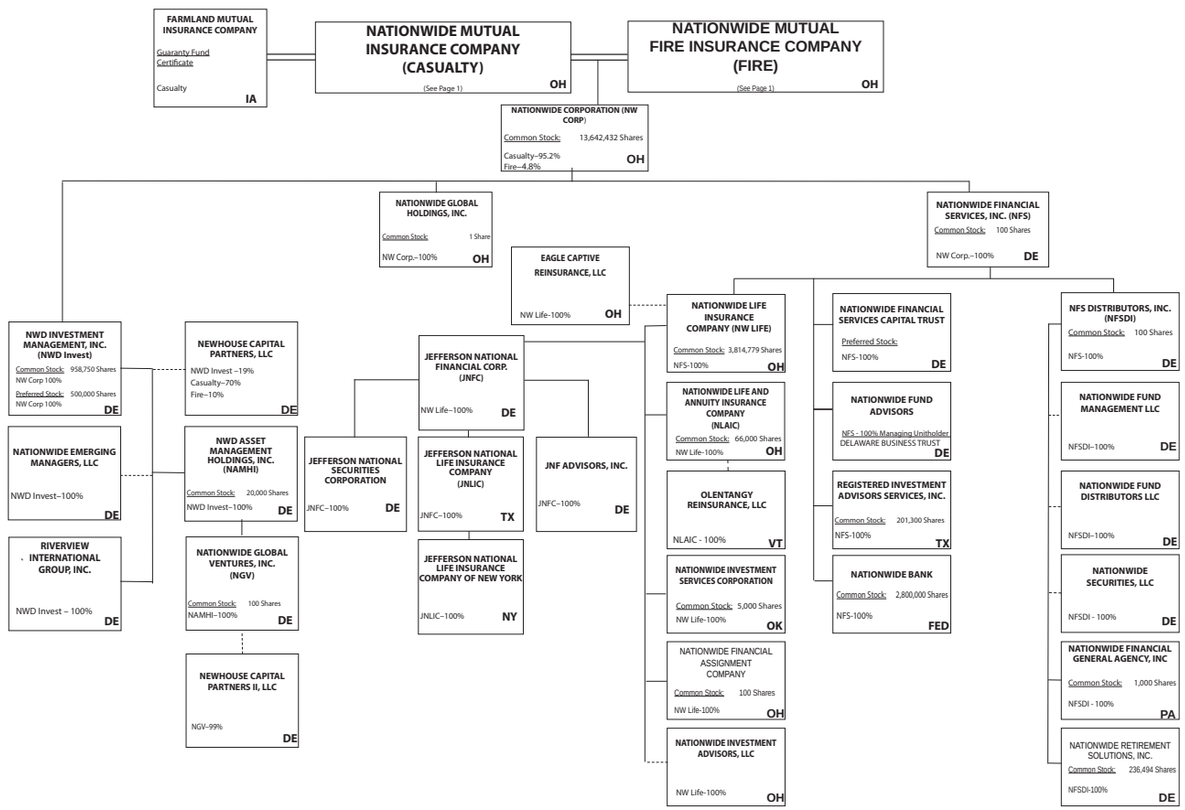
Q12



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

March 31, 2018

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	OH	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309	4595018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810038		0	1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1733036	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-4939866	5217036		0	1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-2451988	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5113932		0	111 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5113923		0	161 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	5042171		0	170 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4960960		0	245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5092952		0	343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4890834		0	808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5042612		0	825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		37-1865892	n/a		0	828 at the Yard Condominimums Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-4939866	5012286		0	828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590611		0	845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4903921		0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		20-4939866	4903912		0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4869438		0	895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5143069		0	950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5092943		0	960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810029		0	975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5082001		0	995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	4287247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	5082029		0	American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2001573	5167113		0	American Tax Credit Fund 2017-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4591498	5215292		0	American Tax Credit Fund 2018-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		36-4857239	n/a		0	Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
	0		90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
	0		35-2582728	n/a		0	Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0899413	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	N	2
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	N	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	2
	0		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-4104813	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-0096671	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
	0		30-0951639	n/a		0	ERN-4 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	4287676		0	Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-4736379	n/a		0	GPN-1 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866	4590808		0	Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590826		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5036200		0	GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	3582909		0	Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	4442260		0	Harleysville Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669	4442158		0	Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10674	23-2864924	4442242		0	Harleysville Insurance Company of New York	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	14516	38-3198542	4442251		0	Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983	4440659		0	Harleysville Life Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978	4442288		0	Harleysville Preferred Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660	4442372		0	Harleysville Worcester Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216	4596903		0	Hideaway Properties Corporation	CA	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0871532	4288020		0	Insurance Intermediaries, Inc	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-3289512	3848436		0	Jefferson National Financial Corp	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900	3332887		0	Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15727	47-1180302	5111899		0	Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		61-1340595	5113503		0	Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-2974590	n/a		0	Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

SCHEDULE Y

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0140	Nationwide		20-8945345	5111938		0	JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229	4613350		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		05-0630007	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc.	DE	UDP	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	4287050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc.	DE	NIA	NWD Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	

SCHEDULE Y

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0140	Nationwide	10948...	31-1613686..	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide		41-2206199.	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide		73-0988442..	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....Y	
0140	Nationwide	92657...	31-1000740..	2995098		0	Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide	66869...	31-4156830..	2819288		0	Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide		13-4212969..	4596127		0	Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		01-0749754..	4595960		0	Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		54-2113175..	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		58-2672725..	4596163		0	Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-0382144..	4596707		0	Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-0745944..	4596211		0	Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-0745965..	4596239		0	Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-1128408..	4596332		0	Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-1128472..	4596350		0	Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-1918935..	3318117		0	Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-2303694..	4596369		0	Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-2303602..	4596378		0	Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-2450960..	4596387		0	Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-2451052..	4596396		0	Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		20-2774223..	4596408		0	Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1
0140	Nationwide		21-1288836..	4596426		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1

Q13.4

SCHEDULE Y

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0140	Nationwide		26-3427373	4596435		0	Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427435	4596444		0	Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427479	4596499		0	Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427525	4596510		0	Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-4737055	4596529		0	Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4737157	4596547		0	Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-1362364	4596622		0	Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		45-0469525	3779811		0	Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide	42110	75-1780981	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330	4287096		0	Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0743545	4564041		0	Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-0768791	4596891		0	Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1952215	4596556		0	Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-1971926	4596592		0	Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		20-5976272	4595410		0	Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-0585594	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc	ownership	99.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc	ownership	19.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	4287032		0	NFS Distributors, Inc	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
Q13.6	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4594815		0	NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5217027		0	NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590406		0	NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		47-1404116..	4802734		0	NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1413242..	4809948		0	NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-3909345..	4869483		0	NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-4148470..	4890807		0	NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-3836925..	5048678		0	NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82--2015065.	5167122		0	NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-0936428..	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919..	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191..	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078..	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284..	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1246932..	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861..	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4999493..	4902223		0	NW-Belleview, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1211881..	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3674167..	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2957977..	5167131		0	NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440..	5167140		0	NW-Civita NLAIC, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1285433..	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

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0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	25.970	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4401901	5082010		0	NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-1881115	5143078		0	NW-Ironhorse, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596	5092961		0	NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146266	5092989		0	NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	4981086		0	NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4016536			0	NW-Santa Cruz, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	4809939		0	NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc.	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	N	2
	0		32-0516252	n/a		0	Parks Edge Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1169305	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0384865	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-8027258	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040	2989882		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc	NM	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc	TX	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Mutual Insurance Company	ownership	23.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Life Insurance Company	ownership	13.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Life and Annuity Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1

Q13.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		81-1456923	4975937		0	US Regional Logistics Program, L.P.	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10644	34-1785903	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778	34-1842604	4287920		0	Victoria National Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105	34-1777972	4287939		0	Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10777	34-1842602	4287948		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5080696		0	Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37150	86-0561941	4287667		0	Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4613323		0	Zais Zephyr A4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	N	2

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid pension costs	74,271,038	71,463,501	2,807,537	2,807,537
2505. Disallowed interest maintenance reserve	4,289,160	4,289,160	0	
2597. Summary of remaining write-ins for Line 25	78,560,198	75,752,661	2,807,537	2,807,537

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	9,753,608	10,500,056
2505. Reserve for rate stabilizations	13,972,462	13,570,516
2506. Tax credit commitment liabilities	44,028,178	49,333,815
2507. Contingency reserve	93,860,680	127,730,849
2597. Summary of remaining write-ins for Line 25	161,614,928	201,135,236

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Change in rate stabilization reserves	401,946	(3,689,369)	(1,834,312)
2705. Change in loss recognition reserves			481,000
2797. Summary of remaining write-ins for Line 27	401,946	(3,689,369)	(1,353,312)

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,445,369,865	7,358,788,849
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	198,850,000	643,245,000
	2.2 Additional investment made after acquisition	971,588	26,877,383
3.	Capitalized deferred interest and other	1,072,647	2,411,385
4.	Accrual of discount	13,820	85,476
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(55,592)	(3,835,456)
7.	Deduct amounts received on disposals	193,235,860	585,125,439
8.	Deduct amortization of premium and mortgage interest points and commitment fees	122,352	485,733
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		(3,408,400)
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,452,864,115	7,445,369,865
12.	Total valuation allowance	(20,270,599)	(20,634,564)
13.	Subtotal (Line 11 plus Line 12)	7,432,593,516	7,424,735,301
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,432,593,516	7,424,735,301

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	526,081,616	359,728,380
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,074,965	69,859,920
	2.2 Additional investment made after acquisition	43,767,525	217,732,487
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,636,170	7,491,688
6.	Total gain (loss) on disposals	(125,102)	
7.	Deduct amounts received on disposals	16,046,802	57,905,419
8.	Deduct amortization of premium and depreciation	7,104,440	70,825,440
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	553,283,932	526,081,616
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	553,283,932	526,081,616

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,841,992,934	31,196,490,730
2.	Cost of bonds and stocks acquired	833,021,625	5,751,034,157
3.	Accrual of discount	11,863,619	45,854,445
4.	Unrealized valuation increase (decrease)	(162,337,349)	(42,641,240)
5.	Total gain (loss) on disposals	(1,627,770)	15,419,912
6.	Deduct consideration for bonds and stocks disposed of	954,110,969	4,154,549,768
7.	Deduct amortization of premium	13,906,742	64,111,016
8.	Total foreign exchange change in book/adjusted carrying value	33,722,427	101,095,493
9.	Deduct current year's other-than-temporary impairment recognized	696,976	6,599,779
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,559,711	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	32,595,480,510	32,841,992,934
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	32,595,480,510	32,841,992,934

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	16,768,107,773	371,421,161	473,407,754	(140,236,264)	16,525,884,916			16,768,107,773
2.	NAIC 2 (a)	12,757,210,158	306,361,048	364,164,055	104,885,341	12,804,292,492			12,757,210,158
3.	NAIC 3 (a)	1,109,484,324	76,166,744	66,549,037	77,395,648	1,196,497,679			1,109,484,324
4.	NAIC 4 (a)	428,549,833	13,787,420	39,196,912	7,349,321	410,489,662			428,549,833
5.	NAIC 5 (a)	98,819,456	198,319	3,226,108	(19,803,650)	75,988,017			98,819,456
6.	NAIC 6 (a)	24,061,920	44,702	1,630,161	1,521,154	23,997,615			24,061,920
7.	Total Bonds	31,186,233,464	767,979,394	948,174,027	31,111,550	31,037,150,381	0	0	31,186,233,464
	PREFERRED STOCK								
8.	NAIC 1					0			
9.	NAIC 2	32,125,445			(19)	32,125,426			32,125,445
10.	NAIC 3	5,000,000				5,000,000			5,000,000
11.	NAIC 4					0			
12.	NAIC 5					0			
13.	NAIC 6				324,000	324,000			
14.	Total Preferred Stock	37,125,445	0	0	323,981	37,449,426	0	0	37,125,445
15.	Total Bonds and Preferred Stock	31,223,358,909	767,979,394	948,174,027	31,435,531	31,074,599,807	0	0	31,223,358,909

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....8,550,000; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	454,791,985	XXX	454,791,985	166,156	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,199,693	429,554,445
2. Cost of short-term investments acquired	7,274,779,830	23,647,004,545
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	6,858,187,538	24,038,359,297
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	454,791,985	38,199,693
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	454,791,985	38,199,693

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	256,107,999
2.	Cost paid/(consideration received) on additions	31,719,894
3.	Unrealized valuation increase/(decrease)	33,765,604
4.	Total gain (loss) on termination recognized	1,561,152
5.	Considerations received/(paid) on terminations	3,186,315
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(33,410,921)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	286,557,413
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	286,557,413

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				72,840,796
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				14,469,815
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
	3.13 Section 1, Column 18, current year to date minus	46,596,051			
	3.14 Section 1, Column 18, prior year	(36,762,733)	83,358,784	83,358,784	
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	46,596,051			
	3.24 Section 1, Column 19, prior year	(36,762,733)	83,358,784	83,358,784	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(75,004,400)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(75,004,400)	(75,004,400)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				87,310,611
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				87,310,611

SCHEDULE DB - PART C - SECTION 1

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

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

QSI05

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	286,557,412	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	87,310,610	
3.	Total (Line 1 plus Line 2)		373,868,022
4.	Part D, Section 1, Column 5	572,448,132	
5.	Part D, Section 1, Column 6	(198,580,109)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	233,510,196	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		233,510,196
10.	Part D, Section 1, Column 8	469,290,078	
11.	Part D, Section 1, Column 9	(235,779,882)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	77,813,774	
14.	Part B, Section 1, Column 20	87,310,610	
15.	Part D, Section 1, Column 11	165,124,384	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,875,083	
2. Cost of cash equivalents acquired	4,898,135	54,875,083
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	4,927,672	52,000,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,845,546	2,875,083
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,845,546	2,875,083

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102811	OREM	UT		01/08/2018	4.220	6,000,000		8,392,000
00-1102813	BEDFORD	NH		03/15/2018	3.920	8,250,000		13,352,000
00-1102815	BOSTON	MA		02/26/2018	3.520	38,000,000		84,070,000
00-1102831	PHOENIX	AZ		02/12/2018	4.110	20,000,000		28,695,652
00-1102835	MIAMI	FL		02/02/2018	3.960	15,400,000		20,645,000
00-1102841	RALEIGH	NC		01/31/2018	3.810	12,000,000		16,014,000
00-1102845	LAS VEGAS	NV		02/28/2018	4.120	4,700,000		11,202,000
00-1102851	NEW YORK	NY		02/20/2018	3.610	50,000,000		89,980,500
00-1102853	CHARLOTTE	NC		01/31/2018	3.730	5,000,000		7,016,129
00-1102854	CHICAGO	IL		03/16/2018	3.780	22,000,000		31,985,905
00-1102859	CHICAGO	IL		03/20/2018	4.330	17,500,000		25,177,134
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	198,850,000	0	336,530,320
Mortgages in Good Standing - Mezzanine Loans								
99-0000061	PHILADELPHIA	PA		05/15/2017	11.500		971,588	52,484,849
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	971,588	52,484,849
0899999. Total - Mortgages in Good Standing				XXX	XXX	198,850,000	971,588	389,015,169
3399999. Total Mortgages				XXX	XXX	198,850,000	971,588	389,015,169

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000038	VISTA	CA		08/31/2000	01/30/2018	1,540,153					0		1,540,153	1,540,153			0
00-1001260	PITTSBURGH	PA		03/05/2003	03/27/2018	86,943					0		86,943	86,943			0
00-1100036	MOORESVILLE	NC		08/05/2003	01/17/2018	2,006,238					0		2,006,238	2,006,238			0
00-1101173	VISTA	CA		05/31/2006	01/30/2018	707,286					0		707,286	707,286			0
00-1101631	SAN DIEGO	CA		04/03/2008	03/09/2018	3,642,937					0		3,642,937	3,642,937			0
00-1101637	PITTSBURGH	PA		04/22/2008	01/11/2018	11,727,786					0		11,727,786	11,727,786			0
00-1101779	GOODYEAR	AZ		08/30/2011	01/17/2018	17,615,317					0		17,615,317	17,615,317			0
00-1101879	BOULDER	CO		08/01/2012	03/20/2018	3,671,680					0		3,671,680	3,671,680			0
00-1101928	ANAHEIM	CA		12/14/2012	01/19/2018	28,925,034					0		28,925,034	28,925,034			0
00-1102078	CHANDLER	AZ		10/31/2013	03/14/2018	24,948,378		(20,743)			(20,743)		24,927,635	24,872,043		(55,592)	(55,592)
00-1102127	BOUNTIFUL	UT		02/13/2014	03/06/2018	11,640,742					0		11,640,742	11,640,742			0
00-1102252	AUSTIN	TX		10/10/2014	01/04/2018	38,198,953					0		38,198,953	38,198,953			0
0199999. Total - Mortgages Closed by Repayment						144,711,447	0	(20,743)	0	0	(20,743)	0	144,690,704	144,635,112	0	(55,592)	(55,592)
Mortgages With Partial Repayments																	
00-1000030	PITTSBURGH	PA		11/16/1999		1,810,971					0		211,596	211,596			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000031	PITTSBURGH	PA		11/16/1999		397,941					0		96,557	96,557			0
00-1000032	PITTSBURGH	PA		09/20/1999		2,472,644					0		90,940	90,940			0
00-1000171	CANTON	OH		08/15/2000		741,765					0		41,631	41,631			0
00-1000188	KEASBY	NJ		04/17/2000		1,786,655					0		168,801	168,801			0
00-1000593	KENILWORTH	NJ		08/08/2001		3,138,233					0		181,427	181,427			0
00-1000665	EDISON	NJ		07/06/2001		4,232,986					0		252,091	252,091			0
00-1000701	VILLANOVA	PA		12/17/2001		2,294,959					0		121,645	121,645			0
00-1000714	CLOSTER	NJ		11/08/2001		1,139,769					0		61,398	61,398			0
00-1000774	FLINT	MI		12/20/2001		2,388,102					0		268,830	268,830			0
00-1000788	FT. PIERCE	FL		11/20/2001		422,025					0		49,535	49,535			0
00-1000818	LEECHBURG	PA		02/22/2002		2,965,927					0		149,921	149,921			0
00-1000819	BARBERTON	OH		12/21/2001		1,574,771					0		83,387	83,387			0
00-1000820	PITTSBURGH	PA		12/21/2001		725,001					0		38,390	38,390			0
00-1000821	LOWER BURRELL	PA		12/21/2001		816,049					0		43,211	43,211			0
00-1000822	CANAL FULTON	OH		12/21/2001		448,491					0		23,748	23,748			0
00-1000848	NEW ALBANY	OH		02/07/2002		1,734,937					0		87,881	87,881			0
00-1000858	BROOK PARK	OH		04/09/2002		946,559					0		170,199	170,199			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,325,943					0		67,024	67,024			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,007,267					0		43,049	43,049			0
00-1000914	CINCINNATI	OH		07/01/2002		997,035					0		49,254	49,254			0
00-1000926	MARIETTA	GA		12/23/2002		2,098,508					0		37,064	37,064			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		16,625,663					0		298,432	298,432			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		5,136,319					0		83,156	83,156			0
00-1000949	STOW	OH		05/30/2002		1,482,616					0		69,751	69,751			0
00-1000958	HOUSTON	TX		06/18/2002		1,547,980					0		27,772	27,772			0
00-1000964	COLUMBUS	OH		10/03/2002		1,313,899					0		56,468	56,468			0
00-1001017	STARKVILLE	MS		07/03/2002		1,144,457					0		20,231	20,231			0
00-1001038	ITHACA	NY		10/01/2002		4,849,401					0		43,126	43,126			0
00-1001042	RAVENNA	OH		06/27/2002		3,395,766					0		156,900	156,900			0
00-1001215	EDISON	NJ		12/17/2002		6,941,325					0		298,014	298,014			0
00-1001237	DALLAS	TX		11/20/2002		4,424,425					0		248,005	248,005			0
00-1001244	PITTSBURGH	PA		02/08/2005		14,605,425					0		193,111	193,111			0
00-1001279	PITTSBURGH	PA		12/23/2003		3,841,580					0		132,824	132,824			0
00-1001283	GARLAND	TX		03/03/2003		1,472,390					0		59,328	59,328			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,930,186					0		37,280	37,280			0
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		283,129					0		83,522	83,522			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		2,459,677					0		94,692	94,692			0
00-1002014	KNOXVILLE	TN		07/28/2003		1,678,308					0		63,291	63,291			0
00-1002030	LA PALMA	CA		04/28/2003		8,132,525					0		143,428	143,428			0
00-1100012	PITTSBURGH	PA		05/13/2003		622,968					0		309,503	309,503			0
00-1100030	CHICAGO	IL		08/04/2003		215,074					0		79,765	79,765			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100046	GLEN CARBON	IL		01/05/2004		2,157,889					0		33,338	33,338			0
00-1100047	SAINT LOUIS	MO		11/14/2003		4,764,441					0		72,205	72,205			0
00-1100067	JOHNSON CITY	TN		10/31/2003		1,588,798					0		57,061	57,061			0
00-1100068	BELLEVUE	TN		10/31/2003		1,944,188					0		69,825	69,825			0
00-1100080	GREENDALE	WI		09/02/2003		217,600					0		71,703	71,703			0
00-1100109	MILFORD	OH		09/23/2003		213,678					0		70,278	70,278			0
00-1100131	CONCORD	NH		09/30/2003		146,044					0		47,983	47,983			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		185,235					0		49,437	49,437			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		3,792,809					0		72,980	72,980			0
00-1100163	RESTON	VA		10/27/2003		3,001,988					0		106,280	106,280			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,774,401					0		52,027	52,027			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,690,323					0		58,890	58,890			0
00-1100195	HOUSTON	TX		11/21/2003		1,495,437					0		23,516	23,516			0
00-1100196	HOUSTON	TX		11/21/2003		1,527,187					0		24,015	24,015			0
00-1100197	HOUSTON	TX		11/21/2003		1,930,416					0		30,356	30,356			0
00-1100233	ITHACA	NY		12/10/2003		511,856					0		4,615	4,615			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,395,644					0		47,978	47,978			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,508,713					0		67,720	67,720			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,636,934					0		24,165	24,165			0
00-1100296	CINCINNATI	OH		01/21/2004		2,206,572					0		74,610	74,610			0
00-1100339	PORTLAND	OR		03/22/2004		2,106,889					0		33,069	33,069			0
00-1100346	FARRAGUT	TN		05/04/2004		1,346,688					0		43,859	43,859			0
00-1100365	WENATCHEE	WA		08/09/2004		1,520,160					0		46,116	46,116			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,637,127					0		36,433	36,433			0
00-1100371	ANDERSON	SC		12/21/2004		1,985,981					0		28,311	28,311			0
00-1100375	ALGONQUIN	IL		09/15/2004		727,981					0		99,888	99,888			0
00-1100403	BAKERSFIELD	CA		05/20/2004		98,191					0		3,228	3,228			0
00-1100406	EDISON	NJ		05/18/2004		2,889,184					0		93,889	93,889			0
00-1100414	BOURNE	MA		05/05/2004		2,411,243					0		105,324	105,324			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,572,419					0		50,335	50,335			0
00-1100421	PORT ORANGE	FL		09/16/2004		570,437					0		33,502	33,502			0
00-1100464	GAINESVILLE	FL		05/26/2004		5,146,874					0		84,492	84,492			0
00-1100475	ITHACA	NY		06/25/2004		2,585,285					0		22,001	22,001			0
00-1100487	HILLIARD	OH		01/06/2005		295,894					0		31,360	31,360			0
00-1100497	KENT	WA		08/23/2004		712,750					0		97,094	97,094			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,659,438					0		17,390	17,390			0
00-1100581	CHARLOTTE	NC		05/11/2005		6,526,146					0		112,480	112,480			0
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,059,861					0		14,694	14,694			0
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,159,969					0		29,946	29,946			0
00-1100601	DALLAS	TX		12/16/2004		1,696,422					0		23,520	23,520			0
00-1100602	HOUSTON	TX		12/16/2004		1,695,777					0		23,511	23,511			0
00-1100603	HOUSTON	TX		12/16/2004		1,105,474					0		15,327	15,327			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100640	MANHATTAN	KS		11/03/2004		1,114,312					0		32,258	32,258			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,920,414					0		42,393	42,393			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,999,352					0		56,151	56,151			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,326,023					0		13,351	13,351			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		4,887,089					0		139,954	139,954			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,788,424					0		60,434	60,434			0
00-1100698	ALGONQUIN	IL		03/02/2005		6,170,926					0		88,217	88,217			0
00-1100717	FARMERS BRANCH	TX		12/16/2004		623,850					0		8,649	8,649			0
00-1100718	FARMERS BRANCH	TX		12/16/2004		618,154					0		8,570	8,570			0
00-1100720	HOUSTON	TX		12/16/2004		695,092					0		9,637	9,637			0
00-1100721	DALLAS	TX		12/16/2004		1,149,048					0		15,931	15,931			0
00-1100722	HOUSTON	TX		12/16/2004		871,200					0		12,079	12,079			0
00-1100723	WAUSAU	WI		03/28/2006		1,708,433					0		12,114	12,114			0
00-1100729	PHOENIX	AZ		03/30/2005		3,530,640					0		44,960	44,960			0
00-1100738	CHULA VISTA	CA		01/28/2005		1,056,823					0		19,249	19,249			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		3,604,334					0		75,519	75,519			0
00-1100773	SIMI VALLEY	CA		08/31/2005		4,397,194					0		76,995	76,995			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,586,591					0		51,997	51,997			0
00-1100796	TAMPA	FL		02/14/2006		514,129					0		100,135	100,135			0
00-1100806	RENO	NV		03/15/2005		6,894,583					0		98,960	98,960			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,280,018					0		57,782	57,782			0
00-1100822	LAS VEGAS	NV		06/07/2005		10,742,476					0		148,211	148,211			0
00-1100867	CARSON	CA		07/27/2005		2,994,272					0		41,802	41,802			0
00-1100868	REDMOND	WA		09/08/2006		19,504,350					0		230,367	230,367			0
00-1100877	FAIRFIELD	NJ		07/06/2005		8,027,959					0		111,076	111,076			0
00-1100916	NASHVILLE	TN		06/20/2006		3,559,380					0		43,418	43,418			0
00-1100917	W. BABYLON	NY		02/05/2008		3,937,651					0		37,372	37,372			0
00-1100918	IONIA	MI		08/16/2005		2,020,290					0		27,605	27,605			0
00-1100920	BEAVERTON	OR		08/09/2005		4,975,938					0		69,707	69,707			0
00-1100928	TAMPA	FL		09/01/2005		5,610,794					0		99,446	99,446			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,162,921					0		29,537	29,537			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,841,362					0		48,702	48,702			0
00-1100992	SOUTHGATE	MI		10/14/2005		3,599,449					0		29,965	29,965			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		3,192,478					0		80,177	80,177			0
00-1101003	JACKSONVILLE	FL		10/12/2005		3,493,888					0		88,378	88,378			0
00-1101007	TAMPA	FL		12/08/2005		1,117,212					0		86,068	86,068			0
00-1101025	MANHATTAN	KS		12/08/2005		2,983,522					0		73,205	73,205			0
00-1101031	PLANO	TX		12/01/2005		3,007,379					0		233,222	233,222			0
00-1101041	GARDEN CITY	GA		04/28/2006		3,553,792					0		100,819	100,819			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		2,123,714					0		74,915	74,915			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		19,572,381					0		73,041	73,041			0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101137	FRANKFORT	IL		04/23/2007		2,857,278					0		30,714	30,714			0
00-1101138	INDIAN TRAIL	NC		04/26/2006		2,373,329					0		48,121	48,121			0
00-1101152	CINCINNATI	OH		09/28/2006		1,471,165					0		85,986	85,986			0
00-1101157	MASPETH	NY		04/21/2006		1,120,302					0		26,120	26,120			0
00-1101181	LAKE ST LOUIS	MO		06/29/2007		11,935,237					0		227,469	227,469			0
00-1101197	COLUMBUS	OH		02/06/2007		6,546,719					0		71,117	71,117			0
00-1101211	LAS VEGAS	NV		06/29/2006		2,917,074					0		33,800	33,800			0
00-1101214	MIAMI	FL		12/07/2006		10,061,454					0		110,418	110,418			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		3,943,680					0		143,058	143,058			0
00-1101244	CHANTILLY	VA		09/12/2006		9,894,763					0		39,217	39,217			0
00-1101309	BRANCHBURG	NJ		11/07/2006		3,498,945					0		44,320	44,320			0
00-1101414	LAKE ST LOUIS	MO		12/21/2007		2,512,539					0		47,738	47,738			0
00-1101419	AVON	MA		04/27/2007		524,514					0		26,252	26,252			0
00-1101447	TAMPA	FL		06/29/2007		1,378,464					0		27,034	27,034			0
00-1101456	BURLINGTON	WA		05/14/2007		2,380,789					0		116,377	116,377			0
00-1101475	LONGWOOD	FL		12/27/2007		5,087,030					0		216,371	216,371			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		3,608,561					0		68,704	68,704			0
00-1101509	ITHACA	NY		07/31/2007		4,012,149					0		35,615	35,615			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,205,166					0		20,187	20,187			0
00-1101521	ATLANTA	GA		08/07/2007		9,998,607					0		66,048	66,048			0
00-1101525	AUSTIN	TX		07/18/2007		3,798,177					0		39,805	39,805			0
00-1101540	ORANGE	CA		08/29/2007		9,777,344					0		47,485	47,485			0
00-1101567	VARIOUS	PA		08/31/2007		9,903,971					0		449,065	449,065			0
00-1101568	VARIOUS	OH		08/31/2007		5,874,808					0		266,375	266,375			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,514,237					0		42,182	42,182			0
00-1101640	MOON TOWNSHIP	PA		07/24/2008		16,253,014					0		140,939	140,939			0
00-1101650	BEDFORD	OH		09/26/2008		7,035,017					0		239,176	239,176			0
00-1101672	HOUSTON	TX		02/19/2010		6,818,099					0		36,046	36,046			0
00-1101673	ADDISON	IL		02/19/2010		2,479,309					0		13,108	13,108			0
00-1101674	HANOVER	MD		02/19/2010		4,338,790					0		22,939	22,939			0
00-1101675	ALGONA	WA		02/19/2010		13,104,919					0		69,284	69,284			0
00-1101678	ADDISON	IL		02/19/2010		3,807,511					0		20,130	20,130			0
00-1101679	ATLANTA	GA		02/19/2010		10,802,703					0		57,113	57,113			0
00-1101680	HOUSTON	TX		02/19/2010		1,328,202					0		7,022	7,022			0
00-1101681	HOUSTON	TX		02/19/2010		2,213,669					0		11,703	11,703			0
00-1101682	BUFORD	GA		02/19/2010		2,036,576					0		10,767	10,767			0
00-1101686	PITTSBURGH	PA		03/26/2010		903,028					0		39,486	39,486			0
00-1101690	WEST VIEW	PA		06/10/2010		4,962,756					0		36,407	36,407			0
00-1101691	ALEXANDRIA	VA		06/18/2010		4,880,686					0		38,867	38,867			0
00-1101693	FT WRIGHT	KY		10/05/2010		7,106,043					0		38,473	38,473			0
00-1101695	KENT	WA		07/15/2010		3,571,128					0		92,459	92,459			0
00-1101699	BURLINGTON	KY		08/05/2010		8,061,810					0		68,580	68,580			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101700	HOUSTON	TX		09/01/2010		2,982,795					0		77,737	77,737			0
00-1101701	FAIRVIEW	OR		09/29/2010		11,400,315					0		66,906	66,906			0
00-1101702	CLINTON	UT		10/08/2010		8,617,150					0		145,091	145,091			0
00-1101703	GLENSHAW	PA		01/27/2011		10,848,680					0		139,901	139,901			0
00-1101715	LYNDHURST	NJ		12/01/2010		7,975,010					0		44,210	44,210			0
00-1101719	LOVELAND	OH		12/13/2010		956,951					0		73,034	73,034			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,192,782					0		35,010	35,010			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,198,025					0		17,757	17,757			0
00-1101726	COLUMBUS	OH	S	12/29/2010		16,370,327					0		129,124	129,124			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,798,495					0		34,482	34,482			0
00-1101728	COLUMBUS	OH	S	06/08/2011		1,357,656					0		87,046	87,046			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		34,323,673					0		247,979	247,979			0
00-1101736	SHAWNEE	KS		03/01/2011		3,142,853					0		40,521	40,521			0
00-1101738	FLORHAM PARK	NJ		06/02/2011		18,834,002					0		99,571	99,571			0
00-1101743	CHAPEL HILL	NC		11/15/2011		7,196,237					0		50,377	50,377			0
00-1101746	MESA	AZ		05/20/2011		2,432,064					0		37,839	37,839			0
00-1101747	IRVINE	CA		05/02/2011		6,313,093					0		146,734	146,734			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,700,049					0		13,701	13,701			0
00-1101751	WOOD DALE	IL		05/05/2011		4,043,478					0		29,989	29,989			0
00-1101753	HOUSTON	TX		06/29/2011		11,057,356					0		253,542	253,542			0
00-1101756	NASHVILLE	TN		07/20/2011		7,927,337					0		97,673	97,673			0
00-1101757	WOODINVILLE	WA		07/13/2011		5,035,921					0		43,820	43,820			0
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,357,558					0		19,985	19,985			0
00-1101760	WOOD DALE	IL		05/05/2011		2,273,221					0		26,347	26,347			0
00-1101761	WOOD DALE	IL		05/05/2011		4,667,206					0		34,615	34,615			0
00-1101762	WOOD DALE	IL		05/05/2011		3,548,797					0		26,320	26,320			0
00-1101763	CINCINNATI	OH		08/30/2011		13,689,586					0		108,848	108,848			0
00-1101765	CHICAGO	IL		08/31/2011		4,627,569					0		109,081	109,081			0
00-1101767	GREENFIELD	WI		09/12/2011		9,130,698					0		72,331	72,331			0
00-1101771	CINCINNATI	OH		07/27/2011		5,038,816					0		35,219	35,219			0
00-1101772	PARKER	CO		09/01/2011		14,276,830					0		79,623	79,623			0
00-1101776	ORANGE	CA		09/29/2011		4,557,975					0		114,890	114,890			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		17,857,772					0		100,909	100,909			0
00-1101782	LAGUNA HILLS	CA		10/11/2011		9,014,241					0		75,145	75,145			0
00-1101783	MISSION VIEJO	CA		12/15/2011		4,281,327					0		34,959	34,959			0
00-1101784	SEATTLE	WA		09/30/2011		6,395,714					0		35,639	35,639			0
00-1101788	WEST CHESTER	PA		10/31/2011		6,982,374					0		59,835	59,835			0
00-1101789	LENEXA	KS		12/08/2011		7,021,772					0		57,564	57,564			0
00-1101792	LEXINGTON	KY		02/07/2012		3,718,938					0		44,531	44,531			0
00-1101794	RALEIGH	NC		11/21/2011		4,367,786					0		25,440	25,440			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,255,502					0		32,574	32,574			0
00-1101800	CHICAGO	IL		11/30/2011		16,117,636					0		90,651	90,651			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101802	COLUMBUS	OH	S	12/01/2011		10,328,291					0		129,238	129,238			0
00-1101803	HOUSTON	TX		11/16/2011		17,016,227					0		87,481	87,481			0
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,072,697					0		40,492	40,492			0
00-1101807	LAGRANGE	KY		12/14/2011		2,693,389					0		58,884	58,884			0
00-1101812	PLATTEVILLE	WI		01/25/2012		4,808,617					0		25,689	25,689			0
00-1101816	ATLANTA	GA		03/01/2012		42,460,570					0		368,606	368,606			0
00-1101817	OAKLAND	CA		06/27/2012		9,368,120					0		49,709	49,709			0
00-1101818	TEMPE	AZ		02/01/2012		27,594,026					0		124,484	124,484			0
00-1101819	HOUSTON	TX		03/29/2012		24,069,229					0		126,777	126,777			0
00-1101825	REISTERSTOWN	MD		06/01/2012		5,558,204					0		65,144	65,144			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,713,798					0		52,960	52,960			0
00-1101828	DYER	IN		04/05/2012		1,529,162					0		44,264	44,264			0
00-1101830	PITTSBURGH	PA		05/03/2012		3,899,604					0		46,482	46,482			0
00-1101831	COMMACK	NY		04/25/2012		3,991,316					0		50,853	50,853			0
00-1101832	CENTEREACH	NY		06/29/2012		14,173,879					0		126,773	126,773			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,404,257					0		41,539	41,539			0
00-1101838	ANN ARBOR	MI		04/27/2012		13,847,390					0		110,141	110,141			0
00-1101839	WASHINGTON	DC		09/17/2012		21,781,485					0		120,805	120,805			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		3,960,949					0		22,365	22,365			0
00-1101847	BRENTWOOD	TN		11/08/2012		7,718,241					0		58,273	58,273			0
00-1101848	CINCINNATI	OH		07/20/2012		18,783,367					0		173,755	173,755			0
00-1101852	OCEANSIDE	CA		06/28/2012		4,682,748					0		37,504	37,504			0
00-1101860	MILWAUKEE	WI		06/15/2012		9,115,073					0		113,474	113,474			0
00-1101861	REDMOND	WA		06/08/2012		21,326,260					0		164,040	164,040			0
00-1101863	MULLICA HILL	NJ		06/20/2012		4,200,397					0		50,059	50,059			0
00-1101865	COLUMBUS	OH		08/09/2012		6,401,490					0		46,520	46,520			0
00-1101869	IRVINE	CA		08/09/2012		26,260,581					0		158,209	158,209			0
00-1101870	PORTLAND	OR		09/25/2012		3,548,532					0		29,640	29,640			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,616,286					0		37,484	37,484			0
00-1101873	CINCINNATI	OH		08/23/2012		10,732,139					0		84,392	84,392			0
00-1101874	FT. THOMAS	KY		08/23/2012		7,591,025					0		59,692	59,692			0
00-1101875	GRANDVIEW	MO		07/25/2012		9,972,636					0		107,003	107,003			0
00-1101876	CARLSBAD	CA		06/22/2012		16,825,495					0		92,066	92,066			0
00-1101881	NASHVILLE	TN		09/10/2012		4,377,782					0		34,014	34,014			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,380,214					0		24,820	24,820			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,280,886					0		24,385	24,385			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,165,515					0		23,665	23,665			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		22,068,961					0		132,323	132,323			0
00-1101893	FORT WORTH	TX		10/01/2012		9,092,284					0		47,147	47,147			0
00-1101894	SCOTTSDALE	AZ	S	11/13/2012		20,770,028					0		238,967	238,967			0
00-1101895	CHARLESTON	SC		11/13/2012		6,777,298					0		49,504	49,504			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101898	NEW YORK	NY		11/15/2012		27,259,320					0		153,046	153,046			0
00-1101899	NEW YORK	NY		11/15/2012		3,971,182					0		63,773	63,773			0
00-1101900	BELLEVUE	WA		12/06/2012		10,814,533					0		82,149	82,149			0
00-1101901	NASHVILLE	TN		03/14/2013		5,131,564					0		39,728	39,728			0
00-1101904	WOODLAND	CA		10/24/2012		6,052,898					0		33,837	33,837			0
00-1101905	HERNDON	VA		10/26/2012		28,955,153					0		135,350	135,350			0
00-1101906	CHICAGO	IL		04/01/2013		10,802,367					0		129,379	129,379			0
00-1101909	IRVINE	CA		11/30/2012		40,668,424					0		239,812	239,812			0
00-1101912	COLUMBUS	OH	S	12/19/2012		23,859,678					0		346,458	346,458			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,135,610					0		12,684	12,684			0
00-1101914	LOGAN	UT		11/13/2012		4,866,076					0		28,489	28,489			0
00-1101920	CHANDLER	AZ		12/20/2012		5,409,145					0		41,845	41,845			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		11,182,078					0		133,016	133,016			0
00-1101922	JUANITA	WA		02/07/2013		7,121,002					0		50,859	50,859			0
00-1101924	TUSTIN	CA		12/05/2012		19,612,394					0		117,720	117,720			0
00-1101927	BRICK	NJ		12/12/2012		20,796,592					0		123,581	123,581			0
00-1101929	IRVINE	CA		01/03/2013		3,303,451					0		39,816	39,816			0
00-1101930	KANSAS CITY	MO		02/05/2013		2,560,174					0		30,857	30,857			0
00-1101933	PITTSBURGH	PA		12/21/2012		5,808,699					0		45,039	45,039			0
00-1101934	SCOTTSDALE	AZ		05/01/2013		14,168,788		(9,191)			(9,191)		79,108	79,108			0
00-1101935	WASHINGTON	DC		03/14/2013		17,938,193					0		149,851	149,851			0
00-1101938	GRIMES	IA		03/27/2013		4,177,971					0		31,248	31,248			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		14,960,590					0		87,402	87,402			0
00-1101944	OMAHA	NE		03/07/2013		5,016,752					0		28,551	28,551			0
00-1101946	MCLEAN	VA		08/02/2013		9,627,101					0		55,801	55,801			0
00-1101949	COLUMBIA	SC		03/19/2013		15,026,222					0		73,714	73,714			0
00-1101950	KANSAS CITY	MO		03/04/2013		7,024,988					0		56,619	56,619			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,637,682					0		65,396	65,396			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		5,432,856					0		99,062	99,062			0
00-1101954	WEST DES MOINES	IA		04/24/2013		6,122,346					0		47,000	47,000			0
00-1101955	WASHINGTON	DC		04/15/2013		13,832,573		(4,181)			(4,181)		126,669	126,669			0
00-1101956	CHINO	CA		04/11/2013		5,604,645					0		63,431	63,431			0
00-1101957	CINCINNATI	OH		05/31/2013		17,013,201		3,016			3,016		130,503	130,503			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,389,744					0		65,487	65,487			0
00-1101959	SAN MATEO	CA		06/03/2013		6,907,233					0		37,065	37,065			0
00-1101960	OMAHA	NE		04/03/2013		3,442,787					0		27,084	27,084			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,133,878					0		31,102	31,102			0
00-1101964	BELLMORE	NY		04/24/2013		6,048,924					0		33,252	33,252			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,565,978					0		26,774	26,774			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,230,216					0		48,058	48,058			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,292,891					0		12,512	12,512			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,972,743					0		72,227	72,227			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,348,314					0		55,115	55,115			0
00-1101972	CHAPEL HILL	NC		05/17/2013		5,936,394					0		65,840	65,840			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,432,843					0		56,055	56,055			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		21,492,571					0		330,862	330,862			0
00-1101977	ANN ARBOR	MI		07/01/2013		13,655,261					0		82,559	82,559			0
00-1101978	FREDERICK	MD		06/27/2013		28,614,813					0		150,441	150,441			0
00-1101979	SEATTLE	WA		08/01/2013		16,839,009					0		198,486	198,486			0
00-1101980	NASHVILLE	TN		07/02/2013		45,785,657					0		261,092	261,092			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,114,315					0		17,707	17,707			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,462,304					0		38,587	38,587			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,569,471					0		44,973	44,973			0
00-1101989	SALEM	OR		08/05/2013		12,827,078					0		74,899	74,899			0
00-1101990	LADY LAKE	FL		05/30/2013		20,761,959					0		127,252	127,252			0
00-1101993	ROCHESTER	MN		10/01/2013		25,850,057					0		141,090	141,090			0
00-1101994	TIGARD	OR		08/21/2013		7,635,442		8,665			8,665		61,896	61,896			0
00-1101995	MENLO PARK	CA		06/10/2013		27,172,429					0		172,299	172,299			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		6,364,707					0		49,618	49,618			0
00-1101997	LEXINGTON	KY		03/03/2014		12,074,089					0		91,850	91,850			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,824,030					0		57,185	57,185			0
00-1102000	NEW BEDFORD	MA		08/12/2013		10,046,931					0		60,357	60,357			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,300,789					0		49,939	49,939			0
00-1102003	JUPITER	FL		09/17/2013		15,394,502					0		79,705	79,705			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		9,748,278					0		77,513	77,513			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		11,063,630					0		128,055	128,055			0
00-1102009	AVON	OH		08/22/2013		31,528,001					0		200,275	200,275			0
00-1102010	MANSFIELD	TX		11/25/2013		5,171,021					0		56,655	56,655			0
00-1102011	MANSFIELD	TX		11/25/2013		22,407,757					0		245,504	245,504			0
00-1102013	TULSA	OK		09/25/2013		19,042,090					0		96,662	96,662			0
00-1102015	BOSTON	MA		07/30/2013		13,270,167					0		108,330	108,330			0
00-1102016	ANN ARBOR	MI		08/01/2013		6,332,644					0		73,579	73,579			0
00-1102021	EVANSTON	IL		09/09/2013		2,258,636					0		15,817	15,817			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,458,356					0		44,169	44,169			0
00-1102027	OWASSO	OK		10/10/2013		19,661,670					0		257,215	257,215			0
00-1102028	MOORE	OK		10/10/2013		15,379,386					0		201,194	201,194			0
00-1102029	BROKEN ARROW	OK		10/10/2013		9,213,399					0		120,530	120,530			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,739,252					0		33,427	33,427			0
00-1102031	PASADENA	CA		09/03/2013		2,256,787					0		15,918	15,918			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		9,748,194					0		184,682	184,682			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,948,709					0		67,166	67,166			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,115,953					0		57,508	57,508			0
00-1102038	LONE TREE	CO		08/29/2013		20,232,230					0		147,521	147,521			0
00-1102040	CARSON	CA		08/29/2013		4,040,717					0		29,812	29,812			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102041	SPARTANBURG	SC		10/23/2013		6,536,762					0		115,767	115,767			0
00-1102043	GRAPEVINE	TX		12/05/2013		28,098,113					0		126,333	126,333			0
00-1102045	DENVER	CO		02/13/2014		35,642,403					0		172,511	172,511			0
00-1102046	EAST ISLIP	NY		11/21/2013		12,394,009					0		121,560	121,560			0
00-1102050	CHINO	CA		12/30/2013		10,243,699					0		52,824	52,824			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,795,827					0		61,485	61,485			0
00-1102057	HOMEWOOD	AL		10/02/2013		5,896,967					0		24,515	24,515			0
00-1102059	TALLAHASSEE	FL		10/25/2013		17,972,181		(15,271)			(15,271)		104,804	104,804			0
00-1102065	SEATTLE	WA		11/01/2013		3,999,448					0		20,283	20,283			0
00-1102066	TUKWILA	WA		11/01/2013		5,517,161		(4,545)			(4,545)		26,786	26,786			0
00-1102067	FARGO	ND		02/03/2014		4,123,886					0		71,038	71,038			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,643,609					0		24,355	24,355			0
00-1102073	NORMAN	OK		11/07/2013		8,701,582					0		89,950	89,950			0
00-1102077	YUKON	OK		12/19/2013		21,318,521					0		93,402	93,402			0
00-1102079	TEMPE	AZ		12/16/2013		26,218,245		(10,003)			(10,003)		114,277	114,277			0
00-1102084	WOODSTOCK	GA		01/09/2014		25,795,275					0		114,515	114,515			0
00-1102087	MADISON	WI		06/03/2014		10,899,978					0		48,189	48,189			0
00-1102088	MADISON	WI		02/03/2014		2,198,482					0		22,161	22,161			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,136,840					0		18,698	18,698			0
00-1102092	SANDY	OR		04/07/2014		2,075,797					0		9,522	9,522			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,166,233					0		31,888	31,888			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,337,700					0		33,919	33,919			0
00-1102096	BALTIMORE	MD		11/12/2013		9,665,953					0		43,872	43,872			0
00-1102099	BEAVERTON	OR		12/10/2013		30,468,200					0		217,261	217,261			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,491,352					0		50,159	50,159			0
00-1102102	ONTARIO	CA		10/31/2013		6,795,124					0		46,797	46,797			0
00-1102103	PHOENIX	AZ		11/26/2013		9,091,027					0		40,780	40,780			0
00-1102106	CARROLLTON	TX		12/26/2013		10,505,619					0		45,840	45,840			0
00-1102107	ADDISON	IL		12/19/2013		5,622,741					0		40,384	40,384			0
00-1102108	WAUKEE	IA		12/20/2013		15,981,964					0		78,580	78,580			0
00-1102109	BROOKLYN	NY		12/20/2013		11,633,618					0		60,452	60,452			0
00-1102110	PITTSBURGH	PA		06/05/2014		21,193,699					0		141,085	141,085			0
00-1102111	FORT COLLINS	CO		01/23/2014		8,194,935					0		57,590	57,590			0
00-1102115	LEXINGTON	KY		01/10/2014		2,429,285					0		41,085	41,085			0
00-1102116	CHARLOTTE	NC		01/22/2014		49,548,314					0		246,817	246,817			0
00-1102117	BOSTON	MA		06/02/2014		22,590,583					0		111,771	111,771			0
00-1102121	AUBURN HILLS	MI		01/29/2014		16,714,947					0		92,691	92,691			0
00-1102126	GRIMES	IA		03/06/2014		4,131,123					0		27,641	27,641			0
00-1102128	ONTARIO	CA		04/22/2014		7,329,812					0		50,944	50,944			0
00-1102129	PHOENIX	AZ		01/30/2014		5,633,988					0		32,668	32,668			0
00-1102132	PITTSBURGH	PA		03/31/2014		8,690,147					0		75,357	75,357			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102133	BALTIMORE	MD		03/10/2014		51,679,231					0		232,926	232,926			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		7,373,052					0		96,080	96,080			0
00-1102138	CANONSBURG	PA		03/12/2014		10,991,128					0		106,415	106,415			0
00-1102139	ONTARIO	CA		04/10/2014		3,905,780					0		26,293	26,293			0
00-1102140	LA QUINTA	CA		02/28/2014		20,395,919					0		90,230	90,230			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		18,494,608					0		176,223	176,223			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,478,631					0		16,862	16,862			0
00-1102147	WALNUT CREEK	CA		09/29/2014		29,336,544					0		145,815	145,815			0
00-1102148	MIAMISBURG	OH		05/28/2014		9,661,560					0		58,632	58,632			0
00-1102149	ANNAPOLIS	MD		06/10/2014		3,893,831					0		27,567	27,567			0
00-1102150	LITTLE ROCK	AR		06/24/2014		4,882,288					0		49,161	49,161			0
00-1102152	EDISON	NJ		06/12/2014		20,367,918					0		212,729	212,729			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,785,933					0		35,748	35,748			0
00-1102158	PORTLAND	OR		05/15/2014		19,177,754					0		110,269	110,269			0
00-1102161	FULLERTON	CA		07/15/2014		6,747,286					0		29,638	29,638			0
00-1102162	CHULA VISTA	CA		11/03/2014		10,804,084					0		104,829	104,829			0
00-1102164	ITASCA	IL		07/29/2014		5,724,081					0		42,264	42,264			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,240,337					0		29,193	29,193			0
00-1102168	LEXINGTON	KY		06/18/2014		6,632,822					0		68,647	68,647			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,718,244					0		48,252	48,252			0
00-1102170	WATERLOO	IL		08/22/2014		5,698,026					0		58,203	58,203			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,169,064					0		15,868	15,868			0
00-1102173	LEXINGTON	KY		09/12/2014		9,367,841					0		95,996	95,996			0
00-1102179	COLUMBUS	OH		01/02/2015		2,304,004					0		27,163	27,163			0
00-1102184	CHEVY CHASE	MD		07/29/2014		13,745,825					0		100,877	100,877			0
00-1102185	CHEVY CHASE	MD		07/29/2014		13,745,825					0		100,877	100,877			0
00-1102186	MESA	AZ		07/14/2014		20,121,370		(315)			(315)		121,571	121,571			0
00-1102190	LOS ANGELES	CA		08/07/2014		20,911,482					0		89,442	89,442			0
00-1102191	ALPHARETTA	GA		06/27/2014		48,602,778					0		253,579	253,579			0
00-1102192	SEATAC	WA		09/05/2014		12,903,702					0		214,498	214,498			0
00-1102193	OCALA	FL		09/11/2014		19,786,982					0		144,449	144,449			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,392,597					0		9,587	9,587			0
00-1102197	VISTA	CA		12/15/2014		3,272,603					0		22,530	22,530			0
00-1102198	VISTA	CA		12/15/2014		2,994,084					0		20,612	20,612			0
00-1102199	SAN DIEGO	CA		07/10/2014		10,305,531					0		95,515	95,515			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,715,445					0		70,472	70,472			0
00-1102206	GREENVILLE	SC		10/22/2014		11,783,927					0		61,946	61,946			0
00-1102208	SANTA CLARA	CA		12/04/2014		43,402,601					0		230,238	230,238			0
00-1102213	TEMPE	AZ		11/03/2014		18,635,378		(10,483)			(10,483)		134,126	134,126			0
00-1102215	LEXINGTON	MA		11/03/2014		6,746,732					0		33,090	33,090			0
00-1102217	RICHMOND	VA		10/23/2014		31,130,981					0		161,870	161,870			0
00-1102222	COLLEGE STATION	TX		12/01/2014		8,380,271					0		89,333	89,333			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,388,754					0		54,130	54,130			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,821,020					0		57,235	57,235			0
00-1102230	NEWPORT	KY		10/15/2014		8,808,038					0		42,990	42,990			0
00-1102231	CINCINNATI	OH		01/28/2015		7,548,010					0		42,973	42,973			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		9,759,782					0		67,729	67,729			0
00-1102235	LOS ANGELES	CA		09/17/2014		2,031,894					0		14,378	14,378			0
00-1102238	COLUMBUS	OH		09/30/2014		10,392,764					0		68,889	68,889			0
00-1102242	NASHVILLE	TN		11/14/2014		4,770,013					0		33,795	33,795			0
00-1102243	ROCKVILLE	MD		11/14/2014		26,000,000					0		134,721	134,721			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,758,366					0		23,778	23,778			0
00-1102249	JERICHO	NY		12/19/2014		14,651,866					0		77,219	77,219			0
00-1102253	WASHINGTON	DC		12/01/2014		24,407,334					0		151,920	151,920			0
00-1102256	DALLAS	TX		12/18/2014		5,492,718					0		37,358	37,358			0
00-1102257	COLUMBIA	SC		12/11/2014		12,998,624					0		68,184	68,184			0
00-1102258	STANTON	CA		12/04/2014		9,000,000					0		25,702	25,702			0
00-1102259	WALTHAM	MA		12/18/2014		10,173,609					0		75,041	75,041			0
00-1102263	DERBY	KS		12/01/2014		9,239,121					0		155,318	155,318			0
00-1102265	FONTANA	CA		12/03/2014		5,039,164					0		51,252	51,252			0
00-1102266	SARTELL	MN		06/11/2015		15,060,359					0		102,548	102,548			0
00-1102267	RIVERSIDE	MO		03/12/2015		12,566,927					0		127,296	127,296			0
00-1102268	WESTPORT	CT		12/11/2014		8,980,176					0		47,328	47,328			0
00-1102269	WOODLAND	CA		12/04/2014		6,631,272					0		47,301	47,301			0
00-1102270	MADISON	WI		12/22/2014		30,458,821					0		150,698	150,698			0
00-1102271	COLUMBUS	OH	S	02/17/2015		41,662,832					0		418,850	418,850			0
00-1102272	COLUMBUS	OH	S	02/17/2015		16,302,847					0		163,898	163,898			0
00-1102274	EL SEGUNDO	CA		04/01/2015		24,350,622					0		164,411	164,411			0
00-1102275	BURKE	VA		12/16/2014		51,143,598					0		252,487	252,487			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		28,997,526					0		140,001	140,001			0
00-1102285	DUBLIN	OH		12/15/2015		27,627,820					0		159,815	159,815			0
00-1102290	TULSA	OK		03/02/2015		10,815,812					0		58,753	58,753			0
00-1102291	CARLSBAD	CA		01/16/2015		10,338,221					0		49,513	49,513			0
00-1102292	RICHMOND	VA		06/19/2015		30,693,028					0		152,848	152,848			0
00-1102293	SEATTLE	WA		12/30/2014		14,206,604					0		235,312	235,312			0
00-1102294	CHESAPEAKE	VA		12/18/2014		24,508,962					0		136,958	136,958			0
00-1102296	CLIVE	IA		06/22/2015		16,453,001					0		81,524	81,524			0
00-1102299	CANTON	MI		04/30/2015		14,395,582					0		139,278	139,278			0
00-1102302	CINCINNATI	OH		10/13/2015		20,970,225					0		89,935	89,935			0
00-1102308	TUCSON	AZ		01/22/2015		8,118,528					0		44,830	44,830			0
00-1102316	ROCKVILLE	MD		06/01/2015		4,913,234					0		35,395	35,395			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015		46,283,732					0		433,477	433,477			0
00-1102322	CINCINNATI	OH		09/03/2015		23,808,669					0		152,273	152,273			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102323	ANN ARBOR	MI		07/01/2015		16,925,936					0		117,034	117,034			0
00-1102324	CANONSBURG	PA		02/27/2015		8,883,297					0		88,632	88,632			0
00-1102326	BURKE	VA		06/22/2015		15,430,088					0		77,430	77,430			0
00-1102328	CLEARWATER	FL		04/20/2015		4,085,589					0		27,388	27,388			0
00-1102330	DUBLIN	OH		04/20/2015		40,242,918					0		205,072	205,072			0
00-1102334	CINCINNATI	OH		09/17/2015		18,448,845					0		121,227	121,227			0
00-1102336	MENLO PARK	CA		04/15/2015		33,496,738					0		355,419	355,419			0
00-1102337	CHATSWORTH	CA		04/08/2015		9,309,839					0		70,010	70,010			0
00-1102340	CONCORD	NC		11/13/2015		18,654,016					0		277,486	277,486			0
00-1102343	BELLEVUE	WA		04/22/2016		10,981,380		(14,160)			(14,160)		50,219	50,219			0
00-1102344	BELLEVUE	WA		04/22/2016		7,636,584		(15,869)			(15,869)		47,955	47,955			0
00-1102348	SAN DIEGO	CA		08/03/2015		28,230,538					0		198,891	198,891			0
00-1102350	MELVILLE	NY		04/29/2015		9,490,170					0		51,825	51,825			0
00-1102352	COLUMBUS	OH	S	06/02/2015		11,261,220		2,139			2,139		119,362	119,362			0
00-1102353	PALO ALTO	CA		08/04/2015		3,785,261					0		59,644	59,644			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,495,494					0		53,118	53,118			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,859,834					0		74,644	74,644			0
00-1102362	FEDERAL WAY	WA		04/30/2015		10,058,074					0		69,793	69,793			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016		5,036,741					0		97,175	97,175			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		9,368,535					0		95,098	95,098			0
00-1102366	WILMINGTON	NC		06/18/2015		7,633,038					0		39,876	39,876			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,671,786					0		39,827	39,827			0
00-1102369	VANCOUVER	WA		12/31/2015		12,490,474					0		66,217	66,217			0
00-1102373	MARYSVILLE	WA		05/08/2015		3,044,537					0		47,942	47,942			0
00-1102377	REDMOND	WA		06/30/2015		11,009,547					0		108,079	108,079			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,620,128					0		39,980	39,980			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		25,295,271					0		184,709	184,709			0
00-1102382	DUNWOODY	GA		06/01/2015		21,842,754					0		121,170	121,170			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,589,550					0		36,386	36,386			0
00-1102387	VISTA	CA		07/01/2015		3,366,348					0		24,528	24,528			0
00-1102388	LADUE	MO		09/18/2015		3,797,141					0		24,641	24,641			0
00-1102391	FISHERS	IN		09/09/2015		30,389,169					0		134,882	134,882			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,527,215					0		25,080	25,080			0
00-1102394	ANN ARBOR	MI		07/31/2015		32,973,501					0		228,189	228,189			0
00-1102397	DRAPER	UT		07/30/2015		10,663,317					0		65,302	65,302			0
00-1102408	AUSTIN	TX		09/10/2015		5,867,309					0		29,163	29,163			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,509,861					0		31,409	31,409			0
00-1102423	MOORE	OK		11/18/2015		10,000,000					0		43,446	43,446			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		17,493,115					0		79,224	79,224			0
00-1102439	CONYERS	GA		10/15/2015		12,075,642					0		116,153	116,153			0
00-1102443	OVERLAND PARK	KS		10/23/2015		23,034,087					0		132,400	132,400			0
00-1102444	LEES SUMMIT	MO		10/23/2015		17,808,905					0		102,366	102,366			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102460	BROOKFIELD	WI		12/03/2015		24,081,137					0		107,469	107,469			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,657,640					0		44,720	44,720			0
00-1102462	TEMPE	AZ		03/28/2016		14,838,173					0		388,742	388,742			0
00-1102465	SAN DIEGO	CA		05/03/2016		6,436,980					0		27,493	27,493			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,912,855					0		18,693	18,693			0
00-1102475	SANTA CLARA	CA		12/09/2015		14,000,000					0		65,603	65,603			0
00-1102491	MERIDIAN	ID		02/01/2016		9,568,688					0		61,426	61,426			0
00-1102512	LAKESIDE	CA		11/01/2016		8,622,992					0		50,240	50,240			0
00-1102519	ROCKVILLE	MD		02/24/2016		3,062,435					0		20,422	20,422			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		9,549,537					0		51,424	51,424			0
00-1102530	COLUMBUS	OH	S	07/07/2016		19,068,780					0		179,655	179,655			0
00-1102531	COLUMBUS	OH	S	07/07/2016		16,685,183					0		157,198	157,198			0
00-1102532	COLUMBUS	OH	S	07/07/2016		11,917,988					0		112,285	112,285			0
00-1102535	CINCINNATI	OH		09/30/2016		25,103,494					0		146,005	146,005			0
00-1102542	MAUMEE	OH		07/25/2016		13,821,229					0		63,667	63,667			0
00-1102546	CERRITOS	CA		05/02/2016		11,999,340					0		54,392	54,392			0
00-1102558	FULLERTON	CA		06/30/2016		22,809,915					0		116,302	116,302			0
00-1102561	ANAHEIM	CA		06/30/2016		7,003,471					0		35,709	35,709			0
00-1102563	COSTA MESA	CA		06/30/2016		14,833,740					0		75,634	75,634			0
00-1102565	COSTA MESA	CA		06/30/2016		22,323,562					0		113,822	113,822			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		9,532,502					0		48,604	48,604			0
00-1102573	LAS VEGAS	NV		12/01/2016		9,512,977					0		60,689	60,689			0
00-1102587	DALLAS	TX		09/30/2016		10,573,491					0		49,891	49,891			0
00-1102590	CHARLOTTE	NC		06/06/2016		8,207,321					0		53,346	53,346			0
00-1102598	NOVATO	CA		07/12/2016		14,831,335					0		71,253	71,253			0
00-1102601	RICHMOND	VA		06/30/2016		2,751,055					0		18,026	18,026			0
00-1102602	CHANDLER	AZ		06/24/2016		8,683,237					0		57,660	57,660			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017		5,317,961					0		69,499	69,499			0
00-1102606	CHARLOTTE	NC		07/12/2016		7,998,037					0		39,006	39,006			0
00-1102620	PORTLAND	OR		08/25/2016		8,069,046					0		37,301	37,301			0
00-1102622	CHARLOTTE	NC		12/09/2016		24,094,468					0		224,142	224,142			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		16,347,148					0		105,309	105,309			0
00-1102625	CHATTANOOGA	TN		10/14/2016		8,425,009					0		76,889	76,889			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017		8,151,711					0		50,412	50,412			0
00-1102638	MARIETTA	GA		08/08/2016		9,194,003					0		62,797	62,797			0
00-1102639	GAINESVILLE	GA		08/08/2016		12,290,931					0		83,949	83,949			0
00-1102640	WAKE FOREST	NC		08/08/2016		9,097,224					0		62,136	62,136			0
00-1102642	DURHAM	NC		10/25/2016		8,799,553					0		47,220	47,220			0
00-1102645	BEAVERTON	OR		10/27/2016		8,843,247					0		37,277	37,277			0
00-1102671	CHICAGO	IL		10/11/2016		7,343,842					0		36,884	36,884			0
00-1102677	ISSAQUAH	WA		11/23/2016		10,787,455					0		54,294	54,294			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102679	ANN ARBOR	MI		12/09/2016		18,686,267					0		87,505	87,505			0
00-1102680	AUSTIN	TX		12/19/2016		35,000,000					0		112,653	112,653			0
00-1102681	VANCOUVER	WA		06/16/2017		15,093,402					0		95,359	95,359			0
00-1102689	MACON	GA		02/06/2017		11,110,500					0		47,514	47,514			0
00-1102690	WAYZATA	MN		01/05/2017		7,051,737					0		45,376	45,376			0
00-1102691	ROCKVILLE	MD		04/03/2017		6,903,324					0		42,122	42,122			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017		15,491,954					0		90,755	90,755			0
00-1102709	CORONA	CA		03/10/2017		8,385,336					0		38,962	38,962			0
00-1102710	CARSON	CA		03/10/2017		3,142,333					0		14,501	14,501			0
00-1102711	ONTARIO	CA		09/01/2017		5,774,667					0		25,585	25,585			0
00-1102713	HAWTHORNE	CA		04/17/2017		1,726,558					0		8,029	8,029			0
00-1102714	ONTARIO	CA		09/01/2017		6,471,610					0		28,672	28,672			0
00-1102721	BROOKLYN	NY		06/01/2017		13,775,113					0		114,241	114,241			0
00-1102723	MADISON	WI		04/26/2017		3,904,270					0		42,105	42,105			0
00-1102727	CHARLESTON	SC		05/22/2017		17,462,971					0		145,776	145,776			0
00-1102731	DERBY	KS		06/01/2017		8,236,567					0		133,742	133,742			0
00-1102740	MEMPHIS	TN		08/16/2017		14,402,093					0		98,865	98,865			0
00-1102758	WOOD DALE	IL		09/01/2017		4,567,490					0		32,842	32,842			0
00-1102759	MOBILE	AL		08/08/2017		13,593,362					0		77,465	77,465			0
00-1102772	NORTHBROOK	IL		08/10/2017		15,865,441					0		135,835	135,835			0
00-1102782	LAS VEGAS	NV		09/14/2017		5,976,889					0		34,962	34,962			0
00-1102805	SUN PRAIRIE	WI		11/15/2017		5,500,000					0		45,087	45,087			0
00-1102811	OREM	UT		01/08/2018							0		11,304	11,304			0
00-1102825	NAPLES	FL		12/05/2017		9,000,000					0		35,322	35,322			0
00-1102836	WHITTIER	CA		12/18/2017		22,000,000					0		87,342	87,342			0
00-9000144	ROCK HILL	SC		08/01/2002		156,937					0		7,016	7,016			0
03-0306302	WATERFORD	MI		10/04/1994		178,914					0		66,073	66,073			0
03-0307129	AMHERST	NY		06/27/1995		562,132					0		48,959	48,959			0
03-0308428	PLAINVILLE	OH		03/14/1996		427,670					0		76,974	76,974			0
03-0310231	ST PAUL	MN		08/27/1997		1,261,631					0		54,187	54,187			0
03-0310337	HOUSTON	TX		09/30/1997		3,713,541					0		301,847	301,847			0
03-0310442	HOUSTON	TX		09/30/1997		217,550					0		17,683	17,683			0
03-0310520	OAKDALE	MN		12/01/1997		526,672					0		21,604	21,604			0
03-0311838	SEATTLE	WA		04/07/1999		181,174					0		32,641	32,641			0
03-0312004	FARMERS BRANCH	TX		07/13/1999		1,743,420					0		50,854	50,854			0
03-4000027	NAUGATUCK	CT		09/10/1996		1,917,968					0		109,789	109,789			0
03-4001019	MONROEVILLE	PA		09/01/1998		663,258					0		217,136	217,136			0
03-4001028	OKLAHOMA CITY	OK		07/27/1998		147,286					0		54,437	54,437			0
0299999. Total - Mortgages With Partial Repayments						5,408,025,117	0	(70,198)	0	0	(70,198)	0	48,600,748	48,600,748	0	0	0
0599999. Total Mortgages						5,552,736,564	0	(90,941)	0	0	(90,941)	0	193,291,452	193,235,860	0	(55,592)	(55,592)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2		(1,676)		16,772,611	0.800
	Clareant European Direct Lending Fund II SCSp	Kirchberg	LUX	Alcentra Limited		09/17/2015	2		2,111,154		5,321,024	2.230
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		29,248		11,272,706	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2		3,305,556		7,978,083	4.670
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	787,500			14,212,500	0.600
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		395,050		1,829,398	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2		261,695		1,768,358	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								787,500	6,101,027	0	59,154,680	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Catalyst Fund V, L.P.	Toronto	CAN	Catalyst Group, LLC		08/12/2015	3		8,553		7,940,003	0.670
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital Group		12/05/2017	3	578,214			3,421,786	0.110
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors		05/18/2017	3		1,359,517		8,776,749	1.810
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital		05/05/2016	3		600,000		3,252,000	2.670
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2		1,433,707		17,903,805	4.180
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								578,214	3,401,777	0	41,294,343	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Bell Institutional Fund VI, LLC	Dover	DE	Bell Fund VI Manager, LLC		06/15/2017			2,088,477		8,523,492	2.170
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011			10,438		-	33.330
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014			46,875		4,175,796	0.700
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			29,516		1,238,215	0.670
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015			32,712		1,276,952	3.390
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.		10/24/2016			2,000,000		16,000,000	2.000
	Genessee Gateway MT LLC	Buffalo	NY	Genesee Gateway Managing Entity, Inc.		10/15/2010			3,230		468,323	100.000
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	HSRE GP VI, LLC		08/09/2017			1,200,000		7,320,000	1.260
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE	Heitman Capital Management		10/15/2015			7,386		416,623	10.000
	Helios Infraco LLC	Washington	D.C	Sol Systems LLC		12/22/2017			101,983		26,595,000	13.500
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017			5,683,873		28,383,191	3.750
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016			962,400		2,728,734	1.500
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Residential Real Estate Fund II GP, LLC		09/01/2016			4,554,572		921,225	2.330
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners		10/23/2015			900,000		9,753,153	2.220
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC		01/12/2018		1,600,000			18,400,000	20.000
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016			20,336		10,050,356	1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017			1,144,813		13,284,307	2.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								1,600,000	18,786,611	0	149,535,367	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016			5,923,460		-	100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	5,923,460	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			776,512		5,142,153	50.000
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			60,336		11,197,950	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016			922,479		18,422,918	50.000
	Nationwide Affordable Housing Fund 56 Red Stone Equity Fund 61 LP	Cleveland	OH	RSEP MM LLC		12/27/2017			44,493		-	99.990
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP	Cleveland	OH	RBC Tax Credit IV LLC		10/27/2017			72,818		56,957,452	99.990
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016			4,165,512		7,763,263	4.820

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015		3,512,500			1,858,233	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	9,554,650	0	101,341,969	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2018-A LLC	Columbus	OH	Nationwide Life Insurance Company		03/14/2018		1,109,251			3,183,241	0.010
3899999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated								1,109,251	0	0	3,183,241	XXX
4499999. Subtotal - Unaffiliated								2,965,714	37,844,065	0	351,326,359	XXX
4599999. Subtotal - Affiliated								1,109,251	5,923,460	0	3,183,241	XXX
4699999. Totals								4,074,965	43,767,525	0	354,509,600	XXX

SCHEDULE BA - PART 3

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

QE03.1

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier	JEY	Distribution	11/13/2014	03/01/2018	1,278,872					0		1,278,872	1,278,872			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	03/09/2018	71,317					0		71,317	71,317			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	02/13/2018	1,956,550					0		1,956,550	1,956,550			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/20/2015	03/05/2018	2,234,947					0		2,234,947	2,234,947			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	03/07/2018	396,332					0		396,332	396,332			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	02/27/2018	631,014					0		631,014	631,014			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							6,569,032	0	0	0	0	0	0	6,569,032	6,569,032	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	03/28/2018	139,498					0		139,498	139,498			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017	01/23/2018	132,515					0		132,515	132,515			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							272,013	0	0	0	0	0	0	272,013	272,013	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund VI, LLC	Dover	DE	Distribution	06/15/2017	01/30/2018	22,185					0		22,185	22,185			0	
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	03/16/2018	69,371					0		69,371	69,371			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	Distribution	12/10/2015	02/20/2018	4,235					0		4,235	4,235			0	
	CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	02/20/2018	4,517					0		4,517	4,517			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004	01/05/2018		62				62		62	62			0	-
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	05/01/2015	03/28/2018	608,530					0		608,530	608,530			0	
	DivcoWest Fund V, L.P.	Dover	DE	Distribution	06/23/2017	01/19/2018	7,053					0		7,053	7,053			0	
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE	Distribution	10/15/2015	03/22/2018	1,075,430					0		1,075,430	1,075,430			0	
	Nationwide Sol 1 LLC	Washington	D.C.	Distribution	07/21/2016	01/30/2018	85,364					0		85,364	85,364			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/29/2018	661,156					0		661,156	661,156			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016	03/23/2018	97,659					0		97,659	97,659			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Rose Hill Solar LLC	Asheville	NC	Distribution	12/13/2012	03/02/2018	232,676					0		232,676	232,676			0	6,829
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC	Distribution	07/25/2014	03/28/2018	122,340					0		122,340	122,340			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015	03/28/2018	74,094					0		74,094	74,094			0	
	SunE DGS Master Tenant LLC	Wilmington	DE	Distribution	12/30/2013	03/15/2018	82,286					0		82,286	82,286			0	
	Town Of Dunn Solar Farm - Solar	Asheville	NC	Distribution	12/31/2012	03/02/2018	206,350					0		206,350	206,350			0	36,068
	Waterton Residential Property Venture XIII, L.P	Dover	DE	Distribution	11/03/2017	02/23/2018	912					0		912	912			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,354,158	62	0	0	0	62	0	3,354,220	3,354,220	0	0	0	42,897
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC	Columbus	OH	Distribution	05/02/2016	01/31/2018	10,928					0		10,928	10,928			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							10,928	0	0	0	0	0	0	10,928	10,928	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 56 Red Stone Equity Fund 61 LP	Cleveland	OH	American Tax Credit Fund 2018-A	12/27/2017	03/15/2018	5,921,218					0		5,965,711	5,840,609		(125,102)	(125,102)	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							5,921,218	0	0	0	0	0	0	5,965,711	5,840,609	0	(125,102)	(125,102)	0
4499999. Subtotal - Unaffiliated							16,116,421	62	0	0	0	62	0	16,160,976	16,035,874	0	(125,102)	(125,102)	42,897
4599999. Subtotal - Affiliated							10,928	0	0	0	0	0	0	10,928	10,928	0	0	0	0
4699999. Totals							16,127,349	62	0	0	0	62	0	16,171,904	16,046,802	0	(125,102)	(125,102)	42,897

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 3F 5	U S Treasury Nt 2.250% 11/15/27		02/07/2018	Barclays Capital Inc		950,238	1,000,000	5,283	1
0599999.	Total - Bonds - U.S. Government					950,238	1,000,000	5,283	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		03/01/2018	Interest Capitalization		375,829	375,829		1
68608W AH 5	OR St Univ Gen Rev Txbl 3.750% 04/01/4		02/07/2018	Merrill Lynch		23,678,250	25,000,000	257,813	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					24,054,079	25,375,829	257,813	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt		03/21/2018	Tax Free Exchange		14,142	14,455		3FE
000000 00 0	Wrench Group LLC Delayed Draw Term Ln Nt		03/14/2018	Direct		286,999	286,999		2FE
000000 00 0	PetIQ Inc Term Ln Nt 1 7.058% 01/17/24		01/17/2018	Direct		2,046,344	2,088,332		4Z
000000 00 0	Gehl Foods Inc LLC Term Ln Nt 1 7.387%		01/25/2018	Direct		5,826,087	6,000,000		3FE
000000 00 0	OTG Management LLC Incremental Term Ln N		01/26/2018	Direct		185,576	207,037		3FE
000000 00 0	OTG Management LLC Incremental DD Term L		03/30/2018	Tax Free Exchange		77,639	77,639	524	3FE
000000 00 0	OTG Management LLC Incremental Term Ln N		03/08/2018	Direct		77,639	77,639		3FE
00122@ AA 9	AES Southland Sr Sec Nt 4.500% 02/29/4		02/28/2018	MUFG Securities Inc		2,106,347	2,106,347		2FE
00449# AK 1	Accruent LLC Incremental 1st Lien DD Nt		01/31/2018	Tax Free Exchange		19,622	19,774	187	3FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		03/23/2018	Interest Capitalization		44,702	44,702		6FE
019736 AE 7	Allison Transmission Inc Sr Nt 4.750%		02/07/2018	Various		4,455,623	4,486,000	74,303	3FE
023138 AA 8	Ambac Assurance Corp Sub Nt 5.100% 06/		02/12/2018	Direct			121,615		1Z
02315Q AA 6	Ambac LSNI LLC 1st Lien Nt 7.308% 02/1		02/12/2018	Direct			584,650		1Z
03525@ AA 6	Animal Supply Company Term Ln Nt 4 9.0		01/31/2018	Tax Free Exchange		55,313	56,250	68	4Z
037411 AW 5	Apache Corp Sr Nt 5.100% 09/01/40		03/28/2018	Morgan Stanley & Co LLC		1,022,850	1,000,000	4,392	2FE
037411 BA 2	Apache Corp Sr Nt 4.750% 04/15/43		03/06/2018	Morgan Stanley & Co LLC		9,869,600	10,000,000	188,681	2FE
03764Q BC 5	Apidos CLO CLO Ser 2013-15A Cl A1RR 2		03/29/2018	Barclays Capital Inc		11,493,560	11,500,000		1Z
038522 AQ 1	Aramark Services Inc Sr Nt 5.000% 02/0		02/05/2018	Various		7,341,900	7,228,000	9,522	3FE
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt 4.375%		01/30/2018	JP Morgan Securities LLC		1,591,750	1,600,000	33,007	3FE
056162 AN 0	Babson CLO Ltd CLO Ser 2015-IA Cl AR 2		02/07/2018	JP Morgan Securities LLC		20,000,000	20,000,000		1FE
058498 AV 8	Ball Corp Sr Nt 4.875% 03/15/26		03/06/2018	Deutsche Bank Capital		900,000	900,000		3FE
06051G FG 9	Bank of America Corp Sr MTN 4.875% 04/		02/13/2018	Bank of America BISD Dealer		1,099,000	1,000,000	18,146	1FE
06051G HA 0	Bank of America Corp Sr Nt 3.946% 01/2		01/18/2018	Bank of America BISD Dealer		9,000,000	9,000,000		1FE
06406F AC 7	Bank of NY Mellon Corp Sr MT Nt 2.800%		01/04/2018	Goldman Sachs & Company		4,883,050	5,000,000	24,889	1FE
06406R AF 4	Bank of NY Mellon Corp Sr MTN 3.400% 0		01/22/2018	Various		9,997,079	10,000,000		1FE
072868 AC 6	Baylor University Sec Nt 4.019% 03/01/		02/08/2018	Merrill Lynch		7,000,000	7,000,000		1FE
08161C AE 1	Benchmark Mortgage Trust CMBS 2018-B2 Cl		02/09/2018	JP Morgan Securities LLC		514,998	500,000	1,402	1FE
097023 BX 2	Boeing Co Sr Nt 3.250% 03/01/28		02/21/2018	Goldman Sachs & Company		6,847,260	7,000,000		1FE
097023 BZ 7	Boeing Co Sr Nt 3.625% 03/01/48		02/21/2018	Goldman Sachs & Company		3,711,400	4,000,000		1FE
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6		01/12/2018	Direct		198,319	198,319		5
101137 AS 6	Boston Scientific Corp Nt 4.000% 03/01		02/22/2018	Barclays Capital Inc		6,987,960	7,000,000		2FE
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt 3.625% 01		02/21/2018	Tax Free Exchange		1,998,205	2,000,000	7,250	2FE
11134L AH 2	Broadcom Crp/ Caymn Fi Sr Nt 3.875% 01		02/21/2018	Tax Free Exchange		20,915,658	21,000,000	81,375	2FE
11134L AP 4	Broadcom Crp/ Caymn Fi Sr Nt 3.125% 01		02/21/2018	Tax Free Exchange		12,996,638	13,000,000	139,931	2FE
11134L AR 0	Broadcom Crp/ Caymn Fi Sr Nt 3.500% 01		02/21/2018	Tax Free Exchange		36,982,299	37,000,000	446,056	2FE
115637 AT 7	Brown-Forman Corp Sr Nt 4.000% 04/15/3		03/22/2018	Barclays Capital Inc		4,942,750	5,000,000		1FE
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y 3.650% 0		03/12/2018	Credit Suisse Securities LLC		1,997,020	2,000,000		2FE
134429 BG 3	Campbell Soup Co Sr Nt 4.150% 03/15/28		03/27/2018	Morgan Stanley & Co LLC		7,919,440	8,000,000	11,989	2FE
14912L 6G 1	Caterpillar Finl Svcs Corp MT Nt 3.250		03/12/2018	SG Americas Securities LLC		4,950,700	5,000,000	46,944	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%		03/12/2018	Various		394,638	395,000	8,640	3FE
15032F AA 4	Cedar Funding Ltd CLO Ser 2018-7A Cl A1		02/01/2018	Credit Suisse Securities LLC		6,500,000	6,500,000		1FE
15032F AE 6	Cedar Funding Ltd CLO Ser 2018-7A Cl B		02/01/2018	Credit Suisse Securities LLC		5,750,000	5,750,000		1FE
15033E AE 8	Cedar Funding Ltd CLO Ser 2018-9A Cl B		03/21/2018	Citigroup		9,680,000	9,680,000		1FE
15189X AS 7	Centerpoint Energy Houston Sec Nt 3.95		02/26/2018	Various		4,384,838	4,400,000		1FE
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt 5		03/08/2018	Various		2,348,059	2,321,000	21,534	3FE
172967 LS 8	Citigroup Inc Sr Nt 3.520% 10/27/28		01/17/2018	Citigroup		4,952,450	5,000,000	40,089	2FE
172967 LU 3	Citigroup Inc Sr Nt 3.878% 01/24/39		01/17/2018	Citigroup		4,000,000	4,000,000		2FE
17327F AD 8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C		03/08/2018	Citigroup		4,119,894	4,000,000	8,463	1FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 3		03/01/2018	Tax Free Exchange		14,807	15,000		3FE
20369E AD 4	Community Hospitals Nt 4.940% 05/01/58		02/13/2018	Wells Fargo Securities LLC		12,000,000	12,000,000		1FE
207597 EL 5	Connecticut Lt & Pwr Co 1st Mtg Bd 4.0		03/19/2018	Barclays Capital Inc		9,476,915	9,500,000		1FE
212015 AR 2	Continental Resources Inc Sr Nt 4.375%		03/06/2018	Various		4,579,700	4,680,000	40,012	3FE
23745Q AA 2	Dartmouth-Hitch Health Nt 4.178% 08/01		02/07/2018	Citigroup		3,500,000	3,500,000		1FE
24422E UE 7	Deere /John/ Cap Corp Sr MTN 3.450% 03		03/08/2018	Barclays Capital Inc		10,496,745	10,500,000		1FE
278865 AW 0	Ecolab Inc Sr Nt 3.700% 11/01/46		02/05/2018	Goldman Sachs & Company		932,310	1,000,000	9,867	2FE
30040W AB 4	Eversource Energy Sr Nt 3.350% 03/15/2		01/16/2018	Citigroup		2,001,220	2,000,000	22,892	2FE
30040W AE 8	Eversource Energy Sr Nt 3.300% 01/15/2		01/03/2018	Wells Fargo Securities LLC		13,490,820	13,500,000		2FE
30282# AA 0	First Watch Restaurants Term Ln Nt 4 7		01/12/2018	Direct		157,301	157,301		3FE
31428X BP 0	Fedex Corp Sr Nt 3.400% 02/15/28		03/28/2018	Various		9,915,880	10,000,000	17,567	2FE
372546 AW 1	George Washington University Nt 4.126%		03/27/2018	Barclays Capital Inc		5,800,000	5,800,000		1FE
40406# AD 4	Hai Acquistion Corp Term Ln Nt 2 9.250		02/05/2018	Tax Free Exchange		14,636	15,000		2FE
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 2		01/12/2018	Tax Free Exchange		11,579	11,840		3FE
44107H AC 6	Hospital Special Surgery Sec Nt 3.737%		03/23/2018	Goldman Sachs & Company		1,000,000	1,000,000		1FE
44107H AD 4	Hospital Special Surgery Sec Nt 4.081%		03/23/2018	Goldman Sachs & Company		3,250,000	3,250,000		1FE
44107H AE 2	Hospital Special Surgery Sec Nt 4.131%		03/23/2018	Goldman Sachs & Company		3,000,000	3,000,000		1FE
45320* AB 4	Implementation Mgmt Assistance Delayed D		02/21/2018	Direct		629,194	637,158		1FE
46647P AM 8	JP Morgan Chase & Co Sr Nt 3.509% 01/2		01/16/2018	JP Morgan Securities LLC		10,000,000	10,000,000		1FE
46647P AN 6	JP Morgan Chase & Co Sr Nt 3.897% 01/2		01/16/2018	JP Morgan Securities LLC		7,000,000	7,000,000		1FE
485134 BR 0	Kansas City Power and Light Sr Nt 4.20		02/26/2018	MUFG Securities Inc		3,996,520	4,000,000		2FE
491674 BK 2	Kentucky Utilities Co 1st Mtg Bd 3.300		02/28/2018	Barclays Capital Inc		2,954,010	3,000,000	41,525	1FE
49456B AH 4	Kinder Morgan Inc Sr Nt 5.550% 06/01/4		02/15/2018	Various		2,020,856	1,900,000	21,445	2FE
49456B AP 6	Kinder Morgan Inc Sr Nt 4.300% 03/01/2		02/22/2018	Mizuho Securities USA Inc		5,678,454	5,700,000		2FE
49456B AQ 4	Kinder Morgan Inc Sr Nt 5.200% 03/01/4		02/22/2018	Mizuho Securities USA Inc		3,491,565	3,500,000		2FE
54336# AA 6	Longwood Energy Partners LLC Nt 4.490%		03/29/2018	RBC Capital Markets LLC		25,000,000	25,000,000		2Z
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd 3		02/12/2018	KeyCorp		3,971,080	4,000,000	48,767	1FE
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		02/06/2018	JP Morgan Securities LLC		4,035,120	4,000,000	71,958	2FE
55336V AN 0	MPLX LP Sr Nt 4.700% 04/15/48		02/05/2018	Bank of America BISD Dealer		1,986,960	2,000,000		2FE
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		02/05/2018	Mizuho Securities USA Inc		6,968,570	7,000,000		2FE
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26		02/15/2018	Various		4,277,046	4,266,000	24,274	3FE
55368* AD 2	MSHC Inc Term Ln Nt 2 6.500% 07/31/23		03/29/2018	Tax Free Exchange		10,102	10,338		3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 2 6.1		02/26/2018	Direct		1,487,702	1,487,702		3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 4 6.5		03/29/2018	Tax Free Exchange		5,488	5,514		3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 3 6.5		03/29/2018	Direct		78,300	78,300		3FE
559080 AK 2	Magellan Midstream Partn Sr Nt 5.000%		03/06/2018	Bank of America BISD Dealer		8,639,179	8,050,000	7,826	2FE
57636Q AG 9	Mastercard Inc Sr Nt 2.950% 11/21/26		03/06/2018	Bank of America BISD Dealer		2,397,350	2,500,000	21,920	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
57636Q AJ 3	Mastercard Inc Sr Nt 3.500% 02/26/28		02/21/2018	JP Morgan Securities LLC		3,990,640	4,000,000		1FE
57778# AB 2	Mavis Tire Supply LLC Term Ln Nt 1 6.9		01/08/2018	Direct		1,305,167	1,335,902		4FE
58013M FE 9	McDonalds Corp Sr Nt 3.350% 04/01/23		03/14/2018	Wells Fargo Securities LLC		999,620	1,000,000		2FE
58013M FF 6	McDonalds Corp Sr Nt 3.800% 04/01/28		03/14/2018	JP Morgan Securities LLC		4,994,550	5,000,000		2FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 8		01/05/2018	Direct		563,312	563,312		3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 9		02/12/2018	Direct		358,144	358,144		3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 1		02/28/2018	Tax Free Exchange		1,513,533	1,513,533		3FE
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28		03/27/2018	Morgan Stanley & Co LLC		3,843,570	4,000,000	14,264	2FE
61744Y AN 8	Morgan Stanley Sr Nt 3.125% 01/23/23		01/18/2018	Morgan Stanley & Co LLC		4,988,750	5,000,000		1FE
61744Y AP 3	Morgan Stanley Sr Nt 3.772% 01/24/29		01/18/2018	Various		16,510,165	16,500,000		1FE
623115 AD 4	Mt Sinai Hospital Sec Nt Ser 2017 3.98		02/05/2018	Goldman Sachs & Company		1,214,538	1,250,000	4,976	1FE
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		02/05/2018	Various		1,907,850	1,860,000	42,949	3FE
64952W CX 9	New York Life Global Fdg Sec Nt 3.000%		01/03/2018	Credit Suisse Securities LLC		21,825,100	22,000,000		1FE
686514 AE 0	Orlando Health Obligated Grp Nt 3.777%		02/05/2018	Goldman Sachs & Company		2,004,905	2,000,000	105	1FE
686514 AF 7	Orlando Health Obligated Grp Nt 4.089%		01/30/2018	Goldman Sachs & Company		2,750,000	2,750,000		1FE
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3 3.50		03/08/2018	Credit Suisse Securities LLC		7,490,625	7,500,000	10,938	1FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/01/2018	Direct		25,978	25,978		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/05/2018	Direct		26,790	26,790		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/06/2018	Direct		130,697	130,697		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/12/2018	Direct		56,827	56,827		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		01/19/2018	Direct		52,790	52,790		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/20/2018	Direct		18,087	18,087		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		02/22/2018	Direct		41,849	41,849		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/29/2018	Tax Free Exchange		437,718	437,718		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		03/27/2018	Direct		26,249	26,249		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt		02/28/2018	Tax Free Exchange		1,895,453	1,921,893		3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr		01/30/2018	Direct		58,451	58,451		3FE
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26		02/07/2018	Amherst Pierpont		5,333,650	5,000,000	106,333	2FE
784710 AA 3	SSM Health Care Sr Nt Ser A 3.823% 06/		02/08/2018	Merrill Lynch		5,053,800	5,000,000	37,699	1FE
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt 4		02/20/2018	Barclays Capital Inc		4,912,100	5,000,000	91,583	2FE
817565 CD 4	Service Corp Intl Sr Nt 4.625% 12/15/2		02/07/2018	JP Morgan Securities LLC		3,686,353	3,666,000	17,939	3FE
858119 BH 2	Steel Dynamics Inc Sr Nt 4.125% 09/15/		02/16/2018	Citigroup		1,167,000	1,200,000	21,725	3FE
858119 BH 2	Steel Dynamics Inc Sr Nt 4.125% 09/15/		01/25/2018	Tax Free Exchange		8,548,478	8,510,000	128,714	3FE
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26		01/03/2018	Citigroup		1,097,500	1,000,000	30,694	3FE
87264A AV 7	T-Mobile USA Inc Sr Nt 4.750% 02/01/28		01/30/2018	Various		3,731,663	3,710,000	483	3FE
880349 AR 6	Tenneco Automotive Inc Sr Nt 5.000% 07		03/02/2018	Various		2,705,833	2,683,000	8,828	3FE
90276V AE 9	UBSCM 2018-C8 A4 CMBS Ser 2018-C8 Cl A4		02/12/2018	UBS Financial Services Inc		3,398,777	3,300,000	9,493	1FE
90291J AW 7	UBSCM 2018-C9 A4 CMBS 2018-C9 Cl A4 4		03/23/2018	UBS Financial Services Inc		15,449,081	15,000,000	48,032	1FE
904764 BC 0	Unilever Cap Corp Sr Nt 3.500% 03/22/2		03/19/2018	Citigroup		12,803,570	13,000,000		1FE
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70		01/31/2018	Credit Suisse Securities LLC		5,000,000	5,000,000		1FE
911312 AY 2	United Parcel Service Sr Nt 2.400% 11/		01/11/2018	Wells Fargo Securities LLC		6,656,720	7,000,000	28,467	1FE
911312 BM 7	United Parcel Service Sr Nt 3.050% 11/		03/12/2018	Morgan Stanley & Co LLC		4,780,170	5,000,000	50,198	1FE
911312 BN 5	United Parcel Service Sr Nt 3.750% 11/		03/07/2018	Morgan Stanley & Co LLC		474,040	500,000	5,990	1FE
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		02/28/2018	Tax Free Exchange		4,215,959	4,311,666		3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		01/23/2018	Direct		875,135	906,876		3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		03/01/2018	Direct		1,122,259	1,133,595		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		02/28/2018	Tax Free Exchange		2,304,456	2,349,485		3FE
92917G AC 7	Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt 6.25		03/28/2018	Direct		600,000	600,000		3FE
96145D AG 0	Westrock Co Sr Nt 4.000% 03/15/28		03/01/2018	Wells Fargo Securities LLC		8,485,295	8,500,000		2FE
96949L AC 9	Williams Partners LP Sr Nt 5.100% 09/1		02/07/2018	UBS Financial Services Inc		1,075,340	1,000,000	20,400	2FE
96949L AE 5	Williams Partners LP Sr Nt 4.850% 03/0		02/26/2018	Citigroup		6,269,445	6,300,000		2FE
98877D AC 9	ZF NA Capital Sr Nt 4.750% 04/29/25		02/14/2018	JP Morgan Securities LLC		4,442,438	4,350,000	61,414	2FE
136385 AX 9	Canadian Natural Resources Sr Nt 3.850	A	03/19/2018	Various		6,863,660	7,000,000	69,300	2FE
448055 AD 5	Husky Energy Inc Sr Nt 6.800% 09/15/37		03/28/2018	JP Morgan Securities LLC		261,357	205,000	658	2FE
867224 AA 5	Suncor Energy Inc Sr Nt 3.600% 12/01/2	A	02/28/2018	Bank of America BISD Dealer		4,509,810	4,500,000	40,950	1FE
867224 AB 3	Suncor Energy Inc Sr Nt 4.000% 11/15/4	A	03/07/2018	Barclays Capital Inc		480,555	500,000	6,333	1FE
000000 00 0	Cielo SA / Cielo USA Sr Nt 3.750% 11/1	D	01/29/2018	Direct		643,095	650,000	4,901	3FE
00973R AC 7	AKER BP ASA Sr Nt 5.875% 03/31/25	D	03/16/2018	Various		3,088,300	3,050,000		3FE
03764Q BG 6	Apidos CLO CLO Ser 2013-15A Cl BRR 3.2	D	03/29/2018	Barclays Capital Inc		9,000,000	9,000,000		1Z
05578A AA 6	BPCE SA Sr Nt 2.750% 01/11/23	D	01/08/2018	JP Morgan Securities LLC		1,982,900	2,000,000		1FE
05578A AJ 7	BPCE SA Sr Nt 3.250% 01/11/28	D	01/08/2018	JP Morgan Securities LLC		11,870,520	12,000,000		1FE
09659W 2D 5	BNP Paribas Sr Nt 3.375% 01/09/25	D	01/02/2018	BNP Paribas Securities Corp		15,971,360	16,000,000		1FE
11042T AA 1	British Airways Plc PTC 3.800% 09/20/3	C	03/14/2018	Citigroup		3,000,000	3,000,000		1FE
225401 AF 5	Credit Suisse Group Sr Nt 3.869% 01/12	D	01/05/2018	Credit Suisse Securities LLC		9,000,000	9,000,000		2FE
38502H AA 3	Gran Tierra Energy Intl Sr Nt 6.250% 0	D	02/08/2018	Direct		419,101	425,000		4FE
44962L AC 1	IHS Markit Ltd Sr Nt 4.000% 03/01/26	D	03/07/2018	Various		1,366,691	1,405,000	9,553	2FE
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/23/2018	Direct		788,341	800,000	229	4FE
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/22/2018	Direct		1,250,000	1,250,000		4FE
600814 AN 7	Millicom Intl Cellular Sr Nt 5.125% 01	D	01/11/2018	Direct		203,000	200,000	28	3FE
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt 6.875	D	01/25/2018	Direct		1,017,999	1,025,000		4FE
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	03/16/2018	Direct		975,000	975,000		4FE
90470T AD 0	Unifin Financiera SAB de CV Sr Nt 7.37	D	02/08/2018	Direct		719,621	725,000		3FE
G1737@ AB 5	BUUK Infrastructure Issuer plc Sr Sec Nt	B	03/14/2018	Citigroup		13,962,000	13,962,000		2FE
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01	D	01/17/2018	Direct		624,594	615,000	6,642	3FE
Q6568@ AA 9	Network Finance Company Pty Lt Sr Nt 3	D	02/14/2018	Bank of America BISD Dealer		20,000,000	20,000,000		2Z
Q9883# AA 9	Z Energy Ltd Sr Nt Ser A 3.830% 01/04/	D	01/04/2018	Bank of America BISD Dealer		15,000,000	15,000,000		2Z
3899999.	Total - Bonds - Industrial and Miscellaneous					742,975,081	744,943,753	2,375,263	XXX
8399997.	Total - Bonds - Part 3					767,979,398	771,319,582	2,638,359	XXX
8399999.	Total - Bonds					767,979,398	771,319,582	2,638,359	XXX
Common Stocks - Industrial and Miscellaneous									
26922A 64 4	Nationwide Max Diversification Emerging		03/28/2018	Cantor Fitzgerald & Co	599,221.000	15,042,230	XXX		L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					15,042,230	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
63866# 10 7	Nationwide Life & Annuity Ins Com		03/26/2018	Capital Contribution		50,000,000	XXX		K
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					50,000,000	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					65,042,230	XXX	0	XXX
9799999.	Total - Common Stocks					65,042,230	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					65,042,230	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					833,021,628	XXX	2,638,359	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36200M TT 0	GNMA Pool #604562 3.500% 08/15/18....	..	03/01/2018.	Paydown		16,072	16,072	15,087	15,972		100		100		16,072			0	102	08/15/2018.	1
362197 3A 1	GNMA GNSF Pool #269993 9.500% 06/15/20	..	03/01/2018.	Paydown		49	49	51	49				0		49			0	1	06/15/2020.	1
455780 A# 3	Indonesia (Republic of) AID Nt 9.020%....	..	02/01/2018.	Redemption 100.0000		91,234	91,234	88,953	91,022		212		212		91,234			0	4,115	08/01/2019.	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	03/01/2018.	Paydown		71,476	71,476	74,087	72,491		(1,014)		(1,014)		71,476			0	880	09/15/2025.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	03/01/2018.	Paydown		67,774	67,774	69,725	68,717		(943)		(943)		67,774			0	699	06/15/2028.	1
912833 KQ 2	U S Treasury Principal Strips 0.000% 0....	..	02/15/2018.	Maturity		25,000,000	25,000,000	5,877,600	24,788,348		211,652		211,652		25,000,000			0		02/15/2018.	1
0599999.	Total - Bonds - U.S. Government					25,246,605	25,246,605	6,125,503	25,036,599	0	210,007	0	210,007	0	25,246,605	0	0	0	5,797	XXX	XXX
Bonds - All Other Government																					
000000 00 0	Argentina (Republic of) Sr Nt 8.280% 1....	D	01/04/2018.	Direct		70,985	60,488	70,189	70,172		(6)		(6)		70,166		819	819	(1,433)	12/31/2033.	4FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0....	D	01/31/2018.	Direct		564,355	550,000	565,125	563,980		(269)		(269)		563,711		644	644	15,984	01/26/2022.	4FE
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt 4.8...	D	03/01/2018.	Redemption 100.0000		391,457	391,457	391,457	391,457				0		391,457			0	4,746	03/01/2019.	1
1099999.	Total - Bonds - All Other Government					1,026,797	1,001,945	1,026,771	1,025,609	0	(275)	0	(275)	0	1,025,334	0	1,463	1,463	19,297	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442403 FV 8	Houston TX ISD GO Bld Amer Bd Indpt Sch	..	02/01/2018.	Raymond James USA Ltd		517,500	500,000	500,000	500,000				0		500,000		17,500	17,500	12,658	02/15/2022.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					517,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	17,500	17,500	12,658	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18..	..	03/01/2018.	Paydown		18,083	18,083	16,572	17,929		154		154		18,083			0	86	08/15/2018.	1
3128H7 B7 6	FHLMC Pool #E99062 3.500% 09/15/18..	..	03/01/2018.	Paydown		6,583	6,583	6,203	6,538		46		46		6,583			0	38	09/15/2018.	1
3128H7 G3 0	FHLMC Pool #E99218 3.500% 09/15/18..	..	03/01/2018.	Paydown		13,493	13,493	12,688	13,401		92		92		13,493			0	88	09/15/2018.	1
3128H7 K4 3	FHLMC Pool #E99315 3.500% 10/15/18..	..	03/01/2018.	Paydown		1,231	1,231	1,157	1,219		12		12		1,231			0	7	10/15/2018.	1
3128H7 K7 6	FHLMC Pool #E99318 3.500% 09/15/18..	..	03/01/2018.	Paydown		13,359	13,359	12,562	13,268		91		91		13,359			0	78	09/15/2018.	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18..	..	03/01/2018.	Paydown		18,215	18,215	17,128	18,085		130		130		18,215			0	107	10/15/2018.	1
3128H7 NH 1	FHLMC Pool #E99392 3.500% 09/15/18..	..	03/01/2018.	Paydown		23,109	23,109	21,665	22,948		161		161		23,109			0	118	09/15/2018.	1
3128HJ AD 8	FHLMC Gold PC Pool #W30004 7.450% 05/1	..	03/01/2018.	Paydown		202,150	202,150	192,205	199,729		2,420		2,420		202,150			0	2,516	05/15/2021.	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	03/01/2018.	Paydown		93,242	93,242	95,682	95,515		(2,274)		(2,274)		93,242			0	557	01/15/2042.	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.	..	03/01/2018.	Paydown		590,577	590,577	630,164	628,746		(38,170)		(38,170)		590,577			0	4,149	02/15/2044.	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	03/15/2018.	Paydown		116	116	119	116				0		116			0	2	05/15/2021.	1
312904 F7 5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	..	03/01/2018.	Paydown		3,568	3,568	3,523	3,551		17		17		3,568			0	36	12/15/2020.	1
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	..	03/01/2018.	Paydown		1,830	1,830	1,935	1,869		(39)		(39)		1,830			0	22	12/15/2020.	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	03/01/2018.	Paydown		2,743	2,743	2,779	2,742		1		1		2,743			0	41	05/15/2021.	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	03/01/2018.	Paydown		2,172	2,172	2,090	2,151		21		21		2,172			0	31	08/15/2021.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	03/01/2018.	Paydown		6,128	6,128	6,372	6,190		(62)		(62)		6,128			0	87	07/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	03/01/2018.	Paydown		9,477	9,477	9,721	9,569		(92)		(92)		9,477			0	110	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	03/01/2018.	Paydown		9,123	9,123	9,384	9,222		(99)		(99)		9,123			0	114	05/15/2023.	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1	..	03/01/2018.	Paydown		21,714	21,714	20,438	21,568		145		145		21,714			0	120	09/15/2018.	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	03/01/2018.	Paydown		19,243	19,243	19,430	19,302		(59)		(59)		19,243			0	172	02/15/2032.	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3	..	03/01/2018.	Paydown		12,285	12,285	12,255	12,255		30		30		12,285			0	118	10/15/2031.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	03/01/2018.	Paydown		3,898	3,898	3,979	3,926		(29)		(29)		3,898			0	47	05/15/2023.	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	03/01/2018.	Paydown		49,762	49,762	52,280	50,580		(817)		(817)		49,762			0	504	12/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	03/01/2018.	Paydown		33,985	33,985	35,036	34,447		(462)		(462)		33,985			0	337	04/15/2026.	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	..	03/01/2018.	Paydown		4,805	4,805	4,987	4,899		(94)		(94)		4,805			0	62	11/20/2027.	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564	..	03/01/2018.	Paydown		326	326	313	324		2		2		326			0	5	03/25/2029.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	03/01/2018.	Paydown		404	404	415	411		(6)		(6)		404			0	4	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	03/01/2018.	Paydown		5,217	5,217	4,892	5,143		74		74		5,217			0	41	03/15/2029.	1
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19	..	01/15/2018.	Paydown		65	65	69	65				0		65			0		06/15/2019.	1
31340Y DB 2	11/15/19	..	03/15/2018.	Paydown		343	343	341	340		3		3		343			0	5	11/15/2019.	1
31340Y JX 8	02/15/20	..	03/15/2018.	Paydown		140	140	140	140				0		140			0	2	02/15/2020.	1
31340Y QS 1	09/15/20	..	03/15/2018.	Paydown		263	263	263	262		1		1		263			0	4	09/15/2020.	1
31340Y X6 1	01/15/21	..	03/15/2018.	Paydown		4,516	4,516	4,296	4,461		56		56		4,516			0	63	01/15/2021.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	03/01/2018.	Paydown		4,365	4,365	4,262	4,325		40		40		4,365			0	54	07/25/2020.	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2	..	03/01/2018.	Paydown		8,484	8,484	8,332	8,413		70		70		8,484			0	152	06/25/2021.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	03/01/2018.	Paydown		1,176	1,176	1,129	1,161		15		15		1,176			0	15	07/25/2021.	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2	..	03/01/2018.	Paydown		4,466	4,466	4,604	4,487		(21)		(21)		4,466			0	70	08/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	03/01/2018.	Paydown		454	454	467	457		(3)		(3)		454			0	6	09/25/2021.	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25	..	03/01/2018.	Paydown		13,845	13,845	13,750	13,766		80		80		13,845			0	155	07/25/2022.	1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	03/01/2018.	Paydown		32,231	32,231	33,160	32,478		(247)		(247)		32,231			0	369	07/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	03/01/2018.	Paydown		30,442	30,442	27,736	29,699		743		743		30,442			0	309	07/25/2023.	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	03/01/2018.	Paydown		6,852	6,852	6,762	6,808		44		44		6,852			0	82	07/25/2023.	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25	..	03/01/2018.	Paydown		52,448	52,448	47,794	50,603		1,845		1,845		52,448			0	474	10/25/2023.	1
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1	..	03/01/2018.	Paydown		14,347	14,347	14,578	14,447		(100)		(100)		14,347			0	161	12/25/2023.	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2	..	03/01/2018.	Paydown		33,069	33,069	33,579	33,100		(31)		(31)		33,069			0	359	03/25/2024.	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/	..	03/01/2018.	Paydown		8,224	8,224	8,389	8,275		(51)		(51)		8,224			0	86	09/25/2021.	1
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1	..	03/01/2018.	Paydown		223,061	223,061	239,585	234,352		(11,291)		(11,291)		223,061			0	3,960	01/17/2037.	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/	..	03/01/2018.	Paydown		17,133	17,133	17,433	17,280		(147)		(147)		17,133			0	197	09/18/2027.	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06	..	03/01/2018.	Paydown		60,262	60,262	62,050	60,792		(530)		(530)		60,262			0	564	06/17/2028.	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2	..	03/01/2018.	Paydown		1,113	1,113	1,117	1,114		(1)		(1)		1,113			0	11	09/18/2028.	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	03/01/2018.	Paydown		3,864	3,864	3,964	3,919		(55)		(55)		3,864			0	41	10/17/2038.	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	03/01/2018.	Paydown		1,554	1,554	1,549	1,545		9		9		1,554			0	24	10/25/2019.	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1	..	03/01/2018.	Paydown		515	515	521	513		2		2		515			0	8	06/25/2018.	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	..	03/01/2018.	Paydown		2,865	2,865	2,870	2,855		11		11		2,865			0	43	10/25/2019.	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2	..	03/01/2018.	Paydown		47	47	50	48				0		47			0	1	04/25/2020.	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	..	03/01/2018.	Paydown		842	842	834	836		5		5		842			0	14	11/25/2019.	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	..	03/01/2018.	Paydown		1,100	1,100	1,160	1,107		(7)		(7)		1,100			0	15	12/25/2019.	1
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2	..	03/01/2018.	Paydown		3,648	3,648	3,699	3,637		11		11		3,648			0	44	03/25/2020.	1
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	03/01/2018.	Paydown		22,291	22,291	23,925	22,442		(151)		(151)		22,291			0	224	12/25/2019.	1
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24	..	03/01/2018.	Paydown		46,845	46,845	51,822	48,525		(1,681)		(1,681)		46,845			0	515	04/25/2024.	1
31377Q ML 3	FNMA DUS Pool #383863 6.850% 07/25/18	..	03/01/2018.	Paydown		58,332	58,332	64,812	58,416		(85)		(85)		58,332			0	668	07/25/2018.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31377T XE 1	FNMA DUS Pool #386877 4.990% 04/25/19	..	03/01/2018.	Paydown		37,464	37,464	35,901	37,181		283		283		37,464			0	326	04/25/2019.	1
31377U FK 4	FNMA DUS Pool #387270 5.450% 03/25/35	..	02/01/2018.	Paydown		2,990,725	2,990,725	3,008,015	2,998,252		(7,527)		(7,527)		2,990,725			0	247,601	03/25/2035.	1
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1	..	03/01/2018.	Paydown		1,176,434	1,176,434	1,123,127	1,157,831		18,603		18,603		1,176,434			0	7,379	01/15/2040.	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	03/01/2018.	Paydown		152,840	152,840	157,306	153,988		(1,148)		(1,148)		152,840			0	1,391	11/25/2023.	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	03/01/2018.	Paydown		45,395	45,395	46,643	45,710		(315)		(315)		45,395			0	415	09/25/2023.	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	03/01/2018.	Paydown		6,185	6,185	7,349	7,005		(821)		(821)		6,185			0	69	01/25/2028.	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	03/01/2018.	Paydown		8,098	8,098	9,048	8,886		(787)		(787)		8,098			0	80	01/25/2035.	1
31381M PR 0	FNMA DUS Pool #464932 4.340% 04/25/20	..	03/01/2018.	Paydown		57,668	57,668	62,245	58,720		(1,052)		(1,052)		57,668			0	442	04/25/2020.	1
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20	..	03/01/2018.	Paydown		38,785	38,785	41,609	39,449		(664)		(664)		38,785			0	293	05/25/2020.	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20	..	03/01/2018.	Paydown		43,226	43,226	45,627	43,858		(632)		(632)		43,226			0	306	10/25/2020.	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	03/01/2018.	Paydown		20,122	20,122	22,952	22,233		(2,110)		(2,110)		20,122			0	209	12/25/2029.	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20	..	03/01/2018.	Paydown		36,122	36,122	37,274	36,397		(275)		(275)		36,122			0	233	09/25/2020.	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20	..	03/01/2018.	Paydown		70,260	70,260	70,260	70,260				0		70,260			0	403	10/25/2020.	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	03/01/2018.	Paydown		11,192	11,192	12,986	12,497		(1,306)		(1,306)		11,192			0	119	01/25/2029.	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	03/01/2018.	Paydown		13,497	13,497	16,237	15,525		(2,027)		(2,027)		13,497			0	169	07/25/2029.	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	03/01/2018.	Paydown		7,237	7,237	7,005	7,033		205		205		7,237			0	83	02/25/2030.	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	03/01/2018.	Paydown		116,216	116,216	117,356	117,265		(1,048)		(1,048)		116,216			0	771	03/25/2041.	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	03/01/2018.	Paydown		282,608	282,608	285,379	285,126		(2,518)		(2,518)		282,608			0	1,184	04/25/2041.	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	03/01/2018.	Paydown		15,713	15,713	15,898	15,881		(168)		(168)		15,713			0	91	04/25/2041.	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	03/01/2018.	Paydown		15,456	15,456	15,608	15,599		(142)		(142)		15,456			0	106	08/25/2041.	1
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21	..	03/01/2018.	Paydown		143,718	143,718	153,778	147,222		(3,504)		(3,504)		143,718			0	1,121	06/25/2021.	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	03/01/2018.	Paydown		846,110	846,110	852,205	851,733		(5,623)		(5,623)		846,110			0	4,933	10/25/2042.	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	03/01/2018.	Paydown		101,286	101,286	103,723	103,244		(1,959)		(1,959)		101,286			0	493	02/25/2028.	1
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	..	03/01/2018.	Paydown		3,993	3,993	5,065	4,839		(846)		(846)		3,993			0	56	01/25/2031.	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	..	03/01/2018.	Paydown		6,869	6,869	8,734	8,342		(1,473)		(1,473)		6,869			0	95	02/25/2031.	1
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31	..	03/01/2018.	Paydown		2,582	2,582	3,369	3,203		(621)		(621)		2,582			0	39	01/25/2031.	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	..	03/01/2018.	Paydown		105,007	105,007	109,273	108,913		(3,905)		(3,905)		105,007			0	524	07/25/2042.	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	..	03/01/2018.	Paydown		53,979	53,979	56,172	55,951		(1,972)		(1,972)		53,979			0	295	07/25/2042.	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	..	03/01/2018.	Paydown		17,777	17,777	18,499	18,431		(654)		(654)		17,777			0	89	08/25/2042.	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	..	03/01/2018.	Paydown		102,619	102,619	102,250	102,296		323		323		102,619			0	436	11/25/2027.	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28	..	03/01/2018.	Paydown		1,324,497	1,324,497	1,315,391	1,316,917		7,580		7,580		1,324,497			0	5,499	01/25/2028.	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43	..	03/01/2018.	Paydown		1,392,347	1,392,347	1,379,838	1,380,462		11,885		11,885		1,392,347			0	9,038	08/25/2043.	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43	..	03/01/2018.	Paydown		651,470	651,470	654,116	653,875		(2,406)		(2,406)		651,470			0	3,882	08/25/2043.	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39	..	03/01/2018.	Paydown		278,302	278,302	297,892	297,205		(18,902)		(18,902)		278,302			0	2,533	11/25/2039.	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45	..	03/01/2018.	Paydown		1,895,263	1,895,263	1,958,340	1,956,495		(61,232)		(61,232)		1,895,263			0	10,300	09/01/2045.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43....	..	03/01/2018.	Paydown		82,276	82,276	79,974	80,116		2,160		2,160		82,276			0	405	05/25/2043.	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28....	..	03/01/2018.	Paydown		176,177	176,177	174,746	174,963		1,214		1,214		176,177			0	616	05/25/2028.	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43....	..	03/01/2018.	Paydown		761,808	761,808	737,555	739,502		22,305		22,305		761,808			0	4,247	08/25/2043.	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28...	..	03/01/2018.	Paydown		407,970	407,970	404,656	405,196		2,775		2,775		407,970			0	1,729	07/25/2028.	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43...	..	03/01/2018.	Paydown		367,540	367,540	355,839	356,547		10,993		10,993		367,540			0	1,131	08/25/2043.	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43...	..	03/01/2018.	Paydown		78,111	78,111	75,625	75,814		2,297		2,297		78,111			0	388	07/25/2043.	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44...	..	03/01/2018.	Paydown		21,659	21,659	21,969	21,957		(298)		(298)		21,659			0	126	01/25/2044.	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43...	..	03/01/2018.	Paydown		391,932	391,932	400,361	399,981		(8,049)		(8,049)		391,932			0	2,103	10/25/2043.	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44....	..	03/01/2018.	Paydown		176,633	176,633	189,412	189,032		(12,399)		(12,399)		176,633			0	695	01/25/2044.	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44....	..	03/01/2018.	Paydown		27,989	27,989	28,181	28,171		(182)		(182)		27,989			0	160	03/25/2044.	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44....	..	03/01/2018.	Paydown		279,655	279,655	300,367	299,646		(19,991)		(19,991)		279,655			0	2,567	03/25/2044.	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44....	..	03/01/2018.	Paydown		11,234	11,234	12,046	11,987		(753)		(753)		11,234			0	84	02/25/2044.	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44...	..	03/01/2018.	Paydown		696,051	696,051	738,521	737,572		(41,521)		(41,521)		696,051			0	4,459	08/25/2044.	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42....	..	03/01/2018.	Paydown		1,147,413	1,147,413	1,226,298	1,223,697		(76,284)		(76,284)		1,147,413			0	7,291	01/25/2042.	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44....	..	03/01/2018.	Paydown		952,421	952,421	1,018,793	1,016,989		(64,568)		(64,568)		952,421			0	3,514	11/25/2044.	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04	..	03/01/2018.	Paydown		7,066	7,066	7,271	7,219		(153)		(153)		7,066			0	69	04/25/2032.	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11	..	03/01/2018.	Paydown		80,200	80,200	78,985	79,714		487		487		80,200			0	715	11/25/2022.	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356	..	03/01/2018.	Paydown		14,380	14,380	14,622	14,354		25		25		14,380			0	148	06/25/2042.	1
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/	..	03/01/2018.	Paydown		1,123,228	1,123,228	1,155,521	1,137,362		(14,133)		(14,133)		1,123,228			0	11,434	10/27/2031.	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	03/01/2018.	Paydown		5,814	5,814	6,055	5,869		(55)		(55)		5,814			0	59	08/15/2022.	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1	..	03/01/2018.	Paydown		588,110	588,110	581,457	584,142		3,967		3,967		588,110			0	5,361	10/27/2031.	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1	..	03/01/2018.	Paydown		81,879	81,879	82,698	81,906		(27)		(27)		81,879			0	761	10/15/2022.	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04	..	03/01/2018.	Paydown		90,705	90,705	96,148	91,405		(700)		(700)		90,705			0	832	04/25/2023.	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04	..	03/01/2018.	Paydown		140,793	140,793	149,065	141,728		(935)		(935)		140,793			0	1,306	04/25/2023.	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	..	03/01/2018.	Paydown		213,161	213,161	219,556	215,666		(2,505)		(2,505)		213,161			0	1,724	06/25/2033.	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	..	03/01/2018.	Paydown		13,266	13,266	13,128	13,198		69		69		13,266			0	107	06/25/2023.	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	..	03/01/2018.	Paydown		55,905	55,905	57,224	56,026		(120)		(120)		55,905			0	464	06/25/2023.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	03/01/2018.	Paydown		73,805	73,805	73,802	73,632		173		173		73,805			0	658	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	03/01/2018.	Paydown		155,644	155,644	150,815	154,275		1,368		1,368		155,644			0	1,304	06/25/2043.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1	..	03/01/2018.	Paydown		25,544	25,544	25,994	25,625		(81)		(81)		25,544			0	234	11/15/2022.	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1	..	03/01/2018.	Paydown		137,262	137,262	141,080	138,993		(1,730)		(1,730)		137,262			0	1,116	12/15/2032.	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1	..	03/01/2018.	Paydown		30,008	30,008	31,433	30,216		(208)		(208)		30,008			0	274	01/15/2023.	1
31393J CQ 9	FHLMC REMIC Ser 2551 Cl CB 5.000% 01/1	..	01/01/2018.	Paydown		4,769	4,769	4,539	4,759		11		11		4,769			0	20	01/15/2018.	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1	..	03/01/2018.	Paydown		79,846	79,846	82,042	80,872		(1,026)		(1,026)		79,846			0	635	03/15/2033.	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1	..	03/01/2018.	Paydown		54,903	54,903	57,614	55,308		(405)		(405)		54,903			0	526	04/15/2023.	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15	..	03/01/2018.	Paydown		37,057	37,057	39,217	37,415		(358)		(358)		37,057			0	356	04/15/2023.	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09	..	03/01/2018.	Paydown		38,261	38,261	36,631	37,778		483		483		38,261			0	311	09/25/2023.	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1	..	03/01/2018.	Paydown		59,360	59,360	59,249	59,181		179		179		59,360			0	482	12/25/2023.	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1	..	03/01/2018.	Paydown		173,726	173,726	162,271	170,227		3,499		3,499		173,726			0	1,382	12/25/2023.	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1	..	03/01/2018.	Paydown		49,510	49,510	50,137	49,547		(37)		(37)		49,510			0	401	06/15/2023.	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07	..	03/01/2018.	Paydown		42,355	42,355	42,170	42,192		163		163		42,355			0	404	07/25/2024.	1
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0	..	03/01/2018.	Paydown		722,182	722,182	735,808	722,639		(457)		(457)		722,182			0	6,155	08/25/2034.	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08	..	03/01/2018.	Paydown		444,352	444,352	423,653	431,835		12,517		12,517		444,352			0	3,307	08/25/2034.	1
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9 4.	..	03/01/2018.	Paydown		84,627	84,627	85,158	84,983		(357)		(357)		84,627			0	606	08/25/2034.	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	..	03/01/2018.	Paydown		161,780	161,780	162,058	161,436		343		343		161,780			0	1,324	02/25/2025.	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	..	03/01/2018.	Paydown		406,725	406,725	412,943	409,560		(2,835)		(2,835)		406,725			0	3,593	11/25/2034.	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	..	03/01/2018.	Paydown		282,525	282,525	290,824	285,303		(2,778)		(2,778)		282,525			0	2,651	06/25/2035.	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	..	03/01/2018.	Paydown		354,854	354,854	352,598	353,151		1,703		1,703		354,854			0	2,550	05/25/2035.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	03/01/2018.	Paydown		138,859	138,859	146,149	141,480		(2,621)		(2,621)		138,859			0	1,202	05/25/2035.	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10	..	03/01/2018.	Paydown		590,510	590,510	580,192	586,893		3,617		3,617		590,510			0	4,807	10/25/2035.	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	..	03/01/2018.	Paydown		34,035	34,035	31,477	33,413		622		622		34,035			0	278	08/15/2023.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	..	03/01/2018.	Paydown		86,867	86,867	80,542	85,256		1,611		1,611		86,867			0	713	08/15/2023.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	03/01/2018.	Paydown		23,071	23,071	23,705	23,325		(254)		(254)		23,071			0	214	09/15/2023.	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	..	03/01/2018.	Paydown		224,692	224,692	229,937	225,472		(780)		(780)		224,692			0	2,008	09/15/2023.	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	..	03/01/2018.	Paydown		191,899	191,899	181,597	189,334		2,565		2,565		191,899			0	1,578	09/15/2023.	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	..	03/01/2018.	Paydown		89,342	89,342	79,877	87,101		2,241		2,241		89,342			0	666	10/15/2023.	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	..	03/01/2018.	Paydown		130,323	130,323	121,363	128,101		2,222		2,222		130,323			0	1,042	11/15/2023.	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	..	03/01/2018.	Paydown		40,913	40,913	38,088	39,991		922		922		40,913			0	334	12/15/2023.	1
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE 6.000%	..	03/01/2018.	Paydown		471,928	471,928	499,507	481,302		(9,374)		(9,374)		471,928			0	4,661	12/25/2035.	1
31394W KC 1	FHLMC REMIC Ser 2777 Cl DG 4.000% 04/1	..	03/01/2018.	Paydown		110,256	110,256	96,061	109,735		521		521		110,256			0	656	04/15/2033.	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	..	03/01/2018.	Paydown		27,848	27,848	27,552	27,735		113		113		27,848			0	231	06/15/2024.	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	..	03/01/2018.	Paydown		1,361,043	1,361,043	1,389,103	1,375,989		(14,946)		(14,946)		1,361,043			0	11,814	04/25/2036.	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	..	03/01/2018.	Paydown		49,632	49,632	52,145	50,458		(826)		(826)		49,632			0	417	06/25/2036.	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	..	03/01/2018.	Paydown		87,690	87,690	87,703	87,566		124		124		87,690			0	732	08/15/2024.	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	..	03/01/2018.	Paydown		20,514	20,514	20,501	20,482		32		32		20,514			0	169	11/15/2024.	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	..	03/01/2018.	Paydown		396,072	396,072	411,296	402,294		(6,222)		(6,222)		396,072			0	3,102	12/15/2034.	1
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1	..	03/01/2018.	Paydown		437,933	437,933	444,912	438,392		(459)		(459)		437,933			0	3,165	12/15/2019.	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	..	03/01/2018.	Paydown		153,755	153,755	157,670	154,892		(1,137)		(1,137)		153,755			0	1,331	02/15/2030.	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	..	03/01/2018.	Paydown		364,126	364,126	354,284	360,223		3,903		3,903		364,126			0	3,503	05/15/2035.	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1	..	03/01/2018.	Paydown		294,845	294,845	291,976	292,936		1,909		1,909		294,845			0	2,424	08/15/2035.	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1	..	03/01/2018.	Paydown		2,955,596	2,955,596	2,931,556	2,939,534		16,062		16,062		2,955,596			0	24,331	06/15/2035.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	03/01/2018.	Paydown		443,927	443,927	453,086	448,977		(5,050)		(5,050)		443,927			0	4,039	11/15/2035.	1
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15	..	03/01/2018.	Paydown		125,937	125,937	122,355	124,652		1,285		1,285		125,937			0	1,159	04/15/2026.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1	..	03/01/2018.	Paydown		36,875	36,875	38,811	37,573		(698)		(698)		36,875			0	347	06/15/2036.	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1	..	03/01/2018.	Paydown		628,956	628,956	625,674	626,550		2,406		2,406		628,956			0	4,910	01/15/2036.	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08	..	03/01/2018.	Paydown		266,305	266,305	271,451	268,435		(2,130)		(2,130)		266,305			0	2,638	08/25/2037.	1
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08	..	03/01/2018.	Paydown		565,287	565,287	579,772	567,614		(2,327)		(2,327)		565,287			0	5,648	08/25/2037.	1
31396X GH 1	FHLMC REMIC Ser 2007-77 Cl MD 6.000% 1	..	03/01/2018.	Paydown		535,368	535,368	586,635	538,166		(2,798)		(2,798)		535,368			0	4,766	12/25/2036.	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08	..	03/01/2018.	Paydown		369,051	369,051	380,699	373,447		(4,397)		(4,397)		369,051			0	3,570	08/25/2037.	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04	..	03/01/2018.	Paydown		294,536	294,536	279,707	285,588		8,948		8,948		294,536			0	2,159	04/25/2038.	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1	..	03/01/2018.	Paydown		120,802	120,802	118,781	119,574		1,227		1,227		120,802			0	1,061	08/15/2036.	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1	..	03/01/2018.	Paydown		59,989	59,989	63,664	61,643		(1,653)		(1,653)		59,989			0	733	08/15/2036.	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1	..	03/01/2018.	Paydown		276,988	276,988	282,874	279,284		(2,296)		(2,296)		276,988			0	2,696	10/15/2036.	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1	..	03/01/2018.	Paydown		97,304	97,304	99,767	98,113		(809)		(809)		97,304			0	894	03/15/2037.	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1	..	03/01/2018.	Paydown		179,321	179,321	184,813	181,208		(1,887)		(1,887)		179,321			0	1,918	03/15/2037.	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1	..	03/01/2018.	Paydown		1,100,147	1,100,147	1,124,213	1,105,522		(5,375)		(5,375)		1,100,147			0	11,279	07/15/2037.	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1	..	03/01/2018.	Paydown		710,741	710,741	740,947	718,766		(8,025)		(8,025)		710,741			0	5,811	08/15/2037.	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/	..	03/01/2018.	Paydown		210,952	210,952	220,972	214,416		(3,464)		(3,464)		210,952			0	2,091	09/25/2038.	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1	..	03/01/2018.	Paydown		199,429	199,429	205,260	201,895		(2,466)		(2,466)		199,429			0	2,276	07/15/2038.	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10	..	03/01/2018.	Paydown		279,689	279,689	287,031	280,844		(1,155)		(1,155)		279,689			0	1,636	10/25/2039.	1
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1	..	03/01/2018.	Paydown		662,728	662,728	683,645	668,712		(5,984)		(5,984)		662,728			0	5,188	08/15/2039.	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1	..	03/01/2018.	Paydown		365,258	365,258	354,871	359,867		5,391		5,391		365,258			0	2,602	10/15/2039.	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1	..	03/01/2018.	Paydown		522,731	522,731	511,623	517,884		4,847		4,847		522,731			0	3,685	10/15/2039.	1
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1	..	03/01/2018.	Paydown		518,008	518,008	527,073	520,014		(2,006)		(2,006)		518,008			0	3,200	10/25/2040.	1
31403A WY 7	FNMA Pool #743263 3.500% 10/25/18....	..	03/01/2018.	Paydown		19,132	19,132	17,840	18,934		198		198		19,132			0	112	10/25/2018.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35....	..	03/01/2018.	Paydown		17,895	17,895	18,300	18,250		(356)		(356)		17,895			0	106	07/25/2035.	1
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20....	..	03/01/2018.	Paydown		20,783	20,783	19,721	20,498		285		285		20,783			0	145	03/25/2020.	1
31411D FZ 7	FNMA Pool #904784 3.375% 12/25/36....	..	03/01/2018.	Paydown		12,492	12,492	12,547	12,586		(94)		(94)		12,492			0	39	12/25/2036.	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39....	..	03/01/2018.	Paydown		79,358	79,358	79,148	79,147		211		211		79,358			0	541	04/25/2039.	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39....	..	03/01/2018.	Paydown		65,108	65,108	65,746	65,689		(581)		(581)		65,108			0	435	09/25/2039.	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38....	..	03/01/2018.	Paydown		24,582	24,582	24,482	24,482		100		100		24,582			0	246	02/25/2038.	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38....	..	03/01/2018.	Paydown		3,090	3,090	3,106	3,104		(14)		(14)		3,090			0	31	04/25/2038.	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39....	..	03/01/2018.	Paydown		78,619	78,619	77,510	77,572		1,047		1,047		78,619			0	478	03/25/2039.	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42....	..	03/01/2018.	Paydown		204,326	204,326	207,119	206,924		(2,598)		(2,598)		204,326			0	1,004	09/25/2042.	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28....	..	03/01/2018.	Paydown		156,416	156,416	156,978	156,790		(374)		(374)		156,416			0	635	04/25/2028.	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28....	..	03/01/2018.	Paydown		246,156	246,156	245,271	245,371		784		784		246,156			0	949	04/25/2028.	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42....	..	03/01/2018.	Paydown		217,718	217,718	226,563	225,822		(8,103)		(8,103)		217,718			0	1,010	08/25/2042.	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44....	..	03/01/2018.	Paydown		176,078	176,078	188,816	188,402		(12,324)		(12,324)		176,078			0	1,176	03/25/2044.	1
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44....	..	03/01/2018.	Paydown		351,475	351,475	377,012	376,148		(24,672)		(24,672)		351,475			0	1,716	04/25/2044.	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40....	..	03/01/2018.	Paydown		124,036	124,036	124,244	124,209		(174)		(174)		124,036			0	828	07/25/2040.	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40....	..	03/01/2018.	Paydown		41,587	41,587	41,995	41,953		(366)		(366)		41,587			0	286	09/25/2040.	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40....	..	03/01/2018.	Paydown		204,109	204,109	204,069	204,042		67		67		204,109			0	969	12/25/2040.	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40....	..	03/01/2018.	Paydown		268,257	268,257	282,214	281,529		(13,272)		(13,272)		268,257			0	1,692	12/25/2040.	1
64908Q AA 9	New Valley Generation V Tenn PTC 4.929	..	01/15/2018.	Redemption 100.0000		574,959	574,959	576,533	575,319		(360)		(360)		574,959			0	14,170	01/15/2021.	1FE
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%	..	02/15/2018.	Redemption 100.0000		987,417	987,417	996,633	994,669		(7,253)		(7,253)		987,417			0	18,988	08/15/2033.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					46,035,244	46,035,244	46,650,359	46,454,909	0	(419,665)	0	(419,665)	0	46,035,244	0	0	0	589,319	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	PHNTM Holdings Inc Incremental Term Ln N	..	03/29/2018.	Redemption 100.0000		3,091	3,091	3,061	3,061		31		31		3,091			0	53	01/27/2023.	4FE
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt..	..	03/21/2018.	Tax Free Exchange		14,142	14,455	14,129	14,133		9		9		14,142			0	285	11/21/2023.	3FE
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt..	..	03/29/2018.	Redemption 100.0000		14,455	14,455	14,142			313		313		14,455			0	31	11/21/2023.	3FE
000000 00 0	Wrench Group LLC Term Ln Nt 1 7.750% 1	..	03/29/2018.	Redemption 100.0000		1,847	1,847	1,804	1,804		42		42		1,847			0	29	12/15/2023.	2FE
000000 00 0	OTG Management LLC Incremental Term Ln N	..	03/30/2018.	Tax Free Exchange		77,639	77,639	77,639					0		77,639			0	524	01/26/2024.	3FE
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	03/01/2018.	Paydown		46,918	81,689	70,834	70,834				0		70,834		(23,916)	(23,916)	327	09/15/2033.	5FM
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.	..	03/31/2018.	Redemption 100.0000		329,300	329,300	320,833	326,705		2,595		2,595		329,300			0	5,656	06/30/2022.	5
001751 AA 4	American Money Mgmt Corp CLO Ser 2015-17	..	03/22/2018.	Paydown		30,000,000	30,000,000	29,970,000	29,979,251		20,749		20,749		30,000,000			0	331,513	11/15/2027.	1FE
001751 AC 0	American Money Mgmt Corp CLO Ser 2015-17	..	03/22/2018.	Paydown		7,000,000	7,000,000	6,956,600	6,966,686		33,314		33,314		7,000,000			0	94,639	11/15/2027.	1FE
00206R AJ 1	AT&T Inc Nt 5.500% 02/01/18	..	02/01/2018.	Maturity		11,000,000	11,000,000	10,975,800	10,999,739		261		261		11,000,000			0	302,500	02/01/2018.	2FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 6.5	..	02/01/2018.	Paydown		15,303	15,303	15,482	15,462		(159)		(159)		15,303			0	112	04/25/2031.	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	..	03/01/2018.	Paydown		9,192	9,399	9,444			(1)		(1)		9,443		(9,443)	(9,443)	74	01/25/2032.	5FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.5	..	03/01/2018.	Paydown			8,834	3,039	3,039				0		3,039		(3,039)	(3,039)	53	06/25/2032.	1FM
002824 AU 4	Abbott Labs Sr Nt 5.125% 04/01/19	..	03/22/2018.	Call 102.6446		6,780,700	6,606,000	6,577,396	6,601,675		739		739		6,602,414		3,586	3,586	335,514	04/01/2019.	2FE
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/26/2018.	Paydown		506	506	337	343		163		163		506			0	1	01/25/2037.	1FM
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/26/2018.	Paydown		17,060	17,060	11,411	11,606		5,453		5,453		17,060			0	44	01/25/2037.	1FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/26/2018.	Paydown		18,197	18,197	12,239	12,239		5,958		5,958		18,197			0	49	01/25/2037.	1FM
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/26/2018.	Paydown		17,060	17,060	11,563	11,752		5,307		5,307		17,060			0	48	01/25/2037.	1FM
00449# AJ 4	Accruent LLC Incremental 1st Lien DD Nt	..	01/31/2018.	Tax Free Exchange		11,576	11,632	11,574	11,575		1		1		11,576			0	364	07/28/2023.	3FE
00449# AK 1	Accruent LLC Incremental 1st Lien TL 6	..	01/31/2018.	Tax Free Exchange		8,046	8,142	8,039	8,045		1		1		8,046			0	132	07/28/2023.	3FE
00449# AK 1	Accruent LLC Incremental 1st Lien DD Nt	..	03/29/2018.	Redemption 100.0000		19,774	19,774	19,622			152		152		19,774			0	200	07/28/2023.	3FE
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1	..	03/26/2018.	Paydown		95,718	95,718	95,718	95,718				0		95,718			0	501	04/25/2034.	1FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1	..	03/26/2018.	Paydown		688,817	688,817	625,101	643,114		45,703		45,703		688,817			0	3,537	06/25/2034.	1FM
00786W AK 5	Aeroquip-Vickers Inc MT Nt 7.070% 02/2	..	02/23/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	21,996	02/23/2018.	2FE
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35	..	03/22/2018.	Redemption 100.0000		360,078	360,078	360,078	360,078				0		360,078			0	10,352	03/22/2035.	3
009363 AN 2	Airgas Inc Sr Nt 1.650% 02/15/18	..	02/15/2018.	Maturity		18,000,000	18,000,000	17,969,940	17,999,237		763		763		18,000,000			0	148,500	02/15/2018.	1FE
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3	..	01/26/2018.	Redemption 100.0000		235,886	235,886	247,953	240,510		(4,624)		(4,624)		235,886			0		12/31/2019.	2FE
01877K AD 5	Alliance Pipeline LP Sr Nt 4.591% 12/3	..	01/26/2018.	Redemption 100.0000		60,000	60,000	60,000	60,000				0		60,000			0		12/31/2025.	2FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		1,150,159	1,150,159	1,118,762	1,118,762		31,397		31,397		1,150,159			0	6,208	08/25/2036.	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		34,383	52,137	42,285	42,285				0		42,285		(7,902)	(7,902)	458	04/25/2037.	4FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		74,591	94,714	72,198	72,198				0		72,198		2,393	2,393	866	02/25/2047.	1FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		224,197	374,271	255,330	255,330				0		255,330		(31,133)	(31,133)	4,760	05/25/2036.	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		61,886	70,190	59,454	59,454				0		59,454		2,432	2,432	710	01/25/2037.	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		114,207	158,807	134,979	134,979				0		134,979		(20,773)	(20,773)	1,910	03/25/2037.	3FM
023138 AA 8	Ambac Assurance Corp Sub Nt 5.100% 06/	..	02/23/2018.	JP Morgan Securities LLC		159,923	121,615				145		145		145		159,778	159,778		06/07/2020.	1Z
02315Q AA 6	Ambac LSNI LLC 1st Lien Nt 7.308% 02/1	..	02/23/2018.	JP Morgan Securities LLC		588,304	584,650				(894)		(894)		(894)		589,198	589,198	1,659	02/12/2023.	1Z
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	02/15/2018.	Redemption 100.0000		682,500	682,500	682,500	682,500				0		682,500			0	12,456	02/15/2029.	1FE
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2018.	Redemption 100.0000		453,622	453,622	461,183	457,178		(3,555)		(3,555)		453,622			0	12,701	07/15/2020.	3FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2018.	Redemption 100.0000		129,046	129,046	122,588	124,524		4,522		4,522		129,046			0	2,581	07/15/2025.	1FE
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	01/15/2018.	Redemption 100.0000		221,150	221,150	221,150	221,150				0		221,150			0	5,473	01/15/2023.	2FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	03/01/2018.	Paydown		59,310	59,310	58,596	59,076		234		234		59,310			0	440	10/25/2034.	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	03/01/2018.	Paydown		131,746	131,746	131,112	131,189		557		557		131,746			0	877	09/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	02/01/2018.	Paydown		78,997	78,997	78,997	78,997				0		78,997			0	475	09/25/2035.	3FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	03/26/2018.	Paydown		19,787	19,787	19,787	19,787				0		19,787			0	57	09/25/2027.	1FM
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	03/01/2018.	Paydown		72,429	72,429	72,426	72,222		207		207		72,429			0	557	04/25/2033.	1FM
03072S FZ 3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	03/01/2018.	Paydown		12,945	8,266	(79)	8,345	8,345			8,345		8,266		(8,266)	(8,266)	50	04/25/2033.	1FM
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	03/01/2018.	Paydown		5,759	5,759	5,732	5,730		29		29		5,759			0	48	03/25/2027.	1FM
03305@ AB 0	The Oneida Group Inc Exit Term Ln Nt 1....	..	03/01/2018.	Credit Suisse Securities LLC									0					0	(4)	05/21/2018.	4FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	03/15/2018.	Redemption 100.0000		32,431	32,431	32,648	32,514		(82)		(82)		32,431			0	343	02/15/2025.	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	03/15/2018.	Redemption 100.0000		173,181	173,181	176,914	174,320		(1,140)		(1,140)		173,181			0	1,742	07/15/2023.	1
03523T BE 7	Anheuser-Busch InBev WldwdInc Co Gtd Nt	..	03/19/2018.	Call 103.9360		11,432,960	11,000,000	12,184,407	11,186,920		(37,692)		(37,692)		11,149,228		(149,228)	(149,228)	1,010,766	01/15/2019.	2FE
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.0	..	03/02/2018.	Redemption 100.0000		1,050,000	1,050,000	1,029,188	976,909		17,778		17,778		1,050,000			0	19,764	12/15/2021.	5
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.0	..	01/31/2018.	Tax Free Exchange		55,313	56,250	55,125	55,297		16		16		55,313			0	527	12/15/2021.	4Z
03764Q AN 2	Apidos CLO CLO Ser 2013-15A A1R 2.845%	..	01/22/2018.	Paydown		3,230,662	3,230,662	3,230,662	3,230,662				0		3,230,662			0	20,774	10/20/2025.	1FE
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	02/01/2018.	Paydown		28,314	28,314	28,301	28,252		62		62		28,314			0	149	10/25/2033.	1FM
040104 PB 1	[illegible] C	..	03/26/2018.	Paydown		520,973	520,973	443,659	476,309		44,664		44,664		520,973			0	1,951	11/25/2035.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	03/01/2018.	Paydown		44,407	44,407	46,142	44,285		122		122		44,407			0	692	03/21/2029.	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	03/26/2018.	Paydown		347,355	347,355	324,994	329,258		18,097		18,097		347,355			0	1,623	10/25/2034.	1FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	03/01/2018.	Paydown		64,025	64,025	64,023	63,795		229		229		64,025			0	509	10/25/2032.	1FM
04542B FM 9	Asset Backed Funding Cert RMBS Ser 2004-	..	03/26/2018.	Paydown		6,687,207	6,687,207	6,687,207	6,687,207				0		6,687,207			0	40,348	08/25/2033.	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	03/01/2018.	Paydown		27,181	27,181	25,966	26,532		649		649		27,181			0	227	06/25/2035.	1FM
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9.	..	01/09/2018.	Call 112.5732		3,289,936	2,922,485	2,836,021	2,896,257		211		211		2,896,468		26,017	26,017	381,070	12/15/2022.	1
05508T AT 9	B&G Foods Inc New Term Ln B Nt 1 4.877	..	03/19/2018.	Redemption 100.0000		232,845	232,845	234,590	234,553		(1,708)		(1,708)		232,845			0	1,632	11/02/2022.	3FE
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	03/15/2018.	Redemption 100.0000		87,578	87,578	88,423	87,854		(276)		(276)		87,578			0	1,016	05/15/2022.	5*GI
056162 AA 8	Babson CLO Ltd CLO Ser 2015-IA Cl A 3.	..	02/22/2018.	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	200,512	04/20/2027.	1FE
057224 AY 3	Baker Hughes Inc Sr Nt 7.500% 11/15/18	..	01/10/2018.	Call 104.3680		6,517,782	6,245,000	7,109,433	6,343,375		(2,766)		(2,766)		6,340,609		(95,609)	(95,609)	344,339	11/15/2018.	1FE
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	03/01/2018.	Paydown		71,082	71,082	71,593	71,228		(146)		(146)		71,082			0	767	10/25/2033.	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	03/01/2018.	Paydown		148,706	152,934	145,377	145,377				0		145,377		3,329	3,329	1,730	01/25/2036.	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		230,634	230,634	213,717	229,205		1,428		1,428		230,634			0	1,915	06/25/2019.	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		160,647	176,207	173,440	173,440				0		173,440		(12,793)	(12,793)	1,430	03/25/2035.	3FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		154,894	169,897	165,272	165,272				0		165,272		(10,377)	(10,377)	1,379	03/25/2035.	3FM
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		246,003	274,148	265,460	265,460				0		265,460		(19,457)	(19,457)	2,795	05/25/2035.	2FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	03/20/2018.	Paydown		162,989	162,989	152,457	152,457		10,533		10,533		162,989			0	507	02/20/2047.	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	03/01/2018.	Paydown		171,701	203,393	200,822	200,733		2		2		200,735		(29,033)	(29,033)	2,536	03/25/2037.	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	03/01/2018.	Paydown		155,632	187,632	168,933	168,933				0		168,933		(13,301)	(13,301)	1,351	01/25/2037.	2FM
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004	..	03/28/2018.	Paydown		597,229	597,229	597,229	597,229				0		597,229			0	2,854	02/28/2044.	1FM
07383F X9 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	02/01/2018.	Paydown		19,946	19,946	19,362	19,946				0		19,946			0	91	11/11/2041.	1FM
07383F Y2 8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	03/01/2018.	Paydown		455,713	455,713	458,218	455,244		469		469		455,713			0	4,957	11/11/2041.	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	03/01/2018.	Paydown		13,889	13,889	13,933	13,900		(11)		(11)		13,889			0	144	10/25/2033.	1FM
08172L V5 4	Beneficial Corp MT Nt Ser E 7.160% 09/..	..	01/19/2018.	Call 124.1610		3,414,428	2,750,000	2,915,350	2,821,014		(518)		(518)		2,820,496		(70,496)	(70,496)	683,024	09/01/2023.	1FE
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1	..	03/31/2018.	Redemption 100.0000		30,432	30,432	26,780	27,091		3,341		3,341		30,432			0	586	07/15/2027.	4FE
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A Cl AR.	..	01/16/2018.	Paydown		5,731,423	5,731,423	5,731,423	5,731,423				0		5,731,423			0	37,191	01/15/2026.	1FE
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6..	..	03/16/2018.	Redemption 100.0000		1,262,963	1,262,963	1,262,963	1,189,688				0		1,262,963			0	19,352	06/30/2019.	5
11134L AE 9	[illegible] 01	..	02/21/2018.	Tax Free Exchange		1,998,205	2,000,000	1,997,920	1,998,167		38		38		1,998,205			0	43,500	01/15/2024.	2FE
11134L AG 4	Broadcom Crp/ Caymn Fi Nt 3.875% 01/15	..	02/21/2018.	Tax Free Exchange		20,915,658	21,000,000	20,907,180	20,914,547		1,111		1,111		20,915,658			0	488,250	01/15/2027.	2FE
11134L AN 9	[illegible] 01	..	02/21/2018.	Tax Free Exchange		12,996,638	13,000,000	12,996,360	12,996,360		278		278		12,996,638			0	139,931	01/15/2025.	2FE
11134L AQ 2	[illegible] 01	..	02/21/2018.	Tax Free Exchange		36,982,299	37,000,000	36,981,250	36,981,250		1,049		1,049		36,982,299			0	446,056	01/15/2028.	2FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	02/15/2018.	Redemption 100.0000		124,312	124,312	113,140	118,106		6,206		6,206		124,312			0	3,891	02/15/2023.	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	01/15/2018.	Redemption 100.0000		181,205	181,205	181,205	181,205				0		181,205			0	5,418	01/15/2024.	1
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.	..	01/15/2018.	Redemption 100.0000		157,714	157,714	169,341	159,598		(1,884)		(1,884)		157,714			0	4,686	01/15/2021.	1FE
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 4.4	..	03/01/2018.	Paydown		13,832	13,832	13,832	13,832				0		13,832			0	105	12/25/2033.	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 2.92	..	03/26/2018.	Paydown		30,581	30,581	30,696	30,639		(58)		(58)		30,581			0	133	12/25/2033.	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.71	..	03/01/2018.	Paydown		204,700	204,700	205,252	204,295		404		404		204,700			0	1,103	07/25/2035.	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	03/26/2018.	Paydown		27,871	27,871	18,672	18,672		9,199		9,199		27,871			0	137	10/25/2033.	1FM
12543K AM 6	Community Health Systems Inc Term Ln G N	..	02/06/2018.	Citigroup		2,393,111	2,422,570	2,425,056	2,423,928		(55)		(55)		2,423,873		(30,762)	(30,762)	17,901	12/31/2019.	3FE
12543K AN 4	Community Health Systems Inc Term Ln H N	..	01/31/2018.	Various		4,377,864	4,485,891	4,490,677	4,489,018		(70)		(70)		4,488,947		(111,083)	(111,083)	33,044	01/27/2021.	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	03/01/2018.	Paydown		34,395	36,735	36,557	36,567				0		36,567		(2,172)	(2,172)	381	02/25/2037.	5FM
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	03/01/2018.	Paydown		8,651	8,651	8,657	8,647		5		5		8,651			0	63	10/20/2032.	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2018.	Paydown		61,946	79,758	66,825	66,825				0		66,825		(4,879)	(4,879)	812	01/25/2037.	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2018.	Paydown		37,204	54,883	43,403	43,403				0		43,403		(6,199)	(6,199)	489	02/25/2037.	1FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	03/15/2018.	Redemption 100.0000		101,941	101,941	101,941	101,941				0		101,941			0	1,241	12/15/2026.	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	02/15/2018.	Redemption 100.0000		206,403	206,403	206,403	206,403				0		206,403			0	7,296	08/14/2021.	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	03/15/2018.	Redemption 100.0000		32,502	32,502	32,250	32,416		87		87		32,502			0	365	07/15/2022.	2
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar	..	01/09/2018.	Call 110.0699		831,977	755,862	755,862	755,862				0		755,862			0	79,466	10/15/2022.	1
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/	..	03/15/2018.	Redemption 100.0000		70,933	70,933	71,380	71,086		(153)		(153)		70,933			0	784	01/15/2023.	2
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%	..	03/15/2018.	Redemption 100.0000		31,477	31,477	31,477	31,477				0		31,477			0	280	01/15/2025.	2
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr..	..	03/15/2018.	Redemption 100.0000		431,212	431,212	424,143	427,507		3,705		3,705		431,212			0	3,942	01/15/2026.	1
12644@ CC 7	CTL Cap Tr CTL Ser 2005-9 Orange County	..	03/05/2018.	Redemption 100.0000		629,808	629,808	629,808	629,808				0		629,808			0	6,182	04/05/2025.	1
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom	..	03/15/2018.	Redemption 100.0000		461,630	461,630	461,630	461,630				0		461,630			0	4,632	10/15/2023.	1
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	..	03/15/2018.	Redemption 100.0000		144,029	144,029	144,029	144,029				0		144,029			0	1,445	03/15/2023.	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	03/10/2018.	Redemption 100.0000		56,992	56,992	56,992	56,992				0		56,992			0	749	10/10/2031.	2
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	03/10/2018.	Redemption 100.0000		69,994	69,994	81,783	78,463		(8,469)		(8,469)		69,994			0	705	12/10/2028.	2FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	03/10/2018.	Redemption 100.0000		457,963	457,963	425,391	436,463		21,500		21,500		457,963			0	5,310	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	03/16/2018.	Redemption 100.0000		124,756	124,756	136,443	134,301		(9,545)		(9,545)		124,756			0	1,391	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	03/10/2018.	Redemption 100.0000		39,217	39,217	39,217	39,217				0		39,217			0	308	01/10/2036.	2FE
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1 5.403	..	02/01/2018.	Paydown		23,952	23,952	23,952	23,923		29		29		23,952			0	137	01/25/2034.	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603	..	03/01/2018.	Paydown		16,569	16,569	16,569	16,520		49		49		16,569			0	132	12/25/2034.	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		115,737	115,737	111,444	109,713		6,024		6,024		115,737			0	743	04/25/2035.	3FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		349,914	357,859	304,665	304,665				0		304,665		45,250	45,250	3,264	04/25/2035.	3FM
12667F LG 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		1	1	1	1				0		1			0		07/25/2034.	1FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		41,280	41,280	39,333	41,029		252		252		41,280			0	490	08/25/2034.	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		267,531	267,531	270,624	266,638		893		893		267,531			0	2,650	09/25/2034.	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		311	311	311	310		1		1		311			0	3	08/25/2034.	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		67,318	141,170	129,156	129,156				0		129,156		(61,837)	(61,837)	893	08/25/2035.	4FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		126,452	263,114	236,410	236,410				0		236,410		(109,958)	(109,958)	1,696	08/25/2035.	4FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		347,420	347,420	349,646	347,605		(185)		(185)		347,420			0	3,070	05/25/2035.	2FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		256,482	256,583	237,352	237,352				0		237,352		19,130	19,130	2,072	07/25/2035.	4FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 1.92	..	03/15/2018.	Paydown		292,395	292,395	101,227	101,227		191,168		191,168		292,395			0	1,531	11/15/2036.	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.	..	03/01/2018.	Paydown		325,810	330,289	293,421	293,421				0		293,421		32,388	32,388	2,867	02/25/2036.	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	..	03/01/2018.	Paydown		28,490	29,231	26,681	26,681				0		26,681		1,808	1,808	277	04/25/2036.	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	03/01/2018.	Paydown		106,858	121,018	103,871	103,871				0		103,871		2,987	2,987	1,108	05/25/2036.	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	03/01/2018.	Paydown		16,639	16,639	16,194	16,374		265		265		16,639			0	175	12/25/2035.	3FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	03/01/2018.	Paydown		1,131	1,131	1,113	1,120				0		1,120		11	11	7	08/25/2035.	4FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	03/01/2018.	Paydown		197,917	197,917	190,060	190,060		7,858		7,858		197,917			0	2,116	04/25/2035.	1FM
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 7.5	..	03/29/2018.	Redemption 100.0000		6,535	6,535	6,339	6,348		186		186		6,535			0	113	08/17/2023.	3FE
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...	..	03/10/2018.	Redemption 100.0000		128,172	128,172	128,172	128,172				0		128,172			0	834	10/10/2039.	2Z
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	03/30/2018.	Redemption 100.0000		497,774	497,774	499,178	498,714		(940)		(940)		497,774			0	14,361	09/30/2027.	2
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT	..	03/26/2018.	Paydown		2,253,861	2,253,861	1,907,330	2,022,867		230,993		230,993		2,253,861			0	8,804	05/25/2035.	1FM
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 3.86	..	03/25/2018.	Paydown		154,180	154,180	34,141	34,141		120,039		120,039		154,180			0	506	09/25/2036.	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2018.	Paydown		42,843	42,843	42,839	42,760		82		82		42,843			0	471	07/25/2032.	4FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2018.	Paydown		19,087	19,087	19,086	19,048		39		39		19,087			0	209	07/25/2032.	2FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	02/01/2018.	Paydown			59,941	47,779	3,889	43,891			43,891		47,779		(47,779)	(47,779)	186	07/25/2032.	1FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	03/01/2018.	Paydown		116,658	116,658	116,656	116,268		391		391		116,658			0	1,252	11/25/2028.	1FM
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	03/01/2018.	Paydown		163,536	163,536	164,353	163,012		523		523		163,536			0	745	02/25/2035.	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	03/01/2018.	Paydown		51,019	51,019	47,846	50,690		330		330		51,019			0	367	07/25/2035.	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-..	..	03/01/2018.	Paydown		8,661	8,661	8,661	8,652		9		9		8,661			0	55	04/25/2034.	1FM
17307G FN 3	[illegible] R	..	03/01/2018.	Paydown		18,814	18,814	17,426	18,282		531		531		18,814			0	65	05/25/2034.	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	03/01/2018.	Paydown		281,389	281,389	273,408	276,081		5,308		5,308		281,389			0	2,988	09/25/2035.	1FM
17313K AH 4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C	..	03/01/2018.	Paydown		7,224,904	7,224,904	6,748,495	7,224,904				0		7,224,904			0	46,293	12/10/2049.	1FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2018.	Paydown		190,819	230,078	201,972	201,972				0		201,972		(11,153)	(11,153)	2,180	06/25/2037.	2FM
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	03/01/2018.	Tax Free Exchange		14,807	15,000	14,793	14,802		5		5		14,807			0	243	09/01/2023.	3FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 3	..	03/29/2018.	Redemption 100.0000		15,000	15,000	14,807			193		193		15,000			0	98	09/01/2023.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
205887 BQ 4	ConAgra Foods Inc Sr Nt 1.900% 01/25/1	..	01/25/2018.	Maturity		19,000,000	19,000,000	19,000,000	19,000,000				0		19,000,000			0	180,500	01/25/2018.	2FE
21036P AH 1	Constellation Brands Inc Sr Nt 6.000%	..	02/28/2018.	Call 111.7638		1,676,458	1,500,000	1,657,500	1,605,492		(3,574)		(3,574)		1,601,918		(101,918)	(101,918)	205,708	05/01/2022.	2FE
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	02/01/2018.	Paydown		2,445	2,445	2,443	1,648	790	8		798		2,445			0	46	08/15/2025.	1FM
210805 BU 0	Continental Airlines Inc LBASS EETC Ser	..	01/02/2018.	Paydown		986,067	986,067	977,059	986,059		8		8		986,067			0	34,019	07/02/2019.	1FE
210805 CT 2	Continental Airlines Inc LBASS PTC Ser 1.	..	03/15/2018.	Redemption 100.0000		22,420	22,420	21,896	22,342		77		77		22,420			0	813	03/15/2020.	1FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	02/28/2018.	Redemption 100.0000		870,241	870,241	870,241	870,241				0		870,241			0	26,107	02/28/2033.	2FE
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	03/02/2018.	Redemption 100.0000		55,701	55,701	55,701	55,701				0		55,701			0	503	01/02/2040.	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.	..	03/31/2018.	Redemption 100.0000		257,692	257,692	257,692	257,692				0		257,692			0	3,214	06/30/2027.	2
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/26/2018.	Paydown		28,139	28,139	28,139	28,139				0		28,139			0	162	08/25/2032.	1FM
22541H CC 4	Credit Suisse New York Sub Nt 6.000% 0	..	02/15/2018.	Maturity		31,500,000	31,500,000	33,790,085	31,547,437		(47,437)		(47,437)		31,500,000			0	945,000	02/15/2018.	2FE
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		80,698	80,698	82,614	80,748		(50)		(50)		80,698			0	740	12/25/2033.	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		36,398	36,398	36,847	36,465		(67)		(67)		36,398			0	363	08/25/2034.	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		143,300	143,300	147,353	143,681		(381)		(381)		143,300			0	2,008	09/25/2034.	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		4,935	4,935	4,793	4,869		1		1		4,869		66	66	37	08/25/2025.	3FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		234,937	234,937	217,599	217,599		17,338		17,338		234,937			0	1,780	10/25/2035.	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		93,320	93,320	94,169	93,408		(88)		(88)		93,320			0	865	02/25/2035.	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		112,049	112,049	110,285	110,285		1,764		1,764		112,049			0	847	03/25/2035.	1FM
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		1,873	1,873	1,918	1,882		(9)		(9)		1,873			0	17	02/25/2025.	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		37,917	37,917	38,669	37,983		(66)		(66)		37,917			0	332	02/25/2020.	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		303,785	303,785	303,168	302,647		1,138		1,138		303,785			0	3,039	07/25/2035.	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		114,507	114,507	112,575	114,059		448		448		114,507			0	719	07/25/2035.	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		35,437	35,437	34,750	35,235		202		202		35,437			0	230	07/25/2035.	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		197,263	197,263	195,191	195,191		2,072		2,072		197,263			0	1,544	07/25/2035.	1FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		37,253	37,253	37,008	37,112		141		141		37,253			0	340	10/25/2034.	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		104,466	104,466	101,169	103,598		6		6		103,605		861	861	845	12/25/2020.	4FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	03/01/2018.	Paydown		110,502	99,512	99,839	99,694				0		99,694		10,808	10,808	1,603	10/25/2026.	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	..	03/31/2018.	Redemption 100.0000		97,515	97,515	97,515	97,515				0		97,515			0	(323)	09/30/2038.	2FE
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	..	03/15/2018.	Redemption 100.0000		169,211	169,211	169,211	169,211				0		169,211			0	1,268	04/15/2029.	2
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	03/31/2018.	Redemption 100.0000		51,240	51,240	51,240	51,240				0		51,240			0	493	03/31/2041.	2FE
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	03/01/2018.	Paydown		35,078	20,224	8,325	8,325				0		8,325		26,753	26,753	403	07/25/2034.	1FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		68,397	160,038	130,589	130,589				0		130,589		(62,191)	(62,191)	1,464	02/25/2037.	4FM
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	03/07/2018.	Redemption 100.0000		540,582	540,582	540,582	540,582				0		540,582			0	5,048	12/07/2021.	1
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 7.454% 1	..	03/29/2018.	Redemption 100.0000		10,076	10,076	9,823	9,831		244		244		10,076			0	354	10/06/2023.	2FE
233851 AU 8	Daimler Fin NA LLC Sr Nt 1.875% 01/11/.	..	01/11/2018.	Maturity		19,000,000	19,000,000	18,920,770	18,999,550		450		450		19,000,000			0	178,125	01/11/2018.	1FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	03/01/2018.	Paydown		23,994	23,994	23,992	23,930		64		64		23,994			0	138	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	03/01/2018.	Paydown		3,805	3,805	3,804	3,800		5		5		3,805			0	30	09/25/2033.	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	03/01/2018.	Paydown		222,432	222,432	226,081	222,328		104		104		222,432			0	2,009	03/25/2020.	1FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	03/01/2018.	Paydown		28,964	28,964	28,512	28,728		236		236		28,964			0	381	05/25/2035.	2FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	03/01/2018.	Paydown		87,858	87,858	87,182	87,313		545		545		87,858			0	867	06/25/2035.	1FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	03/01/2018.	Paydown		80,712	80,712	79,628	79,986		726		726		80,712			0	689	06/25/2035.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	03/01/2018.	Paydown		38,993	45,456	42,648	42,648				0		42,648		(3,655)	(3,655)	396	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	03/01/2018.	Paydown		12,247	12,247	12,244	12,450		(202)		(202)		12,247			0	116	12/25/2033.	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	03/01/2018.	Paydown		17,667	17,667	17,663	18,036		(369)		(369)		17,667			0	134	01/25/2034.	1FM
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	03/01/2018.	Paydown		706,859	706,859	703,096	705,141		1,717		1,717		706,859			0	4,313	06/26/2035.	1FM
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0	..	03/31/2018.	Redemption 100.0000		1,103,300	1,103,300	1,103,300	1,103,300				0		1,103,300			0	62,447	03/31/2030.	2FE
256746 AD 0	Dollar Tree Inc Sr Nt 5.250% 03/01/20	..	03/01/2018.	Call 101.3130		4,052,520	4,000,000	4,057,587	4,035,950		(2,567)		(2,567)		4,033,382		(33,382)	(33,382)	157,520	03/01/2020.	3FE
26244K AA 4	Dryden Sr Ln Fd CLO Ser 2015-41A CL A.	..	03/14/2018.	Paydown		34,750,000	34,750,000	34,750,000	34,750,000				0		34,750,000			0	431,088	10/15/2027.	1FE
26439R AK 2	Duke Cap Corp Sr Nt 6.750% 02/15/32	..	03/09/2018.	Call 124.4950		12,449,500	10,000,000	11,122,700	10,885,147		(7,463)		(7,463)		10,877,684		(877,684)	(877,684)	2,832,000	02/15/2032.	2FE
26443J AH 1	Duke Finance LLC New 1st Lien TL Nt 1	..	03/08/2018.	Redemption 100.0000		7,332,373	7,332,373	6,714,704	6,741,725		590,649		590,649		7,332,373			0	83,527	02/15/2024.	4FE
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt 4.170% 12/3.	..	01/02/2018.	Redemption 100.0000		231,568	231,568	231,568	231,568				0		231,568			0		12/31/2041.	2FE
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 2	..	03/26/2018.	Paydown		221,105	221,105	175,275	175,275		45,830		45,830		221,105			0	438	12/25/2042.	1FM
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	03/01/2018.	Paydown		22,554	22,554	22,554	22,524		30		30		22,554			0	128	08/25/2032.	1FM
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S	..	01/05/2018.	Redemption 100.0000		93,233	93,233	117,690	93,267		(34)		(34)		93,233			0	3,767	01/05/2018.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3 7.580%	..	01/02/2018.	Redemption 100.0000		2,125,184	2,125,184	2,396,155	2,136,876		(11,692)		(11,692)		2,125,184			0	80,544	07/02/2019.	2FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%	..	01/15/2018.	Paydown		935,368	935,368	1,046,371	956,188		(20,821)		(20,821)		935,368			0	31,428	07/15/2023.	2FE
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B 6.8	..	01/15/2018.	Paydown		1,087,168	1,087,168	1,154,899	1,091,584		(4,415)		(4,415)		1,087,168			0	37,208	01/15/2019.	2FE
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A 7.6	..	01/15/2018.	Paydown		42,895	42,895	50,562	44,772		(1,877)		(1,877)		42,895			0	1,641	01/15/2022.	1FE
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10	..	03/26/2018.	Paydown		203,604	203,604	194,689	201,667		1,937		1,937		203,604			0	642	11/25/2035.	1FM
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.	..	03/01/2018.	Paydown		69,867	97,698	91,247	91,247				0		91,247		(21,380)	(21,380)	902	09/25/2035.	4FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	03/01/2018.	Paydown		176,167	195,158	147,371	147,371				0		147,371		28,796	28,796	1,950	08/25/2037.	2FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	01/01/2018.	Paydown		1,417	1,417	1,448	673	742	2		744		1,417			0	9	12/10/2024.	4FM
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	03/29/2018.	Redemption 100.0000		10,272	10,272	9,898	9,911		361		361		10,272			0	245	09/18/2023.	3FE
361452 AA 3	GATX Rail Corp ABS PTC Ser 2000-1 8.10	..	01/13/2018.	Redemption 100.0000		191,121	191,121	191,121	191,121				0		191,121			0	7,740	01/13/2020.	2FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	03/01/2018.	Paydown		94,063	94,063	103,125	98,234		(4,171)		(4,171)		94,063			0	1,339	07/25/2029.	4FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	03/01/2018.	Paydown		20	20	20	20				0		20			0		04/25/2029.	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	03/26/2018.	Paydown		190,749	190,749	88,972	88,972				0		88,972		101,777	101,777	592	11/25/2036.	1FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	03/01/2018.	Paydown		20,120	20,120	20,121	20,120				0		20,120			0	253	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		20,465	20,465	20,464	20,390		75		75		20,465			0	148	04/25/2034.	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		5,822	5,822	5,822	5,806		17		17		5,822			0	74	06/25/2034.	1FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		16,286	16,286	16,286	16,276		10		10		16,286			0	167	11/25/2033.	1FM
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	..	03/26/2018.	Paydown		52,787	52,787	38,736	38,736		14,050		14,050		52,787			0	196	10/25/2033.	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	03/26/2018.	Paydown		52,101	52,101	52,101	52,101				0		52,101			0	205	11/25/2033.	1FM
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	..	03/26/2018.	Paydown		6,147	6,147	6,147	6,147				0		6,147			0	(29)	11/25/2033.	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	03/01/2018.	Paydown		70,961	70,961	71,060	70,831		130		130		70,961			0	712	07/25/2035.	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		164,761	164,761	163,526	163,947		814		814		164,761			0	1,581	06/25/2035.	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		198,068	198,068	191,043	193,732		4,337		4,337		198,068			0	1,568	06/25/2035.	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		248,270	248,270	236,577	241,989		6,281		6,281		248,270			0	2,124	06/25/2035.	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		13,225	13,225	13,224	13,187		38		38		13,225			0	80	08/25/2034.	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		116,494	116,494	117,604	116,765		(271)		(271)		116,494			0	870	02/25/2035.	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	03/26/2018.	Paydown		75,764	75,764	6,794	6,794		68,970		68,970		75,764			0	9	05/25/2036.	3FM
368907 AD 3	General American Trans Corp LBASS PTC Se	..	02/28/2018.	Paydown		1,163,588	1,163,588	1,163,588	1,163,588				0		1,163,588			0	45,729	08/28/2021.	2FE
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%	..	03/05/2018.	Redemption 100.0000		1,167,700	1,167,700	1,180,662	1,179,332		(11,632)		(11,632)		1,167,700			0	32,696	09/05/2038.	2FE
37946# AA 3	Global Franchise Group LLC Term Ln Nt 1.	..	03/29/2018.	Redemption 100.0000		118,203	118,203	117,021	117,168		1,035		1,035		118,203			0	1,625	12/18/2019.	3FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	03/26/2018.	Paydown		289,978	289,978	270,670	270,670		19,308		19,308		289,978			0	907	06/25/2037.	1FM
40406# AD 4	Hai Acquistion Corp Term Ln Nt 2 9.250..	..	03/29/2018.	Redemption 100.0000		15,000	15,000	14,636			364		364		15,000			0	166	10/31/2023.	2FE
40406# AD 4	Hai Acquistion Corp Term Ln Nt 1 9.250..	..	02/05/2018.	Tax Free Exchange		14,636	15,000	14,623	14,631		5		5		14,636			0	297	10/31/2023.	2FE
404122 AU 7	HCA Inc Term Ln B8 Nt 1 4.127% 02/15/2	..	03/13/2018.	Redemption 100.0000		4,773,956	4,773,956	4,773,956	4,773,956				0		4,773,956			0	37,629	02/15/2024.	3FE
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	03/19/2018.	Paydown		225,159	225,159	219,460	219,826		5,333		5,333		225,159			0	645	07/19/2047.	1FM
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 2	..	03/29/2018.	Redemption 100.0000		11,840	11,840	11,579			261		261		11,840			0	160	10/12/2024.	3FE
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	01/12/2018.	Tax Free Exchange		11,579	11,840	11,571	11,578		1		1		11,579			0	185	10/12/2024.	3FE
42809H AB 3	Hess Corp Sr Nt 8.125% 02/15/19	..	02/15/2018.	Call 105.5172		24,268,957	23,000,000	23,241,610	23,037,024		(3,836)		(3,836)		23,033,188		(33,188)	(33,188)	2,203,332	02/15/2019.	3FE
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	..	03/26/2018.	Paydown		765,216	765,216	709,558	709,558		55,658		55,658		765,216			0	2,173	08/25/2036.	1FM
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20	..	03/26/2018.	Paydown		213,339	213,339	208,972	210,036		3,303		3,303		213,339			0	737	06/25/2034.	1FM
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	03/31/2018.	Redemption 100.0000		304,693	304,693	304,693	304,693				0		304,693			0	2,521	12/31/2031.	1FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.695.	..	03/29/2018.	Redemption 100.0000		10,816	10,816	10,858	10,855		(40)		(40)		10,816			0		03/06/2024.	3FE
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 2.3	..	03/26/2018.	Paydown		39,791	39,791	38,952	38,952		839		839		39,791			0	131	08/25/2035.	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2018.	Paydown		24,395	24,395	24,393	24,323		72		72		24,395			0	203	03/25/2034.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2018.	Paydown		19,247	19,247	19,247	19,200		48		48		19,247			0	171	08/25/2034.	1FM
45320* AA 6	Implementation Mgmt Assistance Term Ln N	..	03/29/2018.	Redemption 100.0000		2,360	2,360	2,256	2,257		103		103		2,360			0	39	12/13/2023.	1FE
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2	..	02/01/2018.	Paydown		(25,297)	21,879	14,725	(7,733)	22,458			22,458		14,725		(40,021)	(40,021)	139	06/25/2031.	4FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	..	03/01/2018.	Paydown		131,410	131,410	131,368	131,152		257		257		131,410			0	994	04/25/2035.	3FM
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	..	03/01/2018.	Paydown		1,894	472	125	7,954	(7,830)			(7,830)		125		1,769	1,769	(47)	06/25/2035.	6FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	..	03/01/2018.	Paydown		81,219	80,941	78,163	78,163				0		78,163		3,056	3,056	806	07/25/2035.	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	..	03/01/2018.	Paydown		163,474	173,653	139,502	139,502				0		139,502		23,972	23,972	917	10/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	..	02/01/2018.	Paydown		5,412	5,412	5,096	5,178		234		234		5,412			0	18	09/25/2033.	5FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	..	02/01/2018.	Paydown		32,443	32,443	29,604	32,215		7		7		32,222		221	221	145	08/25/2033.	1FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	03/01/2018.	Paydown		164,287	165,961	116,150	116,150				0		116,150		48,137	48,137	1,185	06/25/2036.	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	03/01/2018.	Paydown		20,760	20,760	19,644	19,644		1,116		1,116		20,760			0	117	08/25/2036.	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	03/25/2018.	Paydown		96,046	96,046	74,998	74,998				0		74,998		21,048	21,048	258	11/25/2036.	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	03/01/2018.	Paydown		280,577	279,426	238,818	238,818				0		238,818		41,758	41,758	1,986	12/25/2035.	1FM
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4	..	03/01/2018.	Paydown		138,500	138,500	133,404	137,913		587		587		138,500			0	989	09/25/2034.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	03/01/2018.	Paydown		194,404	194,404	196,014	194,834		(430)		(430)		194,404			0	971	01/25/2035.	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	..	03/01/2018.	Paydown		130,915	130,915	121,301	128,946		1,968		1,968		130,915			0	1,326	09/25/2020.	4FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	03/01/2018.	Paydown		33,285	33,285	32,733	32,959		325		325		33,285			0	156	11/25/2035.	1FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	03/01/2018.	Paydown		104,575	104,575	94,886	94,886				0		94,886		9,689	9,689	1,200	12/25/2035.	5FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	03/01/2018.	Paydown		8,886	8,886	7,813	7,813				0		7,813		1,073	1,073	80	12/25/2035.	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	03/01/2018.	Paydown		92,745	101,496	84,135	84,135				0		84,135		8,611	8,611	1,095	03/25/2036.	2FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	03/01/2018.	Paydown		84,486	84,486	59,369	59,369				0		59,369		25,117	25,117	513	01/25/2037.	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	03/01/2018.	Paydown		250,753	254,105	230,643	230,643				0		230,643		20,111	20,111	1,417	09/25/2036.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	03/01/2018.	Paydown		83,292	83,292	86,058	84,464		(1,172)		(1,172)		83,292			0	603	01/15/2046.	1FM
48121@ AC 5	JRD Holdings LLC Sr Nt Ser A 3.470% 03	..	03/27/2018.	Redemption 100.0000		4,000,000	4,000,000	3,980,222	3,992,744		7,256		7,256		4,000,000			0	69,400	03/27/2021.	2FE
485134 BK 5	Kansas City Power and Light Nt 6.375%..	..	03/01/2018.	Maturity		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	382,500	03/01/2018.	2FE
494550 AY 2	Kinder Morgan Energy - LP Sr Nt 5.950%	..	02/15/2018.	Maturity		31,000,000	31,000,000	30,767,290	30,996,185		3,815		3,815		31,000,000			0	922,250	02/15/2018.	2FE
50075N AU 8	Kraft Foods Inc Sr Nt 6.125% 02/01/18....	..	02/01/2018.	Maturity		39,000,000	39,000,000	41,459,880	39,030,209		(30,209)		(30,209)		39,000,000			0	1,194,375	02/01/2018.	2FE
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	03/11/2018.	Paydown		18,688,993	18,688,993	19,193,906	18,685,373		3,619		3,619		18,688,993			0	244,081	04/15/2041.	1FM
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	03/01/2018.	Redemption 100.0000		350,912	350,912	331,803	344,939		5,973		5,973		350,912			0	2,823	03/01/2023.	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	03/15/2018.	Redemption 100.0000		109,183	109,183	114,295	110,330		(1,147)		(1,147)		109,183			0	1,340	12/15/2021.	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	03/15/2018.	Redemption 100.0000		50,416	50,416	52,876	50,911		(494)		(494)		50,416			0	643	01/15/2021.	4Z

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52467@ BC 8	CI	..	03/15/2018.	Redemption 100.0000		183,182	183,182	204,744	184,585		(1,404)		(1,404)		183,182			0	2,509	11/15/2018.	5*GI
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	03/26/2018.	Paydown		10,604	11,631	5,689	5,689				0		5,689		4,915	4,915	26	09/26/2045.	1FM
532621 AN 9	Limerock CLO CLO Ser 2014-2A Cl AR 3.0	..	01/18/2018.	Paydown		34,053	34,053	34,053	34,053				0		34,053			0	231	04/18/2026.	1FE
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	03/26/2018.	Paydown		362,837	362,837	339,253	346,047		16,791		16,791		362,837			0	1,219	09/25/2034.	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	03/01/2018.	Paydown		10,801	10,801	11,159	11,086		(285)		(285)		10,801			0	141	08/25/2032.	2FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	03/01/2018.	Paydown		25,084	25,084	25,149	25,021		(2)		(2)		25,019		65	65	238	10/25/2036.	2FM
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1	..	03/29/2018.	Redemption 100.0000		5,842	5,842	5,769	5,772		71		71		5,842			0	94	09/29/2023.	3FE
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26	..	02/01/2018.	JP Morgan Securities LLC		417,180	408,000	420,094			(42)		(42)		420,052		(2,872)	(2,872)	8,124	08/01/2026.	3FE
55368* AD 2	MSHC Inc Term Ln Nt 1 6.022% 07/31/23	..	03/29/2018.	Tax Free Exchange		10,102	10,338	10,080	10,093		9		9		10,102			0	154	07/31/2023.	3FE
55368* AD 2	MSHC Inc Term Ln Nt 2 6.500% 07/31/23	..	03/29/2018.	Redemption 100.0000		10,338	10,338	10,102			236		236		10,338			0		07/31/2023.	3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 1 6.5	..	03/29/2018.	Redemption 100.0000		5,514	5,514	5,488			26		26		5,514			0		07/31/2023.	3FE
55368* AF 7	MSHC Inc Delayed Draw Term Ln Nt 1 6.5	..	03/29/2018.	Tax Free Exchange		5,488	5,514	5,486	5,487		1		1		5,488			0	144	07/31/2023.	3FE
55953R AC 5	Magnetite CLO Ltd CLO Ser 2015-16A Cl B	..	02/02/2018.	Paydown		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	326,099	01/18/2028.	1FE
576434 2D 5	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		345,349	382,488	292,930	292,930				0		292,930		52,418	52,418	3,651	03/25/2036.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		20,015	20,015	20,215	20,046		(31)		(31)		20,015			0	246	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		26,497	26,497	26,969	26,683		(186)		(186)		26,497			0	301	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		175,210	175,210	172,267	173,386		1,824		1,824		175,210			0	1,410	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		27,744	27,744	27,744	27,744				0		27,744			0	200	08/25/2034.	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		92,137	92,137	92,857	91,809		328		328		92,137			0	906	09/25/2034.	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		48,473	48,473	46,324	47,112		1,361		1,361		48,473			0	643	12/25/2034.	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		99,961	99,961	96,963	98,518		1,443		1,443		99,961			0	873	07/25/2034.	1FM
57778# AB 2	Mavis Tire Supply LLC Term Ln Nt 1 6.9	..	03/20/2018.	Redemption 100.0000		1,335,902	1,335,902	1,305,167			30,735		30,735		1,335,902			0	18,024	10/31/2021.	4FE
58405U AD 4	Medco Health Solutions Inc Sr Nt 7.125	..	03/15/2018.	Maturity		34,645,000	34,645,000	40,240,235	34,814,856		(169,856)		(169,856)		34,645,000			0	1,234,228	03/15/2018.	2FE
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199	..	03/01/2018.	Paydown		6,515	6,515	6,577	6,511		5		5		6,515			0	78	08/25/2027.	1FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	03/01/2018.	Paydown		67,890	67,890	67,862	67,618		(6)		(6)		67,611		278	278	591	09/25/2032.	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	03/31/2018.	Redemption 100.0000		452,177	452,177	452,177	452,177				0		452,177			0	5,245	12/31/2039.	2FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	03/15/2018.	Paydown		49,302	49,302	49,301	49,302				0		49,302			0	492	07/15/2038.	2AM
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 8	..	02/28/2018.	Tax Free Exchange		893,665	893,665	893,665	330,353				0		893,665			0	9,225	08/22/2022.	3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 4	..	02/28/2018.	Tax Free Exchange		492,414	492,414	492,414	492,414				0		492,414			0	5,482	08/22/2022.	3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 2	..	02/28/2018.	Tax Free Exchange		127,454	127,454	127,454	127,454				0		127,454			0	2,729	08/22/2022.	3FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	03/26/2018.	Paydown		472,369	472,369	442,846	449,586		22,783		22,783		472,369			0	1,918	09/25/2034.	1FM
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	..	03/01/2018.	Paydown		180,864	180,864	177,050	180,864				0		180,864			0	1,135	10/12/2052.	1FM
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C	..	03/01/2018.	Paydown		828,252	828,252	825,759	826,892		1,360		1,360		828,252			0	8,386	06/12/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	03/01/2018.	Paydown		5,547	5,547	5,547	5,547				0		5,547			0	44	11/25/2018.	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	03/01/2018.	Paydown		4,497	4,497	4,284	4,419		78		78		4,497			0	41	11/25/2033.	1FM
61756U AH 4	IQ16	..	02/01/2018.	Paydown		374,749	374,749	356,269	356,269		18,479		18,479		374,749			0	2,560	12/12/2049.	4FM
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C	..	01/01/2018.	Paydown		701,979	701,979	623,851	701,979				0		701,979			0	3,624	01/11/2043.	1FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	03/01/2018.	Paydown		228,626	228,626	236,360	231,255		(2,628)		(2,628)		228,626			0	1,542	12/15/2048.	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	03/15/2018.	Call 100.0000		80,927	80,927	80,927	80,927				0		80,927			0	716	09/15/2028.	1
636516 AB 2	National Inst of Hlth Fishers CTL Pl I B	..	01/15/2018.	Redemption 100.0000		71,162	71,162	71,162	71,162				0		71,162			0	2,491	01/15/2024.	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld	..	03/15/2018.	Redemption 100.0000		200,697	200,697	204,526	201,113		(416)		(416)		200,697			0	1,960	01/15/2019.	1
63655@ AC 8	National Intergovernmental Co Reallocate	..	03/29/2018.	Redemption 100.0000		5,183	5,183	5,105	5,109		74		74		5,183			0	87	09/19/2022.	3FE
637432 KT 1	National Rural Utilities Coop ABS Coll T	..	02/01/2018.	Maturity		7,000,000	7,000,000	6,793,290	6,997,543		2,457		2,457		7,000,000			0	190,750	02/01/2018.	1FE
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		907	907	906	904		3		3		907			0	7	11/25/2033.	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2018.	Paydown		101,580	101,580	104,151	104,032		(2,452)		(2,452)		101,580			0	694	05/25/2054.	1FE
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2	..	03/26/2018.	Paydown		1,694,322	1,694,322	1,448,646	1,664,843		29,479		29,479		1,694,322			0	5,236	03/25/2036.	1FM
65473Q AS 2	NiSource Finance Corp Nt 6.400% 03/15/	..	03/15/2018.	Maturity		4,245,000	4,245,000	4,487,962	4,252,280		(7,280)		(7,280)		4,245,000			0	135,840	03/15/2018.	2FE
655042 AD 1	Noble Corp Sr Nt 7.500% 03/15/19	..	02/01/2018.	Call 102.9300		5,661,150	5,500,000	5,864,055	5,565,527		(4,416)		(4,416)		5,561,111		(61,111)	(61,111)	316,983	03/15/2019.	4FE
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	03/01/2018.	Paydown		20,428	20,428	20,447	20,365		64		64		20,428			0	236	08/25/2033.	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	03/01/2018.	Paydown		5,609	5,609	5,609	5,606		3		3		5,609			0	54	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	03/01/2018.	Paydown		16,102	16,102	15,975	16,001		101		101		16,102			0	197	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	03/01/2018.	Paydown		15,929	15,929	16,845	16,028		(99)		(99)		15,929			0	120	10/25/2034.	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	03/01/2018.	Paydown		4,118	4,118	4,098	4,103		15		15		4,118			0	33	02/25/2035.	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/26/2018.	Paydown		41,062	41,062	19,910	19,910		21,152		21,152		41,062			0	126	04/25/2036.	2FM
659298 AA 1	North End CLO Ltd CLO Ser 2013-1A Cl A	..	03/08/2018.	Paydown		47,928,457	47,928,457	47,688,814	47,826,850		101,606		101,606		47,928,457			0	439,967	07/17/2025.	1FE
659298 AC 7	North End CLO Ltd CLO Ser 2013-1A Cl B	..	03/08/2018.	Paydown		5,000,000	5,000,000	4,969,000	4,981,253		18,747		18,747		5,000,000			0	61,857	07/17/2025.	1FE
66765R BA 3	Northwest Natural Gas Co MT Nt 6.600%	..	03/16/2018.	Maturity		5,000,000	5,000,000	5,456,450	5,010,187		(10,187)		(10,187)		5,000,000			0	96,250	03/16/2018.	1FE
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A	..	01/20/2018.	Paydown		1,883,070	1,883,070	1,883,070	1,883,070				0		1,883,070			0	12,207	04/20/2025.	1FE
67706H AL 2	OHA Loan Funding LTD CLO Ser 2013-1A Cl	..	01/23/2018.	Paydown		1,840,994	1,840,994	1,840,994	1,840,994				0		1,840,994			0	11,538	07/23/2025.	1FE
67706T AS 1	OHA Loan Funding LTD CLO Ser 2014-1 Cl 1	..	01/22/2018.	Paydown		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	164,018	10/20/2026.	1FE
693304 AL 1	Peco Energy Co 1st Mtg Bd 5.350% 03/01	..	03/01/2018.	Maturity		6,200,000	6,200,000	6,172,906	6,199,390		610		610		6,200,000			0	165,850	03/01/2018.	1FE
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	..	03/26/2018.	Paydown		1,154,910	1,154,910	1,137,947	1,142,005		12,905		12,905		1,154,910			0	4,882	10/25/2034.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/29/2018.	Tax Free Exchange		25,978	25,978	25,978					0		25,978			0	120	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/28/2018.	Tax Free Exchange		26,790	26,790	26,790					0		26,790			0	100	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/29/2018.	Tax Free Exchange		130,697	130,697	130,697					0		130,697			0	484	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/29/2018.	Tax Free Exchange		56,827	56,827	56,827					0		56,827			0	161	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	01/31/2018.	Tax Free Exchange		52,790	52,790	52,790					0		52,790			0	102	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/28/2018.	Tax Free Exchange		18,087	18,087	18,087					0		18,087			0	23	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/28/2018.	Tax Free Exchange		41,849	41,849	41,849					0		41,849			0	41	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/29/2018.	Redemption 100.0000		4,817	4,817	4,817	748				0		4,817			0	37	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/29/2018.	Tax Free Exchange		26,249	26,249	26,249					0		26,249			0	9	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/28/2018.	Tax Free Exchange		1,895,453	1,921,893	1,894,360	1,894,942		510		510		1,895,453			0	18,956	10/10/2024.	3FE
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/28/2018.	Tax Free Exchange		58,451	58,451	58,451					0		58,451			0	274	10/10/2024.	3FE
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	03/13/2018.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	1,372	09/13/2027.	1
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	03/13/2018.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	4,127	09/13/2027.	1
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.	..	03/31/2018.	Redemption 100.0000		198,818	198,818	200,279	198,930		(112)		(112)		198,818			0	2,933	12/31/2018.	1
74040S AA 3	Preferred Term Sec Ltd LBASS Residual In	..	01/31/2018.	Redemption 96.4076		1,447,531	1,501,469				1,447,531		1,447,531		1,447,531			0		03/24/2034.	6*
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	03/23/2018.	Redemption 100.0000		176,757	176,757	58,467	58,467		118,291		118,291		176,757			0	1,607	12/23/2031.	1AM
74041W AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt..	..	03/26/2018.	Paydown		104,301	104,301	78,225	64,870		39,431		39,431		104,301			0	595	09/24/2033.	1FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	03/22/2018.	Paydown		29,772	29,772	25,521	26,191		3,581		3,581		29,772			0	185	03/22/2038.	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	03/23/2018.	Paydown		7,483	7,483	5,552	3,891		3,592		3,592		7,483			0	44	06/23/2035.	1AM
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	03/23/2018.	Paydown		49,624	49,624				49,624		49,624		49,624			0	215	06/23/2035.	6FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..	..	03/22/2018.	Paydown		19,099	19,099	11,460	12,696		6,403		6,403		19,099			0	93	12/22/2035.	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	03/22/2018.	Paydown		23,359	23,359	23,366	23,359				0		23,359			0	128	12/22/2035.	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	03/22/2018.	Redemption 100.0000		10,929	10,929	10,929	10,929				0		10,929			0	53	03/22/2038.	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.	..	03/22/2018.	Paydown		291,803	291,803	291,803	291,803				0		291,803			0	1,407	09/22/2036.	1FE
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/22/2018.	Paydown		30,259	30,259	27,130	27,130		3,129		3,129		30,259			0	150	12/22/2037.	1AM
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/23/2018.	Paydown		28,060	28,060	24,969	24,969		3,091		3,091		28,060			0	137	09/23/2035.	1AM
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP	..	03/23/2018.	Paydown		48,326	48,326	48,544	48,333		(6)		(6)		48,326			0	267	09/23/2035.	5AM
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP	..	03/23/2018.	Paydown		23,920	23,920	10,736	4,930	5,806	13,184		18,990		23,920			0	166	09/23/2035.	6FE
741382 AA 3	P	..	03/26/2018.	Paydown		175,839	175,839	100,693	100,693		75,146		75,146		175,839			0	546	09/26/2034.	1AM

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N	..	03/23/2018.	Paydown		18,687	18,687	7,763	4,407	3,356	10,924		14,280		18,687			0	37	12/22/2036.	6*
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT	..	03/23/2018.	Paydown		20,034	20,034	8,063	5,295	2,768	11,971		14,739		20,034			0	(32)	09/23/2035.	6*
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	03/01/2018.	Paydown		42,051	42,051	39,160	41,760		292		292		42,051			0	271	10/25/2033.	1FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	01/01/2018.	Redemption 100.0000		1,447,510	1,447,510	1,898,870	1,570,473		(122,963)		(122,963)		1,447,510			0	67,743	01/01/2021.	1FE
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	..	03/26/2018.	Paydown		140,299	140,299	140,123	140,179		120		120		140,299			0	508	05/25/2035.	1FM
74836H AC 1	Questar Pipeline Co Nt 5.830% 02/01/18.	..	02/01/2018.	Maturity		9,700,000	9,700,000	9,767,516	9,701,264		(1,264)		(1,264)		9,700,000			0	94,252	02/01/2018.	2FE
74927# AA 9	RB Investment Associates CTL 7.220% 12	..	03/15/2018.	Redemption 100.0000		41,104	41,104	41,104	41,104				0		41,104			0	496	09/15/2028.	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	..	03/01/2018.	Paydown		205,710	205,561	206,203	205,459		(1)		(1)		205,458		252	252	1,878	04/25/2035.	4FM
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2018.	Paydown		65,342	93,969	94,203	94,023				0		94,022		(28,680)	(28,680)	1,121	01/25/2037.	4FM
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.556..	..	03/29/2018.	Redemption 100.0000		79,902	79,902	79,441	79,377		525		525		79,902			0	738	03/27/2023.	2FE
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..	..	03/26/2018.	Paydown		246,776	246,776	180,234	180,234				0		180,234		66,542	66,542	800	04/25/2036.	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	03/26/2018.	Paydown		149,652	149,652	128,257	128,257		21,394		21,394		149,652			0	335	08/25/2037.	1FM
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/26/2018.	Paydown		26,849	26,849	18,522	7,632	10,890	8,327		19,217		26,849			0	119	04/25/2037.	1FM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	03/26/2018.	Paydown		211,309	211,309	211,309	211,309				0		211,309			0	1,182	06/25/2032.	1FM
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		91,842	91,842	91,842	91,594		248		248		91,842			0	783	02/25/2035.	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		25,326	25,326	22,224	23,671		1,655		1,655		25,326			0	234	05/25/2035.	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.	..	03/26/2018.	Paydown		204,690	204,690	204,690	204,690				0		204,690			0	652	10/25/2031.	1FM
760985 RZ 6	Residential Asset Mtg Prod Inc RMBS Ser.	..	01/01/2018.	Paydown		8,583	8,583	3,659	3,659				0		3,659		4,925	4,925	41	02/25/2033.	4FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.	..	03/01/2018.	Paydown		1,577	1,577	1,505	1,532		45		45		1,577			0	8	03/25/2033.	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..	..	03/01/2018.	Paydown		233,965	254,492	231,188	231,188				0		231,188		2,778	2,778	2,408	04/25/2035.	2FM
76110H X9 5	Residential Accredit Loans Inc RMBS Ser..	..	03/01/2018.	Paydown		157,059	160,603	162,761	161,325		(2)		(2)		161,322		(4,264)	(4,264)	1,624	03/25/2035.	4FM
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2018.	Paydown		2,008	2,008	2,007	2,000		8		8		2,008			0	19	09/25/2031.	1FM
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2018.	Paydown			132,129	70,240	64,057	6,183			6,183		70,240		(70,240)	(70,240)	1,413	09/25/2031.	6FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2018.	Paydown		17,917	17,917	17,907	17,871		45		45		17,917			0	119	05/25/2033.	1FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	03/01/2018.	Paydown		84,067	84,067	80,100	83,588		479		479		84,067			0	470	09/25/2034.	1FM
76112B SV 3	Residential Asset Mtg Products RMBS Ser	..	03/01/2018.	Paydown		132,262	132,262	127,886	131,631		631		631		132,262			0	738	09/25/2034.	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	03/01/2018.	Paydown		50,527	50,005	35,136	35,136				0		35,136		15,391	15,391	503	06/25/2036.	3FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	03/01/2018.	Paydown		65,647	69,701	51,007	51,007				0		51,007		14,640	14,640	425	09/25/2037.	4FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	03/01/2018.	Paydown		65,577	72,169	65,739	65,739				0		65,739		(162)	(162)	794	05/25/2037.	4FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2018.	Paydown		87,788	124,994	108,198	108,165				0		108,165		(20,377)	(20,377)	1,256	06/25/2037.	4FM
780153 AJ 1	Royal Caribbean Cruises Ltd Sr Nt 7.25...	..	03/15/2018.	Maturity		5,250,000	5,250,000	4,672,500	5,232,856		17,144		17,144		5,250,000			0	190,313	03/15/2018.	2FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	03/01/2018.	Redemption 100.0000		212,775	212,775	223,263	216,639		(3,864)		(3,864)		212,775			0	2,493	11/01/2026.	2
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term....	..	01/02/2018.	Redemption 100.0000		4,920	4,920	4,896	4,897		24		24		4,920			0		09/01/2023.	4FE
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	..	02/21/2018.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	11,450	02/21/2032.	2
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	03/01/2018.	Paydown		281	281	283	279				0		279		1	1	5	06/25/2028.	1FM
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	03/01/2018.	Paydown		224,321	224,321	224,309	223,689		632		632		224,321			0	1,593	06/25/2032.	1FM
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-	..	03/01/2018.	Paydown		202,294	202,294	202,226	201,668		626		626		202,294			0	2,011	02/25/2035.	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	03/01/2018.	Paydown		249,212	328,553	309,697	309,697				0		309,697		(60,485)	(60,485)	1,904	02/20/2047.	2FM
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 4.211%	..	03/29/2018.	Redemption 100.0000		7,500	7,500	7,481	7,484		16		16		7,500			0	52	11/07/2023.	3FE
82454N AA 6	Shiloh Texas Properties Ltd CTL 6.232%.	..	02/15/2018.	Redemption 100.0000		352,995	352,995	374,125	357,451		(4,456)		(4,456)		352,995			0	10,999	02/15/2020.	1
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B.....	..	02/15/2018.	Redemption 100.0000		87,549	87,549	87,549	87,549				0		87,549			0	2,298	02/15/2020.	1
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	03/01/2018.	Paydown		11,481	11,481	11,621	11,439		42		42		11,481			0	131	03/25/2030.	1FM
837004 CC 2	South Carolina El & Gas Co 1st Mtg Bd.....	..	01/26/2018.	Various		16,495,771	16,000,000	17,029,160	16,111,011		(10,503)		(10,503)		16,100,508		395,263	395,263	256,790	11/01/2018.	1FE
844741 AS 7	Southwest Airlines Co ABS PTC Ser 1995-A	..	01/01/2018.	Redemption 100.0000		127,983	127,983	136,032	127,983				0		127,983			0	4,889	01/01/2018.	1FE
844741 AS 7	Southwest Airlines Co ABS PTC Ser 1995-A	..	01/01/2018.	Maturity		466,843	466,843	538,774	466,843				0		466,843			0	17,833	01/01/2018.	1FE
84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	03/29/2018.	Redemption 100.0000		21,287	21,287	20,854	20,880		406		406		21,287			0	273	03/01/2022.	4
84611@ AC 7	Sovos Compliance LLC New Additional Term	..	03/29/2018.	Redemption 100.0000		3,962	3,962	3,935	3,937		25		25		3,962			0	54	03/01/2022.	4
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	03/01/2018.	Paydown		84,463	84,463	63,502	63,502		20,962		20,962		84,463			0	280	02/25/2037.	5FM
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd..	..	01/15/2018.	Redemption 100.0000		59,297	59,297	59,297	59,297				0		59,297			0	2,049	01/15/2019.	1
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd..	..	03/15/2018.	Redemption 100.0000		117,644	117,644	117,644	117,644				0		117,644			0	1,035	01/13/2019.	1
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		1,782,012	1,782,012	1,782,012	1,782,012				0		1,782,012			0	60,945	01/31/2019.	2
858119 BG 4	Steel Dynamics Inc Sr Nt 4.125% 09/15/..	..	01/25/2018.	Tax Free Exchange		8,548,478	8,510,000	8,550,685	8,548,951		(472)		(472)		8,548,478			0	128,714	09/15/2025.	3FE
863576 AC 8	[illegible] 2005-	..	03/01/2018.	Paydown		45,200	45,200	45,534	45,249		(49)		(49)		45,200			0	310	04/25/2035.	4FM
863579 CD 8	[illegible] 2004	..	03/01/2018.	Paydown		18,714	18,714	18,874	18,684		30		30		18,714			0	112	10/25/2034.	1FM
863579 VS 4	[illegible] 2005	..	03/01/2018.	Paydown		57,664	45,072	45,072					0		45,072		(45,072)	(45,072)	187	08/25/2035.	1FM
86359B 5U 1	[illegible] 2005-	..	03/01/2018.	Paydown		15,582	15,582	13,919	13,881				0		13,881		1,701	1,701	150	03/25/2035.	4FM
86359B G3 9	[illegible] 2004-	..	03/01/2018.	Paydown		14,814	14,814	14,807	14,764		50		50		14,814			0	91	10/25/2034.	1FM
86359B JU 6	[illegible] 2004-	..	03/01/2018.	Paydown		4,312	4,312	4,311	4,306		5		5		4,312			0	35	03/25/2034.	1FM
86359B WR 8	[illegible] 2004-	..	03/01/2018.	Paydown		75,242	75,242	75,736	75,084		159		159		75,242			0	425	07/25/2034.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B XL 0	2004-	..	03/01/2018.	Paydown		7,479	7,479	7,310	7,436		43		43		7,479			0	92	08/25/2034.	1FM
86359B ZG 9	2004-	..	03/01/2018.	Paydown		51,134	51,134	51,118	50,965		169		169		51,134			0	371	09/25/2034.	1FM
86359D FQ 5	2005-	..	03/01/2018.	Paydown		73,215	73,215	74,005	73,417		(202)		(202)		73,215			0	630	06/25/2035.	3FM
86359D GQ 4	2005-	..	03/01/2018.	Paydown		27,658	60,499	60,676	60,415				0		60,415		(32,757)	(32,757)	673	12/25/2034.	3FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	03/01/2018.	Paydown		221,506	221,506	153,925	153,925				0		153,925		67,581	67,581	880	11/25/2036.	1FM
86363A AA 5	2006-	..	03/26/2018.	Paydown		53,417	53,417	10,588	10,588		42,829		42,829		53,417			0	93	01/25/2037.	4FM
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	03/10/2018.	Paydown		101,304	101,304	104,729	101,262		42		42		101,304			0	926	08/15/2039.	1FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	03/30/2018.	Redemption 100.0000		223,013	223,013	223,013	223,013				0		223,013			0	3,415	03/30/2023.	2FE
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/	..	03/30/2018.	Redemption 100.0000		467,194	467,194	467,194	467,194				0		467,194			0	13,432	09/30/2039.	2FE
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	03/30/2018.	Redemption 100.0000		213,044	213,044	213,044	213,044				0		213,044			0	5,193	09/30/2039.	2FE
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200..	..	03/12/2018.	Paydown		76,826	76,826	76,826	76,826				0		76,826			0	568	10/12/2026.	1FE
90211E AF 2	Asset Backed Funding Ctf RMBS Ser 01-AQ1	..	01/01/2018.	Paydown		365,739	365,739	365,053	364,666		1,073		1,073		365,739			0	4,655	11/20/2030.	1FM
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/	..	03/15/2018.	Redemption 100.0000		115,351	115,351	115,351	115,351				0		115,351			0	938	09/15/2018.	1
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	03/01/2018.	Paydown		240,934	240,934	230,280	236,950		3,984		3,984		240,934			0	1,025	12/10/2045.	1FM
90332U AB 9	US Airways Pass-Thru Tr ABS Ser 1998-1B	..	01/31/2018.	Redemption 100.0000		1,431,161	1,431,161	1,445,473	1,435,950		(4,789)		(4,789)		1,431,161			0	52,595	07/30/2019.	3FE
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser	..	01/20/2018.	Redemption 100.0000		779,198	779,198	824,002	779,198				0		779,198			0	35,103	07/20/2019.	3FE
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2 5.920	..	03/02/2018.	Various		749,678	832,975	733,018	733,018				0		733,018		16,660	16,660	6,790	05/27/2021.	4FE
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1 6.	..	01/27/2018.	Redemption 100.0000		196,048	196,048	199,041	197,714		(1,666)		(1,666)		196,048			0	6,499	01/27/2022.	1FE
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A 7.	..	01/31/2018.	Redemption 100.0000		43,603	43,603	43,603	43,603				0		43,603			0	1,657	01/02/2020.	1FE
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1 8.	..	01/10/2018.	Redemption 100.0000		270,808	270,808	283,028	272,370		(1,562)		(1,562)		270,808			0	10,832	01/10/2021.	1FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.	..	01/02/2018.	Redemption 100.0000		679,927	679,927	674,524	677,598		2,329		2,329		679,927			0	17,277	01/02/2029.	1
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6..	..	03/15/2018.	Redemption 100.0000		131,056	131,056	131,056	131,056				0		131,056			0	1,236	10/15/2024.	1
91736# AA 4	United States of America BIA CTL GSA Gtd	..	03/15/2018.	Redemption 100.0000		425,646	425,646	422,695	424,602		1,044		1,044		425,646			0	12,195	03/15/2024.	1
91736# AB 2	United States of America BIA CTL GSA Gtd	..	03/15/2018.	Redemption 100.0000		61,286	61,286	61,286	61,286				0		61,286			0	1,839	03/15/2024.	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	03/15/2018.	Redemption 100.0000		1,282,249	1,282,249	1,278,462	1,281,884		365		365		1,282,249			0	10,066	11/15/2018.	1
91740# AA 8	United States of America BIA-2 CTL Alber.	..	03/15/2018.	Redemption 100.0000		472,953	472,953	472,953	472,953				0		472,953			0	4,548	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	03/15/2018.	Redemption 100.0000		179,391	179,391	179,391	179,391				0		179,391			0	1,617	12/15/2026.	1
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..	..	03/15/2018.	Redemption 100.0000		140,134	140,134	140,134	140,134				0		140,134			0	1,315	07/15/2031.	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...	..	03/14/2018.	Redemption 100.0000		224,956	224,956	224,956	224,956				0		224,956			0	1,858	10/14/2031.	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	..	03/15/2018.	Redemption 100.0000		39,712	39,712	39,712	39,712				0		39,712			0	276	04/15/2032.	1Z
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 1..	..	03/29/2018.	Redemption 100.0000		21,667	21,667	21,143	21,172		495		495		21,667			0	267	08/30/2022.	3FE
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 1..	..	02/28/2018.	Tax Free Exchange		4,215,959	4,311,666	4,207,399	4,213,190		2,770		2,770		4,215,959			0	65,356	08/30/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	02/28/2018.	Tax Free Exchange		875,700	906,876	875,135			565		565		875,700			0	6,629	08/30/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2018.	Redemption 100.0000		2,063	2,063	2,032	456		31		31		2,063			0	6	08/30/2022.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	02/28/2018.	Tax Free Exchange		1,043,308	1,053,438	1,042,904	594,175		230		230		1,043,308			0	17,847	08/30/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2018.	Redemption 100.0000		10,829	10,829	10,721	10,723		107		107		10,829			0	168	08/30/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	02/28/2018.	Tax Free Exchange		385,448	389,171	385,279	385,339		109		109		385,448			0	4,827	08/30/2022.	3FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	03/15/2018.	Redemption 100.0000		52,038	52,038	52,038	52,038				0		52,038			0	576	04/15/2022.	2
929227 N8 5	Washington Mutual Mtg RMBS Ser 2003-S2 C	..	02/01/2018.	Paydown		25,767	25,767	25,058	25,660		107		107		25,767			0	110	05/25/2018.	4FM
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	03/01/2018.	Paydown		370,396	370,396	364,927	368,938		1,458		1,458		370,396			0	1,879	10/25/2033.	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	03/01/2018.	Paydown		21,205	21,205	20,251	20,789		416		416		21,205			0	175	06/25/2034.	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	03/01/2018.	Paydown		92,536	92,536	87,466	87,466				0		87,466		5,070	5,070	584	11/25/2036.	1FM
92976W BH 8	Wachovia Corp Sr Nt 5.750% 02/01/18	..	02/01/2018.	Maturity		12,500,000	12,500,000	12,446,500	12,499,417		583		583		12,500,000			0	359,375	02/01/2018.	1FE
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	03/01/2018.	Paydown		614,953	613,888	510,733	510,733				0		510,733		104,219	104,219	2,907	03/25/2037.	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	03/01/2018.	Paydown		35,464	34,624	31,771	31,771				0		31,771		3,693	3,693	182	11/25/2036.	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		467,568	467,568	470,856	468,625		(1,057)		(1,057)		467,568			0	4,547	03/25/2035.	3FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		4,448	4,448	4,487	4,455		(7)		(7)		4,448			0	40	03/25/2035.	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		481,898	527,639	527,241	527,241				0		527,241		(45,343)	(45,343)	4,248	04/25/2035.	4FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		314,231	358,586	355,745	355,745				0		355,745		(41,514)	(41,514)	3,170	05/25/2035.	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		273,521	318,705	319,797	319,357		(3)		(3)		319,353		(45,833)	(45,833)	2,867	06/25/2035.	4FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		137,273	177,259	177,730	177,127		(1)		(1)		177,126		(39,853)	(39,853)	1,889	06/25/2035.	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2018.	Paydown		35,703	49,955	39,316	39,316				0		39,316		(3,614)	(3,614)	521	05/25/2036.	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		185,106	190,625	169,642	169,642				0		169,642		15,464	15,464	1,226	08/25/2035.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		7,353	8,716	8,787	8,756				0		8,756		(1,403)	(1,403)	53	10/25/2035.	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		27,493	34,099	33,646	33,726		1		1		33,726		(6,234)	(6,234)	403	01/25/2036.	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		170,231	201,807	168,963	168,963				0		168,963		1,269	1,269	2,116	02/25/2036.	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2018.	Paydown		17,568	20,593	19,872	19,865				0		19,865		(2,296)	(2,296)	265	11/25/2034.	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2018.	Paydown		214,006	214,006	132,620	132,620		81,386		81,386		214,006			0	800	09/25/2036.	3FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	03/01/2018.	Redemption 100.0000		16,317	16,317	16,317	16,317				0		16,317			0	181	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	03/15/2018.	Redemption 100.0000		104,871	104,871	109,799	107,800		(2,929)		(2,929)		104,871			0	1,293	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	03/10/2018.	Redemption 100.0000		82,522	82,522	82,522	82,522				0		82,522			0	965	10/10/2024.	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	03/01/2018.	Redemption 100.0000		181,295	181,295	181,295	181,295				0		181,295			0	2,006	11/01/2022.	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	03/01/2018.	Paydown		34,199	34,199	33,401	34,040		159		159		34,199			0	274	04/25/2034.	1FM
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2018.	Paydown		116,035	116,035	99,899	113,124		2,911		2,911		116,035			0	524	10/25/2035.	1FM
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2018.	Paydown		43,995	43,995	45,328	44,098		(104)		(104)		43,995			0	251	06/25/2035.	1FM
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2018.	Paydown		213,747	213,747	213,413	212,984		763		763		213,747			0	1,716	04/25/2035.	1FM
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2018.	Paydown		70,327	70,327	71,382	70,127		199		199		70,327			0	715	05/25/2035.	1FM
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2018.	Paydown		277,452	277,452	263,753	274,948		2,504		2,504		277,452			0	2,744	04/25/2036.	1FM
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	02/26/2018.	Call 104.1358		248,647	238,772	273,769	245,290		(285)		(285)		245,005		(6,233)	(6,233)	12,974	01/25/2023.	2
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	03/25/2018.	Redemption 100.0000		167,589	167,589	189,057	171,655		(4,066)		(4,066)		167,589			0	2,064	01/25/2023.	2
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	..	03/15/2018.	Redemption 100.0000		34,950	34,950	34,950	34,950				0		34,950			0	374	01/15/2032.	2
89153U AE 1	Total Capital Canada Ltd Sr Nt 1.450%	A	01/15/2018.	Maturity		16,000,000	16,000,000	15,984,640	15,999,879		121		121		16,000,000			0	116,000	01/15/2018.	1FE
000000 00 0	Credito Real Sab De CV Sr Nt 7.250% 07	D	03/06/2018.	Direct		719,861	680,000	675,417	676,185		79		79		676,264		43,597	43,597	29,063	07/20/2023.	3FE
034863 AB 6	Anglo American Capital Co Gtd Nt 9.375..	C	03/09/2018.	Call 107.1566		30,794,674	28,738,000	35,697,562	29,923,114		(166,973)		(166,973)		29,756,141		(1,018,141)	(1,018,141)	3,186,736	04/08/2019.	2FE
12657@ AA 7	Calittum I CTL Nt 4.130% 04/01/27	C	01/01/2018.	Redemption 100.0000		301,499	301,499	301,499	301,499				0		301,499			0	3,113	04/01/2027.	2
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27	D	03/26/2018.	Direct		222,251	225,000	220,912	220,984		70		70		221,054		1,196	1,196	6,797	10/04/2027.	3FE
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/28/2018.	Direct		650,000	650,000	650,000					0		650,000			0		04/03/2026.	4FE
65504L AC 1	Noble Hldg Intl Co Gtd Nt 4.900% 08/01..	C	02/01/2018.	Call 99.2500		12,704,000	12,800,000	12,932,940	12,840,323		(1,230)		(1,230)		12,839,093		(39,093)	(39,093)	217,600	08/01/2020.	4FE
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22	C	02/01/2018.	Call 89.0000		4,450,000	5,000,000	5,270,000	5,130,275		(2,474)		(2,474)		5,127,801		(127,801)	(127,801)	(475,389)	03/15/2022.	4FE
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%	D	03/29/2018.	Call 111.3750		410,974	369,000	404,055	395,530		(1,712)		(1,712)		393,818		(24,818)	(24,818)	52,790	05/23/2021.	3FE
G2300T AA 0	Comcel Trust Sr Nt 6.875% 02/06/24	D	01/10/2018.	Direct		758,801	719,000	740,930	737,928		(72)		(72)		737,856		20,945	20,945	21,343	02/06/2024.	3FE
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser	C	03/31/2018.	Redemption 100.0000		10,000,000	10,000,000	10,017,978	10,007,279		(7,279)		(7,279)		10,000,000			0	161,500	03/31/2022.	2FE
G91235 AB 0	Tullow Oil Plc Sr Nt 6.250% 04/15/22	D	03/14/2018.	Direct		967,813	950,000	947,625	947,718		109		109		947,828		19,985	19,985	24,905	04/15/2022.	4FE
L78043 AA 1	Puma Energy Holdings Sr Nt 6.750% 02/0	D	02/07/2018.	Call 101.6875		10,169	10,000	10,400	10,230		(7)		(7)		10,223		(223)	(223)	518	02/01/2021.	3FE
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	C	03/15/2018.	Redemption 100.0000		227,200	227,200	227,200	227,200				0		227,200			0	3,124	09/15/2027.	3
P7700W CG 3	Grupo Famsa SA de CV Sr Nt 7.250% 06/0	D	01/18/2018.	Direct		247,658	252,000	214,197	222,392		612		612		223,004		24,654	24,654	2,577	06/01/2020.	4FE
3899999. Total - Bonds - Industrial and Miscellaneous						881,279,557	875,266,929	891,532,553	867,007,697	97,399	3,259,170	0	3,356,569	0	875,366,837	0	(1,646,994)	(1,646,994)	24,240,656	XXX	XXX
8399997. Total - Bonds - Part 4						954,105,703	948,050,723	945,835,186	940,024,814	97,399	3,049,237	0	3,146,636	0	948,174,020	0	(1,628,031)	(1,628,031)	24,867,727	XXX	XXX
8399999. Total - Bonds						954,105,703	948,050,723	945,835,186	940,024,814	97,399	3,049,237	0	3,146,636	0	948,174,020	0	(1,628,031)	(1,628,031)	24,867,727	XXX	XXX

Common Stocks - Mutual Funds

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
63868D 70 4	Nationwide Loomis Long/Short Equity Fund	..	01/23/2018.	Direct	355.730	5,265	XXX	5,000	5,000				0		5,000		265	265		XXX	L
9299999.	Total - Common Stocks - Mutual Funds					5,265	XXX	5,000	5,000	0	0	0	0	0	5,000	0	265	265	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					5,265	XXX	5,000	5,000	0	0	0	0	0	5,000	0	265	265	0	XXX	XXX
9799999.	Total - Common Stocks					5,265	XXX	5,000	5,000	0	0	0	0	0	5,000	0	265	265	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					5,265	XXX	5,000	5,000	0	0	0	0	0	5,000	0	265	265	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					954,110,968	XXX	945,840,186	940,029,814	97,399	3,049,237	0	3,146,636	0	948,179,020	0	(1,627,766)	(1,627,766)	24,867,727	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	07/17/2017	06/29/2018	218	523,734	2,401.5700	11,848			14,685		14,685	(523)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	07/17/2017	06/29/2018	129	303,773	2,354.1000	13,830			17,061		17,061	(581)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	07/17/2017	06/29/2018	34,617	83,892,008	2,423.4100	1,687,722			2,321,888		2,321,888	(98,038)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	07/17/2017	06/29/2018			2,482.2500	(0)												003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	07/17/2017	06/29/2018			2,511.7900	(0)												003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	07/17/2017	06/29/2018			2,505.3900	(0)												003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	10/11/2017	09/28/2018	31,223	78,661,373	2,519.3600	1,622,022			1,823,675		1,823,675	(161,876)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	10/11/2017	09/28/2018			2,604.0000	(0)												003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	01/22/2018	12/31/2018	361	916,910	2,538.6500		66,381		51,145		51,145	(15,236)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	01/22/2018	12/31/2018	36,439	97,424,584	2,673.6100		2,295,678		1,674,637		1,674,637	(621,041)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	01/22/2018	12/31/2018			2,781.6000		(0)											003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	01/22/2018	12/31/2018			2,760.4500		(0)											003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											3,335,422	2,362,060	0	5,903,091	XX	5,903,091	(897,295)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/04/2011	03/31/2021	240,000,000	240,000,000	1.0000	23,529,639			15,445,498		15,445,498	(1,078,240)						003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/04/2011	03/31/2021	75,000,000	75,000,000	1.0000	4,636,013												003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/04/2011	03/31/2021	82,500,000	82,500,000	1.0000	5,939,423												003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	122,622,998	122,622,998	1.0000	13,628,802			19,577,759		19,577,759	(891,257)						003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	119,849,732	119,849,732	1.0000	5,972,229												003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	31,279,731	31,279,731	1.0000	2,085,904												003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	260,318,441	260,318,441	1.0000	12,503,785												003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	40,050,902	40,050,902	1.0000	1,478,291												003
Structured Equity Basket Options PUT Options	VAGLB Market Risk Capital Hedge	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	164,622,464	164,622,464	1.0000	7,546,789												003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	04/27/2011	03/31/2021	30,036,006	...30,036,006	.....1.0000	1,779,915	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/31/2008	03/31/2038	201,281,040	.201,281,040	.....1.0000	...14,450,000	.....	.....	7,456,554	...	7,456,554	.....(275,278)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Asian Options.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/31/2008	09/28/2018	70,000	.122,010,713	...1,743.0102	...11,041,100	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Asian Options.....	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/15/2008	09/28/2018	20,000	...34,860,204	...1,743.0102	2,458,400	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021	99,600,000	...99,600,000	.....1.0000	...12,141,961	.....	.....	23,627,753	...	23,627,753	..(1,508,910)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021	157,630,000	.157,630,000	.....1.0000	9,414,357	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021	116,930,000	.116,930,000	.....1.0000	7,728,512	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021	110,990,000	.110,990,000	.....1.0000	...11,546,029	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	05/13/2011	03/31/2021	55,870,000	...55,870,000	.....1.0000	3,725,128	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	43,645,957	...43,645,957	.....1.0000	4,228,307	.....	.....	38,104,938	...	38,104,938	..(2,726,879)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	47,912,468	...47,912,468	.....1.0000	5,488,732	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	45,674,171	...45,674,171	.....1.0000	5,961,884	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	50,747,167	...50,747,167	.....1.0000	6,072,754	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	48,278,459	...48,278,459	.....1.0000	5,315,245	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	49,588,299	...49,588,299	.....1.0000	5,346,550	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	64,638,405	...64,638,405	.....1.0000	8,407,578	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	68,336,862	...68,336,862	.....1.0000	5,777,960	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/02/2011	03/31/2021	49,630,385	...49,630,385	.....1.0000	7,415,419	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	06/22/2011	03/31/2021	33,225,387	...33,225,387	.....1.0000	4,684,979	.....	.....	13,261,755	...	13,261,755	.....(657,283)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	06/22/2011	03/31/2021	28,619,692	...28,619,692	.....1.0000	5,961,567	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	06/22/2011	03/31/2021	62,714,088	...62,714,088	.....1.0000	5,653,395	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	06/22/2011	03/31/2021	40,484,257	...40,484,257	.....1.0000	8,250,100	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/22/2011	03/31/2021	33,225,387	...33,225,387	.....1.0000	4,610,839	.....	.....	12,997,159	...	12,997,159	.....(823,511)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/22/2011	03/31/2021	28,619,692	...28,619,692	.....1.0000	5,590,815	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/22/2011	03/31/2021	62,714,088	...62,714,088	.....1.0000	5,827,164	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/22/2011	03/31/2021	40,484,257	...40,484,257	.....1.0000	8,334,396	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	07/19/2011	06/30/2021	72,843,370	...72,843,370	.....1.0000	9,184,831	.....	.....	16,796,475	...	16,796,475	.....(852,257)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	07/19/2011	06/30/2021	43,007,665	...43,007,665	.....1.0000	9,494,889	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	07/19/2011	06/30/2021	38,997,497	...38,997,497	.....1.0000	9,642,906	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/19/2011	06/30/2021	72,843,370	...72,843,370	.....1.0000	9,191,959	.....	.....	16,407,763	...	16,407,763	.....(821,499)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/19/2011	06/30/2021	43,007,665	...43,007,665	.....1.0000	9,487,323	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/19/2011	06/30/2021	38,997,497	...38,997,497	.....1.0000	9,640,212	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	08/17/2011	06/30/2021	205,889,663	.205,889,663	.....1.0000	...31,743,840	.....	.....	15,079,808	...	15,079,808	.....(738,379)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	08/17/2011	06/30/2021	106,762,129	.106,762,129	.....1.0000	...16,184,140	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	08/31/2011	06/30/2021	279,752,595	.279,752,595	.....1.0000	...50,559,502	.....	.....	24,484,566	...	24,484,566	..(1,943,553)	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	08/31/2011	06/30/2021	50,065,794	...50,065,794	.....1.0000	6,742,054	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Structured Equity Basket Options PUT Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/09/2011	06/30/2021	169,154,517	.169,154,517	.....1.0000	...39,940,499	.....	.....	23,293,702	...	23,293,702	..(1,301,202)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Sellback Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/21/2011	06/30/2021	169,154,517	.169,154,517	.....1.0000	...43,579,969	.....	.....	19,825,586	...	19,825,586	..(1,139,599)	.....	.....	.....	.....	.....	003.....
Equity Basket Options PUT - Sellback Options..	VAGLB Market Risk Capital Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/21/2011	06/30/2021	74,998,750	...74,998,750	.....1.0000	...19,322,234	.....	.....	8,790,154	...	8,790,154	.....(505,269)	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653..	01/29/2018	11/01/2018	174,500	.421,068,500	...2,413.0000	.....	6,489,655	.....	12,772,213	...	12,772,213	...6,282,558	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	01/26/2018	11/01/2018	175,179	.422,705,962	...2,413.0000	.....	6,370,159	.....	12,721,940	...	12,721,940	...6,351,780	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868...	01/29/2018	11/01/2018	87,344	.210,761,072	...2,413.0000	.....	3,367,985	.....	6,415,709	...	6,415,709	...3,047,724	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	01/25/2018	11/01/2018	175,863	.424,357,757	...2,413.0000	.....	6,741,608	.....	12,801,605	...	12,801,605	...6,059,997	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/Index	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528..	01/26/2018	11/01/2018	174,810	.421,816,265	...2,413.0000	.....	6,388,427	.....	12,724,935	...	12,724,935	...6,336,508	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
-	-	-	-	-						-													-
0099999. Total-Purchased Options-Hedging Other-Put Options											519,248,318	29,357,834	0	312,585,872	XX	312,585,873	12,815,452	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											522,583,740	31,719,894	0	318,488,964	XX	318,488,964	11,918,157	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											3,335,422	2,362,060	0	5,903,091	XX	5,903,091	(897,295)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											519,248,318	29,357,834	0	312,585,872	XX	312,585,873	12,815,452	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											522,583,740	31,719,894	0	318,488,964	XX	318,488,964	11,918,157	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
Pay Fixed Receive Floating Interest Rate Swap.	Mortgage Loan -- 00-1101197	B 1	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	USD LIBOR 3M (5.3135)			(61,625)			(657,842)					66,826		100 / 100
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	0	(61,625)	0	XX	(657,842)	0	0	0	0	66,826	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			6,798	137,200		(141,961)		(63,800)			34,198		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			6,798	137,200		(141,961)		(63,800)			34,198		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			16,788	318,400		(167,547)		(127,600)			68,975		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			25,182	477,600		(251,321)		(191,400)			103,462		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			93,383	6,220,950		2,918,401		(1,068,650)			418,310		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,921,680	4.601 USD (4.101 GBP)			22,130	830,880		446,247		(361,440)			147,086		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			20,285	761,640		409,060		(331,320)			134,829		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			20,285	761,640		409,060		(331,320)			134,829		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			20,285	761,640		409,060		(331,320)			134,829		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AB9	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.615 USD (3.11 EUR)			67,939	1,436,600		589,605		(350,900)			188,467		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	5.08 USD (British Pound 6 Month LIBOR GBP)			175,742	4,207,000		5,109,562		(702,800)			399,693		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.165 USD (2.67 EUR)			84,793	1,828,400		1,042,924		(446,600)			173,788		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AE8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.545 USD (1.65 EUR)			121,621	1,208,400		268,838		(606,100)			264,691		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.886 USD (4.51 GBP)			41,238	2,479,500		1,597,973		(451,800)			252,739		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.545 USD (6.28 AUD)			(36,355)	3,742,200		2,247,334		286,000			348,083		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			26,914	1,735,000		926,667		(502,000)			215,488		100 / 100
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	3.935 USD (2.35 DKK)			80,398	(2,420,734)		(4,506,204)		(696,172)			338,428		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696#BH8	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			163,124	(3,598,000)		(5,693,427)		(1,116,500)			425,866		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			25,688	1,578,450		348,867		(271,150)			136,125		100 / 100
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)			5,086	(825,883)		(1,216,086)		710,075			365,336		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)			188,086	(1,613,674)		(1,754,704)		(546,003)			341,288		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	3.955 USD (2.05 EUR)			62,459	(2,532,000)		(3,551,789)		(478,500)			221,412		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6596#AA4	D 1	Currency	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			48,447	2,466,000		1,249,379		(602,400)			330,251		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			46,270	(1,067,374)		(1,704,376)		(323,048)			162,396		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	3.5 USD (1.69 EUR)			40,541	(935,226)		(1,493,364)		(283,052)			142,290		100 / 100
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond -- W2710@AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			46,913	(324,271)		(2,327,292)		490,499			366,105		100 / 100
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond -- W2710@AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			46,913	(324,271)		(2,327,292)		490,499			366,105		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G4273*AK1	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	10/13/2016	01/11/2024		19,839,600	3.34 USD (1.32 EUR)			93,344	(2,343,600)		(3,198,720)		(574,200)			238,618		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AS0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2031		14,760,000	3.72 USD (2.91 GBP)			12,434	(2,058,000)		(3,383,112)		(602,400)			272,380		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8286#AB6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		25,166,250	3.224 USD (1.31 EUR)			110,356	(2,562,750)		(3,498,698)		(717,750)			389,484		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 24906PC*8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		8,388,750	3.224 USD (1.31 EUR)			36,785	(854,250)		(1,166,233)		(239,250)			129,828		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6177#AD5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	05/18/2027		21,996,000	3.762 USD (3.02 GBP)			13,149	(3,231,000)		(4,823,060)		(903,600)			332,441		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026		16,218,250	3.143 USD (1.2 EUR)			73,826	(1,651,550)		(2,241,564)		(462,550)			238,260		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AU6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			4,536	(1,078,800)		(1,464,425)		(301,200)			96,265		100 / 100
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	4.3225 USD (EURIBOR 6 Months EUR)			139,981	(2,959,700)		(4,103,810)		(542,300)			295,099		100 / 100
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	4.3225 USD (EURIBOR 6 Months EUR)			242,908	(5,135,950)		(7,121,317)		(941,050)			512,083		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.11 GBP)			19,531	905,000		218,205		(502,000)			167,631		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.53 GBP)			37,882	1,810,000		(654,076)		(1,004,000)			473,103		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		20,512,050	4.105 USD (British Pound 6 Month LIBOR GBP)			49,633	(2,963,075)		(4,470,968)		(840,850)			351,733		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		20,512,050	4.105 USD (British Pound 6 Month LIBOR GBP)			49,633	(2,963,075)		(4,470,968)		(840,850)			351,733		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AB7	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			74,170	(556,026)		(757,824)		(599,431)			187,570		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AB7	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			74,170	(556,026)		(757,824)		(599,431)			187,570		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			37,799	(278,013)		(340,638)		(299,715)			75,355		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			37,799	(278,013)		(340,638)		(299,715)			75,355		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			37,799	(278,013)		(340,638)		(299,715)			75,355		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			37,799	(278,013)		(340,638)		(299,715)			75,355		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021P A*9	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.9525 USD (1.96 EUR)			60,127	(1,273,200)		(1,862,967)		(382,800)			205,492		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021P A*9	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.9525 USD (1.96 EUR)			60,127	(1,273,200)		(1,862,967)		(382,800)			205,492		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7059#AA2	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/01/2017	08/05/2024		22,131,000	3.7 USD (2.12 GBP)			70,496	(3,096,000)		(3,033,319)		(903,600)			278,917		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- F1840#AA0	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.839 EUR)			161,499	(6,228,000)		(9,719,229)		(1,435,500)			696,337		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7304*AA9	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		13,280,000	4.032 USD (2.96 GBP)			27,634	(735,000)		(1,190,032)		(502,000)			205,645		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7304*AA9	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		29,216,000	4.032 USD (2.96 GBP)			60,794	(1,617,000)		(2,618,070)		(1,104,400)			452,419		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7304*AA9	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	4.032 USD (2.96 GBP)			13,817	(367,500)		(595,016)		(251,000)			102,822		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 879360C#0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/29/2017	04/18/2023		10,745,000	3.269 USD (0.92 EUR)			58,873	(1,579,000)		(1,856,103)		(319,000)			120,756		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N8502#AB3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/29/2017	04/18/2024		11,819,000	3.401 USD (1.09 EUR)			62,774	(1,737,400)		(2,037,397)		(350,900)			145,412		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 372460D*3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.6717 USD (1.4 EUR)			96,306	(822,000)		(1,227,840)		(478,500)			226,710		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 372460D*3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.6717 USD (1.4 EUR)			96,306	(822,000)		(1,227,840)		(478,500)			226,710		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 372460D@1	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	3.8929 USD (1.81 EUR)			144,656	(1,370,000)		(2,162,739)		(797,500)			455,822		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AK6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		5,827,500	4.176 USD (2.03 EUR)			29,405	(334,500)		(486,556)		(159,500)			90,819		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AK6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		18,648,000	4.176 USD (2.03 EUR)			94,096	(1,070,400)		(1,556,980)		(510,400)			290,620		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2686@AC2	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032		47,131,200	3.895 USD (2.69 GBP)			113,425	(3,322,800)		(4,535,797)		(1,807,200)			901,622		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AJ9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		5,827,500	3.929 USD (1.6 EUR)			32,465	(334,500)		(462,876)		(159,500)			75,505		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AJ9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		13,986,000	3.929 USD (1.6 EUR)			77,916	(802,800)		(1,110,902)		(382,800)			181,213		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AA7	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.025 USD (3.63 GBP)			105,928	6,597,000		4,314,078		(1,506,000)			630,370		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1737@AB5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.226 USD (2.83 GBP)			4,884	132,500		156,684		132,500			133,407		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1737@AB5	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.226 USD (2.83 GBP)			4,884	132,500		156,684		132,500			133,407		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			13,551	338,000		(347,706)		(159,500)			85,430		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			13,551	338,000		(347,706)		(159,500)			85,430		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	11/21/2013	01/02/2025		16,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			204,540	2,088,029		2,666,540		(498,312)			208,067		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	11/21/2013	01/02/2025		40,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			511,351	5,220,057		6,666,349		(1,245,781)			520,169		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	11/21/2013	01/02/2025		9,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			115,054	1,174,516		1,499,928		(280,301)			117,038		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Currency	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	11/21/2013	01/02/2025		9,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)			115,054	1,174,516		1,499,928		(280,301)			117,038		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	5,000,796	(19,453,768)	XX	(71,843,143)	0	(33,410,921)	0	0	17,667,155	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	4,939,171	(19,453,768)	XX	(72,500,985)	0	(33,410,921)	0	0	17,733,981	XXX	XXX

Swaps - Hedging Other - Interest Rate

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/05/2015	11/09/2025		78,000,000	2.126 (USD LIBOR 3M)			97,164	(3,274,773)		(3,274,773)	(2,110,926)				1,076,318		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/12/2015	11/16/2025		106,000,000	2.2215 (USD LIBOR 3M)			144,781	(3,759,545)		(3,759,545)	(2,903,683)				1,464,529		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528.	07/07/2011	07/11/2026		12,900,000	USD LIBOR 3M (3.7803)			(68,190)	(981,453)		(981,453)	437,597				185,654		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	07/07/2011	07/11/2021		9,600,000	USD LIBOR 3M (3.2883)			(38,938)	(185,407)		(185,407)	170,003				86,961		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2041		218,530,000	USD LIBOR 3M (4.0025)			(1,276,470)	(43,239,842)		(43,239,842)	13,664,992				5,274,075		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	03/12/2009	03/16/2039		16,000,000	USD LIBOR 3M (3.2752)			(63,119)	(1,088,963)		(1,088,963)	864,719				366,367		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	07/28/2011	08/01/2021		10,000,000	3.0608 (USD LIBOR 3M)			35,600	123,603		123,603	(173,818)				91,375		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2018		8,700,000	1.7208 (USD LIBOR 3M)			1,979	(17,668)		(17,668)	(15,452)				27,037		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2026		9,100,000	2.7908 (USD LIBOR 3M)			26,412	30,151		30,151	(278,547)				131,807		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2038		2,150,000	4.861 (USD LIBOR 3M)			17,253	660,833		660,833	(136,837)				48,168		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2028		3,160,000	USD LIBOR 3M (4.8)			(24,876)	(559,497)		(559,497)	132,045				50,142		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2023		8,170,000	USD LIBOR 3M (4.676)			(61,784)	(758,363)		(758,363)	230,236				91,942		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	04/21/2008	04/23/2018		3,100,000	USD LIBOR 3M (4.386)			(21,195)	(4,787)		(4,787)	21,054				3,891		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2023		10,000,000	2.9828 (USD LIBOR 3M)			33,357	142,600		142,600	(251,174)				119,187		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	11/26/2008	11/28/2023		8,000,000	3.1948 (USD LIBOR 3M)			30,870	202,909		202,909	(205,560)				95,211		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	02/12/2010	02/16/2025		2,600,000	USD LIBOR 3M (4.2452)			(17,001)	(245,924)		(245,924)	83,764				34,118		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/30/2010	07/02/2025		8,900,000	3.4208 (USD LIBOR 3M)			38,496	397,753		397,753	(272,005)				119,905		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2030		7,900,000	3.5858 (USD LIBOR 3M)			37,429	633,782		633,782	(331,344)				138,323		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/30/2010	07/02/2040		5,300,000	3.7048 (USD LIBOR 3M)			26,687	752,866		752,866	(312,380)				125,060		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528.	02/14/2011	02/16/2026		49,700,000	USD LIBOR 3M (4.1792)			(316,775)	(5,035,001)		(5,035,001)	1,710,349				697,912		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	01/29/2008	01/31/2028		42,540,000	4.71 (USD LIBOR 3M)			326,332	7,074,264		7,074,264	(1,740,801)				667,344		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868	06/13/2011	06/15/2021		12,900,000	USD LIBOR 3M (3.0773)			(44,749)	(164,056)		(164,056)	216,217				115,579		005

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	06/30/2011	07/05/2018		7,900,000	USD LIBOR 3M (2.6653)			(19,455)	(6,994)		(6,994)	29,407				20,258		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868...	07/07/2011	07/11/2041		9,700,000	USD LIBOR 3M (4.0903)			(58,792)	(2,063,787)		(2,063,787)	613,083				234,089		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	06/01/2011	06/03/2021		8,800,000	3.1067 (USD LIBOR 3M)			32,080	119,521		119,521	(147,457)				78,440		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Citibank NA	E57ODZWZ7FF32TWEFA76.	03/28/2013	04/03/2020		10,400,000	USD LIBOR 3M (1.4482)			6,190	228,723		228,723	78,485				73,740		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	02/01/2013	02/05/2023		11,600,000	2.0078 (USD LIBOR 3M)			10,865	(364,393)		(364,393)	(232,287)				127,795		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	01/21/2026		97,200,000	USD LIBOR 3M (1.924)			(65,241)	5,576,991		5,576,991	2,606,525				1,358,754		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	01/21/2026		97,000,000	USD LIBOR 3M (1.934)			(67,531)	5,497,660		5,497,660	2,604,396				1,355,958		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/01/2013	11/05/2018		4,900,000	1.5 (USD LIBOR 3M)			(1,631)	(23,843)		(23,843)	(9,763)				18,978		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	01/05/2009	01/07/2024		16,400,000	USD LIBOR 3M (3.0792)			(57,455)	(314,928)		(314,928)	421,582				197,062		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/01/2013	11/05/2023		6,400,000	USD LIBOR 3M (2.758)			(17,998)	(15,220)		(15,220)	154,989				75,744		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/01/2013	11/05/2033		8,300,000	USD LIBOR 3M (3.493)			(38,592)	(689,598)		(689,598)	392,858				163,969		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/01/2013	11/05/2043		5,500,000	3.654 (USD LIBOR 3M)			27,787	820,961		820,961	(344,728)				139,185		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/01/2013	11/05/2020		13,900,000	USD LIBOR 3M (2.145)			(17,787)	166,991		166,991	163,606				112,124		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	08/12/2015	08/14/2035		12,000,000	2.535 (USD LIBOR 3M)			27,216	(499,414)		(499,414)	(535,364)				250,162		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/05/2015	11/09/2020		19,000,000	USD LIBOR 3M (1.577)			2,409	499,915		499,915	197,853				153,586		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/12/2015	11/16/2020		27,000,000	USD LIBOR 3M (1.672)			(2,855)	649,474		649,474	289,191				219,053		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	08/16/2013	08/20/2020		9,500,000	USD LIBOR 3M (2.4192)			(18,748)	39,874		39,874	109,546				73,461		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/05/2015	11/09/2025		78,000,000	2.124 (USD LIBOR 3M)			96,774	(3,285,439)		(3,285,439)	(2,110,413)				1,076,318		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/12/2015	11/16/2025		106,000,000	2.2185 (USD LIBOR 3M)			156,030	(3,781,337)		(3,781,337)	(2,902,636)				1,464,529		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	04/10/2012	04/12/2019		8,400,000	1.5958 (USD LIBOR 3M)			(1,475)	(69,678)		(69,678)	(31,918)				42,685		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	07/07/2011	07/11/2031		13,100,000	USD LIBOR 3M (3.9603)			(75,142)	(1,653,563)		(1,653,563)	596,474				238,762		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	08/24/2011	08/26/2018		8,200,000	1.8607 (USD LIBOR 3M)			4,445	(12,704)		(12,704)	(17,739)				26,108		005

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	04/20/2012	04/24/2022		9,200,000	2.0828 (USD LIBOR 3M)			10,068	(213,478)		(213,478)	(161,118)				92,784		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	08/26/2015	08/28/2045		8,000,000	2.6575 (USD LIBOR 3M)			20,124	(255,780)		(255,780)	(447,524)				209,495		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/12/2015	11/16/2025		106,000,000	2.2215 (USD LIBOR 3M)			156,825	(3,759,545)		(3,759,545)	(2,903,683)				1,464,529		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	07/06/2016	07/08/2026		50,000,000	1.331 (USD LIBOR 3M)			(41,484)	(5,221,261)		(5,221,261)	(1,273,903)				719,232		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/05/2015	11/09/2025		78,000,000	2.1215 (USD LIBOR 3M)			96,287	(3,298,771)		(3,298,771)	(2,109,772)				1,076,318		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	07/06/2016	07/08/2026		50,000,000	1.3305 (USD LIBOR 3M)			(41,546)	(5,223,102)		(5,223,102)	(1,273,817)				719,232		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	09/02/2016	09/06/2026		50,000,000	1.502 (USD LIBOR 3M)			(19,470)	(4,667,164)		(4,667,164)	(1,310,748)				726,339		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	09/02/2016	09/06/2026		50,000,000	1.506 (USD LIBOR 3M)			(18,970)	(4,652,170)		(4,652,170)	(1,311,440)				726,339		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	10/20/2016	10/24/2031		30,000,000	USD LIBOR 3M (1.7825)			(10,307)	3,501,538		3,501,538	1,072,997				552,671		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/14/2016	11/16/2036		68,000,000	2.4305 (USD LIBOR 3M)			136,135	(4,052,767)		(4,052,767)	(3,096,503)				1,468,069		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/14/2016	11/16/2031		332,000,000	USD LIBOR 3M (2.354)			(601,164)	17,446,662		17,446,662	12,785,715				6,130,404		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/14/2016	11/16/2026		139,000,000	USD LIBOR 3M (2.179)			(190,880)	6,067,063		6,067,063	4,019,657				2,042,356		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/14/2016	11/16/2046		56,000,000	2.5135 (USD LIBOR 3M)			123,731	(3,407,742)		(3,407,742)	(3,113,962)				1,498,702		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/16/2016	11/18/2023		22,000,000	USD LIBOR 3M (1.94)			(17,060)	882,081		882,081	483,477				261,197		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/17/2016	11/21/2026		67,000,000	USD LIBOR 3M (2.1315)			(83,467)	3,172,309		3,172,309	1,927,407				985,226		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/28/2016	11/30/2021		22,000,000	1.818 (USD LIBOR 3M)			8,772	(653,207)		(653,207)	(335,638)				210,765		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/28/2016	11/30/2031		14,000,000	2.3635 (USD LIBOR 3M)			24,675	(720,638)		(720,638)	(540,160)				258,874		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	11/07/2026		100,000,000	USD LIBOR 3M (1.6975)			(17,279)	8,037,716		8,037,716	2,722,544				1,467,222		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/30/2016	12/02/2026		79,000,000	2.2505 (USD LIBOR 3M)			115,837	(3,027,779)		(3,027,779)	(2,307,833)				1,163,706		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	12/14/2016	12/16/2031		20,000,000	2.5265 (USD LIBOR 3M)			41,463	(666,361)		(666,361)	(787,825)				370,413		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	02/09/2012	02/13/2022		4,000,000	2.1188 (USD LIBOR 3M)			4,933	(82,488)		(82,488)	(67,281)				39,379		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2031		300,000,000	USD LIBOR 3M (2.2235)			(446,770)	20,180,024		20,180,024	11,366,819				5,538,409		005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2046		56,000,000	2.3995 (USD LIBOR 3M)			108,037	(4,656,250)		(4,656,250)	(3,054,199)				1,498,558		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2036		68,000,000	2.3205 (USD LIBOR 3M)			117,758	(5,132,357)		(5,132,357)	(3,050,085)				1,467,854		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2026		100,000,000	USD LIBOR 3M (2.0195)			(97,923)	5,585,757		5,585,757	2,836,395				1,468,855		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2021		144,000,000	USD LIBOR 3M (1.5975)			10,911	5,331,642		5,331,642	2,094,387				1,371,292		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2019		44,000,000	1.3305 (USD LIBOR 3M)			(32,704)	(817,164)		(817,164)	(242,258)				280,417		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2023		36,000,000	1.7995 (USD LIBOR 3M)			15,452	(1,701,768)		(1,701,768)	(773,994)				426,998		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2018		14,000,000	USD LIBOR 3M (1.1675)			16,111	98,748		98,748	17,751				55,325		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/10/2016	11/14/2026		139,000,000	USD LIBOR 3M (2.013)			(133,855)	7,833,279		7,833,279	3,939,425				2,041,708		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	02/16/2017	02/21/2032		14,000,000	2.592 (USD LIBOR 3M)			28,233	(368,794)		(368,794)	(560,529)				261,018		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868...	01/14/2011	01/18/2026		47,100,000	3.8717 (USD LIBOR 3M)			260,161	3,712,973		3,712,973	(1,568,781)				658,062		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868...	01/14/2011	01/18/2031		31,800,000	4.0647 (USD LIBOR 3M)			190,993	4,264,482		4,264,482	(1,434,576)				569,099		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	11/14/2016	11/16/2026		100,000,000	USD LIBOR 3M (2.128)			(124,574)	4,754,719		4,754,719	2,873,977				1,469,321		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	05/22/2017	05/24/2037		9,000,000	2.4415 (USD LIBOR 3M)			17,861	(534,430)		(534,430)	(416,284)				196,983		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	07/26/2017	07/28/2032		10,000,000	2.492 (USD LIBOR 3M)			21,266	(392,588)		(392,588)	(402,750)				189,321		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	08/10/2017	08/14/2037		12,000,000	2.44 (USD LIBOR 3M)			24,366	(723,370)		(723,370)	(557,933)				264,179		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	08/10/2017	08/14/2047		8,000,000	USD LIBOR 3M (2.494)			(17,324)	524,071		524,071	448,101				216,857		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	10/19/2017	10/23/2024		10,000,000	USD LIBOR 3M (2.1735)			(13,142)	331,205		331,205	250,032				128,159		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	10/19/2017	10/23/2020		15,000,000	1.9045 (USD LIBOR 3M)			9,503	(266,724)		(266,724)	(166,141)				120,167		005
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	10/19/2017	10/23/2047		5,000,000	USD LIBOR 3M (2.548)			(11,252)	275,410		275,410	283,653				135,977		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	10/19/2017	10/23/2032		13,000,000	2.4495 (USD LIBOR 3M)			25,948	(586,451)		(586,451)	(525,225)				248,155		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	10/19/2017	10/23/2037		11,000,000	2.516 (USD LIBOR 3M)			23,785	(545,229)		(545,229)	(519,834)				243,359		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME	SNZ2OJLFK8MNNCLQOF39.	01/10/2018	01/12/2023		15,000,000	2.694 (USD LIBOR 3M)			32,419	(246,699)		(246,699)	(246,699)				164,129		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39.	01/17/2018	01/12/2038		8,000,000	2.7415 (USD LIBOR 3M)			18,124	(128,949)		(128,949)	(128,949)				177,989		005
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge	N/A	Interest	CME SNZ2OJLFK8MNNCLQOF39.	01/30/2018	02/01/2033		10,000,000	2.8565 (USD LIBOR 3M)			19,835	31,191		31,191	31,191				192,692		005
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	(1,435,198)	(12,449,461)	XX	(12,449,461)	23,188,223	0	0	0	60,079,793	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3	D 1	Credit..	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2008	12/20/2018		2,000,000	0			(10,500)	(28,322)		(28,322)	9,366						006
0929999. Total-Swaps-Hedging Other-Credit Default										0	0	(10,500)	(28,322)	XX	(28,322)	9,366	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	(1,445,698)	(12,477,783)	XX	(12,477,783)	23,197,589	0	0	0	60,079,793	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(1,496,823)	(12,449,461)	XX	(13,107,303)	23,188,223	0	0	0	60,146,619	XXX	XXX
1169999. Total-Swaps-Credit Default										0	0	(10,500)	(28,322)	XX	(28,322)	9,366	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	5,000,796	(19,453,768)	XX	(71,843,143)	0	(33,410,921)	0	0	17,667,155	XXX	XXX
1209999. Total-Swaps										0	0	3,493,473	(31,931,551)	XX	(84,978,768)	23,197,589	(33,410,921)	0	0	77,813,774	XXX	XXX
1399999. Total-Hedging Effective										0	0	4,939,171	(19,453,768)	XX	(72,500,985)	0	(33,410,921)	0	0	17,733,981	XXX	XXX
1409999. Total-Hedging Other										522,583,740	31,719,894	(1,445,698)	306,011,180	XX	306,011,181	35,115,745	0	0	0	60,079,793	XXX	XXX
1449999. TOTAL										522,583,740	31,719,894	3,493,473	286,557,412	XX	233,510,196	35,115,745	(33,410,921)	0	0	77,813,774	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	REBALANCES PORTFOLIO DURATION
002	MANAGES CASH FLOW RISK
003	HEDGES THE EQUITY RISK OF A LIABILITY
004	HEDGES THE INTEREST RATE RISK OF AN ASSET
005	HEDGES THE INTEREST RATE RISK OF A LIABILITY
006	HEDGES THE CREDIT RISK OF AN ASSET
007	REPLICATION OF AN INDEX
008	HEDGES THE CURRENCY RISK OF AN ASSET
009	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																						
Hedging Other																						
TUM8	1	200,000	US Treasury 2 YR Note Future Futures	VAGLB Hedge - Equity Indexed Annuity	N/A	Interest Rate	06/15/2018	CBT	549300EX04Q2QBFQTQ27	03/15/2018	106.2988	106.3000						(2)	(2)	5,404	2	2,000
ESM8	8,220	1,120,387,251	S&P 500 Mini Futures Contract Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	2,726.0030	2,643.0000						34,114,251	34,114,251	44,422,705	1	50
ESM8	27	3,696,411	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	2,738.0823	2,643.0000						128,361	128,361	145,914	1	50
ESM8	3	411,622	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	2,744.1486	2,643.0000						15,172	15,172	16,213	1	50
FAM8	1,669	319,933,890	S & P 400 E-MINI Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	1,916.9197	1,883.1000						5,644,500	5,644,500	9,019,646	1	100
FAM8	7	1,335,988	S & P 400 E-MINI Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	1,908.5548	1,883.1000						17,818	17,818	37,830	1	100
MFM8	5,068	511,193,229	MSCI EAFE Mini Index Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2018	ICE	5493004R83R1LVX2IL36	03/15/2018	2,017.3371	2,000.6000						4,241,189	4,241,189	27,388,595	1	50
MFM8	21	2,114,455	MSCI EAFE Mini Index Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	06/15/2018	ICE	5493004R83R1LVX2IL36	03/15/2018	2,013.7670	2,000.6000						13,825	13,825	113,490	1	50
RTYM8	1,134	89,226,986	RUSSELL 2000 MINI INDEX FUTURE Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	1,573.6682	1,531.2000						2,407,946	2,407,946	6,128,388	1	50
RTYM8	6	472,350	RUSSELL 2000 MINI INDEX FUTURE Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity / Index	06/15/2018	CME	SNZ2OJLFK8MNNCLQOF39	03/15/2018	1,574.4994	1,531.2000						12,990	12,990	32,425	1	50
13429999. Total-Short Futures-Hedging Other													0	0	0	0	0	46,596,051	46,596,051	87,310,610	XXX	XXX
1389999. Total-Short Futures													0	0	0	0	0	46,596,051	46,596,051	87,310,610	XXX	XXX
1409999. Total-Hedging Other													0	0	0	0	0	46,596,051	46,596,051	87,310,610	XXX	XXX
1449999. TOTAL													0	0	0	0	0	46,596,051	46,596,051	87,310,610	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	72,840,795	14,469,815	87,310,610
Total Net Cash Deposits	72,840,795	14,469,815	87,310,610

(a)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	87,310,610		87,310,610				87,310,610	87,310,610
NAIC 1 Designation												
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	64,739,947	45,559,146		0	45,559,146		0		0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	34,248,000	67,791,801	(5,588,722)	27,955,079	67,251,991	(8,372,676)	24,631,315	2,271,493	2,271,493
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			(23,963,950)	0		(35,576,697)	0	3,591,892	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	50,870,900	100,430,380	(30,237,753)	19,321,727	96,160,864	(45,028,402)	261,562	7,027,076	7,027,076
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	13,244,000	15,150,548	(2,473,766)	0	15,150,548	(3,131,608)	0	1,907,471	1,340,253
Goldman Sachs Intl Ltd	W22LROWP2IHZNBB6K528	Y	Y	50,148,000	53,868,103	(6,016,455)	0	53,868,103	(6,016,455)	0	883,566	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y			(5,926,150)	0		(8,941,936)	0	703,466	0
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	31,295,000	39,492,456	(2,420,734)	5,776,722	35,556,786	(4,506,204)	0	1,264,255	1,264,255
Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	Y	Y	5,094,500	17,392,215	(1,322,647)	10,975,068	20,067,842	(1,322,647)	13,650,695	1,823,798	1,823,798
Morgan Stanley Capital Svcs	I7331LVCZKQKX5T7XV54	Y	Y		2,638,751	(44,896,273)	0	1,422,130	(44,896,273)	0	6,463,478	0
Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	15,078,000	12,772,213		0	12,772,213		0		0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y		676,000	(2,343,600)	0		(3,894,132)	0	409,478	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	15,883,000	14,567,243	(6,994)	0	14,567,243	(6,994)	0	98,697	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	261,000	202,909		0	202,909		0	95,211	37,121
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	1,890,000	1,823,675		0	1,823,675		0		0
0299999. Total NAIC 1 Designation				282,752,347	372,365,441	(125,197,044)	64,028,596	364,403,451	(161,694,026)	38,543,571	26,539,880	13,763,995
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	7,330,000	15,466,800		8,136,800	7,581,346	(702,791)	0	1,425,638	1,425,638
0399999. Total NAIC 2 Designation				7,330,000	15,466,800	0	8,136,800	7,581,346	(702,791)	0	1,425,638	1,425,638
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	22,483,069	97,305,281	(73,383,065)	1,439,146	97,305,281	(73,383,065)	1,439,146	49,848,255	49,848,255
0999999. Gross Totals				312,565,415	572,448,132	(198,580,109)	160,915,153	469,290,078	(235,779,882)	39,982,718	165,124,384	152,348,498
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					572,448,132	(198,580,109)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT 549300EX04Q2QBFQTQ27	Cash		Cash	5,404	5,404	5,404		I
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	59,803,121	59,803,121	59,803,121		I
Bank of America Corp - ICE 5493004R83R1LVX2IL36	Cash		Cash	27,502,085	27,502,085	27,502,085		I
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	36,845,000	36,845,000	36,845,000		V
HSBC - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	9,630,000	9,630,000	9,630,000		V
Merrill Lynch International - OTC GGDZP1UYGU9STUHRDP48	Cash		Cash	43,330,000	43,330,000	43,330,000		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	4,008,000	4,008,000	4,008,000		V
Wells Fargo - CME SNZ2OJLFK8MNNCLQOF39	Corporate	718172 AA 7	Philip Morris Intl Inc Sr Nt	15,056,820	15,000,000	15,021,763	05/16/2018.	I
0199999. Totals				196,180,430	196,123,610	196,145,373	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	34,248,000	34,248,000	XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	50,870,900	50,870,900	XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	13,244,000	13,244,000	XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86	Cash		Cash	7,330,000	7,330,000	XXX		V
Goldman Sachs International Ltd - OTC W22LROWP2IHZNBB6K528	Cash		Cash	50,148,000	50,148,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	31,295,000	31,295,000	XXX		V
Merrill Lynch Capital Services - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	5,094,500	5,094,500	XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	15,078,000	15,078,000	XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	15,883,000	15,883,000	XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	261,000	261,000	XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	1,890,000	1,890,000	XXX		V
Wells Fargo - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	22,483,069	22,483,069	XXX		V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128MD M7 5	FHLMC Giant Pool #G14682	2,603,125	2,638,510	XXX	02/15/2028.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128MM U6 8	FHLMC Pool #G18604	262,961	268,375	XXX	06/15/2031.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128P8 CY 5	FHLMC Gold Pool #C91887	359,511	361,840	XXX	09/15/2036.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	31300L 2Z 7	FHLMC Giant Pool # 848892	1,575,390	1,573,054	XXX	01/01/2043.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136A1 JY 2	FNMA REMIC Ser 2011-99 Cl AV	785,609	780,335	XXX	08/25/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AF QR 8	FNMA REMIC Ser 2013-75 Cl CN	1,012,148	1,039,418	XXX	07/25/2043.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AT YS 7	FNMA REMIC Ser 2016-M9 Cl A1	1,151,782	1,193,846	XXX	02/25/2026.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137AN A9 6	FHLMC REMIC Ser 4016 Cl KQ	1,670,451	1,631,811	XXX	11/15/2038.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BC M5 4	FHLMC REMIC Ser 4363 Cl BA	1,369,958	1,359,845	XXX	05/15/2047.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BD XX 9	FHLMC Ser 4390 Cl NY	8,630,898	8,644,097	XXX	06/15/2040.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3140FX DZ 2	FNMA Pool #BF0119	2,103,615	2,100,357	XXX	07/25/2056.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3140J5 L4 9	FNMA Pool #BM1246	1,242,439	1,241,127	XXX	11/25/2031.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	36179R LP 2	GNMA Pool #MA3034	37,619,743	37,198,323	XXX	08/20/2045.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 Q7 8	U S Treasury Nt	4,352,319	4,490,000	XXX	04/30/2021.	V
0299999. Totals				312,565,415	312,346,408	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on 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		5FM	467,980	660,107	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		5FM	145,738	232,248	08/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A1		1FM	7,232	7,232	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			620,950	899,587	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			620,950	899,587	XXX
6299999.	Total - Residential Mortgage-Backed Securities			620,950	899,587	XXX
6699999.	Subtotal - Bonds			620,950	899,587	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			249,078,480	249,078,480	04/02/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			249,078,480	249,078,480	XXX
9999999.	Totals			249,699,430	249,978,067	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....29,524,846 Book/Adjusted Carrying Value $.....29,532,570
2. Average balance for the year: Fair Value $.....213,686,698 Book/Adjusted Carrying Value $.....213,962,710
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....7,232 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....892,354 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Savings Bank Honolulu, HI					150,303	157,824	462,471	XXX
Bank of America Charlotte, NC					638,383	807,531	100,585	XXX
Bank of New York Mellon New York, NY					8,896,426	7,818,453	11,586,159	XXX
JP Morgan Chase New York, NY					(146,793,445)	(107,489,831)	(91,562,903)	XXX
PNC Pittsburgh, PA					614,653	632,517	659,454	XXX
US Bank Minneapolis, MN					302,644	113,877	309,084	XXX
Wachovia Charlotte, NC					261,329	505,524	550,636	XXX
The Federal Home Loan Bank of Cincinnati Cincinnati, OH					4,055,178	5,375,555	4,859,790	XXX
0199998. Deposits in 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			94,357	57,714	33,323	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(131,780,172)	(92,020,836)	(73,001,401)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(131,780,172)	(92,020,836)	(73,001,401)	XXX
0599999. Total Cash	XXX	XXX	0	0	(131,780,172)	(92,020,836)	(73,001,401)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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		03/28/2018	1.603		2,845,546	3,050	1,330
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,845,546	3,050	1,330
8899999. Total - Cash Equivalents						2,845,546	3,050	1,330