



QUARTERLY STATEMENT

As of June 30, 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. DENISE LYNN SKINGLE #	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

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	STEVEN ANDREW GINNAN #	SVP-CFO-NW FIN
PETER ANTHONY GOLATO	SVP-NW FIN NETWORK	HARRY HANSEN HALLOWELL	SVP
ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL	RAMON JONES #	SVP-MARKT FIN SERV
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

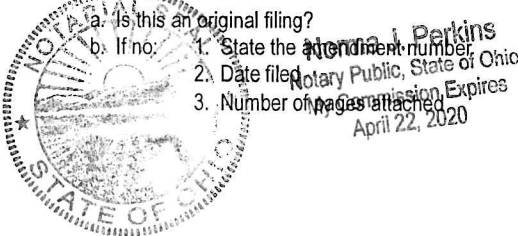
JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN #	ERIC SHAWN HENDERSON
STEPHEN SCOTT RASMUSSEN	MARK RAYMOND THRESHER	KIRT ALAN WALKER	

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	DENISE LYNN SKINGLE	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 30 day of July 2018



Yes [X] No []

1. State the attachment number	
2. Date filed	
3. Number of pages attached	

NATIONWIDE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	30,926,954,560		30,926,954,560	31,177,683,465
2. Stocks:				
2.1 Preferred stocks.....	37,449,426		37,449,426	37,125,445
2.2 Common stocks.....	1,606,117,419		1,606,117,419	1,627,184,023
3. Mortgage loans on real estate:				
3.1 First liens.....	7,530,561,294		7,530,561,294	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 (\$.....(77,360,246)), cash equivalents (\$.....2,635,229) and short-term investments (\$.....547,669,316).....	472,944,299		472,944,299	(36,008,171)
6. Contract loans (including \$.....0 premium notes).....	915,709,573	222,044	915,487,529	941,006,855
7. Derivatives.....	152,072,363		152,072,363	411,251,573
8. Other invested assets.....	581,042,306		581,042,306	526,081,616
9. Receivables for securities.....	10,691		10,691	58,607
10. Securities lending reinvested collateral assets.....	197,212,140		197,212,140	220,445,497
11. Aggregate write-ins for invested assets.....	190,234,713	0	190,234,713	177,015,734
12. Subtotals, cash and invested assets (Lines 1 to 11).....	42,610,308,784	222,044	42,610,086,740	42,506,579,954
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	501,765,687		501,765,687	468,867,618
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	76,996,063	1,315,921	75,680,142	23,370,246
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	25,334,108		25,334,108	27,284,056
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	12,893,604		12,893,604	9,736,393
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	6,787,612		6,787,612	7,290,575
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	205,055,194		205,055,194	274,822,686
18.2 Net deferred tax asset.....	649,380,057	116,544,348	532,835,709	538,622,981
19. Guaranty funds receivable or on deposit.....	1,861,490		1,861,490	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.....	23,642,411		23,642,411	8,710,114
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	228,917,724	142,677,297	86,240,427	74,524,096
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	44,342,942,734	260,759,610	44,082,183,124	43,941,856,464
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	100,877,918,433		100,877,918,433	101,727,841,976
28. Total (Lines 26 and 27).....	145,220,861,167	260,759,610	144,960,101,557	145,669,698,440

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables.....	190,234,713		190,234,713	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).....	190,234,713	0	190,234,713	177,015,734
2501. Accrued fees and other assets.....	81,955,030	64,779	81,890,251	70,173,920
2502. Cash value of corporate owned insurance.....	1,542,639		1,542,639	1,542,639
2503. Deferred software costs.....	66,143,279	66,143,279	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	79,276,776	76,469,239	2,807,537	2,807,537
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	228,917,724	142,677,297	86,240,427	74,524,096

NATIONWIDE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....34,146,378,529 less \$.....0 included in Line 6.3 (including \$.....65,538,633 Modco Reserve).....	34,146,378,529	34,092,173,135
2. Aggregate reserve for accident and health contracts (including \$...31,405,367 Modco Reserve).....	42,188,224	36,425,642
3. Liability for deposit-type contracts (including \$260,318 Modco Reserve).....	2,986,170,610	3,345,364,212
4. Contract claims:		
4.1 Life.....	53,505,099	64,991,973
4.2 Accident and health.....	72,956,692	37,986,730
5. Policyholders' dividends \$....29,034 and coupons \$.....0 due and unpaid.....	29,034	38,117
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$....587,528 Modco).....	45,886,691	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 \$....24,046 accident and health premiums.....	3,588,724	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 \$....504,253 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	504,253	811,695
9.3 Other amounts payable on reinsurance, including \$.....1,147,733 assumed and \$.....119,704,588 ceded.....	120,852,321	161,929,236
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....5,855,871, accident and health \$....6,231,043 and deposit-type contract funds \$....4,323,038.....	16,409,954	16,769,743
11. Commissions and expense allowances payable on reinsurance assumed.....	10,235,022	1,991,391
12. General expenses due or accrued.....	38,474,531	79,519,814
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,562,909,278) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,679,237,014)	(1,763,308,480)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,949,587	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.....	4,662,442	4,931,971
17. Amounts withheld or retained by company as agent or trustee.....	3,994,667	3,723,317
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	95,061,845	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 \$....202,668,950 and interest thereon \$....3,165,060.....	205,834,010	
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	357,467,929	360,139,161
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	105,478	88,953
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	53,682,610	98,958,412
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	503,679,092	412,623,303
24.08 Derivatives.....	74,468,500	155,143,569
24.09 Payable for securities.....	282,274,316	279,693,475
24.10 Payable for securities lending.....	197,489,973	220,735,651
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	206,882,944	250,219,296
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	37,850,496,063	37,992,533,076
27. From Separate Accounts statement.....	100,877,918,433	101,727,841,976
28. Total liabilities (Lines 26 and 27).....	138,728,414,496	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).....	4,564,855,008	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).....	6,227,872,282	5,945,508,609
38. Totals of Lines 29, 30 and 37.....	6,231,687,061	5,949,323,388
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	144,960,101,557	145,669,698,440
DETAILS OF WRITE-INS		
2501. Derivative liability accrued interest.....	2,142,143	9,150,583
2502. Loss recognition reserve.....	3,850,000	3,850,000
2503. Reserve for escheat funds.....	34,260,902	36,083,477
2598. Summary of remaining write-ins for Line 25 from overflow page.....	166,629,899	201,135,236
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	206,882,944	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.....	4,353,404,317	4,987,887,858	10,402,446,856
2. Considerations for supplementary contracts with life contingencies.....	853,440	400,171	522,617
3. Net investment income.....	979,569,616	988,520,567	1,958,279,462
4. Amortization of Interest Maintenance Reserve (IMR).....	(403,978)	(1,182,290)	(2,394,439)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	36,655,231	32,015,365	62,139,720
7. Reserve adjustments on reinsurance ceded.....	2,580,434	(12,726,261)	(25,665,643)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	948,846,554	903,857,830	1,868,125,338
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	152,455,260	422,590,731	538,574,571
9. Totals (Lines 1 to 8.3).....	6,473,960,874	7,321,363,971	14,802,028,482
10. Death benefits.....	286,415,752	235,539,756	503,170,020
11. Matured endowments (excluding guaranteed annual pure endowments).....	793,340	1,083,967	2,391,241
12. Annuity benefits.....	941,490,021	849,713,389	1,668,943,905
13. Disability benefits and benefits under accident and health contracts.....	2,006,051	2,990,359	5,611,679
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	5,746,971,873	5,223,357,830	10,621,345,040
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	37,859,295	37,475,142	73,719,125
18. Payments on supplementary contracts with life contingencies.....	1,684,058	1,774,741	3,345,978
19. Increase in aggregate reserves for life and accident and health contracts.....	67,185,836	611,863,724	1,246,018,567
20. Totals (Lines 10 to 19).....	7,084,406,226	6,963,798,908	14,124,545,555
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	316,120,391	339,527,291	672,264,289
22. Commissions and expense allowances on reinsurance assumed.....	11,729,027	5,564,703	10,252,442
23. General insurance expenses.....	137,128,978	175,878,329	346,784,326
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,170,370	27,252,734	49,834,352
25. Increase in loading on deferred and uncollected premiums.....	(307,981)	(338,971)	(508,974)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,457,740,493)	(530,333,050)	(950,136,650)
27. Aggregate write-ins for deductions.....	(209,299,276)	(179,422,541)	(482,027,133)
28. Totals (Lines 20 to 27).....	5,903,207,242	6,801,927,403	13,771,008,207
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	570,753,632	519,436,568	1,031,020,275
30. Dividends to policyholders.....	21,086,287	22,281,649	46,041,352
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	549,667,345	497,154,919	984,978,923
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	13,723,022	(76,760,268)	(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).....	535,944,323	573,915,187	1,440,097,058
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....8,832,622 (excluding taxes of \$.....(497,008) transferred to the IMR).....	(409,192,524)	(220,492,385)	(401,445,462)
35. Net income (Line 33 plus Line 34).....	126,751,799	353,422,802	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).....	126,751,799	353,422,802	1,038,651,596
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....77,070,413.....	87,221,126	(85,168,355)	(155,850,452)
39. Change in net unrealized foreign exchange capital gain (loss).....	115,612	(1,500,179)	(1,608,222)
40. Change in net deferred income tax.....	73,067,943	(2,911,461)	(446,711,253)
41. Change in nonadmitted assets.....	(7,075,014)	5,164,384	317,669,523
42. Change in liability for reinsurance in unauthorized and certified companies.....	(16,525)	(22,854)	(47,326)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	2,671,232	(6,787,803)	(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.....	(372,500)	(415,069)	(820,569)
54. Net change in capital and surplus (Lines 37 through 53).....	282,363,673	261,781,465	740,881,207
55. Capital and surplus as of statement date (Lines 36 + 54).....	6,231,687,061	5,470,223,646	5,949,323,388

DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	152,455,260	422,590,731	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).....	152,455,260	422,590,731	538,574,571
2701. Reserve adjustments on reinsurance assumed.....	(198,192,429)	(214,798,336)	(553,140,063)
2702. Change in contingency reserve.....	(21,705,288)	27,615,990	53,172,193
2703. Net investment earnings on funds withheld by ceding company.....	9,596,380	10,298,754	19,294,049
2798. Summary of remaining write-ins for Line 27 from overflow page.....	1,002,061	(2,538,949)	(1,353,312)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(209,299,276)	(179,422,541)	(482,027,133)
5301. Adjustment to initial commision and expense allowance.....	(372,500)	(405,500)	(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).....	(372,500)	(415,069)	(820,569)

NATIONWIDE LIFE INSURANCE COMPANY
CASH FLOW

		1	2	3
		Current Year to Date	Prior Year To Date	Prior Year Ended December 31
CASH FROM OPERATIONS				
1.	Premiums collected net of reinsurance.....	4,305,783,383	4,996,127,912	10,424,428,579
2.	Net investment income.....	963,732,305	1,046,346,207	2,061,525,860
3.	Miscellaneous income.....	1,228,396,474	1,356,482,137	2,438,620,829
4.	Total (Lines 1 through 3).....	6,497,912,162	7,398,956,256	14,924,575,268
5.	Benefit and loss related payments.....	7,043,492,918	6,426,504,272	12,860,554,939
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,541,811,959)	(548,097,058)	(985,168,438)
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	309,586,435	375,187,325	563,482,465
8.	Dividends paid to policyholders.....	22,134,216	23,444,044	47,783,639
9.	Federal and foreign income taxes paid (recovered) net of \$.....29,450,706 tax on capital gains (losses).....	(47,708,856)	(29,094,456)	(114,728,393)
10.	Total (Lines 5 through 9).....	5,785,692,754	6,247,944,127	12,371,924,212
11.	Net cash from operations (Line 4 minus Line 10).....	712,219,408	1,151,012,129	2,552,651,056
CASH FROM INVESTMENTS				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds.....	1,714,897,973	1,896,024,560	3,905,008,148
12.2	Stocks.....	206,925		1,026,422
12.3	Mortgage loans.....	326,843,892	266,283,650	585,125,439
12.4	Real estate.....			
12.5	Other invested assets.....	28,686,069	29,603,216	57,905,419
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....	102,089	1,181,643	1,316,779
12.7	Miscellaneous proceeds.....	275,633,799	27,198,642	17,420,164
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	2,346,370,747	2,220,291,711	4,567,802,371
13.	Cost of investments acquired (long-term only):			
13.1	Bonds.....	1,500,179,875	2,449,039,747	4,875,129,558
13.2	Stocks.....	180,831,630	310,761,493	625,776,535
13.3	Mortgage loans.....	431,540,089	267,665,016	670,122,383
13.4	Real estate.....			
13.5	Other invested assets.....	104,264,025	135,185,808	290,755,183
13.6	Miscellaneous applications.....	13,341,344	272,465,472	692,059,778
13.7	Total investments acquired (Lines 13.1 to 13.6).....	2,230,156,963	3,435,117,536	7,153,843,437
14.	Net increase or (decrease) in contract loans and premium notes.....	(25,499,486)	(7,188,476)	16,088,684
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	141,713,270	(1,207,637,349)	(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.....	205,834,010	(98,381,680)	(303,260,706)
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....	(359,193,602)	(113,056,937)	(325,808,111)
16.5	Dividends to stockholders.....			
16.6	Other cash provided (applied).....	(191,620,616)	88,067,236	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).....	(344,980,208)	(123,371,381)	(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).....	508,952,470	(179,996,601)	(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).....	472,944,299	194,887,842	(36,008,171)

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

20.0001	Exchange of bond investment to bond investment.....	446,562,355	91,809,684	238,024,717
20.0002	Tax credit commitment liabilities.....	6,742,273	21,860,459	3,162,776
20.0003	Real estate owned transfer.....	3,903,765		
20.0004	Capitalized interest on mortgage loans.....	2,418,505	723,641	2,411,385
20.0005	Exchange of bond investment to equity investment.....	1,175,774		10,366,149
20.0006	Capitalized interest on bonds.....	860,033	791,411	1,612,845
20.0007	Exchange of equity investments.....		124,353	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.....	333,844,580	347,386,539	711,716,542
3. Ordinary individual annuities.....	2,031,057,141	2,520,803,423	4,768,912,684
4. Credit life (group and individual).....			
5. Group life insurance.....	337,987,794	518,098,218	1,397,483,987
6. Group annuities.....	1,954,056,850	1,885,941,773	4,110,249,417
7. A&H - group.....	138,765,728	121,862,030	230,603,543
8. A&H - credit (group and individual).....			
9. A&H - other.....	3,114,570	3,885,653	7,518,688
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	4,798,826,663	5,397,977,636	11,226,484,861
12. Deposit-type contracts.....	46,180,000		47,500,000
13. Total.....	4,845,006,663	5,397,977,636	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 \$188,647,112 and \$183,592,195 as of June 30, 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 June 30, 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					
Nationwide Life Insurance Company state basis (Page 4, Line 35,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 126,751,799	\$ 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	\$ 126,751,799	\$ 1,038,651,596
Surplus					
Nationwide Life Insurance Company state basis (Page 3, Line 38,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 6,231,687,061	\$ 5,949,323,388
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	2	8	(188,647,112)	(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	\$ 6,364,334,173	\$ 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
03072SFZ3	\$ 1,355,881	\$ 1,100,646	\$ 255,235	\$ 1,100,646	\$ 515,555	Q2 '18
14983AAB5	3,242,524	2,767,690	474,833	2,767,690	2,633,162	Q2 '18
Total		\$	730,068			

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

\$ (12,399,924)

2. 12 Months or Longer

\$ (38,415,144)

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

1. Less than 12 Months

\$ 1,099,868,040

2. 12 Months or Longer

\$ 505,841,177

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	NO		
b. Tri-Party (YES/NO)	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	YES		
b. Tri-Party (YES/NO)	YES	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	\$-	\$-	\$-	\$-	\$-	\$4,000,000	\$125,000	\$-
b. Overnight	185,923,260	252,437,723	210,553,433	249,078,480	125,212,206	248,331,474	167,290,505	196,319,551
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	\$127,716,450	\$253,298,103	\$170,770,690	\$200,245,942

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	\$-	\$200,245,942	\$-	\$-	\$-	\$-	\$-	\$200,245,942
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	\$-	\$200,245,942	\$-	\$-	\$-	\$-	\$-	\$200,245,942

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	\$125,242,206	\$248,331,474	\$167,415,505	\$196,319,551
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	\$196,319,551	\$196,319,551
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

	General Account	Protected Cell
(1) Number of CUSIPs	14	-
(2) Aggregate Amount of Investment Income	\$ 2,247,399	\$ -

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	\$ -
2019	-
2020	-
2021	-
Thereafter	-
Total Future Settled Premiums	\$ -

	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	\$ -	\$ -	\$ -

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 six months ended June 30, 2018, the Company made capital contributions of \$150,000,000 to Nationwide Life and Annuity Insurance Company. On July 25, 2018 and August 9, 2018, the Company made additional capital contributions of \$100,000,000 and \$50,000,000, respectively, to Nationwide Life and Annuity Insurance Company.

On August 10, 2018, the Company received a dividend of \$102,000,000 from Eagle, which was declared on June 27, 2018. The dividend receivable has been recorded in Investment Income Due and Accrued on the June 30, 2018 statutory statement of admitted assets.

On May 10, 2018, the Company received a dividend of \$45,000,000 from Eagle, which was declared on March 28, 2018.

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 June 30, 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)	\$ 2,746,378,846	\$ 2,794,157,161	\$ 1,660,872,450
2 Current Year General Account Total Collateral Pledged	\$ 2,746,378,846	\$ 2,794,157,161	\$ 1,660,872,450
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)	\$ 2,746,378,846	\$ 2,794,157,161	\$ 2,004,560,096
2 Current Year General Account Maximum Collateral Pledged	\$ 2,746,378,846	\$ 2,794,157,161	\$ 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	\$ 1,660,872,450	\$ 1,660,872,450	\$ -	\$ 1,660,872,450
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 1,660,872,450	\$ 1,660,872,450	\$ -	\$ 1,660,872,450
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	2	3
	Total	General	Separate
	2 + 3	Account	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 June 30, 2018:

	Level 1		Level 2		Level 3		Total	Net Asset Value (NAV) Included in Level 2	
Assets at Fair Value									
Special revenues	\$	-	\$	936,305	\$	-	\$ 936,305		-
Industrial and miscellaneous		-		2,244,817		5,583,553	7,828,370		-
Total Bonds	\$	-	\$	3,181,122	\$	5,583,553	\$ 8,764,675	\$	-
Securities lending collateral assets		-		6,954		-	6,954		-
Common stocks		53,384,348		80,606,766		1,047,896	135,039,010	\$	8,761,066
Separate account assets		97,078,013,546		3,406,875,259		82,612,188	100,567,500,993		1,114,402,331
Derivative assets		-		47,428,846		27,287,349	74,716,195		-
Total Assets at Fair Value	\$	97,131,397,894	\$	3,538,098,947	\$	116,530,986	\$ 100,786,027,827	\$	1,123,163,397
Liabilities at Fair Value									
Derivative liabilities	\$	-	\$	44,314,850	\$	-	\$ 44,314,850		-
Total Liabilities at Fair Value	\$	-	\$	44,314,850	\$	-	\$ 44,314,850	\$	-

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2018:

	Beginning Balance at 3/31/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2018
Assets at Fair Value										
Industrial and miscellaneous	\$5,401,620	\$-	\$-	\$1,071,925	\$211,032	\$359,327	\$-	\$(1,973,365)	\$513,014	\$5,583,553
Total Bonds	\$5,401,620	\$-	\$-	\$1,071,925	\$211,032	\$359,327	\$-	\$(1,973,365)	\$513,014	\$5,583,553
Common stocks	\$-	\$-	\$-	\$-	\$(127,878)	\$1,175,774	\$-	\$-	\$-	\$1,047,896
Separate account assets	\$81,549,812	\$-	\$-	\$-	\$1,062,376	\$-	\$-	\$-	\$-	\$82,612,188
Derivative assets	\$318,488,963	\$-	\$-	\$(283,544,363)	\$228,165,065	\$1,595,039	\$-	\$(237,417,355)	\$-	\$27,287,349
Total Assets at Fair Value	\$405,440,395	\$-	\$-	\$(282,472,438)	\$229,310,595	\$3,130,140	\$-	\$(239,390,720)	\$513,014	\$116,530,986

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 June 30, 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	\$31,328,590,056	\$30,918,189,885	\$945,448,380	\$29,496,052,124	\$887,089,552	\$-	\$-
Stocks	1,512,681,616	1,508,527,835	-	41,603,207	1,471,078,409	-	-
Mortgage loans, net of allowance	7,409,400,211	7,530,561,294	-	-	7,409,400,211	-	-
Short-term investments	547,669,316	547,669,316	-	547,669,316	-	-	-
Derivative assets	57,727,407	77,356,168	-	57,727,407	-	-	-
Policy loans	915,487,529	915,487,529	-	-	915,487,529	-	-
Separate account assets	313,367,975	310,417,440	2,999,679	310,368,296	-	-	-
Securities lending collateral assets	196,922,085	197,205,186	196,319,551	602,534	-	-	-
Total Assets	\$42,281,846,195	\$42,005,414,653	\$1,144,767,610	\$30,454,022,884	\$10,683,055,701	\$-	\$-
Liabilities							
Derivative liabilities	\$64,477,693	\$30,153,650	\$-	\$64,477,693	\$-	\$-	\$-
Investment Contracts	22,068,288,524	24,034,545,391	-	-	22,068,288,524	-	-
Total Liabilities	\$22,132,766,217	\$24,064,699,041	\$-	\$64,477,693	\$22,068,288,524	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 10, 2018 for the statutory statement issued on August 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 August 10, 2018 for the statutory statement issued on August 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 [☒]

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 [☒]

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 [☒]

No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐]

No [☒]

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 [☒]

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 [☒]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐]

No [☒]

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.

12/31/2016

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).

05/24/2018

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 [☒]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐]

No [☐]

N/A [☒]

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 [☒]

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 [☒]

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 [☒]

No [☐]

8.4

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

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

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒]

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: \$ 200,102,891

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:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 7,142,857	\$ 7,142,857
0	0
1,523,712,056	1,471,078,409
0	0
258,398,621	253,079,931
107,265,012	121,542,323
\$ 1,896,518,546	\$ 1,852,843,520
\$ 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: \$ 196,929,039

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 197,212,140

16.3 Total payable for securities lending reported on the liability page: \$ 197,489,973

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

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

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

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

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

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

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

1	2
Name of Firm or Individual	Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Gramercy Funds Management LLC	U
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 ☒
- 17.5098

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

Yes ☐ No ☒
- 17.6

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

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

NATIONWIDE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages

1.12 Residential mortgages

1.13 Commercial mortgages

1.14 Total mortgages in good standing

Amount

\$

\$

\$7,520,736,838

\$7,520,736,838

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms

\$9,824,447

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages

1.32 Residential mortgages

1.33 Commercial mortgages

1.34 Total mortgages with interest overdue more than three months

\$

\$

\$

\$0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages

1.42 Residential mortgages

1.43 Commercial mortgages

1.44 Total mortgages in process of foreclosure

\$

\$

\$

\$0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$7,530,561,285

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

\$

\$

\$3,948,147

\$3,948,147

2. Operating Percentages:

2.1 A&H loss percent

2.2 A&H cost containment percent

2.3 A&H expense percent excluding cost containment expenses

298.0

31.0

3.1 Do you act as a custodian for health savings accounts?

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?

3.4 If yes, please provide the balance of the funds administered as of the reporting date

Yes [] No [X]

\$

Yes [] No [X]

\$

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

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 [X] No []

Yes [] No []

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates								
22667.....	95-2371728.....	04/01/2018	ACE American Ins. Co.....	PA.....	CO/G.....	Authorized.....	.....	.....
42374.....	74-2195939.....	04/01/2018	Houston Casualty Company.....	TX.....	CO/G.....	Authorized.....	.....	.....
00000.....	AA-1120055.....	04/01/2018	Lloyd Syndicate #3623.....	GBR.....	CO/G.....	Authorized.....	.....	.....
38636.....	13-3031176.....	04/01/2018	Partner Reinsurance Co of the U.S.....	NY.....	CO/G.....	Authorized.....	.....	.....
20583.....	13-1290712.....	04/01/2018	XL Reinsurance America Inc.....	NY.....	CO/G.....	Authorized.....	.....	.....

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL L	4,682,779	1,174,601	2,023,796	44,578,816	52,459,992	
2.	Alaska.....	AK L	85,254		3,150,913	1,195,885	4,432,052	
3.	Arizona.....	AZ L	51,372,428	4,634,714	6,281,697	167,832,726	230,121,565	
4.	Arkansas.....	AR L	1,518,263	544,465	725,691	22,747,581	25,536,000	
5.	California.....	CA L	48,155,823	16,393,310	4,517,826	368,112,954	437,179,913	
6.	Colorado.....	CO L	19,647,799	7,648,279	1,172,847	55,867,996	84,336,921	
7.	Connecticut.....	CT L	3,198,761	10,101,977	3,127,922	57,374,527	73,803,187	
8.	Delaware.....	DE L	101,714,257	692,418	438,364	6,339,792	109,184,831	
9.	District of Columbia.....	DC L	288,693	615,400	170,566	2,786,390	3,861,049	
10.	Florida.....	FL L	30,104,663	17,875,277	4,938,682	526,393,009	579,311,631	
11.	Georgia.....	GA L	12,098,055	4,457,521	4,137,232	65,902,964	86,595,772	
12.	Hawaii.....	HI L	1,385,104	2,565,547	11,374	16,736,349	20,698,374	
13.	Idaho.....	ID L	173,656	572,021	482,308	17,252,552	18,480,537	
14.	Illinois.....	IL L	47,214,976	5,132,633	7,728,700	152,999,929	213,076,238	
15.	Indiana.....	IN L	2,054,640	2,775,061	6,060,167	53,613,583	64,503,451	
16.	Iowa.....	IA L	18,634,986	1,008,512	1,119,199	19,753,012	40,515,709	
17.	Kansas.....	KS L	2,143,625	922,724	1,555,599	34,288,100	38,910,048	
18.	Kentucky.....	KY L	6,119,785	2,913,017	1,770,079	24,047,211	34,850,092	
19.	Louisiana.....	LA L	5,152,813	3,165,994	1,625,219	42,618,118	52,562,144	
20.	Maine.....	ME L	554,943	1,582,918	161,543	10,473,969	12,773,373	
21.	Maryland.....	MD L	6,877,317	2,645,530	1,610,134	72,329,937	83,462,918	
22.	Massachusetts.....	MA L	7,779,870	15,455,162	2,942,209	111,090,283	137,267,524	
23.	Michigan.....	MI L	14,231,226	3,823,054	8,202,997	96,818,206	123,075,483	
24.	Minnesota.....	MN L	12,701,983	2,414,341	1,163,257	44,346,306	60,625,887	
25.	Mississippi.....	MS L	3,417,806	1,684,329	167,709	12,220,141	17,489,985	
26.	Missouri.....	MO L	3,815,154	3,353,703	2,814,798	32,332,075	42,315,730	
27.	Montana.....	MT L	186,919	399,627	27,755	9,393,592	10,007,893	
28.	Nebraska.....	NE L	595,674	712,379	573,210	13,000,784	14,882,047	
29.	Nevada.....	NV L	2,257,079	669,381	755,151	9,080,462	12,762,073	
30.	New Hampshire.....	NH L	779,539	1,139,368	2,635,618	14,493,286	19,047,811	
31.	New Jersey.....	NJ L	18,909,374	11,004,814	5,728,106	136,302,870	171,945,164	
32.	New Mexico.....	NM L	238,196	909,640	595,414	11,333,389	13,076,639	
33.	New York.....	NY L	78,735,244	27,636,935	5,025,307	393,336,505	504,733,991	
34.	North Carolina.....	NC L	24,735,165	5,022,200	6,842,463	53,200,691	89,800,519	
35.	North Dakota.....	ND L	10,570,414		51,143	8,125,090	18,746,647	
36.	Ohio.....	OH L	25,989,025	12,083,952	15,959,973	295,859,372	349,892,322	46,180,000
37.	Oklahoma.....	OK L	201,716	530,447	981,744	31,799,567	33,513,474	
38.	Oregon.....	OR L	3,578,276	2,475,744	215,863	35,245,127	41,515,010	
39.	Pennsylvania.....	PA L	23,656,877	10,820,718	8,985,992	208,460,419	251,924,006	
40.	Rhode Island.....	RI L	1,449,184	1,282,688	137,540	8,575,912	11,445,324	
41.	South Carolina.....	SC L	6,693,117	1,249,258	2,733,308	35,708,756	46,384,439	
42.	South Dakota.....	SD L	485,983		792,774	1,875,408	3,154,165	
43.	Tennessee.....	TN L	4,795,048	3,513,317	1,976,260	36,254,395	46,539,020	
44.	Texas.....	TX L	35,037,714	11,338,748	10,836,797	194,033,206	251,246,465	
45.	Utah.....	UT L	1,587,812	498,370	357,478	10,243,712	12,687,372	
46.	Vermont.....	VT L	653,409	127,940	120,579	7,087,351	7,989,279	
47.	Virginia.....	VA L	10,541,992	4,582,010	1,625,989	45,739,662	62,489,653	
48.	Washington.....	WA L	1,112,576	7,327,953	1,728,396	50,136,763	60,305,688	
49.	West Virginia.....	WV L	2,260,929	2,028,009	3,679,076	12,428,491	20,396,505	
50.	Wisconsin.....	WI L	1,450,381	1,643,923	1,264,043	68,677,177	73,035,524	
51.	Wyoming.....	WY L	108,341		133,222	2,203,322	2,444,885	
52.	American Samoa.....	AS N	12,054				12,054	
53.	Guam.....	GU L	805			2,400	3,205	
54.	Puerto Rico.....	PR L	144,514	512,647	(16)	10,746,114	11,403,259	
55.	US Virgin Islands.....	VI L	32,673		2,657		35,330	
56.	Northern Mariana Islands.....	MP N					0	
57.	Canada.....	CAN N	33,364			13,385	46,749	
58.	Aggregate Other Alien.....	OT XXX	302,803	0	963	41,776	345,542	0
59.	Subtotal.....	XXX	662,260,856	221,662,576	141,867,633	3,763,451,395	4,789,242,460	46,180,000
90.	Reporting entity contributions for employee benefit plans.....	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	10,949,732			15	10,949,747	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX	1,811,609		17,288		1,828,897	
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	675,022,197	221,662,576	141,884,921	3,763,451,410	4,802,021,104	46,180,000
96.	Plus Reinsurance Assumed.....	XXX	5,656,171	3,497	38,000,732	8,508,750	52,169,150	
97.	Totals (All Business).....	XXX	680,678,368	221,666,073	179,885,653	3,771,960,160	4,854,190,254	46,180,000
98.	Less Reinsurance Ceded.....	XXX	63,604,718	1,788	179,686,893	254,770,720	498,064,119	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	617,073,650	221,664,285	198,760	3,517,189,440	4,356,126,135	46,180,000

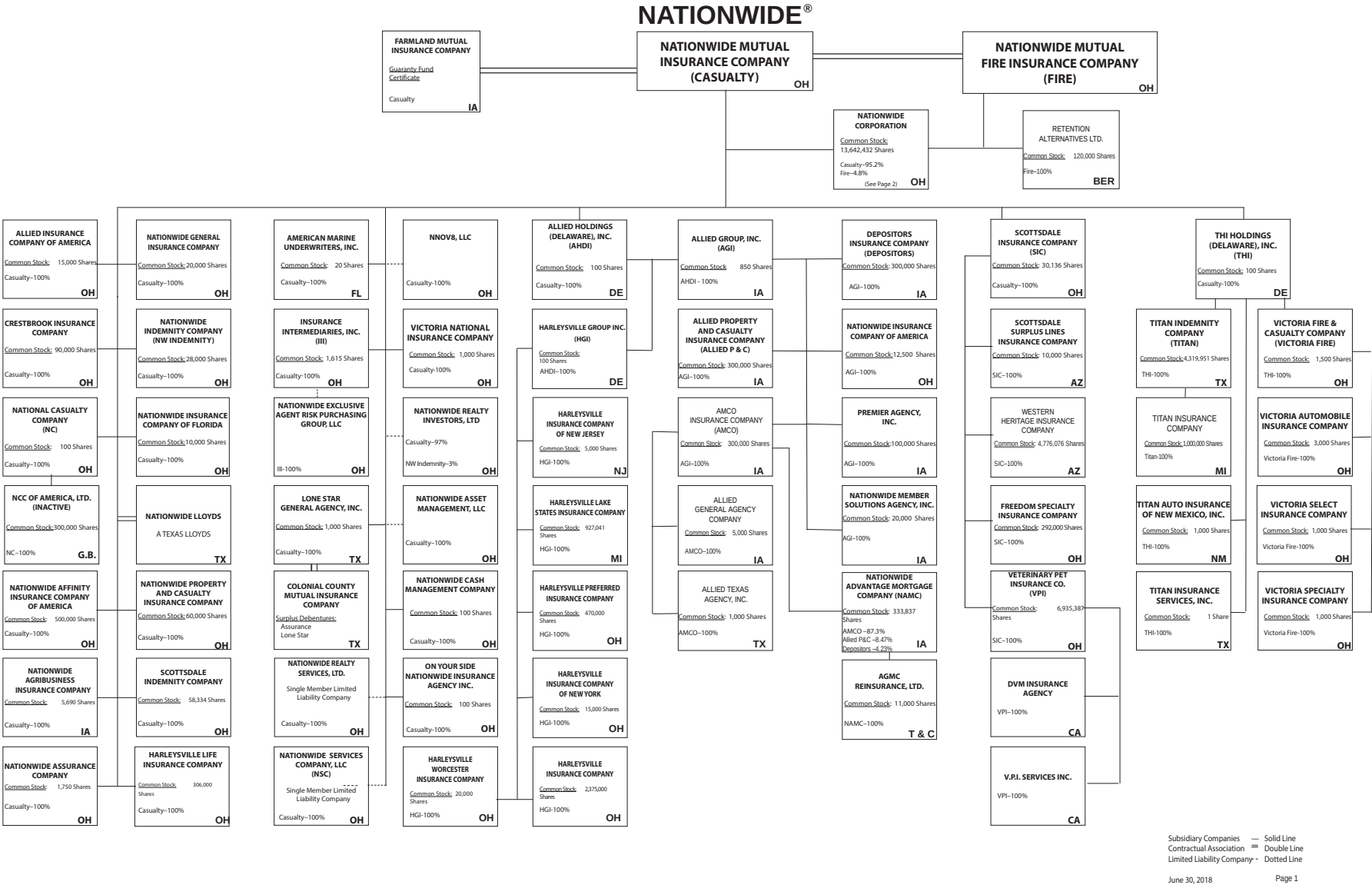
DETAILS OF WRITE-INS								
58001.	Foreign - Other Alien.....	XXX	302,803		963	41,776	345,542	
58002.	.....	XXX					0	
58003.	.....	XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	302,803	0	963	41,776	345,542	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

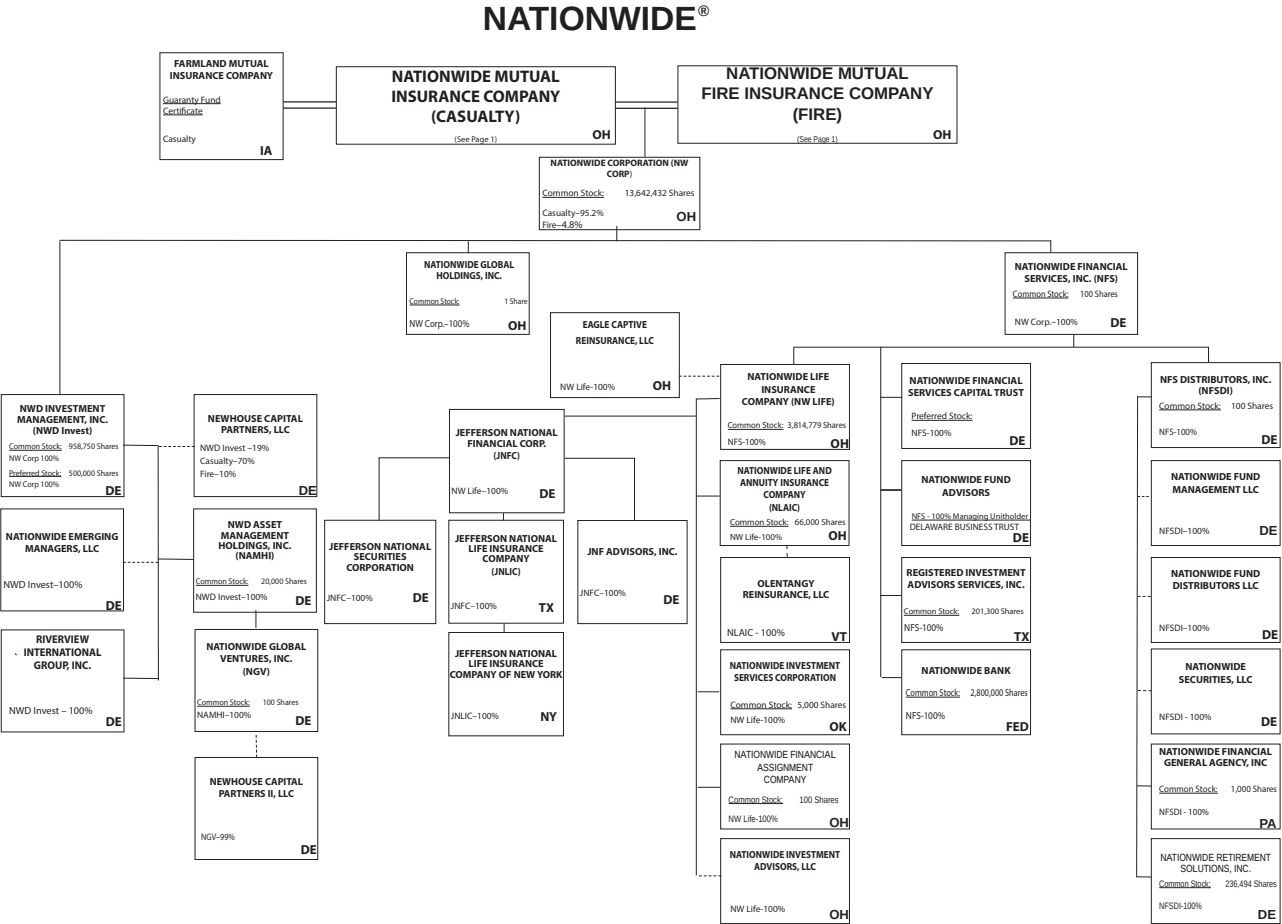
R - Registered - Non-domiciled RRGs..... 0
Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state 3

Q12



(Casualty/Fire subsidiaries)

Q12.1



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

(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	...4595018	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810074	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4869474	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810047	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810038	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1733036..	...4594963	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-4939866..	...5217036	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-2451988..	...4288132	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5113932	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810083	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5113923	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...5042171	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4960960	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810092	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5092952	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4590835	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591140	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4595009	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4890843	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590750	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5280151	.....	.....	777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4810104	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671583	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590602	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671499	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671789	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590778	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4890834	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4869465	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5042612	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	37-1865892..	n/a.....	.....	.....	828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	...5012286	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4890759	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590611	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590787	.....	.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-4939866..	...4903921			860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	...4903912			880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	...4869438			895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	...5143069			950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...5092943			960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...4810029			975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...5082001			995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1680808..	...4594833			AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1580283..	...4590992			ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		52-2227314..	...4287247			AGMC Reinsurance, Ltd.....	TCA.....	IA.....	Nationwide Advantage Mortgage Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-1011300..	...4287229			ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-0958655..	...1677548			ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-4628790..	...4613462			Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....	10127...	27-0114983..	...4288169			ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42579...	42-1201931..	...4287144			ALLIED Property and Casualty Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-1527863..	...4287238			ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	19100...	42-6054959..	...4287153			AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		59-1031596..	...4288011			American Marine Underwriters, Inc.....	FL.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-4532504..	...5082029			American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-2001573..	...5167113			American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-4591498..	...5215292			American Tax Credit Fund 2018-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0606592..	...5278943			American Tax Credit Fund 2018-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0620232..	...5278934			American Tax Credit Fund 2018-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	...4591177			Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			36-4857239..	n/a.....			Arena District Garage Condominium Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
			35-2582728..	n/a.....			Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	...5012277			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4083207..	...4869447			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1555487..	...4593658			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-3624379..	...4595531			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-0899413..	...3730540			CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	50.000	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-1618232..	...4595241			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-1618232..	...4595045	.....	.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1579973..	...2998688	.....	.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.757	Other non-Nationwide.....	N.....	1.....
0140	Nationwide.....	29262...	74-1061659..	...4288057	.....	.....	Colonial County Mutual Insurance Company....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	N.....	2.....
.....	.....	.....	45-4901238..	n/a.....	.....	.....	Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	18961...	68-0066866..	...4288178	.....	.....	Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590255	.....	.....	Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42587...	42-1207150..	...4287162	.....	.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-4104813..	n/a.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	33-0096671..	...4287694	.....	.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15821...	47-4523959..	...4890825	.....	.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1945276..	...4590590	.....	.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1945276..	...4590590	.....	.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
.....	.....	.....	30-0951639..	n/a.....	.....	.....	ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13838...	42-0618271..	...4569372	.....	.....	Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	22209...	75-6013587..	...4287676	.....	.....	Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-4736379..	n/a.....	.....	.....	GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	...4590808	.....	.....	Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590826	.....	.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5036200	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5280142	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	51-0241172..	...3582909	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23582...	41-0417250..	...4442260	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....															
0140	Nationwide.....	42900...	23-2253669..	...4442158	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10674...	23-2864924..	...4442242	.....	.....	Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	14516...	38-3198542..	...4442251	.....	.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	64327...	23-1580983..	...4440659	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	35696...	23-2384978..	...4442288	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26182...	04-1989660..	...4442372	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	...4596903	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-0871532..	...4288020	.....	.....	Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-3289512..	...3848436	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	...3332887	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	.....	.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		61-1340595..	...5113503			Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...4097802			Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-2974590..	n/a.....			Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-8945345..	...5111938			JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-2956640..	n/a.....			Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	...4590312			JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		74-1395229..	...4613350			Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	11991...	38-0865250..	...4288187			National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		AC000920...	...4614900			National Casualty Company of America, Ltd....	GBR.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-1154244..	...2889795			Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	...87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
							ALLIED Property & Casualty Insurance Company								
0140	Nationwide.....		42-1154244..	...2889795			Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	...8.470	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....		42-1154244..	...2889795			Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	...4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	...4288196			Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	28223...	42-1015537..	...4288208			Nationwide Agribusiness Insurance Company..	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1578869..	...4288075			Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-8670712..	...4288114			Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10723...	95-0639970..	...4288217			Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1592130..	...2729677			Nationwide Bank.....	OH.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		31-1036287..	...4288123			Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-4416546..	...3828081			Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....		31-4416546..	...3828081			Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....		04-3679407..	...4286839			Nationwide Emerging Managers, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
							Nationwide Exclusive Agent Risk Purchasing Group, LLC								
0140	Nationwide.....		05-0630007..	...4288048			Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH.....	NIA.....	Insurance Intermediaries, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1667326..	...4286932			Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		23-2412039..	...4287087			Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-6554353..	...4286978			Nationwide Financial Services Capital Trust....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486870..	...3828063			Nationwide Financial Services, Inc.....	DE.....	UDP.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		52-6969857..	...4286996			Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1748721..	...4287050			Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0900518..	...4287041			Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23760...	31-4425763..	...4287957			Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1570938..	...4286398	.....	.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	04-3732385..	...4286857	.....	.....	Nationwide Global Ventures, Inc.....	DE.....	NIA.....	NWD Asset Management Holdings, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10070...	31-1399201..	...2839398	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	25453...	95-2130882..	...4287180	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948...	31-1613686..	...4287966	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	...4286950	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	...4286923	.....	.....	Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657...	31-1000740..	...2995098	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869...	31-4156830..	...2819288	.....	.....	Nationwide Life Insurance Company.....	OH.....	RE.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	...4595960	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	...4596163	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	...4596707	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745944..	...4596211	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	...4596239	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128408..	...4596332	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128472..	...4596350	.....	.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	...3318117	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	...4596369	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	...4596378	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2450960..	...4596387	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2451052..	...4596396	.....	.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-2774223..	...4596408			Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	...4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427373..	...4596435			Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427435..	...4596444			Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427479..	...4596499			Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427525..	...4596510			Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-4737055..	...4596529			Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-4737157..	...4596547			Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		27-1362364..	...4596622			Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		45-0469525..	...3779811			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110...	75-1780981..	...4287984			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	...4287210			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		75-3191025..	...4597094			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		75-3191025..	...4595269			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23779...	31-4177110..	...3828090			Nationwide Mutual Fire Insurance Company....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787...	31-4177100..	...3828072			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	...4288084			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37877...	31-0970750..	...4287993			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	...4288105			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	...4288105			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	...4590264			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		n/a.....	...4288066			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		73-0948330..	...4287096			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		36-2434406..	...4287078			Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-4177100..	...4288093			Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	27-0743545..	...4564041	.....	.....	Nationwide Tax Credit Partners 2009-G, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-0768791..	...4596891	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-1952215..	...4596556	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-1971926..	...4596592	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-5976272..	...4595410	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	11-3651828..	...4588168	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0585594..	...4286866	.....	.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	...99.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	...4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...19.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	...4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...70.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	...4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...10.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	...4287032	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	14-1892640..	...4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...49.990	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	...4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	...4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	82-5195340..	...5280160	.....	.....	NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5194959..	...5280179	.....	.....	NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3762545..	...4750442	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590817	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	61-1753500..	n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	26-4083354..	...4594909	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	...4594794	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4594815	.....	.....	NRI Brooksedg, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4595027	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590246	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5217027	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590282	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590460	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	...4590394	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590376	.....	.....	NRI Maxtown, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590406	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4596912	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590349	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	...4869456	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	...4595438	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	...4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		90-0729552..	..4596695			NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		27-4700627..	..4596716			NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		46-0741029..	..4464703			NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		46-3309896..	..4586164			NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		46-4111078..	..4596743			NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-1404116..	..4802734			NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-1413242..	..4809948			NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-3909345..	..4869483			NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-4148470..	..4890807			NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		81-3836925..	..5048678			NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82--2015065..	..5167122			NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-0936428..	..4966663			NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-1903919..	..5012295			NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-2326191..	..5011609			NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3654078..	..4593621			NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1263284..	..4960979			NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1246932..	..4958855			NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1869861..	..4984911			NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-4999493..	..4902223			NW-Belleview, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0553339..				NW-Buena Vista, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1211881..	..4962151			NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3674167..	..4595090			NW-Cedar Springs, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-2957977..	..5167131			NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-2958440..	..5167140			NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1285433..	..4961024			NW-College Park, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4591038			NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4591261			NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4591056			NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590545			NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590273			NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4981134			NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590554			NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590518			NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590509			NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590572			NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	...4590527	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4590581	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4590536	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591298	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591083	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591300	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591113	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591319	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591131	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	04-3679396..	...4286848	.....	.....	NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591328	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	...4810010	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1636299..	...4286594	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4587965	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	47-4036460..	...4869492	.....	.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	74.030	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	47-4036460..	...4869492	.....	.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	25.970	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-2327221..	...5013443	.....	.....	NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-4401901..	...5082010	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-4330384..	...4750443	.....	.....	NW-Hudnall, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	...5143078	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	...4810122	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1497429..	...4809957	.....	.....	NW-Jefferson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1232565..	...4961042	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	...4981116	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	...5092961	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4777464..	...5217054	.....	.....	NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146266..	...5092989	.....	.....	NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2457568..	...4591467	.....	.....	NW-Montrose, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3888719..	...4593603	.....	.....	NW-Park 288, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0849392..	.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1740812..	...4809966	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2469044..	...4591494	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2449044..	...4810113	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5083560..	...5217063	.....	.....	NW-Twin Lakes, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4876417..	...5217072	.....	.....	NW Village Park, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1603024..	...4981086	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		81-1619428..	...4981107			NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-1861190..	...4984902			NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-4016536..				NW-Santa Cruz, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-1100378..	...4591524			NW-Triangle, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-5764783..	...4809939			NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-0947092..	...4590479			OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-0947092..	...4590442			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-0947092..	...4590442			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-0263012..	n/a.....			Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999...	27-1712056..	...4286914			Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		47-1923444..	...4809975			On Your Side Nationwide Insurance Agency, Inc.	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		n/a.....	...4596462			OYS Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		n/a.....	...4596480			Park 288 Industrial, LLC.....	TX.....	OTH.....	Nationwide Mutual Insurance Company.....	Investor member / no control	...95.000	other non-Nationwide.....	N.....	2.....
			32-0516252..	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	...4590358			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-1169305..	...4564032			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		39-1907217..	...4287201			Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		75-2938844..	...4287005			Registered Investment Advisors Services, Inc..	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-0549218..	...4288244			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		22-3655264..	...4286530			Riverview International Group, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-0384865..	...4595287			Riverview Multi Series Fund, LL - Class Event..	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-8027258..	...4595335			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			Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297...	31-1024978..	...3091988			Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672...	86-0835870..	...4287649			Scottsdale Surplus Lines Insurance Company..	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1610040..	...2989882	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	52-2031677..	...4287751	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	.....	74-2825853..	...4287863	.....	.....	Titan Auto Insurance of New Mexico, Inc.....	NM.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	13242.....	74-2286759..	...4287797	.....	.....	Titan Indemnity Company.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	36269.....	86-0619597..	...4287845	.....	.....	Titan Insurance Company.....	MI.....	IA.....	Titan Indemnity Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	...4287890	.....	.....	Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...23.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...13.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	33-0160222..	...4653196	.....	.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285.....	95-3750113..	...4287685	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10644.....	34-1785903..	...4287911	.....	.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889.....	34-1394913..	...4287827	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778.....	34-1842604..	...4287920	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105.....	34-1777972..	...4287939	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10777.....	34-1842602..	...4287948	.....	.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5080696	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37150.....	86-0561941..	...4287667	.....	.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	...4613323	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	...60.000	other non-Nationwide.....	N.....	2.....

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

Q13.10

NATIONWIDE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

The data for this supplement is not required to be filed.
2.

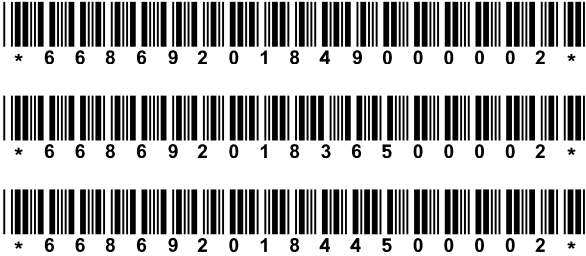
The data for this supplement is not required to be filed.
3.

The data for this supplement is not required to be filed.
4.
5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

Bar Code:



NATIONWIDE LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	December 31, Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid pension costs.....	74,271,038	71,463,501	2,807,537	2,807,537
2505. Disallowed interest maintenance reserve.....	5,005,738	5,005,738	0	
2597. Summary of remaining write-ins for Line 25.....	79,276,776	76,469,239	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.....	8,359,838	10,500,056
2505. Reserve for rate stabilizations.....	14,572,577	13,570,516
2506. Tax credit commitment liabilities.....	37,671,923	49,333,815
2507. Contingency reserve.....	106,025,561	127,730,849
2597. Summary of remaining write-ins for Line 25.....	166,629,899	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.....	1,002,061	(2,538,949)	(1,834,312)
2705. Change in loss recognition reserves.....			481,000
2797. Summary of remaining write-ins for Line 27.....	1,002,061	(2,538,949)	(1,353,312)

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	7,445,369,865	7,358,788,849
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	413,037,488	643,245,000
2.2 Additional investment made after acquisition.....	18,502,601	26,877,383
3. Capitalized deferred interest and other.....	2,418,505	2,411,385
4. Accrual of discount.....	27,650	85,476
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(55,747)	(3,835,456)
7. Deduct amounts received on disposals.....	330,747,657	585,125,439
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	222,868	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).....	7,548,329,837	7,445,369,865
12. Total valuation allowance.....	(17,768,552)	(20,634,564)
13. Subtotal (Line 11 plus Line 12).....	7,530,561,285	7,424,735,301
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	7,530,561,285	7,424,735,301

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	526,081,616	359,728,380
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	11,888,712	69,859,920
2.2 Additional investment made after acquisition.....	85,633,040	217,732,487
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	1,684,798	7,491,688
6. Total gain (loss) on disposals.....	(125,102)	
7. Deduct amounts received on disposals.....	28,686,069	57,905,419
8. Deduct amortization of premium and depreciation.....	15,434,684	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).....	581,042,311	526,081,616
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	581,042,311	526,081,616

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	32,841,992,934	31,196,490,730
2. Cost of bonds and stocks acquired.....	2,129,609,667	5,751,034,157
3. Accrual of discount.....	22,251,723	45,854,445
4. Unrealized valuation increase (decrease).....	(200,069,076)	(42,641,240)
5. Total gain (loss) on disposals.....	1,361,876	15,419,912
6. Deduct consideration for bonds and stocks disposed of.....	2,172,650,136	4,154,549,768
7. Deduct amortization of premium.....	27,228,282	64,111,016
8. Total foreign exchange change in book/adjusted carrying value.....	(33,127,369)	101,095,493
9. Deduct current year's other-than-temporary impairment recognized.....	1,427,043	6,599,779
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	9,807,110	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	32,570,521,404	32,841,992,934
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	32,570,521,404	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	16,525,884,916	677,017,875	574,687,425	(81,383,989)	16,525,884,916	16,546,831,377		16,768,107,773
2. NAIC 2 (a).....	12,804,292,492	483,348,918	568,228,783	146,632,480	12,804,292,492	12,866,045,107		12,757,210,158
3. NAIC 3 (a).....	1,196,497,679	17,657,626	46,196,520	(120,284,582)	1,196,497,679	1,047,674,203		1,109,484,324
4. NAIC 4 (a).....	410,489,662	5,445,364	12,968,179	(55,933,045)	410,489,662	347,033,802		428,549,833
5. NAIC 5 (a).....	75,988,017	94,604	9,062,539	40,774,737	75,988,017	107,794,819		98,819,456
6. NAIC 6 (a).....	23,997,615	58,481	5,951,028	2,020,183	23,997,615	20,125,251		24,061,920
7. Total Bonds.....	31,037,150,381	1,183,622,868	1,217,094,474	(68,174,216)	31,037,150,381	30,935,504,559	0	31,186,233,464
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	32,125,426				32,125,426	32,125,426		32,125,445
10. NAIC 3.....	5,000,000	200,000	200,000		5,000,000	5,000,000		5,000,000
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....	324,000				324,000	324,000		
14. Total Preferred Stock.....	37,449,426	200,000	200,000	0	37,449,426	37,449,426	0	37,125,445
15. Total Bonds and Preferred Stock.....	31,074,599,807	1,183,822,868	1,217,294,474	(68,174,216)	31,074,599,807	30,972,953,985	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.

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NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	547,669,316	XXX.....	547,669,316	196,410	.....

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.....	13,735,546,513	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.....	13,226,076,890	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).....	547,669,316	38,199,693
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	547,669,316	38,199,693

NATIONWIDE LIFE INSURANCE COMPANY
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.....	33,314,932
3.	Unrealized valuation increase/(decrease).....	(7,546,310)
4.	Total gain (loss) on termination recognized.....	(5,396,240)
5.	Considerations received/(paid) on terminations.....	232,121,868
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	33,245,345
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	77,603,858
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	77,603,858

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	72,840,795
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	24,695,445
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.....	45,524,609
3.14	Section 1, Column 18, prior year.....	(36,762,733)
		82,287,342
		82,287,342
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.....	45,524,609
3.24	Section 1, Column 19, prior year.....	(36,762,733)
		82,287,342
		82,287,342
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(111,716,087)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(111,716,087)
		(111,716,087)
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).....	97,536,240
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	97,536,240

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

NONE

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	<u>77,603,858</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>97,536,240</u>
3.	Total (Line 1 plus Line 2).....	<u>175,140,098</u>
4.	Part D, Section 1, Column 5.....	<u>249,608,584</u>
5.	Part D, Section 1, Column 6.....	<u>(74,468,486)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>(0)</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>23,651,059</u>
8.	Part B, Section 1, Column 13.....	<u>(5,104,629)</u>
9.	Total (Line 7 plus Line 8).....	<u>18,546,431</u>
10.	Part D, Section 1, Column 8.....	<u>132,660,937</u>
11.	Part D, Section 1, Column 9.....	<u>(114,114,507)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>39,176,969</u>
14.	Part B, Section 1, Column 20.....	<u>97,536,240</u>
15.	Part D, Section 1, Column 11.....	<u>136,713,209</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,875,083	
2. Cost of cash equivalents acquired.....	17,060,542	54,875,083
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	17,300,396	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).....	2,635,229	2,875,083
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,635,229	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
Property Disposed																			
Franklin Mills Retail Building.....	Philadelphia.....	PA..	06/14/2018	PM Mall Parcel, LLC.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....28,344
0199999. Totals.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	28,344
0399999. Totals.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	28,344

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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								
00-1102834.....	ATLANTA.....	GA.....	.....	06/22/2018....	4.140	32,250,000	.....	.....47,808,903
00-1102857.....	NEW YORK.....	NY.....	.....	04/12/2018....	4.230	10,000,000	.....	.....14,491,702
00-1102858.....	INDIANAPOLIS.....	IN.....	.....	04/25/2018....	4.100	10,000,000	.....	.....13,324,615
00-1102860.....	BELL.....	CA.....	.....	04/12/2018....	3.810	40,000,000	.....	.....76,526,500
00-1102864.....	SAN FRANCISCO.....	CA.....	.....	05/09/2018....	4.190	20,000,000	.....	.....42,911,000
00-1102869.....	HARTLAND.....	WI.....	.....	06/22/2018....	4.300	6,735,000	.....	.....11,750,000
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	4.810	5,000,000	.....	.....7,232,333
00-1102878.....	SALT LAKE CITY.....	UT.....	.....	05/31/2018....	4.380	10,700,000	.....	.....14,329,000
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	4.200	25,000,000	.....	.....59,261,112
00-1102886.....	SAN DIEGO.....	CA.....	.....	06/22/2018....	4.090	5,000,000	.....	.....13,606,000
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	4.110	15,000,000	.....	.....20,514,085
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	4.250	11,000,000	.....	.....18,520,615
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	4.290	20,000,000	.....	.....26,753,818
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX....	XXX....	210,685,000	0	367,029,683
Mortgages in Good Standing - Mezzanine Loans								
99-0000059.....	DENVER.....	CO.....	.....	12/23/2016....	10.500	.....	.....4,868,281	111,266,377
99-0000061.....	PHILADELPHIA.....	PA.....	.....	05/15/2017....	11.500	.....	.....9,028,412	52,484,849
99-0000065.....	DALLAS.....	TX.....	.....	12/20/2017....	11.000	.....	.....1,493,663	95,422,059
99-0000070.....	CHANDLER.....	AZ.....	.....	04/05/2018....	10.000	3,502,488	2,140,657	152,632,079
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX....	XXX....	3,502,488	17,531,013	411,805,364
0899999. Total - Mortgages in Good Standing.....				XXX....	XXX....	214,187,488	17,531,013	778,835,047
3399999. Total Mortgages.....				XXX....	XXX....	214,187,488	17,531,013	778,835,047

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																	
00-1002030.....	LA PALMA.....	CA.....	.....	04/28/2003....	05/09/2018....	8,132,525	.....	.....	.....	.....	.....0	.....	.....7,989,097	7,989,097	.....	.....	.....0
00-1100012.....	PITTSBURGH.....	PA.....	.....	05/13/2003....	06/01/2018....	622,968	.....	.....	.....	.....	.....0	.....	.....313,466	313,466	.....	.....	.....0
00-1100052.....	PITTSBURGH.....	PA.....	.....	06/09/2003....	06/27/2018....	200,124	.....	.....	.....	.....	.....0	.....	.....200,124	200,124	.....	.....	.....0
00-1100131.....	CONCORD.....	NH.....	.....	09/30/2003....	06/11/2018....	146,044	.....	.....	.....	.....	.....0	.....	.....98,060	98,060	.....	.....	.....0
00-1100339.....	PORTLAND.....	OR.....	.....	03/22/2004....	04/27/2018....	2,106,889	.....	.....	.....	.....	.....0	.....	.....2,073,819	2,073,819	.....	.....	.....0
00-1100598.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	05/29/2018....	1,059,861	.....	.....	.....	.....	.....0	.....	.....1,045,167	1,045,167	.....	.....	.....0
00-1100599.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	05/29/2018....	2,159,969	.....	.....	.....	.....	.....0	.....	.....2,130,022	2,130,022	.....	.....	.....0
00-1100601.....	DALLAS.....	TX.....	.....	12/16/2004....	05/29/2018....	1,696,422	.....	.....	.....	.....	.....0	.....	.....1,672,902	1,672,902	.....	.....	.....0
00-1100640.....	MANHATTAN.....	KS.....	.....	11/03/2004....	05/22/2018....	1,114,312	.....	.....	.....	.....	.....0	.....	.....1,082,054	1,082,054	.....	.....	.....0
00-1100717.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	05/29/2018....	623,850	.....	.....	.....	.....	.....0	.....	.....615,200	615,200	.....	.....	.....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
00-1100718.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	05/29/2018....	618,154	.....	.....	.....	.....	.....0	.....	.....609,584	609,584	.....	.....	.....0
00-1100721.....	DALLAS.....	TX.....	.....	12/16/2004....	05/29/2018....	1,149,048	.....	.....	.....	.....	.....0	.....	.....1,133,118	1,133,118	.....	.....	.....0
00-1100916.....	NASHVILLE.....	TN.....	.....	06/20/2006....	05/31/2018....	3,559,380	.....	.....	.....	.....	.....0	.....	.....3,515,963	3,515,963	.....	.....	.....0
00-1101181.....	LAKE ST LOUIS.....	MO.....	.....	06/29/2007....	04/16/2018....	11,935,237	.....	.....	.....	.....	.....0	.....	.....11,707,768	11,707,768	.....	.....	.....0
00-1101414.....	LAKE ST LOUIS.....	MO.....	.....	12/21/2007....	04/16/2018....	2,512,539	.....	.....	.....	.....	.....0	.....	.....2,464,801	2,464,801	.....	.....	.....0
00-1101691.....	ALEXANDRIA.....	VA.....	.....	06/18/2010....	04/19/2018....	4,880,686	.....	.....	.....	.....	.....0	.....	.....4,841,819	4,841,819	.....	.....	.....0
00-1101699.....	BURLINGTON.....	KY.....	.....	08/05/2010....	06/11/2018....	8,061,810	.....	.....	.....	.....	.....0	.....	.....7,993,230	7,993,230	.....	.....	.....0
00-1101757.....	WOODINVILLE.....	WA.....	.....	07/13/2011....	05/18/2018....	5,035,921	.....	.....	.....	.....	.....0	.....	.....4,992,101	4,992,101	.....	.....	.....0
00-1101758.....	TOLUCA LAKE.....	CA.....	.....	06/14/2011....	04/04/2018....	3,357,558	.....	.....	.....	.....	.....0	.....	.....3,337,574	3,337,574	.....	.....	.....0
00-1101852.....	OCEANSIDE.....	CA.....	.....	06/28/2012....	04/04/2018....	4,682,748	.....	.....	.....	.....	.....0	.....	.....4,645,244	4,645,244	.....	.....	.....0
00-1101955.....	WASHINGTON.....	DC.....	.....	04/15/2013....	05/31/2018....	13,832,573	.....	.....(6,963)	.....	.....	.....(6,963)	.....	.....13,698,941	13,698,786	.....	.....(155)	(155)
00-1102103.....	PHOENIX.....	AZ.....	.....	11/26/2013....	05/31/2018....	9,091,027	.....	.....	.....	.....	.....0	.....	.....9,050,246	9,050,246	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						86,579,645	0	(6,963)	0	0	(6,963)	0	85,210,300	85,210,144	0	(155)	(155)
Mortgages With Partial Repayments																	
00-1000030.....	PITTSBURGH.....	PA.....	.....	11/16/1999....	.....	.....1,810,971	.....	.....	.....	.....	.....0	.....	.....215,658	215,658	.....	.....	.....0
00-1000031.....	PITTSBURGH.....	PA.....	.....	11/16/1999....	.....	.....397,941	.....	.....	.....	.....	.....0	.....	.....98,484	98,484	.....	.....	.....0
00-1000032.....	PITTSBURGH.....	PA.....	.....	09/20/1999....	.....	.....2,472,644	.....	.....	.....	.....	.....0	.....	.....46,420	46,420	.....	.....	.....0
00-1000171.....	CANTON.....	OH.....	.....	08/15/2000....	.....	.....741,765	.....	.....	.....	.....	.....0	.....	.....63,554	63,554	.....	.....	.....0
00-1000188.....	KEASBY.....	NJ.....	.....	04/17/2000....	.....	.....1,786,655	.....	.....	.....	.....	.....0	.....	.....172,307	172,307	.....	.....	.....0
00-1000593.....	KENILWORTH.....	NJ.....	.....	08/08/2001....	.....	.....3,138,233	.....	.....	.....	.....	.....0	.....	.....185,062	185,062	.....	.....	.....0
00-1000665.....	EDISON.....	NJ.....	.....	07/06/2001....	.....	.....4,232,986	.....	.....	.....	.....	.....0	.....	.....257,007	257,007	.....	.....	.....0
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001....	.....	.....2,294,959	.....	.....	.....	.....	.....0	.....	.....123,893	123,893	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....	.....	.....1,139,769	.....	.....	.....	.....	.....0	.....	.....62,594	62,594	.....	.....	.....0
00-1000774.....	FLINT.....	MI.....	.....	12/20/2001....	.....	.....2,388,102	.....	.....	.....	.....	.....0	.....	.....273,494	273,494	.....	.....	.....0
00-1000788.....	FT. PIERCE.....	FL.....	.....	11/20/2001....	.....	.....422,025	.....	.....	.....	.....	.....0	.....	.....50,422	50,422	.....	.....	.....0
00-1000818.....	LEECHBURG.....	PA.....	.....	02/22/2002....	.....	.....2,965,927	.....	.....	.....	.....	.....0	.....	.....152,712	152,712	.....	.....	.....0
00-1000819.....	BARBERTON.....	OH.....	.....	12/21/2001....	.....	.....1,574,771	.....	.....	.....	.....	.....0	.....	.....84,940	84,940	.....	.....	.....0
00-1000820.....	PITTSBURGH.....	PA.....	.....	12/21/2001....	.....	.....725,001	.....	.....	.....	.....	.....0	.....	.....39,105	39,105	.....	.....	.....0
00-1000821.....	LOWER BURRELL.....	PA.....	.....	12/21/2001....	.....	.....816,049	.....	.....	.....	.....	.....0	.....	.....44,016	44,016	.....	.....	.....0
00-1000822.....	CANAL FULTON.....	OH.....	.....	12/21/2001....	.....	.....448,491	.....	.....	.....	.....	.....0	.....	.....24,190	24,190	.....	.....	.....0
00-1000848.....	NEW ALBANY.....	OH.....	.....	02/07/2002....	.....	.....1,734,937	.....	.....	.....	.....	.....0	.....	.....89,495	89,495	.....	.....	.....0
00-1000858.....	BROOK PARK.....	OH.....	.....	04/09/2002....	.....	.....946,559	.....	.....	.....	.....	.....0	.....	.....173,488	173,488	.....	.....	.....0
00-1000867.....	SALT LAKE CITY.....	UT.....	.....	03/01/2002....	.....	.....1,325,943	.....	.....	.....	.....	.....0	.....	.....68,271	68,271	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002....	.....	.....1,007,267	.....	.....	.....	.....	.....0	.....	.....43,924	43,924	.....	.....	.....0
00-1000914.....	CINCINNATI.....	OH.....	.....	07/01/2002....	.....	.....997,035	.....	.....	.....	.....	.....0	.....	.....49,810	49,810	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002....	.....	.....2,098,508	.....	.....	.....	.....	.....0	.....	.....37,674	37,674	.....	.....	.....0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....	.....	06/11/2002....	.....	.....16,625,663	.....	.....	.....	.....	.....0	.....	.....304,116	304,116	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002....	.....	.....5,136,319	.....	.....	.....	.....	.....0	.....	.....84,641	84,641	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002....	.....	.....1,482,616	.....	.....	.....	.....	.....0	.....	.....71,088	71,088	.....	.....	.....0
00-1000958.....	HOUSTON.....	TX.....	.....	06/18/2002....	.....	.....1,547,980	.....	.....	.....	.....	.....0	.....	.....28,302	28,302	.....	.....	.....0
00-1000964.....	COLUMBUS.....	OH.....	.....	10/03/2002....	.....	.....1,313,899	.....	.....	.....	.....	.....0	.....	.....57,584	57,584	.....	.....	.....0

QE02.1

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001017.....	STARKVILLE.....	MS.....		07/03/2002....		1,144,457					0		20,619	20,619			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		4,849,401					0		43,861	43,861			0
00-1001042.....	RAVENNA.....	OH.....		06/27/2002....		3,395,766					0		159,844	159,844			0
00-1001215.....	EDISON.....	NJ.....		12/17/2002....		6,941,325					0		302,131	302,131			0
00-1001237.....	DALLAS.....	TX.....		11/20/2002....		4,424,425					0		252,332	252,332			0
00-1001244.....	PITTSBURGH.....	PA.....		02/08/2005....		14,605,425					0		196,403	196,403			0
00-1001279.....	PITTSBURGH.....	PA.....		12/23/2003....		3,841,580					0		134,927	134,927			0
00-1001283.....	GARLAND.....	TX.....		03/03/2003....		1,472,390					0		60,194	60,194			0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....		05/15/2003....		1,930,186					0		37,650	37,650			0
00-1001324.....	ST PETE/PINELLAS PK.....	FL.....		09/08/2003....		283,129					0		84,728	84,728			0
00-1001333.....	MYRTLE BEACH.....	SC.....		06/02/2003....		2,459,677					0		96,008	96,008			0
00-1002014.....	KNOXVILLE.....	TN.....		07/28/2003....		1,678,308					0		64,189	64,189			0
00-1100030.....	CHICAGO.....	IL.....		08/04/2003....		215,074					0		80,827	80,827			0
00-1100046.....	GLEN CARBON.....	IL.....		01/05/2004....		2,157,889					0		33,150	33,150			0
00-1100047.....	SAINT LOUIS.....	MO.....		11/14/2003....		4,764,441					0		71,740	71,740			0
00-1100067.....	JOHNSON CITY.....	TN.....		10/31/2003....		1,588,798					0		57,862	57,862			0
00-1100068.....	BELLEVUE.....	TN.....		10/31/2003....		1,944,188					0		70,805	70,805			0
00-1100080.....	GREENDALE.....	WI.....		09/02/2003....		217,600					0		72,530	72,530			0
00-1100109.....	MILFORD.....	OH.....		09/23/2003....		213,678					0		71,222	71,222			0
00-1100141.....	GRAND RAPIDS.....	MI.....		10/30/2003....		185,235					0		50,241	50,241			0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....		10/22/2003....		3,792,809					0		74,080	74,080			0
00-1100163.....	RESTON.....	VA.....		10/27/2003....		3,001,988					0		107,901	107,901			0
00-1100173.....	ALBUQUERQUE.....	NM.....		08/31/2004....		1,774,401					0		52,934	52,934			0
00-1100174.....	SIOUX FALLS.....	SD.....		11/12/2003....		1,690,323					0		59,785	59,785			0
00-1100195.....	HOUSTON.....	TX.....		11/21/2003....		1,495,437					0		23,899	23,899			0
00-1100196.....	HOUSTON.....	TX.....		11/21/2003....		1,527,187					0		24,406	24,406			0
00-1100197.....	HOUSTON.....	TX.....		11/21/2003....		1,930,416					0		30,850	30,850			0
00-1100233.....	ITHACA.....	NY.....		12/10/2003....		511,856					0		4,691	4,691			0
00-1100247.....	CLEARFIELD.....	UT.....		12/04/2003....		1,395,644					0		48,695	48,695			0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003....		1,508,713					0		68,764	68,764			0
00-1100272.....	WILSONVILLE.....	OR.....		05/21/2004....		1,636,934					0		24,559	24,559			0
00-1100296.....	CINCINNATI.....	OH.....		01/21/2004....		2,206,572					0		75,727	75,727			0
00-1100346.....	FARRAGUT.....	TN.....		05/04/2004....		1,346,688					0		44,481	44,481			0
00-1100365.....	WENATCHEE.....	WA.....		08/09/2004....		1,520,160					0		46,806	46,806			0
00-1100369.....	HIGHWOOD.....	IL.....		05/17/2004....		2,637,127					0		36,956	36,956			0
00-1100371.....	ANDERSON.....	SC.....		12/21/2004....		1,985,981					0		28,734	28,734			0
00-1100375.....	ALGONQUIN.....	IL.....		09/15/2004....		727,981					0		101,227	101,227			0
00-1100403.....	BAKERSFIELD.....	CA.....		05/20/2004....		98,191					0		3,268	3,268			0
00-1100406.....	EDISON.....	NJ.....		05/18/2004....		2,889,184					0		95,126	95,126			0
00-1100414.....	BOURNE.....	MA.....		05/05/2004....		2,411,243					0		80,276	80,276			0
00-1100420.....	ORMOND BEACH.....	FL.....		06/15/2004....		1,572,419					0		50,999	50,999			0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004....		570,437					0		33,985	33,985			0

SCHEDULE B - PART 3

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

QE02.3

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
00-1100464.....	GAINESVILLE.....	FL.....		05/26/2004....		5,146,874	.....				.....0		85,506	85,506			0
00-1100475.....	ITHACA.....	NY.....		06/25/2004....		2,585,285	.....				.....0		22,403	22,403			0
00-1100487.....	HILLIARD.....	OH.....		01/06/2005....		295,894	.....				.....0		31,881	31,881			0
00-1100497.....	KENT.....	WA.....		08/23/2004....		712,750	.....				.....0		98,628	98,628			0
00-1100519.....	MILWAUKEE.....	WI.....		04/20/2006....		2,659,438	.....				.....0		17,708	17,708			0
00-1100581.....	CHARLOTTE.....	NC.....		05/11/2005....		6,526,146	.....				.....0		114,176	114,176			0
00-1100602.....	HOUSTON.....	TX.....		12/16/2004....		1,695,777	.....				.....0		23,887	23,887			0
00-1100603.....	HOUSTON.....	TX.....		12/16/2004....		1,105,474	.....				.....0		15,572	15,572			0
00-1100649.....	KNOXVILLE.....	TN.....		11/04/2004....		2,920,414	.....				.....0		43,028	43,028			0
00-1100677.....	LAS VEGAS.....	NV.....		02/18/2005....		3,999,352	.....				.....0		56,982	56,982			0
00-1100686.....	CHARLOTTE.....	NC.....		12/15/2004....		1,326,023	.....				.....0		13,541	13,541			0
00-1100692.....	SALT LAKE CITY.....	UT.....		01/10/2005....		4,887,089	.....				.....0		141,898	141,898			0
00-1100697.....	CLEARFIELD.....	UT.....		01/28/2005....		1,788,424	.....				.....0		61,342	61,342			0
00-1100698.....	ALGONQUIN.....	IL.....		03/02/2005....		6,170,926	.....				.....0		89,462	89,462			0
00-1100720.....	HOUSTON.....	TX.....		12/16/2004....		695,092	.....				.....0		9,791	9,791			0
00-1100722.....	HOUSTON.....	TX.....		12/16/2004....		871,200	.....				.....0		12,272	12,272			0
00-1100723.....	WAUSAU.....	WI.....		03/28/2006....		1,708,433	.....				.....0		12,314	12,314			0
00-1100729.....	PHOENIX.....	AZ.....		03/30/2005....		3,530,640	.....				.....0		45,604	45,604			0
00-1100738.....	CHULA VISTA.....	CA.....		01/28/2005....		1,056,823	.....				.....0		19,528	19,528			0
00-1100756.....	LAKE OSWEGO.....	OR.....		11/08/2006....		3,604,334	.....				.....0		76,690	76,690			0
00-1100773.....	SIMI VALLEY.....	CA.....		08/31/2005....		4,397,194	.....				.....0		116,840	116,840			0
00-1100781.....	BROOKLYN PARK.....	MN.....		04/18/2005....		4,586,591	.....				.....0		52,732	52,732			0
00-1100796.....	TAMPA.....	FL.....		02/14/2006....		514,129	.....				.....0		101,463	101,463			0
00-1100806.....	RENO.....	NV.....		03/15/2005....		6,894,583	.....				.....0		100,307	100,307			0
00-1100807.....	ELLENWOOD.....	GA.....		06/24/2005....		4,280,018	.....				.....0		58,640	58,640			0
00-1100822.....	LAS VEGAS.....	NV.....		06/07/2005....		10,742,476	.....				.....0		150,344	150,344			0
00-1100867.....	CARSON.....	CA.....		07/27/2005....		2,994,272	.....				.....0		42,357	42,357			0
00-1100868.....	REDMOND.....	WA.....		09/08/2006....		19,504,350	.....				.....0		233,768	233,768			0
00-1100877.....	FAIRFIELD.....	NJ.....		07/06/2005....		8,027,959	.....				.....0		112,588	112,588			0
00-1100917.....	W. BABYLON.....	NY.....		02/05/2008....		3,937,651	.....				.....0		38,014	38,014			0
00-1100918.....	IONIA.....	MI.....		08/16/2005....		2,020,290	.....				.....0		27,984	27,984			0
00-1100920.....	BEAVERTON.....	OR.....		08/09/2005....		4,975,938	.....				.....0		70,601	70,601			0
00-1100928.....	TAMPA.....	FL.....		09/01/2005....		5,610,794	.....				.....0		150,815	150,815			0
00-1100983.....	WAUKEGAN.....	IL.....		10/26/2005....		1,162,921	.....				.....0		29,944	29,944			0
00-1100990.....	ROCKVILLE.....	MD.....		05/10/2006....		3,841,362	.....				.....0		49,362	49,362			0
00-1100992.....	SOUTHGATE.....	MI.....		10/14/2005....		3,599,449	.....				.....0		30,372	30,372			0
00-1100999.....	SOUTH JORDAN.....	UT.....		11/07/2005....		3,192,478	.....				.....0		81,275	81,275			0
00-1101003.....	JACKSONVILLE.....	FL.....		10/12/2005....		3,493,888	.....				.....0		89,619	89,619			0
00-1101007.....	TAMPA.....	FL.....		12/08/2005....		1,117,212	.....				.....0		87,287	87,287			0
00-1101025.....	MANHATTAN.....	KS.....		12/08/2005....		2,983,522	.....				.....0		74,253	74,253			0
00-1101031.....	PLANO.....	TX.....		12/01/2005....		3,007,379	.....				.....0		236,250	236,250			0
00-1101041.....	GARDEN CITY.....	GA.....		04/28/2006....		3,553,792	.....				.....0		175,795	175,795			0

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....		12/01/2005....		2,123,714					0		75,977	75,977			0
00-1101056.....	ELLICOTT CITY.....	MD.....		12/08/2005....		19,572,381					0		74,059	74,059			0
00-1101137.....	FRANKFORT.....	IL.....		04/23/2007....		2,857,278					0		31,200	31,200			0
00-1101138.....	INDIAN TRAIL.....	NC.....		04/26/2006....		2,373,329					0		48,803	48,803			0
00-1101152.....	CINCINNATI.....	OH.....		09/28/2006....		1,471,165					0		87,284	87,284			0
00-1101157.....	MASPETH.....	NY.....		04/21/2006....		1,120,302					0		26,494	26,494			0
00-1101197.....	COLUMBUS.....	OH.....		02/06/2007....		6,546,719					0		36,117	36,117			0
00-1101211.....	LAS VEGAS.....	NV.....		06/29/2006....		2,917,074					0		34,351	34,351			0
00-1101214.....	MIAMI.....	FL.....		12/07/2006....		10,061,454					0		112,248	112,248			0
00-1101230.....	SAN JUAN CAPISTRANO.....	CA.....		08/02/2006....		3,943,680					0		145,359	145,359			0
00-1101244.....	CHANTILLY.....	VA.....		09/12/2006....		9,894,763					0		31,099	31,099			0
00-1101309.....	BRANCHBURG.....	NJ.....		11/07/2006....		3,498,945					0		44,847	44,847			0
00-1101419.....	AVON.....	MA.....		04/27/2007....		524,514					0		26,634	26,634			0
00-1101447.....	TAMPA.....	FL.....		06/29/2007....		1,378,464					0		27,431	27,431			0
00-1101456.....	BURLINGTON.....	WA.....		05/14/2007....		2,380,789					0		118,102	118,102			0
00-1101475.....	LONGWOOD.....	FL.....		12/27/2007....		5,087,030					0		219,562	219,562			0
00-1101491.....	JACKSONVILLE BEACH.....	FL.....		06/21/2007....		3,608,561					0		69,814	69,814			0
00-1101509.....	ITHACA.....	NY.....		07/31/2007....		4,012,149					0		36,224	36,224			0
00-1101512.....	BURR RIDGE.....	IL.....		12/03/2007....		3,205,166					0		20,507	20,507			0
00-1101521.....	ATLANTA.....	GA.....		08/07/2007....		9,998,607					0		67,057	67,057			0
00-1101525.....	AUSTIN.....	TX.....		07/18/2007....		3,798,177					0		40,433	40,433			0
00-1101540.....	ORANGE.....	CA.....		08/29/2007....		9,777,344					0		48,022	48,022			0
00-1101567.....	VARIOUS.....	PA.....		08/31/2007....		9,903,971					0		456,368	456,368			0
00-1101568.....	VARIOUS.....	OH.....		08/31/2007....		5,874,808					0		270,707	270,707			0
00-1101634.....	PITTSBURGH.....	PA.....		04/18/2008....		2,514,237					0		42,889	42,889			0
00-1101640.....	MOON TOWNSHIP.....	PA.....		07/24/2008....		16,253,014					0		137,337	137,337			0
00-1101650.....	BEDFORD.....	OH.....		09/26/2008....		7,035,017					0		243,991	243,991			0
00-1101672.....	HOUSTON.....	TX.....		02/19/2010....		6,818,099					0		48,933	48,933			0
00-1101673.....	ADDISON.....	IL.....		02/19/2010....		2,479,309					0		17,794	17,794			0
00-1101674.....	HANOVER.....	MD.....		02/19/2010....		4,338,790					0		31,139	31,139			0
00-1101675.....	ALGONA.....	WA.....		02/19/2010....		13,104,919					0		94,053	94,053			0
00-1101678.....	ADDISON.....	IL.....		02/19/2010....		3,807,511					0		27,326	27,326			0
00-1101679.....	ATLANTA.....	GA.....		02/19/2010....		10,802,703					0		77,530	77,530			0
00-1101680.....	HOUSTON.....	TX.....		02/19/2010....		1,328,202					0		9,532	9,532			0
00-1101681.....	HOUSTON.....	TX.....		02/19/2010....		2,213,669					0		15,887	15,887			0
00-1101682.....	BUFORD.....	GA.....		02/19/2010....		2,036,576					0		14,616	14,616			0
00-1101686.....	PITTSBURGH.....	PA.....		03/26/2010....		903,028					0		40,281	40,281			0
00-1101690.....	WEST VIEW.....	PA.....		06/10/2010....		4,962,756					0		37,044	37,044			0
00-1101693.....	FT WRIGHT.....	KY.....		10/05/2010....		7,106,043					0		39,014	39,014			0
00-1101695.....	KENT.....	WA.....		07/15/2010....		3,571,128					0		93,853	93,853			0
00-1101700.....	HOUSTON.....	TX.....		09/01/2010....		2,982,795					0		78,811	78,811			0

SCHEDULE B - PART 3

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

QE02.5

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
00-1101701.....	FAIRVIEW.....	OR.....	.....	09/29/2010....	.....	11,400,315	.....	.....	.....	.....	.....0	.....	67,754	67,754	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	8,617,150	.....	.....	.....	.....	.....0	.....	147,095	147,095	.....	.....	.....0
00-1101703.....	GLENSHAW.....	PA.....	.....	01/27/2011....	.....	10,848,680	.....	.....	.....	.....	.....0	.....	141,887	141,887	.....	.....	.....0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	7,975,010	.....	.....	.....	.....	.....0	.....	44,807	44,807	.....	.....	.....0
00-1101719.....	LOVELAND.....	OH.....	.....	12/13/2010....	.....	956,951	.....	.....	.....	.....	.....0	.....	73,809	73,809	.....	.....	.....0
00-1101722.....	SALT LAKE CITY.....	UT.....	.....	12/27/2010....	.....	4,192,782	.....	.....	.....	.....	.....0	.....	35,471	35,471	.....	.....	.....0
00-1101725.....	ALBUQUERQUE.....	NM.....	.....	01/31/2011....	.....	2,198,025	.....	.....	.....	.....	.....0	.....	18,002	18,002	.....	.....	.....0
00-1101726.....	COLUMBUS.....	OH.....	..S..	12/29/2010....	.....	16,370,327	.....	.....	.....	.....	.....0	.....	130,745	130,745	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	2,798,495	.....	.....	.....	.....	.....0	.....	35,015	35,015	.....	.....	.....0
00-1101728.....	COLUMBUS.....	OH.....	..S..	06/08/2011....	.....	1,357,656	.....	.....	.....	.....	.....0	.....	88,139	88,139	.....	.....	.....0
00-1101729.....	UPPER ARLINGTON.....	OH.....	.....	07/15/2011....	.....	34,323,673	.....	.....	.....	.....	.....0	.....	251,592	251,592	.....	.....	.....0
00-1101736.....	SHAWNEE.....	KS.....	.....	03/01/2011....	.....	3,142,853	.....	.....	.....	.....	.....0	.....	41,083	41,083	.....	.....	.....0
00-1101738.....	FLORHAM PARK.....	NJ.....	.....	06/02/2011....	.....	18,834,002	.....	.....	.....	.....	.....0	.....	100,934	100,934	.....	.....	.....0
00-1101743.....	CHAPEL HILL.....	NC.....	.....	11/15/2011....	.....	7,196,237	.....	.....	.....	.....	.....0	.....	51,155	51,155	.....	.....	.....0
00-1101746.....	MESA.....	AZ.....	.....	05/20/2011....	.....	2,432,064	.....	.....	.....	.....	.....0	.....	38,376	38,376	.....	.....	.....0
00-1101747.....	IRVINE.....	CA.....	.....	05/02/2011....	.....	6,313,093	.....	.....	.....	.....	.....0	.....	148,761	148,761	.....	.....	.....0
00-1101750.....	BUFFALO GROVE.....	IL.....	.....	05/05/2011....	.....	1,700,049	.....	.....	.....	.....	.....0	.....	13,882	13,882	.....	.....	.....0
00-1101751.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	4,043,478	.....	.....	.....	.....	.....0	.....	30,385	30,385	.....	.....	.....0
00-1101753.....	HOUSTON.....	TX.....	.....	06/29/2011....	.....	11,057,356	.....	.....	.....	.....	.....0	.....	257,063	257,063	.....	.....	.....0
00-1101756.....	NASHVILLE.....	TN.....	.....	07/20/2011....	.....	7,927,337	.....	.....	.....	.....	.....0	.....	99,034	99,034	.....	.....	.....0
00-1101760.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	2,273,221	.....	.....	.....	.....	.....0	.....	26,694	26,694	.....	.....	.....0
00-1101761.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	4,667,206	.....	.....	.....	.....	.....0	.....	35,072	35,072	.....	.....	.....0
00-1101762.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,548,797	.....	.....	.....	.....	.....0	.....	26,667	26,667	.....	.....	.....0
00-1101763.....	CINCINNATI.....	OH.....	.....	08/30/2011....	.....	13,689,586	.....	.....	.....	.....	.....0	.....	110,264	110,264	.....	.....	.....0
00-1101765.....	CHICAGO.....	IL.....	.....	08/31/2011....	.....	4,627,569	.....	.....	.....	.....	.....0	.....	110,283	110,283	.....	.....	.....0
00-1101767.....	GREENFIELD.....	WI.....	.....	09/12/2011....	.....	9,130,698	.....	.....	.....	.....	.....0	.....	73,266	73,266	.....	.....	.....0
00-1101771.....	CINCINNATI.....	OH.....	.....	07/27/2011....	.....	5,038,816	.....	.....	.....	.....	.....0	.....	35,658	35,658	.....	.....	.....0
00-1101772.....	PARKER.....	CO.....	.....	09/01/2011....	.....	14,276,830	.....	.....	.....	.....	.....0	.....	80,512	80,512	.....	.....	.....0
00-1101776.....	ORANGE.....	CA.....	.....	09/29/2011....	.....	4,557,975	.....	.....	.....	.....	.....0	.....	116,263	116,263	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	17,857,772	.....	.....	.....	.....	.....0	.....	102,124	102,124	.....	.....	.....0
00-1101782.....	LAGUNA HILLS.....	CA.....	.....	10/11/2011....	.....	9,014,241	.....	.....	.....	.....	.....0	.....	76,014	76,014	.....	.....	.....0
00-1101783.....	MISSION VIEJO.....	CA.....	.....	12/15/2011....	.....	4,281,327	.....	.....	.....	.....	.....0	.....	35,370	35,370	.....	.....	.....0
00-1101784.....	SEATTLE.....	WA.....	.....	09/30/2011....	.....	6,395,714	.....	.....	.....	.....	.....0	.....	36,077	36,077	.....	.....	.....0
00-1101788.....	WEST CHESTER.....	PA.....	.....	10/31/2011....	.....	6,982,374	.....	.....	.....	.....	.....0	.....	60,488	60,488	.....	.....	.....0
00-1101789.....	LENEXA.....	KS.....	.....	12/08/2011....	.....	7,021,772	.....	.....	.....	.....	.....0	.....	87,266	87,266	.....	.....	.....0
00-1101792.....	LEXINGTON.....	KY.....	.....	02/07/2012....	.....	3,718,938	.....	.....	.....	.....	.....0	.....	45,106	45,106	.....	.....	.....0
00-1101794.....	RALEIGH.....	NC.....	.....	11/21/2011....	.....	4,367,786	.....	.....	.....	.....	.....0	.....	25,728	25,728	.....	.....	.....0
00-1101799.....	MIDDLE RIVER.....	MD.....	.....	02/02/2012....	.....	4,255,502	.....	.....	.....	.....	.....0	.....	32,995	32,995	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	16,117,636	.....	.....	.....	.....	.....0	.....	91,731	91,731	.....	.....	.....0
00-1101802.....	COLUMBUS.....	OH.....	..S..	12/01/2011....	.....	10,328,291	.....	.....	.....	.....	.....0	.....	130,828	130,828	.....	.....	.....0
00-1101803.....	HOUSTON.....	TX.....	.....	11/16/2011....	.....	17,016,227	.....	.....	.....	.....	.....0	.....	88,368	88,368	.....	.....	.....0
00-1101806.....	CITY OF INDUSTRY.....	CA.....	.....	12/12/2011....	.....	5,072,697	.....	.....	.....	.....	.....0	.....	40,989	40,989	.....	.....	.....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
00-1101807.....	LAGRANGE.....	KY.....		12/14/2011....		2,693,389					0		59,592	59,592			0
00-1101812.....	PLATTEVILLE.....	WI.....		01/25/2012....		4,808,617					0		26,014	26,014			0
00-1101816.....	ATLANTA.....	GA.....		03/01/2012....		42,460,570					0		372,295	372,295			0
00-1101817.....	OAKLAND.....	CA.....		06/27/2012....		9,368,120					0		50,207	50,207			0
00-1101818.....	TEMPE.....	AZ.....		02/01/2012....		27,594,026					0		125,748	125,748			0
00-1101819.....	HOUSTON.....	TX.....		03/29/2012....		24,069,229					0		127,972	127,972			0
00-1101825.....	REISTERSTOWN.....	MD.....		06/01/2012....		5,558,204					0		65,980	65,980			0
00-1101826.....	BEDMINSTER.....	NJ.....		04/19/2012....		7,713,798					0		53,576	53,576			0
00-1101828.....	DYER.....	IN.....		04/05/2012....		1,529,162					0		44,763	44,763			0
00-1101830.....	PITTSBURGH.....	PA.....		05/03/2012....		3,899,604					0		47,065	47,065			0
00-1101831.....	COMMACK.....	NY.....		04/25/2012....		3,991,316					0		51,382	51,382			0
00-1101832.....	CENTEREACH.....	NY.....		06/29/2012....		14,173,879					0		128,316	128,316			0
00-1101835.....	BRENTWOOD.....	TN.....		05/08/2012....		5,404,257					0		42,053	42,053			0
00-1101838.....	ANN ARBOR.....	MI.....		04/27/2012....		13,847,390					0		111,435	111,435			0
00-1101839.....	WASHINGTON.....	DC.....		09/17/2012....		21,781,485					0		122,154	122,154			0
00-1101846.....	CHARLOTTESVILLE.....	VA.....		05/01/2012....		3,960,949					0		22,618	22,618			0
00-1101847.....	BRENTWOOD.....	TN.....		11/08/2012....		7,718,241					0		58,967	58,967			0
00-1101848.....	CINCINNATI.....	OH.....		07/20/2012....		18,783,367					0		175,752	175,752			0
00-1101860.....	MILWAUKEE.....	WI.....		06/15/2012....		9,115,073					0		114,684	114,684			0
00-1101861.....	REDMOND.....	WA.....		06/08/2012....		21,326,260					0		165,789	165,789			0
00-1101863.....	MULLICA HILL.....	NJ.....		06/20/2012....		4,200,397					0		50,662	50,662			0
00-1101865.....	COLUMBUS.....	OH.....		08/09/2012....		6,401,490					0		47,133	47,133			0
00-1101869.....	IRVINE.....	CA.....		08/09/2012....		26,260,581					0		159,760	159,760			0
00-1101870.....	PORTLAND.....	OR.....		09/25/2012....		3,548,532					0		29,934	29,934			0
00-1101872.....	SAN DIEGO.....	CA.....		10/10/2012....		4,616,286					0		37,874	37,874			0
00-1101873.....	CINCINNATI.....	OH.....		08/23/2012....		10,732,139					0		85,356	85,356			0
00-1101874.....	FT. THOMAS.....	KY.....		08/23/2012....		7,591,025					0		60,373	60,373			0
00-1101875.....	GRANDVIEW.....	MO.....		07/25/2012....		9,972,636					0		76,595	76,595			0
00-1101876.....	CARLSBAD.....	CA.....		06/22/2012....		16,825,495					0		92,943	92,943			0
00-1101881.....	NASHVILLE.....	TN.....		09/10/2012....		4,377,782					0		34,407	34,407			0
00-1101882.....	REDONDO BEACH.....	CA.....		04/03/2013....		4,380,214					0		25,074	25,074			0
00-1101883.....	STUDIO CITY.....	CA.....		03/05/2013....		4,280,886					0		24,635	24,635			0
00-1101884.....	BUFFALO GROVE.....	IL.....		08/21/2012....		3,165,515					0		23,962	23,962			0
00-1101890.....	NEWPORT BEACH.....	CA.....		10/12/2012....		22,068,961					0		133,607	133,607			0
00-1101893.....	FORT WORTH.....	TX.....		10/01/2012....		9,092,284					0		47,626	47,626			0
00-1101894.....	SCOTTSDALE.....	AZ.....	S	11/13/2012....		20,770,028					0		241,816	241,816			0
00-1101895.....	CHARLESTON.....	SC.....		11/13/2012....		6,777,298					0		50,048	50,048			0
00-1101898.....	NEW YORK.....	NY.....		11/15/2012....		27,259,320					0		154,693	154,693			0
00-1101899.....	NEW YORK.....	NY.....		11/15/2012....		3,971,182					0		65,138	65,138			0
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012....		10,814,533					0		82,973	82,973			0
00-1101901.....	NASHVILLE.....	TN.....		03/14/2013....		5,131,564					0		40,157	40,157			0

QE02.6

SCHEDULE B - PART 3

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

QE02.7

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101904.....	WOODLAND.....	CA.....	.....	10/24/2012....	.....	.....6,052,898	.....	.....	.....	.....	.....0	.....	.....51,170	51,170	.....	.....	.....0
00-1101905.....	HERNDON.....	VA.....	.....	10/26/2012....	.....	.....28,955,153	.....	.....	.....	.....	.....0	.....	.....136,572	136,572	.....	.....	.....0
00-1101906.....	CHICAGO.....	IL.....	.....	04/01/2013....	.....	.....10,802,367	.....	.....	.....	.....	.....0	.....	.....130,644	130,644	.....	.....	.....0
00-1101909.....	IRVINE.....	CA.....	.....	11/30/2012....	.....	.....40,668,424	.....	.....	.....	.....	.....0	.....	.....242,188	242,188	.....	.....	.....0
00-1101912.....	COLUMBUS.....	OH.....	...S...	12/19/2012....	.....	.....23,859,678	.....	.....	.....	.....	.....0	.....	.....350,021	350,021	.....	.....	.....0
00-1101913.....	SALT LAKE CITY.....	UT.....	.....	11/13/2012....	.....	.....2,135,610	.....	.....	.....	.....	.....0	.....	.....12,808	12,808	.....	.....	.....0
00-1101914.....	LOGAN.....	UT.....	.....	11/13/2012....	.....	.....4,866,076	.....	.....	.....	.....	.....0	.....	.....28,775	28,775	.....	.....	.....0
00-1101920.....	CHANDLER.....	AZ.....	.....	12/20/2012....	.....	.....5,409,145	.....	.....	.....	.....	.....0	.....	.....42,315	42,315	.....	.....	.....0
00-1101921.....	MAPLE VALLEY.....	WA.....	.....	01/14/2013....	.....	.....11,182,078	.....	.....	.....	.....	.....0	.....	.....134,405	134,405	.....	.....	.....0
00-1101922.....	JUANITA.....	WA.....	.....	02/07/2013....	.....	.....7,121,002	.....	.....	.....	.....	.....0	.....	.....51,350	51,350	.....	.....	.....0
00-1101924.....	TUSTIN.....	CA.....	.....	12/05/2012....	.....	.....19,612,394	.....	.....	.....	.....	.....0	.....	.....118,839	118,839	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	.....20,796,592	.....	.....	.....	.....	.....0	.....	.....124,778	124,778	.....	.....	.....0
00-1101929.....	IRVINE.....	CA.....	.....	01/03/2013....	.....	.....3,303,451	.....	.....	.....	.....	.....0	.....	.....40,215	40,215	.....	.....	.....0
00-1101930.....	KANSAS CITY.....	MO.....	.....	02/05/2013....	.....	.....2,560,174	.....	.....	.....	.....	.....0	.....	.....31,167	31,167	.....	.....	.....0
00-1101933.....	PITTSBURGH.....	PA.....	.....	12/21/2012....	.....	.....5,808,699	.....	.....	.....	.....	.....0	.....	.....45,541	45,541	.....	.....	.....0
00-1101934.....	SCOTTSDALE.....	AZ.....	.....	05/01/2013....	.....	.....14,168,788	.....	.....(9,210)	.....	.....	.....(9,210)	.....	.....79,803	79,803	.....	.....	.....0
00-1101935.....	WASHINGTON.....	DC.....	.....	03/14/2013....	.....	.....17,938,193	.....	.....	.....	.....	.....0	.....	.....151,215	151,215	.....	.....	.....0
00-1101938.....	GRIMES.....	IA.....	.....	03/27/2013....	.....	.....4,177,971	.....	.....	.....	.....	.....0	.....	.....31,608	31,608	.....	.....	.....0
00-1101941.....	GRANDVIEW.....	OH.....	...S...	05/30/2013....	.....	.....14,960,590	.....	.....	.....	.....	.....0	.....	.....88,235	88,235	.....	.....	.....0
00-1101944.....	OMAHA.....	NE.....	.....	03/07/2013....	.....	.....5,016,752	.....	.....	.....	.....	.....0	.....	.....28,841	28,841	.....	.....	.....0
00-1101946.....	MCLEAN.....	VA.....	.....	08/02/2013....	.....	.....9,627,101	.....	.....	.....	.....	.....0	.....	.....56,326	56,326	.....	.....	.....0
00-1101949.....	COLUMBIA.....	SC.....	.....	03/19/2013....	.....	.....15,026,222	.....	.....	.....	.....	.....0	.....	.....74,424	74,424	.....	.....	.....0
00-1101950.....	KANSAS CITY.....	MO.....	.....	03/04/2013....	.....	.....7,024,988	.....	.....	.....	.....	.....0	.....	.....57,187	57,187	.....	.....	.....0
00-1101951.....	WOODLAND HILLS.....	CA.....	.....	09/03/2013....	.....	.....8,637,682	.....	.....	.....	.....	.....0	.....	.....66,090	66,090	.....	.....	.....0
00-1101953.....	FREDERICKSBURG.....	VA.....	.....	03/20/2013....	.....	.....5,432,856	.....	.....	.....	.....	.....0	.....	.....100,128	100,128	.....	.....	.....0
00-1101954.....	WEST DES MOINES.....	IA.....	.....	04/24/2013....	.....	.....6,122,346	.....	.....	.....	.....	.....0	.....	.....47,510	47,510	.....	.....	.....0
00-1101956.....	CHINO.....	CA.....	.....	04/11/2013....	.....	.....5,604,645	.....	.....	.....	.....	.....0	.....	.....64,145	64,145	.....	.....	.....0
00-1101957.....	CINCINNATI.....	OH.....	.....	05/31/2013....	.....	.....17,013,201	.....	.....3,018	.....	.....	.....3,018	.....	.....131,812	131,812	.....	.....	.....0
00-1101958.....	PITTSBURGH.....	PA.....	.....	03/22/2013....	.....	.....11,389,744	.....	.....	.....	.....	.....0	.....	.....66,141	66,141	.....	.....	.....0
00-1101959.....	SAN MATEO.....	CA.....	.....	06/03/2013....	.....	.....6,907,233	.....	.....	.....	.....	.....0	.....	.....37,469	37,469	.....	.....	.....0
00-1101960.....	OMAHA.....	NE.....	.....	04/03/2013....	.....	.....3,442,787	.....	.....	.....	.....	.....0	.....	.....27,367	27,367	.....	.....	.....0
00-1101963.....	PORT ORANGE.....	FL.....	.....	04/11/2013....	.....	.....6,133,878	.....	.....	.....	.....	.....0	.....	.....31,454	31,454	.....	.....	.....0
00-1101964.....	BELLMORE.....	NY.....	.....	04/24/2013....	.....	.....6,048,924	.....	.....	.....	.....	.....0	.....	.....33,606	33,606	.....	.....	.....0
00-1101965.....	SAN FRANCISCO.....	CA.....	.....	06/04/2013....	.....	.....4,565,978	.....	.....	.....	.....	.....0	.....	.....27,025	27,025	.....	.....	.....0
00-1101966.....	HUNTINGTON BEACH.....	CA.....	.....	07/01/2013....	.....	.....4,230,216	.....	.....	.....	.....	.....0	.....	.....48,573	48,573	.....	.....	.....0
00-1101967.....	SAN DIEGO.....	CA.....	.....	04/30/2013....	.....	.....2,292,891	.....	.....	.....	.....	.....0	.....	.....12,647	12,647	.....	.....	.....0
00-1101970.....	KNOXVILLE.....	TN.....	.....	07/03/2013....	.....	.....9,972,743	.....	.....	.....	.....	.....0	.....	.....73,071	73,071	.....	.....	.....0
00-1101971.....	FARMINGTON HILLS.....	MI.....	.....	08/20/2013....	.....	.....7,348,314	.....	.....	.....	.....	.....0	.....	.....55,711	55,711	.....	.....	.....0
00-1101972.....	CHAPEL HILL.....	NC.....	.....	05/17/2013....	.....	.....5,936,394	.....	.....	.....	.....	.....0	.....	.....66,607	66,607	.....	.....	.....0
00-1101973.....	CAMERON PARK.....	CA.....	.....	08/28/2013....	.....	.....10,432,843	.....	.....	.....	.....	.....0	.....	.....56,654	56,654	.....	.....	.....0
00-1101976.....	CITY OF INDUSTRY.....	CA.....	.....	07/09/2013....	.....	.....21,492,571	.....	.....	.....	.....	.....0	.....	.....334,057	334,057	.....	.....	.....0
00-1101977.....	ANN ARBOR.....	MI.....	.....	07/01/2013....	.....	.....13,655,261	.....	.....	.....	.....	.....0	.....	.....83,290	83,290	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.8

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101978.....	FREDERICK.....	MD.....		06/27/2013....		28,614,813					0		151,830	151,830			0
00-1101979.....	SEATTLE.....	WA.....		08/01/2013....		16,839,009					0		200,353	200,353			0
00-1101980.....	NASHVILLE.....	TN.....		07/02/2013....		45,785,657					0		263,666	263,666			0
00-1101982.....	NEWPORT BEACH.....	CA.....		06/11/2013....		3,114,315					0		17,883	17,883			0
00-1101984.....	WEST VALLEY CITY.....	UT.....		05/31/2013....		6,462,304					0		38,941	38,941			0
00-1101988.....	SCOTTSDALE.....	AZ.....	.S...	06/03/2013....		7,569,471					0		45,384	45,384			0
00-1101989.....	SALEM.....	OR.....		08/05/2013....		12,827,078					0		75,594	75,594			0
00-1101990.....	LADY LAKE.....	FL.....		05/30/2013....		20,761,959					0		128,497	128,497			0
00-1101993.....	ROCHESTER.....	MN.....		10/01/2013....		25,850,057					0		142,548	142,548			0
00-1101994.....	TIGARD.....	OR.....		08/21/2013....		7,635,442		8,680			8,680		62,478	62,478			0
00-1101995.....	MENLO PARK.....	CA.....		06/10/2013....		27,172,429					0		173,681	173,681			0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013....		6,364,707					0		50,120	50,120			0
00-1101997.....	LEXINGTON.....	KY.....		03/03/2014....		12,074,089					0		92,746	92,746			0
00-1101998.....	WINSTON SALEM.....	NC.....		07/02/2013....		9,824,030					0		57,729	57,729			0
00-1102000.....	NEW BEDFORD.....	MA.....		08/12/2013....		10,046,931					0		60,952	60,952			0
00-1102001.....	BROOKLINE (BOSTON).....	MA.....		07/02/2013....		8,300,789					0		50,381	50,381			0
00-1102003.....	JUPITER.....	FL.....		09/17/2013....		15,394,502					0		80,599	80,599			0
00-1102005.....	MOON TOWNSHIP.....	PA.....		07/01/2013....		9,748,278					0		78,273	78,273			0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....		06/28/2013....		11,063,630					0		129,356	129,356			0
00-1102009.....	AVON.....	OH.....		08/22/2013....		31,528,001					0		202,280	202,280			0
00-1102010.....	MANSFIELD.....	TX.....		11/25/2013....		5,171,021					0		57,262	57,262			0
00-1102011.....	MANSFIELD.....	TX.....		11/25/2013....		22,407,757					0		248,134	248,134			0
00-1102013.....	TULSA.....	OK.....		09/25/2013....		19,042,090					0		97,778	97,778			0
00-1102015.....	BOSTON.....	MA.....		07/30/2013....		13,270,167					0		109,317	109,317			0
00-1102016.....	ANN ARBOR.....	MI.....		08/01/2013....		6,332,644					0		74,302	74,302			0
00-1102021.....	EVANSTON.....	IL.....		09/09/2013....		2,258,636					0		16,012	16,012			0
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013....		2,458,356					0		44,654	44,654			0
00-1102027.....	OWASSO.....	OK.....		10/10/2013....		19,661,670					0		260,068	260,068			0
00-1102028.....	MOORE.....	OK.....		10/10/2013....		15,379,386					0		203,425	203,425			0
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013....		9,213,399					0		121,867	121,867			0
00-1102030.....	LOS ANGELES.....	CA.....		09/03/2013....		4,739,252					0		33,833	33,833			0
00-1102031.....	PASADENA.....	CA.....		09/03/2013....		2,256,787					0		16,111	16,111			0
00-1102033.....	EDWARDSVILLE.....	KS.....		10/31/2013....		9,748,194					0		186,279	186,279			0
00-1102035.....	HIGHLAND PARK.....	TX.....		07/17/2013....		12,948,709					0		67,929	67,929			0
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013....		9,115,953					0		58,165	58,165			0
00-1102038.....	LONE TREE.....	CO.....		08/29/2013....		20,232,230					0		149,206	149,206			0
00-1102040.....	CARSON.....	CA.....		08/29/2013....		4,040,717					0		30,145	30,145			0
00-1102041.....	SPARTANBURG.....	SC.....		10/23/2013....		6,536,762					0		117,112	117,112			0
00-1102043.....	GRAPEVINE.....	TX.....		12/05/2013....		28,098,113					0		127,881	127,881			0
00-1102045.....	DENVER.....	CO.....		02/13/2014....		35,642,403					0		174,559	174,559			0
00-1102046.....	EAST ISLIP.....	NY.....		11/21/2013....		12,394,009					0		122,948	122,948			0
00-1102050.....	CHINO.....	CA.....		12/30/2013....		10,243,699					0		53,406	53,406			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
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	12,795,827.....	.....	.....	.....	.....	.....0	.....	62,179.....	62,179.....	.....	.....	.....0
00-1102057.....	HOMEWOOD.....	AL.....	.....	10/02/2013....	.....	5,896,967.....	.....	.....	.....	.....	.....0	.....	24,799.....	24,799.....	.....	.....	.....0
00-1102059.....	TALLAHASSEE.....	FL.....	.....	10/25/2013....	.....	17,972,181.....	.....	(15,304).....	.....	.....	(15,304).....	.....	105,755.....	105,755.....	.....	.....	.....0
00-1102065.....	SEATTLE.....	WA.....	.....	11/01/2013....	.....	3,999,448.....	.....	.....	.....	.....	.....0	.....	20,516.....	20,516.....	.....	.....	.....0
00-1102066.....	TUKWILA.....	WA.....	.....	11/01/2013....	.....	5,517,161.....	.....	(4,565).....	.....	.....	(4,565).....	.....	27,103.....	27,103.....	.....	.....	.....0
00-1102067.....	FARGO.....	ND.....	.....	02/03/2014....	.....	4,123,886.....	.....	.....	.....	.....	.....0	.....	71,831.....	71,831.....	.....	.....	.....0
00-1102068.....	PIKESVILLE.....	MD.....	.....	10/30/2013....	.....	3,643,609.....	.....	.....	.....	.....	.....0	.....	24,672.....	24,672.....	.....	.....	.....0
00-1102073.....	NORMAN.....	OK.....	.....	11/07/2013....	.....	8,701,582.....	.....	.....	.....	.....	.....0	.....	91,063.....	91,063.....	.....	.....	.....0
00-1102077.....	YUKON.....	OK.....	.....	12/19/2013....	.....	21,318,521.....	.....	.....	.....	.....	.....0	.....	94,482.....	94,482.....	.....	.....	.....0
00-1102079.....	TEMPE.....	AZ.....	.....	12/16/2013....	.....	26,218,245.....	.....	(10,056).....	.....	.....	(10,056).....	.....	115,495.....	115,495.....	.....	.....	.....0
00-1102084.....	WOODSTOCK.....	GA.....	.....	01/09/2014....	.....	25,795,275.....	.....	.....	.....	.....	.....0	.....	115,920.....	115,920.....	.....	.....	.....0
00-1102087.....	MADISON.....	WI.....	.....	06/03/2014....	.....	10,899,978.....	.....	.....	.....	.....	.....0	.....	48,813.....	48,813.....	.....	.....	.....0
00-1102088.....	MADISON.....	WI.....	.....	02/03/2014....	.....	2,198,482.....	.....	.....	.....	.....	.....0	.....	22,437.....	22,437.....	.....	.....	.....0
00-1102089.....	HUNTINGTON BEACH.....	CA.....	.....	01/03/2014....	.....	4,136,840.....	.....	.....	.....	.....	.....0	.....	18,944.....	18,944.....	.....	.....	.....0
00-1102092.....	SANDY.....	OR.....	.....	04/07/2014....	.....	2,075,797.....	.....	.....	.....	.....	.....0	.....	9,642.....	9,642.....	.....	.....	.....0
00-1102093.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	3,166,233.....	.....	.....	.....	.....	.....0	.....	32,285.....	32,285.....	.....	.....	.....0
00-1102094.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	3,337,700.....	.....	.....	.....	.....	.....0	.....	34,334.....	34,334.....	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	9,665,953.....	.....	.....	.....	.....	.....0	.....	44,359.....	44,359.....	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	30,468,200.....	.....	.....	.....	.....	.....0	.....	219,731.....	219,731.....	.....	.....	.....0
00-1102100.....	SAN DIEGO.....	CA.....	.....	12/12/2013....	.....	7,491,352.....	.....	.....	.....	.....	.....0	.....	50,795.....	50,795.....	.....	.....	.....0
00-1102102.....	ONTARIO.....	CA.....	.....	10/31/2013....	.....	6,795,124.....	.....	.....	.....	.....	.....0	.....	47,241.....	47,241.....	.....	.....	.....0
00-1102106.....	CARROLLTON.....	TX.....	.....	12/26/2013....	.....	10,505,619.....	.....	.....	.....	.....	.....0	.....	46,419.....	46,419.....	.....	.....	.....0
00-1102107.....	ADDISON.....	IL.....	.....	12/19/2013....	.....	5,622,741.....	.....	.....	.....	.....	.....0	.....	40,837.....	40,837.....	.....	.....	.....0
00-1102108.....	WAUKEE.....	IA.....	.....	12/20/2013....	.....	15,981,964.....	.....	.....	.....	.....	.....0	.....	79,507.....	79,507.....	.....	.....	.....0
00-1102109.....	BROOKLYN.....	NY.....	.....	12/20/2013....	.....	11,633,618.....	.....	.....	.....	.....	.....0	.....	61,110.....	61,110.....	.....	.....	.....0
00-1102110.....	PITTSBURGH.....	PA.....	.....	06/05/2014....	.....	21,193,699.....	.....	.....	.....	.....	.....0	.....	142,799.....	142,799.....	.....	.....	.....0
00-1102111.....	FORT COLLINS.....	CO.....	.....	01/23/2014....	.....	8,194,935.....	.....	.....	.....	.....	.....0	.....	58,255.....	58,255.....	.....	.....	.....0
00-1102115.....	LEXINGTON.....	KY.....	.....	01/10/2014....	.....	2,429,285.....	.....	.....	.....	.....	.....0	.....	41,592.....	41,592.....	.....	.....	.....0
00-1102116.....	CHARLOTTE.....	NC.....	.....	01/22/2014....	.....	49,548,314.....	.....	.....	.....	.....	.....0	.....	249,653.....	249,653.....	.....	.....	.....0
00-1102117.....	BOSTON.....	MA.....	.....	06/02/2014....	.....	22,590,583.....	.....	.....	.....	.....	.....0	.....	113,019.....	113,019.....	.....	.....	.....0
00-1102121.....	AUBURN HILLS.....	MI.....	.....	01/29/2014....	.....	16,714,947.....	.....	.....	.....	.....	.....0	.....	93,859.....	93,859.....	.....	.....	.....0
00-1102126.....	GRIMES.....	IA.....	.....	03/06/2014....	.....	4,131,123.....	.....	.....	.....	.....	.....0	.....	27,981.....	27,981.....	.....	.....	.....0
00-1102128.....	ONTARIO.....	CA.....	.....	04/22/2014....	.....	7,329,812.....	.....	.....	.....	.....	.....0	.....	51,525.....	51,525.....	.....	.....	.....0
00-1102129.....	PHOENIX.....	AZ.....	.....	01/30/2014....	.....	5,633,988.....	.....	.....	.....	.....	.....0	.....	32,961.....	32,961.....	.....	.....	.....0
00-1102132.....	PITTSBURGH.....	PA.....	.....	03/31/2014....	.....	8,690,147.....	.....	.....	.....	.....	.....0	.....	76,242.....	76,242.....	.....	.....	.....0
00-1102133.....	BALTIMORE.....	MD.....	.....	03/10/2014....	.....	51,679,231.....	.....	.....	.....	.....	.....0	.....	235,691.....	235,691.....	.....	.....	.....0
00-1102137.....	GRAND RAPIDS.....	MI.....	.....	07/08/2014....	.....	7,373,052.....	.....	.....	.....	.....	.....0	.....	97,238.....	97,238.....	.....	.....	.....0
00-1102138.....	CANONSBURG.....	PA.....	.....	03/12/2014....	.....	10,991,128.....	.....	.....	.....	.....	.....0	.....	107,837.....	107,837.....	.....	.....	.....0
00-1102139.....	ONTARIO.....	CA.....	.....	04/10/2014....	.....	3,905,780.....	.....	.....	.....	.....	.....0	.....	26,609.....	26,609.....	.....	.....	.....0
00-1102140.....	LA QUINTA.....	CA.....		02/28/2014....		20,395,919.....					0		91,247.....	91,247.....			0
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014....		18,494,608.....					0		178,084.....	178,084.....			0

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SCHEDULE B - PART 3

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

QE02.10

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014....		3,478,631					0		17,059	17,059			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		29,336,544					0		147,128	147,128			0
00-1102148.....	MIAMISBURG.....	OH.....		05/28/2014....		9,661,560					0		59,286	59,286			0
00-1102149.....	ANNAPOLIS.....	MD.....		06/10/2014....		3,893,831					0		27,867	27,867			0
00-1102150.....	LITTLE ROCK.....	AR.....		06/24/2014....		4,882,288					0		49,735	49,735			0
00-1102152.....	EDISON.....	NJ.....		06/12/2014....		20,367,918					0		214,997	214,997			0
00-1102156.....	LOS ANGELES.....	CA.....		05/16/2014....		6,785,933					0		36,114	36,114			0
00-1102158.....	PORTLAND.....	OR.....		05/15/2014....		19,177,754					0		105,966	105,966			0
00-1102161.....	FULLERTON.....	CA.....		07/15/2014....		6,747,286					0		29,964	29,964			0
00-1102162.....	CHULA VISTA.....	CA.....		11/03/2014....		10,804,084					0		106,076	106,076			0
00-1102164.....	ITASCA.....	IL.....		07/29/2014....		5,724,081					0		42,678	42,678			0
00-1102165.....	FRANKLIN PARK.....	IL.....		07/29/2014....		4,240,337					0		29,520	29,520			0
00-1102168.....	LEXINGTON.....	KY.....		06/18/2014....		6,632,822					0		69,396	69,396			0
00-1102169.....	ST. LOUIS.....	MO.....		08/22/2014....		9,718,244					0		48,780	48,780			0
00-1102170.....	WATERLOO.....	IL.....		08/22/2014....		5,698,026					0		58,837	58,837			0
00-1102171.....	FLOWER MOUND.....	TX.....		07/23/2014....		3,169,064					0		16,040	16,040			0
00-1102173.....	LEXINGTON.....	KY.....		09/12/2014....		9,367,841					0		97,014	97,014			0
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015....		2,304,004					0		27,460	27,460			0
00-1102184.....	CHEVY CHASE.....	MD.....		07/29/2014....		13,745,825					0		101,877	101,877			0
00-1102185.....	CHEVY CHASE.....	MD.....		07/29/2014....		13,745,825					0		101,877	101,877			0
00-1102186.....	MESA.....	AZ.....		07/14/2014....		20,121,370		(315)			(315)		122,638	122,638			0
00-1102190.....	LOS ANGELES.....	CA.....		08/07/2014....		20,911,482					0		90,375	90,375			0
00-1102191.....	ALPHARETTA.....	GA.....		06/27/2014....		48,602,778					0		255,728	255,728			0
00-1102192.....	SEATAC.....	WA.....		09/05/2014....		12,903,702					0		216,720	216,720			0
00-1102193.....	OCALA.....	FL.....		09/11/2014....		19,786,982					0		145,862	145,862			0
00-1102196.....	SAN DIEGO.....	CA.....		12/15/2014....		1,392,597					0		9,690	9,690			0
00-1102197.....	VISTA.....	CA.....		12/15/2014....		3,272,603					0		22,772	22,772			0
00-1102198.....	VISTA.....	CA.....		12/15/2014....		2,994,084					0		20,834	20,834			0
00-1102199.....	SAN DIEGO.....	CA.....		07/10/2014....		10,305,531					0		96,420	96,420			0
00-1102204.....	ST CLAIR SHORES.....	MI.....		04/30/2015....		10,715,445					0		71,252	71,252			0
00-1102205.....	GREENVILLE.....	SC.....		08/06/2014....		24,075,292		(4,914)			(4,914)		110,707	110,707			0
00-1102206.....	GREENVILLE.....	SC.....		10/22/2014....		11,783,927					0		62,557	62,557			0
00-1102208.....	SANTA CLARA.....	CA.....		12/04/2014....		43,402,601					0		232,455	232,455			0
00-1102213.....	TEMPE.....	AZ.....		11/03/2014....		18,635,378		(10,490)			(10,490)		135,421	135,421			0
00-1102215.....	LEXINGTON.....	MA.....		11/03/2014....		6,746,732					0		33,419	33,419			0
00-1102217.....	RICHMOND.....	VA.....		10/23/2014....		31,130,981					0		163,494	163,494			0
00-1102222.....	COLLEGE STATION.....	TX.....		12/01/2014....		8,380,271					0		87,537	87,537			0
00-1102223.....	AMERICAN CANYON.....	CA.....		11/03/2014....		7,388,754					0		54,643	54,643			0
00-1102224.....	CHESTERFIELD.....	MO.....		09/17/2014....		7,821,020					0		57,792	57,792			0
00-1102230.....	NEWPORT.....	KY.....		10/15/2014....		8,808,038					0		43,424	43,424			0
00-1102231.....	CINCINNATI.....	OH.....		01/28/2015....		7,548,010					0		43,417	43,417			0
00-1102232.....	REHOBETH BEACH.....	DE.....		12/08/2014....		9,759,782					0		68,437	68,437			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
00-1102235.....	LOS ANGELES.....	CA.....		09/17/2014....		2,031,894					0		14,549	14,549			0
00-1102238.....	COLUMBUS.....	OH.....		09/30/2014....		10,392,764					0		34,818	34,818			0
00-1102242.....	NASHVILLE.....	TN.....		11/14/2014....		4,770,013					0		34,139	34,139			0
00-1102243.....	ROCKVILLE.....	MD.....		11/14/2014....		26,000,000					0		136,069	136,069			0
00-1102246.....	SAN DIEGO.....	CA.....		12/08/2014....		4,758,366					0		24,030	24,030			0
00-1102249.....	JERICO.....	NY.....		12/19/2014....		14,651,866					0		77,964	77,964			0
00-1102253.....	WASHINGTON.....	DC.....		12/01/2014....		24,407,334					0		153,452	153,452			0
00-1102256.....	DALLAS.....	TX.....		12/18/2014....		5,492,718					0		37,764	37,764			0
00-1102257.....	COLUMBIA.....	SC.....		12/11/2014....		12,998,624					0		68,848	68,848			0
00-1102258.....	STANTON.....	CA.....		12/04/2014....		9,000,000					0		38,880	38,880			0
00-1102259.....	WALTHAM.....	MA.....		12/18/2014....		10,173,609					0		75,734	75,734			0
00-1102263.....	DERBY.....	KS.....		12/01/2014....		9,239,121					0		156,693	156,693			0
00-1102265.....	FONTANA.....	CA.....		12/03/2014....		5,039,164					0		51,778	51,778			0
00-1102266.....	SARTELL.....	MN.....		06/11/2015....		15,060,359					0		103,590	103,590			0
00-1102267.....	RIVERSIDE.....	MO.....		03/12/2015....		12,566,927					0		128,547	128,547			0
00-1102268.....	WESTPORT.....	CT.....		12/11/2014....		8,980,176					0		47,785	47,785			0
00-1102269.....	WOODLAND.....	CA.....		12/04/2014....		6,631,272					0		47,770	47,770			0
00-1102270.....	MADISON.....	WI.....		12/22/2014....		30,458,821					0		152,051	152,051			0
00-1102271.....	COLUMBUS.....	OH.....	S...	02/17/2015....		41,662,832					0		423,126	423,126			0
00-1102272.....	COLUMBUS.....	OH.....	S...	02/17/2015....		16,302,847					0		165,571	165,571			0
00-1102274.....	EL SEGUNDO.....	CA.....		04/01/2015....		24,350,622					0		166,164	166,164			0
00-1102275.....	BURKE.....	VA.....		12/16/2014....		51,143,598					0		254,950	254,950			0
00-1102279.....	VIRGINIA BEACH.....	VA.....		12/16/2014....		28,997,526					0		141,293	141,293			0
00-1102285.....	DUBLIN.....	OH.....		12/15/2015....		27,627,820					0		80,846	80,846			0
00-1102290.....	TULSA.....	OK.....		03/02/2015....		10,815,812					0		59,339	59,339			0
00-1102291.....	CARLSBAD.....	CA.....		01/16/2015....		10,338,221					0		49,972	49,972			0
00-1102292.....	RICHMOND.....	VA.....		06/19/2015....		30,693,028					0		154,400	154,400			0
00-1102293.....	SEATTLE.....	WA.....		12/30/2014....		14,206,604					0		237,454	237,454			0
00-1102294.....	CHESAPEAKE.....	VA.....		12/18/2014....		24,508,962					0		138,284	138,284			0
00-1102296.....	CLIVE.....	IA.....		06/22/2015....		16,453,001					0		82,352	82,352			0
00-1102299.....	CANTON.....	MI.....		04/30/2015....		14,395,582					0		140,791	140,791			0
00-1102302.....	CINCINNATI.....	OH.....		10/13/2015....		20,970,225					0		90,858	90,858			0
00-1102308.....	TUCSON.....	AZ.....		01/22/2015....		8,118,528					0		45,226	45,226			0
00-1102316.....	ROCKVILLE.....	MD.....		06/01/2015....		4,913,234					0		35,719	35,719			0
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	S...	03/31/2015....		46,283,732					0		437,608	437,608			0
00-1102322.....	CINCINNATI.....	OH.....		09/03/2015....		23,808,669					0		153,762	153,762			0
00-1102323.....	ANN ARBOR.....	MI.....		07/01/2015....		16,925,936					0		118,188	118,188			0
00-1102324.....	CANONSBURG.....	PA.....		02/27/2015....		8,883,297					0		89,555	89,555			0
00-1102326.....	BURKE.....	VA.....		06/22/2015....		15,430,088					0		78,166	78,166			0
00-1102328.....	CLEARWATER.....	FL.....		04/20/2015....		4,085,589					0		41,423	41,423			0
00-1102330.....	DUBLIN.....	OH.....		04/20/2015....		40,242,918					0		206,913	206,913			0

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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
00-1102334.....	CINCINNATI.....	OH.....	.....	09/17/2015....	.....	18,448,845	.....	.....	.....	.....	.....0	.....	122,352	122,352	.....	.....	.....0
00-1102336.....	MENLO PARK.....	CA.....	.....	04/15/2015....	.....	33,496,738	.....	.....	.....	.....	.....0	.....	358,413	358,413	.....	.....	.....0
00-1102337.....	CHATSORTH.....	CA.....	.....	04/08/2015....	.....	9,309,839	.....	.....	.....	.....	.....0	.....	70,598	70,598	.....	.....	.....0
00-1102340.....	CONCORD.....	NC.....	.....	11/13/2015....	.....	18,654,016	.....	.....	.....	.....	.....0	.....	280,180	280,180	.....	.....	.....0
00-1102343.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	10,981,380	.....	(14,189)	.....	.....	(14,189)	.....	50,718	50,718	.....	.....	.....0
00-1102344.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	7,636,584	.....	(15,870)	.....	.....	(15,870)	.....	48,432	48,432	.....	.....	.....0
00-1102348.....	SAN DIEGO.....	CA.....	.....	08/03/2015....	.....	28,230,538	.....	.....	.....	.....	.....0	.....	200,757	200,757	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	9,490,170	.....	.....	.....	.....	.....0	.....	52,280	52,280	.....	.....	.....0
00-1102352.....	COLUMBUS.....	OH.....	.S.....	06/02/2015....	.....	11,261,220	.....	2,131	.....	.....	2,131	.....	120,341	120,341	.....	.....	.....0
00-1102353.....	PALO ALTO.....	CA.....	.....	08/04/2015....	.....	3,785,261	.....	.....	.....	.....	.....0	.....	60,149	60,149	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,495,494	.....	.....	.....	.....	.....0	.....	53,622	53,622	.....	.....	.....0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....	.....	08/03/2015....	.....	10,859,834	.....	.....	.....	.....	.....0	.....	75,373	75,373	.....	.....	.....0
00-1102362.....	FEDERAL WAY.....	WA.....	.....	04/30/2015....	.....	10,058,074	.....	.....	.....	.....	.....0	.....	70,492	70,492	.....	.....	.....0
00-1102363.....	ELIZABETHTOWN.....	KY.....	.....	05/26/2016....	.....	5,036,741	.....	.....	.....	.....	.....0	.....	98,143	98,143	.....	.....	.....0
00-1102364.....	CUYAHOGA FALLS.....	OH.....	.....	05/28/2015....	.....	9,368,535	.....	.....	.....	.....	.....0	.....	95,995	95,995	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,633,038	.....	.....	.....	.....	.....0	.....	40,248	40,248	.....	.....	.....0
00-1102367.....	SAN FRANCISCO.....	CA.....	.....	05/11/2015....	.....	7,671,786	.....	.....	.....	.....	.....0	.....	40,205	40,205	.....	.....	.....0
00-1102369.....	VANCOUVER.....	WA.....	.....	12/31/2015....	.....	12,490,474	.....	.....	.....	.....	.....0	.....	66,795	66,795	.....	.....	.....0
00-1102373.....	MARYSVILLE.....	WA.....	.....	05/08/2015....	.....	3,044,537	.....	.....	.....	.....	.....0	.....	48,394	48,394	.....	.....	.....0
00-1102377.....	REDMOND.....	WA.....	.....	06/30/2015....	.....	11,009,547	.....	.....	.....	.....	.....0	.....	109,174	109,174	.....	.....	.....0
00-1102379.....	SAN ANTONIO.....	TX.....	.....	05/29/2015....	.....	5,620,128	.....	.....	.....	.....	.....0	.....	40,356	40,356	.....	.....	.....0
00-1102381.....	BEVERLY HILLS.....	CA.....	.....	06/26/2015....	.....	25,295,271	.....	.....	.....	.....	.....0	.....	186,330	186,330	.....	.....	.....0
00-1102382.....	DUNWOODY.....	GA.....	.....	06/01/2015....	.....	21,842,754	.....	.....	.....	.....	.....0	.....	122,194	122,194	.....	.....	.....0
00-1102385.....	LAS VEGAS.....	NV.....	.....	09/01/2015....	.....	5,589,550	.....	.....	.....	.....	.....0	.....	36,780	36,780	.....	.....	.....0
00-1102387.....	VISTA.....	CA.....	.....	07/01/2015....	.....	3,366,348	.....	.....	.....	.....	.....0	.....	24,747	24,747	.....	.....	.....0
00-1102388.....	LADUE.....	MO.....	.....	09/18/2015....	.....	3,797,141	.....	.....	.....	.....	.....0	.....	24,906	24,906	.....	.....	.....0
00-1102391.....	FISHERS.....	IN.....	.....	09/09/2015....	.....	30,389,169	.....	.....	.....	.....	.....0	.....	136,323	136,323	.....	.....	.....0
00-1102392.....	SACRAMENTO.....	CA.....	.....	07/07/2015....	.....	2,527,215	.....	.....	.....	.....	.....0	.....	25,323	25,323	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	32,973,501	.....	.....	.....	.....	.....0	.....	230,409	230,409	.....	.....	.....0
00-1102397.....	DRAPER.....	UT.....	.....	07/30/2015....	.....	10,663,317	.....	.....	.....	.....	.....0	.....	66,006	66,006	.....	.....	.....0
00-1102408.....	AUSTIN.....	TX.....	.....	09/10/2015....	.....	5,867,309	.....	.....	.....	.....	.....0	.....	29,426	29,426	.....	.....	.....0
00-1102409.....	SAN BERNARDINO.....	CA.....	.....	11/13/2015....	.....	6,509,861	.....	.....	.....	.....	.....0	.....	31,729	31,729	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	43,881	43,881	.....	.....	.....0
00-1102436.....	FARMINGTON HILLS.....	MI.....	.....	03/07/2016....	.....	17,493,115	.....	.....	.....	.....	.....0	.....	80,083	80,083	.....	.....	.....0
00-1102439.....	CONYERS.....	GA.....	.....	10/15/2015....	.....	12,075,642	.....	.....	.....	.....	.....0	.....	117,313	117,313	.....	.....	.....0
00-1102443.....	OVERLAND PARK.....	KS.....	.....	10/23/2015....	.....	23,034,087	.....	.....	.....	.....	.....0	.....	126,947	126,947	.....	.....	.....0
00-1102444.....	LEES SUMMIT.....	MO.....	.....	10/23/2015....	.....	17,808,905	.....	.....	.....	.....	.....0	.....	98,150	98,150	.....	.....	.....0
00-1102460.....	BROOKFIELD.....	WI.....	.....	12/03/2015....	.....	24,081,137	.....	.....	.....	.....	.....0	.....	108,593	108,593	.....	.....	.....0
00-1102461.....	MIDDLETOWN.....	NY.....	.....	11/24/2015....	.....	6,657,640	.....	.....	.....	.....	.....0	.....	45,162	45,162	.....	.....	.....0
00-1102462.....	TEMPE.....	AZ.....	.....	03/28/2016....	.....	14,838,173	.....	.....	.....	.....	.....0	.....	391,938	391,938	.....	.....	.....0
00-1102465.....	SAN DIEGO.....	CA.....		05/03/2016....		6,436,980					0		27,788	27,788			0
00-1102468.....	PITTSBURGH.....	PA.....		12/17/2015....		3,912,855					0		18,885	18,885			0

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE...	Walton Street Capital, LLC.....		05/18/2016....			1,527,029		8,523,326	1.000
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....		11/03/2017....			(78,521)		13,362,828	2.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,100,000	15,123,092	.0	170,009,813	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NLIC REO Holdings, LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....		04/12/2018....		3,953,765				100.000
	NW REI (NLIC), LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....		05/02/2016....			4,054,650			100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								3,953,765	4,054,650	.0	.0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE...	Pretium Mortgage Credit Partners I GP, LLC.....		11/25/2014....	3		90,183		4,497,361	8.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.0	90,183	.0	4,497,361	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....			3,393,572		1,620,367	50.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....		10/30/2014....			3,973,110		13,268,075	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....		11/24/2015....			3,062,006		8,071,887	49.990
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP.....	Columbus.....	OH...	Nationwide Life Insurance Co.....		11/24/2003....			3,203			99.990
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....		09/22/2016....			1,615,961		3,759,805	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....		04/06/2015....			2,633,037		7,755,022	50.000
	WNC Institutional Tax Credit Fund 33 LLC.....	Irvine.....	CA...	WNC Advisors, LLC.....		09/23/2010....			55,580		207,085	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA...	WNC Advisors LLC.....		05/15/2015....			695,440		1,191,216	49.990
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								.0	15,431,909	.0	35,873,455	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2017-B LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....		11/03/2017....		1,000				0.010
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								1,000	.0	.0	.0	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....		19,952			3,163,290	0.010
3899999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated.....								19,952	.0	.0	3,163,290	XXX.....
4499999. Subtotal - Unaffiliated.....								3,839,030	37,810,865	.0	327,213,196	XXX.....
4599999. Subtotal - Affiliated.....								3,974,717	4,054,650	.0	3,163,290	XXX.....
4699999. Totals.....								7,813,747	41,865,515	.0	330,376,486	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Clareant European DLF Investor Feeder LP (fka: Alcentra)	St. Helier.....	JEY	Distribution.....	11/13/2014	05/18/2018	552,847					.0		552,847	552,847		-	.0	-
	GSO Capital Opportunities Fund III LP	Wilmington.....	DE..	Distribution.....	06/03/2016	05/29/2018	42,382					.0		42,382	42,382		-	.0	-

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr.....		04/30/2018.....	Direct.....		21,648	21,648		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr.....		04/09/2018.....	Direct.....		27,710	27,710		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		06/12/2018.....	Direct.....		19,484	19,484		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr.....		04/13/2018.....	Direct.....		138,063	138,063		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr.....		05/15/2018.....	Direct.....		5,412	5,412		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr.....		04/17/2018.....	Direct.....		21,648	21,648		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		06/01/2018.....	Direct.....		20,566	20,566		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		05/25/2018.....	Tax Free Exchange.....		754,287	754,287		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L.....		05/25/2018.....	Tax Free Exchange.....		1,891,459	1,917,076		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		06/29/2018.....	Tax Free Exchange.....		19,484	19,484		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L.....		06/29/2018.....	Tax Free Exchange.....		754,287	754,287		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		06/29/2018.....	Direct.....		117,414	117,414		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		06/29/2018.....	Direct.....		39,127	39,127		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye.....		06/29/2018.....	Direct.....		21,085	21,085		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr.....		04/27/2018.....	Direct.....		21,648	21,648		3FE.....
00122@ AA 9	AES Southland Sr Sec Nt 4.500% 02/29/4.....		05/31/2018.....	MUFG Securities Inc.....		2,253,149	2,253,149		2FE.....
00164M DW 0	ALM Loan Funding CLO Ser 2015-12A A2A2.....		05/15/2018.....	Goldman Sachs & Company.....		20,000,000	20,000,000		1FE.....
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N.....		05/15/2018.....	Suntrust Robinson Humprey Inc.....		4,712,463	4,712,463		2Z.....
002824 BF 6	Abbott Labs Sr Nt 3.750% 11/30/26.....		06/05/2018.....	RBC Capital Markets LLC.....		7,893,520	8,000,000	5,833	2FE.....
002824 BH 2	Abbott Labs Sr Nt 4.900% 11/30/46.....		06/05/2018.....	HSBC Securities USA Inc.....		2,164,060	2,000,000	1,906	2FE.....
00449# AK 1	Accruent LLC Incremental 1st Lien TL Nt.....		04/30/2018.....	Tax Free Exchange.....		8,016	8,108	3	3FE.....
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....		06/25/2018.....	Interest Capitalization.....		58,480	58,480		6FE.....
01882Y AB 2	Alliant Energy Finance Sr Nt 4.250% 06.....		06/21/2018.....	Various.....		15,515,780	15,500,000	12,396	2FE.....
023135 BC 9	Amazon.com Inc Sr Nt 3.150% 08/22/27.....		06/08/2018.....	Tax Free Exchange.....		8,003,314	8,000,000	74,200	1FE.....
023135 BJ 4	Amazon.com Inc Sr Nt 4.050% 08/22/47.....		06/08/2018.....	Tax Free Exchange.....		29,169,051	29,000,000	345,825	1FE.....
03028P H# 6	American Transmission Co LLC Sr Unsec Nt.....		04/27/2018.....	Wells Fargo Securities LLC.....		5,000,000	5,000,000		1Z.....
032654 AN 5	Analog Devices Inc Sr Nt 3.500% 12/05/.....		04/16/2018.....	Morgan Stanley & Co LLC.....		7,256,205	7,500,000	96,396	2FE.....
04317@ BE 7	Arthur J Gallagher & Co Sr Nt Ser B 4.....		06/13/2018.....	Bank of America BISD Dealer.....		13,000,000	13,000,000		2Z.....
06406R AH 0	Bank of NY Mellon Corp Sr MTN 3.850% 0.....		04/23/2018.....	RBC Capital Markets LLC.....		12,472,250	12,500,000		1FE.....
06540T AD 2	BANK CMBS Ser 2018-BN11 A3 4.046% 03/1.....		04/13/2018.....	Morgan Stanley & Co LLC.....		12,359,604	12,000,000	33,717	1FE.....
06541W AX 0	BANK CMBS Ser 2017-BNK5 Cl A5 3.390% 0.....		04/19/2018.....	Wells Fargo Securities LLC.....		2,149,984	2,200,000	4,558	1FM.....
07086* AA 0	Bath County Energy LLC Sr Nt 4.590% 05.....		05/03/2018.....	Morgan Stanley & Co LLC.....		19,000,000	19,000,000		2Z.....
07274N AE 3	Bayer US Finance II LLC Sr Nt 3.875% 1.....		06/18/2018.....	JP Morgan Securities LLC.....		1,993,480	2,000,000		2FE.....
07274N AL 7	Bayer US Finance II LLC Sr Nt 4.375% 1.....		06/20/2018.....	Various.....		11,921,288	12,000,000		2FE.....
075887 CA 5	Becton Dickinson & Co Sr Nt 4.400% 01/.....		05/01/2018.....	Tax Free Exchange.....		5,225,934	5,000,000	64,778	2FE.....
075887 CE 7	Becton Dickinson & Co Sr Nt 6.700% 12/.....		05/01/2018.....	Tax Free Exchange.....		28,913,772	28,300,000	642,567	2FE.....
08161H AF 7	Benchmark Mortgage Trust CMBS 2018-B4 Cl.....		06/28/2018.....	Deutsche Bank Capital.....		11,741,148	11,400,000	15,660	1FE.....
08161H AH 3	Benchmark Mortgage Trust CMBS 2018-B4 Cl.....		06/28/2018.....	Deutsche Bank Capital.....		11,741,964	11,400,000	16,382	1FE.....
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6.....		04/13/2018.....	Direct.....		94,604	94,604		5.....
12189L AS 0	Burlington Northern Santa Fe Sr Nt 4.9.....		05/30/2018.....	Barclays Capital Inc.....		7,091,979	6,425,000	52,471	1FE.....
12652U AU 3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....		04/03/2018.....	Credit Suisse Securities LLC.....		20,599,880	20,000,000	38,090	1FE.....
134429 BG 3	Campbell Soup Co Sr Nt 4.150% 03/15/28.....		04/10/2018.....	Various.....		1,998,180	2,000,000	5,764	2FE.....
14912L 6G 1	Caterpillar Finl Svcs Corp MT Nt 3.250.....		05/24/2018.....	Morgan Stanley & Co LLC.....		4,920,950	5,000,000	80,347	1FE.....
14913Q 2L 2	Caterpillar Finl Service Sr MTN 3.450%.....		05/22/2018.....	Goldman Sachs & Company.....		2,990,190	3,000,000	2,300	1FE.....
150190 AB 2	Cedar Fair/Can/Magnum/Ml Sr Nt 5.375%.....		06/27/2018.....	Tax Free Exchange.....		5,861,658	5,695,000	61,221	3FE.....
21036P AY 4	Constellation Brands Inc Sr Nt 3.600%.....		06/28/2018.....	Various.....		13,299,776	14,000,000	176,300	2FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
21036P	AZ	1		05/22/2018.....	Various.....		2,661,730	3,000,000	36,217	2FE.....
212015	AS	0		05/25/2018.....	Tax Free Exchange.....		4,581,851	4,680,000	94,981	2FE.....
21872#	AA	5		06/01/2018.....	JP Morgan Securities LLC.....		941,620	941,620		1Z.....
256746	AG	3		04/05/2018.....	Wells Fargo Securities LLC.....		3,995,960	4,000,000		2FE.....
256746	AH	1		04/05/2018.....	JP Morgan Securities LLC.....		2,992,080	3,000,000		2FE.....
278865	BD	1		04/18/2018.....	Tax Free Exchange.....		9,091,505	9,100,000	115,835	2FE.....
29278N	AE	3		06/05/2018.....	MUFG Securities Inc.....		2,967,000	3,000,000		2FE.....
29278N	AF	0		06/05/2018.....	MUFG Securities Inc.....		6,987,330	7,000,000		2FE.....
29364D	AV	2		05/16/2018.....	Barclays Capital Inc.....		1,989,800	2,000,000	1,556	1FE.....
369550	BC	1		05/08/2018.....	Bank of America BISD Dealer.....		15,910,080	16,000,000		1FE.....
369550	BG	2		05/08/2018.....	Wells Fargo Securities LLC.....		4,938,700	5,000,000		1FE.....
370334	CG	7		04/03/2018.....	Goldman Sachs & Company.....		4,989,900	5,000,000		2FE.....
446413	AL	0		06/14/2018.....	Tax Free Exchange.....		8,514,067	8,500,000	10,691	2FE.....
45320*	AB	4		06/29/2018.....	Tax Free Exchange.....		1,199,355	1,214,463		1FE.....
465685	AP	0		06/22/2018.....	Tax Free Exchange.....		29,980,675	30,000,000	103,292	2FE.....
46591A	BA	2		05/23/2018.....	JP Morgan Securities LLC.....		11,123,994	10,800,000	17,685	1FE.....
485134	BQ	2		05/21/2018.....	Bank of America BISD Dealer.....		2,422,375	2,500,000	46,083	2FE.....
49326E	EG	4		04/23/2018.....	KeyCorp.....		9,483,755	9,500,000		2FE.....
55336V	AR	1		04/30/2018.....	Credit Suisse Securities LLC.....		481,630	500,000	4,667	2FE.....
559080	AF	3		06/29/2018.....	Suntrust Robinson Humprey Inc.....		1,805,540	2,000,000	7,350	2FE.....
55954E	AQ	2		06/21/2018.....	Deutsche Bank Capital.....		30,000,000	30,000,000		1FE.....
59217G	BY	4		06/13/2018.....	Goldman Sachs & Company.....		2,910,240	3,000,000	50,888	1FE.....
59217G	CK	3		06/13/2018.....	Goldman Sachs & Company.....		4,654,300	5,000,000	35,833	1FE.....
59524Q	AA	3		06/08/2018.....	Various.....		11,296,739	11,300,000	11,389	2FE.....
60367*	AA	9		06/29/2018.....	Tax Free Exchange.....		358,144	358,144		3FE.....
609207	AM	7		06/05/2018.....	Various.....		12,907,980	13,000,000	17,073	2FE.....
609207	AP	0		05/03/2018.....	JP Morgan Securities LLC.....		2,951,190	3,000,000		2FE.....
615369	AM	7		04/19/2018.....	Tax Free Exchange.....		22,197,482	22,300,000	189,240	2FE.....
64952W	CX	9		06/26/2018.....	JP Morgan Securities LLC.....		3,053,115	3,250,000	45,500	1FE.....
65473Q	BG	7		04/12/2018.....	Citigroup.....		1,407,210	1,500,000	2,633	2FE.....
655044	AJ	4		05/21/2018.....	JP Morgan Securities LLC.....		513,330	500,000	561	2FE.....
655044	AP	0		05/21/2018.....	JP Morgan Securities LLC.....		3,381,530	3,500,000	40,425	2FE.....
69351U	AV	5		06/11/2018.....	Morgan Stanley & Co LLC.....		7,943,187	7,988,000		1FE.....
70325E	AC	4		04/30/2018.....	Tax Free Exchange.....		187,421	187,421		3FE.....
74340X	BH	3		06/11/2018.....	Citigroup.....		7,945,600	8,000,000		1FE.....
74340X	BJ	9		06/12/2018.....	Various.....		7,918,593	7,988,000		1FE.....
744448	CP	4		06/14/2018.....	Barclays Capital Inc.....		2,993,550	3,000,000		1FE.....
78409V	AN	4		05/17/2018.....	Various.....		6,908,720	7,000,000	500	2FE.....
89236T	EW	1		04/10/2018.....	Citigroup.....		8,978,310	9,000,000		1FE.....
90276F	AW	4		05/23/2018.....	UBS Financial Services Inc.....		7,930,961	7,700,000	27,678	1FE.....
90276R	BE	7		04/19/2018.....	UBS Financial Services Inc.....		3,061,008	3,100,000	6,750	1FM.....
906548	CN	0		04/03/2018.....	MUFG Securities Inc.....		8,862,737	8,900,000		1FE.....
90932N	AA	1		05/09/2018.....	Credit Suisse Securities LLC.....		4,000,000	4,000,000		2FE.....
911312	BN	5		06/18/2018.....	Citigroup.....		6,491,073	6,981,000	25,452	1FE.....
915328	AU	2		04/25/2018.....	Citigroup.....		20,000,000	20,000,000		1FE.....
915328	AW	8		04/25/2018.....	Citigroup.....		7,500,000	7,500,000		1FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26922A 64 4	Nationwide Max Diversification Emerging.....		04/09/2018.....	Cantor Fitzgerald & Co.....	596,000.000	14,916,180	XXX		L.....
69120# 10 6	Owl Rock Capital Corp Com.....		06/27/2018.....	Direct.....	42,788.400	663,220	XXX		L.....
000000 00 0	Banro Corporation Com.....	A.....	05/23/2018.....	Taxable Exchange.....	177,745.000	1,175,774	XXX		L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					16,755,174	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
63866# 10 7	Nationwide Life & Annuity Ins Com.....		05/25/2018.....	Capital Contribution.....		100,000,000	XXX		K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					100,000,000	XXX	0	XXX.....
Common Stocks - Mutual Funds									
63868D 80 3	Nationwide Loomis Fund -R6.....		04/10/2018.....	Direct.....	203.580	5,000	XXX		L.....
63868D 88 6	Nationwide Loomis A/C Gr-Eagle.....		06/26/2018.....	Direct.....	425.170	5,000	XXX		L.....
9299999.	Total - Common Stocks - Mutual Funds.....					10,000	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					116,765,174	XXX	0	XXX.....
9799999.	Total - Common Stocks.....					116,765,174	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					116,965,174	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,296,588,043	XXX	6,447,827	XXX.....

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																						
36200M	TT	0	..	06/01/2018.	Paydown.....		12,900	12,900	12,110	12,820	.....	.....80		80		12,900			0	188	08/15/2018.	1.....
362197	3A	1		06/01/2018.	Paydown.....		50	50	52	50				0		50			0	2	06/15/2020.	1.....
455780	AG	1		06/01/2018.	Redemption 100.0000.....		100,000	100,000	109,000	102,459		(2,459)		(2,459)		100,000			0	4,450	06/01/2021.	1.....
491798	AA	2		04/15/2018.	Redemption 100.0000.....		117,647	117,647	128,529	118,612		(965)		(965)		117,647			0	5,882	10/15/2018.	1.....
911760	GT	7		06/01/2018.	Paydown.....		85,585	85,585	88,711	86,800		(1,215)		(1,215)		85,585			0	2,723	09/15/2025.	1.....
911760	LQ	7	..	06/01/2018.	Paydown.....		42,603	42,603	43,829	43,196		(593)		(593)		42,603			0	1,221	06/15/2028.	1.....
0599999.	Total - Bonds - U.S. Government.....						358,785	358,785	382,231	363,937	0	(5,152)	0	(5,152)	0	358,785	0	0	0	14,466	XXX	XXX
Bonds - All Other Government																						
040114	GW	4	D	04/27/2018.	Direct.....		394,125	375,000	401,843	397,480		(2,078)		(2,078)		395,403		(1,278)	(1,278)	13,535	04/22/2021.	4FE.....
040114	HK	9	D	04/27/2018.	Direct.....		513,080	508,000	535,352	439,575		(2,076)		(2,076)		533,094		(20,014)	(20,014)	21,828	01/26/2022.	4FE.....
G1981@	AA	0	D	06/01/2018.	Redemption 100.0000.....		396,794	396,794	396,794	396,794				0		396,794			0	9,622	03/01/2019.	1.....
1099999.	Total - Bonds - All Other Government.....						1,303,999	1,279,794	1,333,989	1,233,849	0	(4,154)	0	(4,154)	0	1,325,291	0	(21,292)	(21,292)	44,985	XXX	XXX
Bonds - U.S. Political Subdivisions of States																						
217039	DC	7	..	06/01/2018.	Call 100.0000.....		505,000	505,000	505,000	505,000				0		505,000			0	12,322	06/01/2023.	1FE.....
736688	FN	7	..	06/01/2018.	Call 100.0000.....		455,000	455,000	455,000	455,000				0		455,000			0	10,943	06/01/2027.	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	23,265	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128H6	DC	5	..	06/01/2018.	Paydown.....		9,255	9,255	8,482	9,177		79		79		9,255			0	135	08/15/2018.	1.....
3128H7	B7	6	..	06/01/2018.	Paydown.....		6,600	6,600	6,219	6,554		46		46		6,600			0	96	09/15/2018.	1.....
3128H7	G3	0	..	06/01/2018.	Paydown.....		15,758	15,758	14,818	15,651		107		107		15,758			0	227	09/15/2018.	1.....
3128H7	K4	3	..	06/01/2018.	Paydown.....		1,043	1,043	981	1,033		10		10		1,043			0	13	10/15/2018.	1.....
3128H7	K7	6	..	06/01/2018.	Paydown.....		11,048	11,048	10,389	10,973		75		75		11,048			0	161	09/15/2018.	1.....
3128H7	MX	7	..	06/01/2018.	Paydown.....		17,934	17,934	16,863	17,806		128		128		17,934			0	260	10/15/2018.	1.....
3128H7	NH	1	..	06/01/2018.	Paydown.....		15,030	15,030	14,091	14,925		105		105		15,030			0	221	09/15/2018.	1.....
3128HJ	AD	8	..	06/01/2018.	Paydown.....		496,996	496,996	472,547	491,045		5,951		5,951		496,996			0	15,445	05/15/2021.	1.....
3128MJ	Q3	7	..	06/01/2018.	Paydown.....		122,784	122,784	125,998	125,779		(2,994)		(2,994)		122,784			0	1,802	01/15/2042.	1.....
3128MJ	T8	3	..	06/01/2018.	Paydown.....		599,756	599,756	639,958	638,519		(38,763)		(38,763)		599,756			0	11,736	02/15/2044.	1.....
312903	HR	1	..	06/15/2018.	Paydown.....		147	147	150	146				0		147			0	5	05/15/2021.	1.....
312904	F7	5	..	06/01/2018.	Paydown.....		3,508	3,508	3,464	3,491		17		17		3,508			0	88	12/15/2020.	1.....
312904	N2	7	..	06/01/2018.	Paydown.....		1,117	1,117	1,181	1,140		(24)		(24)		1,117			0	43	12/15/2020.	1.....
312905	YJ	5	..	06/01/2018.	Paydown.....		2,788	2,788	2,825	2,787		1		1		2,788			0	104	05/15/2021.	1.....

QE05

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.1	312906	E5	5		06/01/2018.	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2 Paydown.....		3,263	3,263	3,140	3,232				31		3,263			0	111	08/15/2021.	1.....
	312906	LL	2		06/01/2018.	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21 Paydown.....		12,162	12,162	12,645	12,286		(124)		(124)		12,162			0	420	07/15/2021.	1.....
	312913	ZE	9		06/01/2018.	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2 Paydown.....		8,108	8,108	8,317	8,186		(79)		(79)		8,108			0	244	12/15/2022.	1.....
	312915	UF	6		06/01/2018.	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23 Paydown.....		7,513	7,513	7,728	7,595		(82)		(82)		7,513			0	225	05/15/2023.	1.....
	31294K	UC	7		06/01/2018.	FHLMC Gold PC Pool #E01479 3.500% 09/1 Paydown.....		16,494	16,494	15,525	16,384		111		111		16,494			0	240	09/15/2018.	1.....
	31339D	SE	9		06/01/2018.	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3 Paydown.....		23,888	23,888	24,120	23,961		(73)		(73)		23,888			0	643	02/15/2032.	1.....
	31339G	JU	6		06/01/2018.	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3 Paydown.....		23,898	23,898	23,838	23,840		58		58		23,898			0	628	10/15/2031.	1.....
	3133T2	YE	4		06/01/2018.	FHLMC REMIC Ser 1643-E 6.500% 05/15/23 Paydown.....		6,261	6,261	6,391	6,307		(46)		(46)		6,261			0	157	05/15/2023.	1.....
	3133T3	KF	4		06/01/2018.	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2 Paydown.....		46,513	46,513	48,866	47,277		(764)		(764)		46,513			0	1,221	12/15/2023.	1.....
	3133T6	M4	0		06/01/2018.	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26 Paydown.....		26,531	26,531	27,352	26,892		(361)		(361)		26,531			0	734	04/15/2026.	1.....
	3133TC	6P	8		06/01/2018.	FHLMC Structured Ser 2008 M 7.000% 11/ Paydown.....		6,324	6,324	6,564	6,448		(124)		(124)		6,324			0	193	11/20/2027.	1.....
	3133TE	LG	7		06/01/2018.	FHLMC REMIC Ser 2064 M 6.000% 06/15/28 Paydown.....		409	409	420	416		(6)		(6)		409			0	10	06/15/2028.	1.....
	3133TK	5S	5		06/01/2018.	FHLMC REMIC Ser 2136-A 6.000% 03/15/29 Paydown.....		2,744	2,744	2,573	2,705		39		39		2,744			0	69	03/15/2029.	1.....
	31340Y	DB	2		05/15/2018.	FHLMC REMIC Ser 2111-Z 6.250% 11/15/19 Paydown.....		125	125	124	124		1		1		125			0	4	11/15/2019.	1.....
	31340Y	JX	8		06/15/2018.	FHLMC REMIC Ser 2111-Z 6.250% 02/15/20 Paydown.....		171	171	171	159		12		12		171			0	8	02/15/2020.	1.....
	31340Y	QS	1		06/15/2018.	FHLMC REMIC Ser 2111-Z 6.250% 09/15/20 Paydown.....		329	329	329	327		2		2		329			0	11	09/15/2020.	1.....
	31340Y	X6	1		06/15/2018.	FHLMC REMIC Ser 2111-Z 6.250% 01/15/21 Paydown.....		4,423	4,423	4,208	4,369		55		55		4,423			0	159	01/15/2021.	1.....
	31358E	RK	0		06/01/2018.	FNMA REMIC Ser 1990-72B 9.000% 07/25/2 Paydown.....		4,691	4,691	4,581	4,648		43		43		4,691			0	159	07/25/2020.	1.....
	31358G	X4	4		06/01/2018.	FNMA REMIC Ser 1991-56G 8.600% 06/25/2 Paydown.....		2,198	2,198	2,158	2,180		18		18		2,198			0	79	06/25/2021.	1.....
	31358H	GT	6		06/01/2018.	FNMA REMIC Ser 1991-73A 8.000% 07/25/2 Paydown.....		998	998	959	986		12		12		998			0	33	07/25/2021.	1.....
	31358H	H4	0		06/01/2018.	FNMA REMIC Ser 1991-98J 8.000% 08/25/2 Paydown.....		2,967	2,967	3,058	2,981		(14)		(14)		2,967			0	99	08/25/2021.	1.....
	31358J	HU	8		06/01/2018.	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2 Paydown.....		457	457	470	460		(3)		(3)		457			0	14	09/25/2021.	1.....
	31358M	Q4	9		06/01/2018.	FNMA REMIC Ser G1992-42 Z 7.000% 07/25 Paydown.....		9,981	9,981	9,912	9,924		57		57		9,981			0	291	07/25/2022.	1.....
	31358N	5B	4		06/01/2018.	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2 Paydown.....		40,453	40,453	41,619	40,762		(310)		(310)		40,453			0	1,169	07/25/2022.	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.2	31359B	DN	4	..	06/01/2018.	Paydown.....		25,331	25,331	23,079	24,713	.....	.....618	.....	.....618	.....	.....25,331	.....	.....	.....0	585	07/25/2023.	1.....
	31359B	ZK	6		06/01/2018.	Paydown.....		5,702	5,702	5,627	5,665	.....	.....37	.....	.....37	.....	.....5,702	.....	.....	.....0	156	07/25/2023.	1.....
	31359E	LJ	8		06/01/2018.	Paydown.....		34,121	34,121	31,093	32,920	.....	.....1,200	.....	.....1,200	.....	.....34,121	.....	.....	.....0	934	10/25/2023.	1.....
	31359G	DE	3		06/01/2018.	Paydown.....		15,749	15,749	16,002	15,859	.....	.....(110)	.....	.....(110)	.....	.....15,749	.....	.....	.....0	410	12/25/2023.	1.....
	31359G	P3	4		06/01/2018.	Paydown.....		20,999	20,999	21,323	21,018	.....	.....(20)	.....	.....(20)	.....	.....20,999	.....	.....	.....0	563	03/25/2024.	1.....
	31359K	ZR	1		06/01/2018.	Paydown.....		5,847	5,847	5,964	5,883	.....	.....(36)	.....	.....(36)	.....	.....5,847	.....	.....	.....0	170	09/25/2021.	1.....
	31359Q	UN	2		06/01/2018.	Paydown.....		6,159	6,159	6,267	6,212	.....	.....(53)	.....	.....(53)	.....	.....6,159	.....	.....	.....0	182	09/18/2027.	1.....
	31359T	6P	8		06/01/2018.	Paydown.....		75,483	75,483	77,723	76,147	.....	.....(664)	.....	.....(664)	.....	.....75,483	.....	.....	.....0	2,012	06/17/2028.	1.....
	31359U	TL	9		06/01/2018.	Paydown.....		1,085	1,085	1,089	1,086	.....	.....(1)	.....	.....(1)	.....	.....1,085	.....	.....	.....0	27	09/18/2028.	1.....
	31359V	BH	5		06/01/2018.	Paydown.....		3,936	3,936	4,038	3,992	.....	.....(56)	.....	.....(56)	.....	.....3,936	.....	.....	.....0	103	10/17/2038.	1.....
	313602	3E	2		06/01/2018.	Paydown.....		2,128	2,128	2,121	2,116	.....	.....12	.....	.....12	.....	.....2,128	.....	.....	.....0	86	10/25/2019.	1.....
	313602	DV	3		06/01/2018.	Paydown.....		330	330	334	329	.....	.....2	.....	.....2	.....	.....330	.....	.....	.....0	11	06/25/2018.	1.....
	313602	W4	2		06/01/2018.	Paydown.....		2,515	2,515	2,520	2,506	.....	.....9	.....	.....9	.....	.....2,515	.....	.....	.....0	90	10/25/2019.	1.....
	313603	2H	4		06/01/2018.	Paydown.....		81	81	86	82	.....	.....	.....	.....0	.....	.....81	.....	.....	.....0	3	04/25/2020.	1.....
	313603	GW	6		06/01/2018.	Paydown.....		343	343	340	341	.....	.....2	.....	.....2	.....	.....343	.....	.....	.....0	13	11/25/2019.	1.....
	313603	JJ	2		06/01/2018.	Paydown.....		919	919	969	925	.....	.....(6)	.....	.....(6)	.....	.....919	.....	.....	.....0	33	12/25/2019.	1.....
	313603	YL	0		06/01/2018.	Paydown.....		2,039	2,039	2,068	2,033	.....	.....6	.....	.....6	.....	.....2,039	.....	.....	.....0	76	03/25/2020.	1.....
	31377M	AP	6		06/01/2018.	Paydown.....		22,661	22,661	24,322	22,815	.....	.....(154)	.....	.....(154)	.....	.....22,661	.....	.....	.....0	570	12/25/2019.	1.....
	31377M	Y7	0		06/01/2018.	Paydown.....		47,788	47,788	52,865	49,502	.....	.....(1,714)	.....	.....(1,714)	.....	.....47,788	.....	.....	.....0	1,312	04/25/2024.	1.....
	31377Q	ML	3		06/01/2018.	Paydown.....		59,874	59,874	66,526	59,961	.....	.....(87)	.....	.....(87)	.....	.....59,874	.....	.....	.....0	1,711	07/25/2018.	1.....
	31377T	XE	1		04/01/2018.	Paydown.....		4,261,523	4,261,523	4,083,738	4,229,316	.....	.....32,207	.....	.....32,207	.....	.....4,261,523	.....	.....	.....0	116,185	04/25/2019.	1.....
3137A7	2J	8		..	06/01/2018.	Paydown.....		1,296,358	1,296,358	1,237,616	1,275,858	.....	.....20,500	.....	.....20,500	.....	.....1,296,358	.....	.....	.....0	21,703	01/15/2040.	1.....

SCHEDULE D - PART 4

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

QE05.4

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138X3	AQ	5	FNMA Pool #AU3614	3.000% 07/25/43...	..	06/01/2018.	Paydown.....		108,615	108,615	105,157	105,421		3,194		3,194		108,615			0	1,271	07/25/2043.	1.....
3138X6	KE	4	FNMA Pool #AU6592	3.500% 01/25/44...	..	06/01/2018.	Paydown.....		245,813	245,813	249,327	249,191		(3,378)		(3,378)		245,813			0	3,900	01/25/2044.	1.....
3138X9	SH	3	FNMA Pool #AU9519	3.500% 10/25/43...	..	06/01/2018.	Paydown.....		193,038	193,038	197,190	197,002		(3,965)		(3,965)		193,038			0	2,666	10/25/2043.	1.....
3138XH	D5	7	FNMA Pool #AV5523	4.500% 01/25/44...	..	06/01/2018.	Paydown.....		8,701	8,701	9,330	9,312		(611)		(611)		8,701			0	163	01/25/2044.	1.....
3138XJ	3K	1	FNMA Pool #AV7101	3.500% 03/25/44...	..	06/01/2018.	Paydown.....		147,127	147,127	148,133	148,085		(958)		(958)		147,127			0	1,869	03/25/2044.	1.....
3138XJ	3Y	1	FNMA Pool #AV7114	4.500% 03/25/44...	..	06/01/2018.	Paydown.....		273,715	273,715	293,987	293,282		(19,566)		(19,566)		273,715			0	5,718	03/25/2044.	1.....
3138XK	3B	8	FNMA Pool #AV7993	4.500% 02/25/44...	..	06/01/2018.	Paydown.....		187,002	187,002	200,530	199,542		(12,541)		(12,541)		187,002			0	3,505	02/25/2044.	1.....
3138XU	VB	5	FNMA Pool #AW5109	4.000% 08/25/44...	..	06/01/2018.	Paydown.....		483,569	483,569	513,074	512,415		(28,846)		(28,846)		483,569			0	8,319	08/25/2044.	1.....
3138Y6	3L	6	FNMA Pool #AX5302	4.000% 01/25/42...	..	06/01/2018.	Paydown.....		1,234,247	1,234,247	1,319,102	1,316,304		(82,057)		(82,057)		1,234,247			0	21,718	01/25/2042.	1.....
3138Y8	F6	2	FNMA Pool #AX6488	4.000% 11/25/44...	..	06/01/2018.	Paydown.....		1,059,660	1,059,660	1,133,505	1,131,498		(71,838)		(71,838)		1,059,660			0	18,089	11/25/2044.	1.....
31392C	PT	5	FNMA REMIC Ser 2002-21 Ci PE	6.500% 04	..	06/01/2018.	Paydown.....		8,842	8,842	9,099	9,033		(192)		(192)		8,842			0	242	04/25/2032.	1.....
31392E	5J	5	FNMA REMIC Ser 2002-79 Ci CB	5.500% 11	..	06/01/2018.	Paydown.....		112,445	112,445	110,741	111,763		683		683		112,445			0	2,600	11/25/2022.	1.....
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 Ci 2A5	5.356	..	06/01/2018.	Paydown.....		20,343	20,343	20,687	20,307		36		36		20,343			0	408	06/25/2042.	1.....
31392R	SJ	1	FHLMC SPC Ser T-45 Ci A5	6.280% 10/27/	..	05/01/2018.	Paydown.....		22,242,166	22,242,166	22,881,628	22,522,034		(279,868)		(279,868)		22,242,166			0	581,451	10/27/2031.	1.....
31392T	WT	0	FHLMC REMIC Ser 2478 JF	6.000% 08/15/2	..	06/01/2018.	Paydown.....		6,360	6,360	6,625	6,420		(60)		(60)		6,360			0	158	08/15/2022.	1.....
31392V	XT	4	FHLMC Struc PTC Ser T50 Ci A7	5.048% 1	..	05/01/2018.	Paydown.....		16,987,276	16,987,276	16,795,107	16,872,677		114,599		114,599		16,987,276			0	356,224	10/27/2031.	1.....
31392W	G9	5	FHLMC REMIC Ser 2516 Ci EH	5.500% 10/1	..	06/01/2018.	Paydown.....		75,353	75,353	76,107	75,378		(25)		(25)		75,353			0	1,740	10/15/2022.	1.....
31393A	FD	4	FNMA REMIC Ser 2003-28 Ci TC	5.500% 04	..	06/01/2018.	Paydown.....		99,718	99,718	105,701	100,487		(770)		(770)		99,718			0	2,308	04/25/2023.	1.....
31393A	ZB	6	FNMA REMIC Ser 2003-30 Ci BC	5.500% 04	..	06/01/2018.	Paydown.....		144,099	144,099	152,565	145,056		(957)		(957)		144,099			0	3,319	04/25/2023.	1.....
31393B	3W	3	FNMA REMIC Ser 2003-51 Ci QH	5.500% 06	..	06/01/2018.	Paydown.....		111,363	111,363	114,704	112,671		(1,309)		(1,309)		111,363			0	2,545	06/25/2033.	1.....
31393C	PD	9	FNMA REMIC Ser 2003-55 Ci CD	5.000% 06	..	06/01/2018.	Paydown.....		13,405	13,405	13,265	13,336		69		69		13,405			0	278	06/25/2023.	1.....
31393C	QH	9	FNMA REMIC Ser 2003-55 Ci HY	5.000% 06	..	06/01/2018.	Paydown.....		56,892	56,892	58,234	57,015		(122)		(122)		56,892			0	1,186	06/25/2023.	1.....
31393D	TX	9	FNMA REMIC Ser 2003-W10 Ci 1A4	4.505%	..	06/01/2018.	Paydown.....		68,106	68,106	68,104	67,947		160		160		68,106			0	1,293	06/25/2043.	1.....
31393E	LF	4	FNMA REMIC Ser 2003-W12 Ci 1A8	4.550%	..	06/01/2018.	Paydown.....		164,918	164,918	159,801	163,468		1,450		1,450		164,918			0	3,143	06/25/2043.	1.....
31393F	4B	9	FHLMC REMIC Ser 2528 Ci KM	5.500% 11/1	..	06/01/2018.	Paydown.....		22,788	22,788	23,189	22,860		(72)		(72)		22,788			0	526	11/15/2022.	1.....
31393F	PA	8	FHLMC REMIC Ser 2532 Ci PH	5.500% 12/1	..	06/01/2018.	Paydown.....		342,631	342,631	352,160	346,950		(4,319)		(4,319)		342,631			0	7,572	12/15/2032.	1.....
31393J	6E	3	FHLMC REMIC Ser 2556 Ci TC	5.500% 01/1	..	06/01/2018.	Paydown.....		27,751	27,751	29,069	27,943		(192)		(192)		27,751			0	643	01/15/2023.	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
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description		F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
QE05.5	31393N	AH 2		06/01/2018.	Paydown.....		..92,473	..92,473	95,016	93,661	.....	.....(1,188)	.....	.....(1,188)	.....	.....92,473	.....	.....	.....0	1,930	03/15/2033.	1.....
	31393P	DY 7		06/01/2018.	Paydown.....		48,102	48,102	50,477	48,458	.....	.....(355)	.....	.....(355)	.....	.....48,102	.....	.....	.....0	1,089	04/15/2023.	1.....
	31393P	RF 3		06/01/2018.	Paydown.....		35,859	35,859	37,949	36,205	.....	.....(346)	.....	.....(346)	.....	.....35,859	.....	.....	.....0	815	04/15/2023.	1.....
	31393T	CC 8		06/01/2018.	Paydown.....		42,280	42,280	40,479	41,746	.....	.....534	.....	.....534	.....	.....42,280	.....	.....	.....0	883	09/25/2023.	1.....
	31393U	HG 1		06/01/2018.	Paydown.....		65,895	65,895	65,771	65,696	.....	.....199	.....	.....199	.....	.....65,895	.....	.....	.....0	1,373	12/25/2023.	1.....
	31393U	QG 1		06/01/2018.	Paydown.....		180,642	180,642	168,731	177,004	.....	.....3,638	.....	.....3,638	.....	.....180,642	.....	.....	.....0	3,706	12/25/2023.	1.....
	31393V	4V 0		06/01/2018.	Paydown.....		49,117	49,117	49,738	49,153	.....	.....(37)	.....	.....(37)	.....	.....49,117	.....	.....	.....0	1,022	06/15/2023.	1.....
	31393Y	4J 1		06/01/2018.	Paydown.....		46,110	46,110	45,909	45,933	.....	.....177	.....	.....177	.....	.....46,110	.....	.....	.....0	1,036	07/25/2024.	1.....
	31394A	LU 8		06/01/2018.	Paydown.....		627,810	627,810	639,655	628,207	.....	.....(397)	.....	.....(397)	.....	.....627,810	.....	.....	.....0	14,820	08/25/2034.	1.....
	31394A	PF 7		06/01/2018.	Paydown.....		444,867	444,867	424,144	432,336	.....	.....12,531	.....	.....12,531	.....	.....444,867	.....	.....	.....0	8,192	08/25/2034.	1.....
	31394A	XM 3		06/01/2018.	Paydown.....		75,779	75,779	76,255	76,099	.....	.....(319)	.....	.....(319)	.....	.....75,779	.....	.....	.....0	1,506	08/25/2034.	1.....
	31394B	6M 1		06/01/2018.	Paydown.....		144,945	144,945	145,194	144,638	.....	.....308	.....	.....308	.....	.....144,945	.....	.....	.....0	3,011	02/25/2025.	1.....
	31394B	DH 4		06/01/2018.	Paydown.....		586,283	586,283	595,246	590,370	.....	.....(4,087)	.....	.....(4,087)	.....	.....586,283	.....	.....	.....0	13,882	11/25/2034.	1.....
	31394D	E4 8		06/01/2018.	Paydown.....		170,969	170,969	175,992	172,650	.....	.....(1,681)	.....	.....(1,681)	.....	.....170,969	.....	.....	.....0	3,911	06/25/2035.	1.....
	31394D	JW 1		06/01/2018.	Paydown.....		369,099	369,099	366,753	367,328	.....	.....1,771	.....	.....1,771	.....	.....369,099	.....	.....	.....0	8,037	05/25/2035.	1.....
	31394D	VB 3		06/01/2018.	Paydown.....		183,574	183,574	193,212	187,040	.....	.....(3,465)	.....	.....(3,465)	.....	.....183,574	.....	.....	.....0	3,959	05/25/2035.	1.....
	31394F	H7 3		06/01/2018.	Paydown.....		838,886	838,886	824,227	833,747	.....	.....5,138	.....	.....5,138	.....	.....838,886	.....	.....	.....0	19,071	10/25/2035.	1.....
	31394G	S8 7		06/01/2018.	Paydown.....		37,125	37,125	34,334	36,446	.....	.....679	.....	.....679	.....	.....37,125	.....	.....	.....0	762	08/15/2023.	1.....
	31394H	4W 8		06/01/2018.	Paydown.....		86,715	86,715	80,401	85,106	.....	.....1,609	.....	.....1,609	.....	.....86,715	.....	.....	.....0	1,789	08/15/2023.	1.....
	31394H	ZZ 7		06/01/2018.	Paydown.....		28,382	28,382	29,163	28,694	.....	.....(312)	.....	.....(312)	.....	.....28,382	.....	.....	.....0	617	09/15/2023.	1.....
	31394J	KW 6		06/01/2018.	Paydown.....		226,428	226,428	231,714	227,214	.....	.....(786)	.....	.....(786)	.....	.....226,428	.....	.....	.....0	5,114	09/15/2023.	1.....
31394J	MS 3			06/01/2018.	Paydown.....		198,209	198,209	187,568	195,559	.....	.....2,649	.....	.....2,649	.....	.....198,209	.....	.....	.....0	4,103	09/15/2023.	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.6	31394J	YA	9		06/01/2018.	Paydown.....		85,833	85,833	76,740	83,679	.....	.....2,153	.....	.....2,153	.....	.....85,833	.....	.....	.....0	1,606	10/15/2023.	1.....
	31394L	N5	7		06/01/2018.	Paydown.....		110,301	110,301	102,718	108,420	.....	.....1,881	.....	.....1,881	.....	.....110,301	.....	.....	.....0	2,240	11/15/2023.	1.....
	31394M	YB	0		06/01/2018.	Paydown.....		39,129	39,129	36,426	38,247	.....	.....882	.....	.....882	.....	.....39,129	.....	.....	.....0	802	12/15/2023.	1.....
	31394U	ZS	4		06/01/2018.	Paydown.....		498,530	498,530	527,663	508,432	.....	.....(9,902)	.....	.....(9,902)	.....	.....498,530	.....	.....	.....0	11,140	12/25/2035.	1.....
	31394W	KC	1		06/01/2018.	Paydown.....		77,284	77,284	67,333	76,918	.....	.....365	.....	.....365	.....	.....77,284	.....	.....	.....0	1,256	04/15/2033.	1.....
	31394Y	XS	8		06/01/2018.	Paydown.....		32,565	32,565	32,219	32,432	.....	.....132	.....	.....132	.....	.....32,565	.....	.....	.....0	679	06/15/2024.	1.....
	31395B	R3	9		06/01/2018.	Paydown.....		1,393,816	1,393,816	1,422,552	1,409,122	.....	.....(15,306)	.....	.....(15,306)	.....	.....1,393,816	.....	.....	.....0	31,562	04/25/2036.	1.....
	31395D	J4	2		06/01/2018.	Paydown.....		349,486	349,486	367,179	355,301	.....	.....(5,815)	.....	.....(5,815)	.....	.....349,486	.....	.....	.....0	9,288	06/25/2036.	1.....
	31395G	M4	1		06/01/2018.	Paydown.....		97,549	97,549	97,565	97,412	.....	.....138	.....	.....138	.....	.....97,549	.....	.....	.....0	2,045	08/15/2024.	1.....
	31395J	MG	8		06/01/2018.	Paydown.....		27,094	27,094	27,077	27,051	.....	.....43	.....	.....43	.....	.....27,094	.....	.....	.....0	580	11/15/2024.	1.....
	31395K	HE	6		06/01/2018.	Paydown.....		151,552	151,552	157,377	153,933	.....	.....(2,381)	.....	.....(2,381)	.....	.....151,552	.....	.....	.....0	3,401	12/15/2034.	1.....
	31395K	NS	8		06/01/2018.	Paydown.....		360,884	360,884	366,635	361,262	.....	.....(378)	.....	.....(378)	.....	.....360,884	.....	.....	.....0	6,718	12/15/2019.	1.....
	31395M	5N	5		06/01/2018.	Paydown.....		184,572	184,572	189,273	185,938	.....	.....(1,365)	.....	.....(1,365)	.....	.....184,572	.....	.....	.....0	4,141	02/15/2030.	1.....
	31395U	QH	7		06/01/2018.	Paydown.....		315,447	315,447	306,920	312,066	.....	.....3,381	.....	.....3,381	.....	.....315,447	.....	.....	.....0	7,005	05/15/2035.	1.....
	31395X	MD	4		06/01/2018.	Paydown.....		236,441	236,441	234,141	234,910	.....	.....1,531	.....	.....1,531	.....	.....236,441	.....	.....	.....0	4,912	08/15/2035.	1.....
	31395X	WS	0		06/01/2018.	Paydown.....		4,196,966	4,196,966	4,162,828	4,174,157	.....	.....22,809	.....	.....22,809	.....	.....4,196,966	.....	.....	.....0	87,096	06/15/2035.	1.....
	31396F	G3	1		06/01/2018.	Paydown.....		362,984	362,984	370,473	367,113	.....	.....(4,129)	.....	.....(4,129)	.....	.....362,984	.....	.....	.....0	8,182	11/15/2035.	1.....
	31396J	UF	0		06/01/2018.	Paydown.....		138,843	138,843	134,894	137,427	.....	.....1,416	.....	.....1,416	.....	.....138,843	.....	.....	.....0	3,125	04/15/2026.	1.....
	31396T	KH	5		06/01/2018.	Paydown.....		211,869	211,869	222,992	215,879	.....	.....(4,010)	.....	.....(4,010)	.....	.....211,869	.....	.....	.....0	5,935	06/15/2036.	1.....
	31396T	QY	2		06/01/2018.	Paydown.....		503,872	503,872	501,243	501,944	.....	.....1,928	.....	.....1,928	.....	.....503,872	.....	.....	.....0	10,721	01/15/2036.	1.....
	31396W	Q7	4		06/01/2018.	Paydown.....		192,804	192,804	196,529	194,346	.....	.....(1,542)	.....	.....(1,542)	.....	.....192,804	.....	.....	.....0	4,579	08/25/2037.	1.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
QE05.7	31396X	FY	5		06/01/2018.	Paydown.....		493,553	493,553	506,200	495,585	.....	.....(2,032)	.....	.....(2,032)	.....	.....493,553	.....	.....	.....0	12,440	08/25/2037.	1.....
	31396X	GH	1		06/01/2018.	Paydown.....		335,497	335,497	367,624	337,250	.....	.....(1,753)	.....	.....(1,753)	.....	.....335,497	.....	.....	.....0	8,500	12/25/2036.	1.....
	31396X	HW	7		06/01/2018.	Paydown.....		304,529	304,529	314,140	308,157	.....	.....(3,628)	.....	.....(3,628)	.....	.....304,529	.....	.....	.....0	7,741	08/25/2037.	1.....
	31396Y	F7	2		06/01/2018.	Paydown.....		345,067	345,067	327,693	334,583	.....	.....10,484	.....	.....10,484	.....	.....345,067	.....	.....	.....0	6,639	04/25/2038.	1.....
	31397A	6C	2		06/01/2018.	Paydown.....		134,640	134,640	132,388	133,272	.....	.....1,368	.....	.....1,368	.....	.....134,640	.....	.....	.....0	2,917	08/15/2036.	1.....
	31397A	QF	3		06/01/2018.	Paydown.....		24,562	24,562	26,067	25,239	.....	.....(677)	.....	.....(677)	.....	.....24,562	.....	.....	.....0	665	08/15/2036.	1.....
	31397B	PV	7		06/01/2018.	Paydown.....		296,210	296,210	302,504	298,665	.....	.....(2,456)	.....	.....(2,456)	.....	.....296,210	.....	.....	.....0	6,395	10/15/2036.	1.....
	31397F	QV	7		06/01/2018.	Paydown.....		31,608	31,608	32,408	31,871	.....	.....(263)	.....	.....(263)	.....	.....31,608	.....	.....	.....0	727	03/15/2037.	1.....
	31397G	5Y	2		06/01/2018.	Paydown.....		212,325	212,325	218,828	214,559	.....	.....(2,234)	.....	.....(2,234)	.....	.....212,325	.....	.....	.....0	4,660	03/15/2037.	1.....
	31397J	RP	1		06/01/2018.	Paydown.....		615,149	615,149	628,605	618,154	.....	.....(3,006)	.....	.....(3,006)	.....	.....615,149	.....	.....	.....0	13,590	07/15/2037.	1.....
	31397K	AN	1		06/01/2018.	Paydown.....		324,793	324,793	338,596	328,460	.....	.....(3,667)	.....	.....(3,667)	.....	.....324,793	.....	.....	.....0	7,662	08/15/2037.	1.....
	31397M	TV	9		06/01/2018.	Paydown.....		79,001	79,001	82,753	80,298	.....	.....(1,297)	.....	.....(1,297)	.....	.....79,001	.....	.....	.....0	2,124	09/25/2038.	1.....
	31397W	QB	4		06/01/2018.	Paydown.....		151,532	151,532	155,963	153,406	.....	.....(1,873)	.....	.....(1,873)	.....	.....151,532	.....	.....	.....0	3,472	07/15/2038.	1.....
	31398F	EF	4		06/01/2018.	Paydown.....		453,901	453,901	465,816	455,775	.....	.....(1,874)	.....	.....(1,874)	.....	.....453,901	.....	.....	.....0	9,656	10/25/2039.	1.....
	31398J	LB	7		06/01/2018.	Paydown.....		641,341	641,341	661,583	647,132	.....	.....(5,791)	.....	.....(5,791)	.....	.....641,341	.....	.....	.....0	13,342	08/15/2039.	1.....
	31398K	6C	9		06/01/2018.	Paydown.....		404,209	404,209	392,715	398,243	.....	.....5,966	.....	.....5,966	.....	.....404,209	.....	.....	.....0	7,565	10/15/2039.	1.....
	31398K	KA	7		06/01/2018.	Paydown.....		500,037	500,037	489,411	495,401	.....	.....4,636	.....	.....4,636	.....	.....500,037	.....	.....	.....0	9,236	10/15/2039.	1.....
	31398N	MH	4		06/01/2018.	Paydown.....		484,375	484,375	492,852	486,251	.....	.....(1,876)	.....	.....(1,876)	.....	.....484,375	.....	.....	.....0	8,057	10/25/2040.	1.....
	31403A	WY	7		06/01/2018.	Paydown.....		18,148	18,148	16,923	17,960	.....	.....188	.....	.....188	.....	.....18,148	.....	.....	.....0	261	10/25/2018.	1.....
	31405E	6P	5		06/01/2018.	Paydown.....		16,603	16,603	16,979	16,933	.....	.....(330)	.....	.....(330)	.....	.....16,603	.....	.....	.....0	348	07/25/2035.	1.....
	31406J	Y8	0		06/01/2018.	Paydown.....		20,364	20,364	19,323	20,085	.....	.....279	.....	.....279	.....	.....20,364	.....	.....	.....0	331	03/25/2020.	1.....
	31411D	FZ	7		06/01/2018.	Paydown.....		862	862	866	750	.....	.....112	.....	.....112	.....	.....862	.....	.....	.....0	15	12/25/2036.	1.....
	31412P	GX	3		06/01/2018.	Paydown.....		192,123	192,123	191,612	191,611	.....	.....511	.....	.....511	.....	.....192,123	.....	.....	.....0	3,264	04/25/2039.	1.....
	31412U	ZA	5		06/01/2018.	Paydown.....		16,474	16,474	16,636	16,621	.....	.....(147)	.....	.....(147)	.....	.....16,474	.....	.....	.....0	275	09/25/2039.	1.....
	31414U	2A	5		06/01/2018.	Paydown.....		15,612	15,612	15,549	15,548	.....	.....63	.....	.....63	.....	.....15,612	.....	.....	.....0	419	02/25/2038.	1.....
	31414U	XN	3		06/01/2018.	Paydown.....		3,144	3,144	3,161	3,159	.....	.....(15)	.....	.....(15)	.....	.....3,144	.....	.....	.....0	79	04/25/2038.	1.....

QE05.8

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
31416H	ZM	0	FNMA Pool #AA0747 4.000% 03/25/39...	..	06/01/2018.	Paydown.....		23,625	23,625	23,292	23,310			315		315		23,625			0	392	03/25/2039.	1.....
31417C	5A	9	FNMA Pool #AB6240 3.500% 09/25/42...	..	06/01/2018.	Paydown.....		149,618	149,618	151,663	151,520		(1,902)		(1,902)		149,618			0	2,007	09/25/2042.	1.....	
31417G	D6	0	FNMA Pool #AB9124 2.500% 04/25/28...	..	06/01/2018.	Paydown.....		192,692	192,692	193,384	193,153		(461)		(461)		192,692			0	1,933	04/25/2028.	1.....	
31417G	FN	1	FNMA Pool #AB9172 2.500% 04/25/28...	..	06/01/2018.	Paydown.....		260,153	260,153	259,218	259,324		829		829		260,153			0	2,737	04/25/2028.	1.....	
31418A	JV	1	FNMA Pool #MA1175 3.000% 08/25/42...	..	06/01/2018.	Paydown.....		258,237	258,237	268,728	267,849		(9,611)		(9,611)		258,237			0	3,358	08/25/2042.	1.....	
31418B	AP	1	FNMA Pool #MA1813 4.500% 03/25/44...	..	06/01/2018.	Paydown.....		227,503	227,503	243,961	243,426		(15,923)		(15,923)		227,503			0	4,486	03/25/2044.	1.....	
31418B	B6	2	FNMA Pool #MA1860 4.500% 04/25/44...	..	06/01/2018.	Paydown.....		267,883	267,883	287,346	286,687		(18,804)		(18,804)		267,883			0	5,242	04/25/2044.	1.....	
31419A	DT	1	FNMA Pool #AE0113 4.000% 07/25/40...	..	06/01/2018.	Paydown.....		110,411	110,411	110,597	110,566		(155)		(155)		110,411			0	1,821	07/25/2040.	1.....	
31419E	X5	3	FNMA Pool #AE4299 4.000% 09/25/40...	..	06/01/2018.	Paydown.....		156,411	156,411	157,944	157,787		(1,376)		(1,376)		156,411			0	2,528	09/25/2040.	1.....	
31419F	SN	7	FNMA Pool #AE5024 4.000% 12/25/40...	..	06/01/2018.	Paydown.....		279,485	279,485	279,430	279,394		91		91		279,485			0	4,967	12/25/2040.	1.....	
31419L	EY	5	FNMA Pool #AE9150 4.000% 12/25/40...	..	06/01/2018.	Paydown.....		208,769	208,769	219,632	219,098		(10,329)		(10,329)		208,769			0	3,343	12/25/2040.	1.....	
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2018.	Call 100.0000.....		2,000	2,000	2,085	2,082					0	2,082		(82)	(82)	66	04/01/2057.	1FE.....	
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd..	..	04/01/2018.	Call 100.0000.....		31,000	31,000	31,000	31,000					0	31,000			0	1,032	04/01/2057.	1FE.....	
649085	AA	5	New Valley Generation II Ser 2001 5.57...	..	05/01/2018.	Redemption 100.0000.....		332,475	332,475	348,148	334,950		(2,475)		(2,475)		332,475			0	9,263	05/01/2020.	1FE.....	
76116E	CJ	7	Resolution Funding Corp Strips 0.000%...	..	04/15/2018.	Maturity.....		14,000,000	14,000,000	2,316,531	13,685,111		314,889		314,889		14,000,000			0		04/15/2018.	1.....	
977100	AB	2	Wisconsin St Gen Fd Rev Ser A 5.200% 0	..	05/01/2018.	Maturity.....		1,055,000	1,055,000	1,050,179	1,054,842		158		158		1,055,000			0	27,430	05/01/2018.	1FE.....	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.								100,966,365	100,966,365	90,064,530	101,171,713	0	(205,270)	0	(205,270)	0	100,966,447	0	(82)	(82)	1,879,032	XXX	XXX
Bonds - Industrial and Miscellaneous																								
000000	00	0	PHNTM Holdings Inc Incremental Term Ln N	..	06/29/2018.	Redemption 100.0000.....		3,091	3,091	3,061	3,061		31		31		3,091			0	110	01/27/2023.	4FE.....	
000000	00	0	Accruent LLC Incremental 1st Lien DD Nt..	..	06/29/2018.	Redemption 100.0000.....		11,632	11,632	11,578			54		54		11,632			0	132	07/28/2023.	3FE.....	
000000	00	0	MSHC Inc Term Ln Nt 3 6.500% 07/31/23	..	06/29/2018.	Redemption 100.0000.....		10,338	10,338	10,111			227		227		10,338			0		07/31/2023.	3FE.....	
000000	00	0	7.5	..	06/29/2018.	Redemption 100.0000.....		5,696	5,696	5,670			25		25		5,696			0		07/31/2023.	3FE.....	
000000	00	0	Command Alkon Inc 1st Lien Term Ln Nt 1	..	06/29/2018.	Redemption 100.0000.....		15,000	15,000	14,814			186		186		15,000			0	102	09/01/2023.	3FE.....	
000000	00	0	Hai Acquisition Corp Term Ln Nt 3 8.363..	..	06/29/2018.	Redemption 100.0000.....		15,000	15,000	14,647			353		353		15,000			0	179	10/31/2023.	2FE.....	
000000	00	0	BeyondTrust Software Sol Inc Term Ln Nt..	..	06/29/2018.	Redemption 100.0000.....		14,455	14,455	14,146			309		309		14,455			0	224	11/21/2023.	3FE.....	
000000	00	0	BeyondTrust Software Sol Inc Term Ln Nt..	..	04/23/2018.	Tax Free Exchange.....		14,146	14,455	14,129	14,133		13		13		14,146			0	399	11/21/2023.	3FE.....	
000000	00	0	Implementation Mgmt Assistance Delayed D	..	06/29/2018.	Redemption 100.0000.....		807	807	797			10		10		807			0	1	12/13/2023.	1FE.....	
000000	00	0	Implementation Mgmt Assistance Delayed D	..	06/29/2018.	Tax Free Exchange.....		441,941	447,513	441,920			21		21		441,941			0	819	12/13/2023.	1FE.....	
000000	00	0	Implementation Mgmt Assistance Delayed D	..	06/29/2018.	Tax Free Exchange.....		757,414	766,950	757,363			51		51		757,414			0	1,961	12/13/2023.	1FE.....	
000000	00	0	Wrench Group LLC Delayed Draw Term Ln Nt	..	06/29/2018.	Redemption 100.0000.....		718	718	718					0		718			0	8	12/15/2023.	2FE.....	
000000	00	0	Wrench Group LLC Term Ln Nt 1 7.750%	..	06/29/2018.	Redemption 100.0000.....		1,847	1,847	1,804	1,804		42		42		1,847			0	62	12/15/2023.	2FE.....	
000000	00	0	Gehl Foods Inc LLC Term Ln Nt 1 7.592%	..	04/30/2018.	Tax Free Exchange.....		14,580	15,000	14,565			15		15		14,580			0	269	01/25/2024.	3FE.....	
000000	00	0	Gehl Foods Inc LLC Term Ln Nt 2 8.250%	..	05/01/2018.	Redemption 100.0000.....		15,000	15,000	14,580			420		420		15,000			0	4	01/25/2024.	3FE.....	
000000	00	0	OTG Management LLC Incremental Term Ln N	..	05/31/2018.	Tax Free Exchange.....		186,383	207,037	185,576			806		806		186,383			0	9,113	01/26/2024.	3FE.....	

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current 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)
000000 00 0	Professional Datasolutions Inc Term Ln N..			..	06/29/2018.	Redemption 100.0000.....	.....	.....1,427	1,427	1,406	.....	.....	.....	.....	.....21	21	1,427	.....	.....	.....0	21	04/05/2024.	3Z.....
000000 00 0	Professional Datasolutions Inc Delayed D..			..	06/29/2018.	Redemption 100.0000.....	.....	.....1,423	1,423	1,413	.....	.....	.....	.....	.....11	11	1,423	.....	.....	.....0	28	04/05/2024.	4Z.....
000000 00 0	Axalta Coating Systems New Term Ln B Nt			..	06/29/2018.	Redemption 100.0000.....	.....	.....3,591	3,591	3,609	.....	.....	.....	.....	.....(18)	(18)	3,591	.....	.....	.....0	21	06/01/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr			..	05/25/2018.	Tax Free Exchange.....	.....	.....21,648	21,648	21,648	.....	.....	.....	.....	.....	.....0	21,648	.....	.....	.....0	92	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr			..	04/30/2018.	Tax Free Exchange.....	.....	.....27,710	27,710	27,710	.....	.....	.....	.....	.....	.....0	27,710	.....	.....	.....0	99	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye			..	06/29/2018.	Tax Free Exchange.....	.....	.....19,484	19,484	19,484	.....	.....	.....	.....	.....	.....0	19,484	.....	.....	.....0	58	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr			..	04/30/2018.	Tax Free Exchange.....	.....	.....138,063	138,063	138,063	.....	.....	.....	.....	.....	.....0	138,063	.....	.....	.....0	401	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr			..	05/25/2018.	Tax Free Exchange.....	.....	.....5,412	5,412	5,412	.....	.....	.....	.....	.....	.....0	5,412	.....	.....	.....0	9	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr			..	04/30/2018.	Tax Free Exchange.....	.....	.....21,648	21,648	21,648	.....	.....	.....	.....	.....	.....0	21,648	.....	.....	.....0	48	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye			..	06/29/2018.	Redemption 100.0000.....	.....	.....101	101	101	.....	.....	.....	.....	.....	.....0	101	.....	.....	.....0	.....	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L			..	06/29/2018.	Redemption 100.0000.....	.....	.....6,712	6,712	6,648	.....	.....	.....	.....	.....64	64	6,712	.....	.....	.....0	29	10/10/2024.	4Z.....
000000 00 0	Pathway Partners Vet Mgmt LLC New Delaye			..	06/29/2018.	Tax Free Exchange.....	.....	.....754,287	754,287	754,287	.....	.....	.....	.....	.....	.....0	754,287	.....	.....	.....0	17,882	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC Delayed Dr			..	05/25/2018.	Tax Free Exchange.....	.....	.....21,648	21,648	21,648	.....	.....	.....	.....	.....	.....0	21,648	.....	.....	.....0	104	10/10/2024.	3FE.....
000759 CV 0	American Business Fin Svcs Inc RMBS Ser			..	06/01/2018.	Paydown.....	.....	.....72,751	81,512	70,680	70,680	.....	.....	.....	.....	.....0	70,680	.....	.....2,071	2,071	1,018	09/15/2033.	5FM.....
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.			..	06/30/2018.	Redemption 100.0000.....	.....	.....334,850	334,850	326,240	332,212	.....	.....	.....	.....2,638	2,638	334,850	.....	.....	.....0	11,502	06/30/2022.	5.....
00164M DG 5	ALM Loan Funding CLO Ser 2015-12A A1R			..	05/17/2018.	Paydown.....	.....	.....26,000,000	26,000,000	26,000,000	25,999,845	.....	.....	.....	.....155	155	26,000,000	.....	.....	.....0	416,295	04/16/2027.	1FE.....
00164M DH 3	ALM Loan Funding CLO Ser 2015-12A A2AR			..	05/17/2018.	Paydown.....	.....	.....14,000,000	14,000,000	14,000,000	14,000,000	.....	.....	.....	.....	.....0	14,000,000	.....	.....	.....0	269,717	04/16/2027.	1FE.....
00253C HH 3	6.5			..	06/01/2018.	Paydown.....	.....	.....28,249	28,249	28,580	28,543	.....	.....	.....	.....(294)	(294)	28,249	.....	.....	.....0	875	04/25/2031.	1FM.....
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.1			..	06/01/2018.	Paydown.....	.....	.....16,774	18,797	19,219	19,312	.....	.....	.....	.....(15)	(15)	19,297	.....	.....(2,523)	(2,523)	517	01/25/2032.	5FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 5.5			..	04/17/2018.	Paydown.....	.....	.....	.....355	122	122	.....	.....	.....	.....	.....0	122	.....	.....(122)	(122)	13	06/25/2032.	1FM.....
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2018.	Paydown.....	.....	.....650	650	433	441	.....	.....	.....	.....209	209	650	.....	.....	.....0	4	01/25/2037.	1FM.....
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2018.	Paydown.....	.....	.....21,911	21,911	14,656	14,907	.....	.....	.....	.....7,004	7,004	21,911	.....	.....	.....0	153	01/25/2037.	1FM.....
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2018.	Paydown.....	.....	.....23,371	23,371	15,720	15,720	.....	.....	.....	.....7,652	7,652	23,371	.....	.....	.....0	168	01/25/2037.	1FM.....
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2018.	Paydown.....		21,911	21,911	14,851	15,094				6,817	6,817	21,911			0	164	01/25/2037.	1FM.....

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00449#	AJ	4	Accruent LLC Incremental 1st Lien DD Nt...	..	04/30/2018.	Tax Free Exchange.....	.....	.....11,578	11,632	11,574	11,575	.....	.....3	.....	.....3	.....	.....11,578	.....	.....	.....0	370	07/28/2023.	3FE.....
00449#	AK	1	Accruent LLC Incremental 1st Lien TL 7...	..	04/30/2018.	Tax Free Exchange.....	.....	.....8,016	8,108	8,005	8,011	.....	.....5	.....	.....5	.....	.....8,016	.....	.....	.....0	261	07/28/2023.	3FE.....
00449#	AK	1	Accruent LLC Incremental 1st Lien TL Nt...	..	06/29/2018.	Redemption 100.0000.....	.....	.....8,142	8,142	8,050	34	.....	.....92	.....	.....92	.....	.....8,142	.....	.....	.....0	93	07/28/2023.	3FE.....
00764M	BD	8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.	..	06/25/2018.	Paydown.....	.....	.....163,282	163,282	163,282	163,282	.....	.....	.....	.....0	.....	.....163,282	.....	.....	.....0	1,949	04/25/2034.	1FM.....
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.	..	06/25/2018.	Paydown.....	.....	.....573,623	573,623	520,563	535,563	.....	.....38,060	.....	.....38,060	.....	.....573,623	.....	.....	.....0	6,080	06/25/2034.	1FM.....
01877K	AB	9	Alliance Pipeline LP Sr Nt 6.996% 12/3....	..	06/30/2018.	Redemption 100.0000.....	.....	.....171,429	171,429	189,509	156,287	.....	.....15,142	.....	.....15,142	.....	.....171,429	.....	.....	.....0	5,997	12/31/2019.	2FE.....
02146P	AF	2	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2018.	Paydown.....	.....	.....780,988	780,988	759,669	759,669	.....	.....21,319	.....	.....21,319	.....	.....780,988	.....	.....	.....0	11,521	08/25/2036.	1FM.....
02147B	AA	3	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2018.	Paydown.....	.....	.....58,779	76,089	61,710	61,710	.....	.....	.....	.....0	.....	.....61,710	.....	.....(2,931)	(2,931)	2,152	04/25/2037.	4FM.....
02147J	AE	8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2018.	Paydown.....	.....	.....221,821	242,975	185,214	183,839	.....	.....1,374	.....	.....1,374	.....	.....185,214	.....	.....36,608	36,608	7,806	02/25/2047.	1FM.....
02147L	AN	3	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2018.	Paydown.....	.....	.....242,831	424,453	289,565	289,538	.....	.....27	.....	.....27	.....	.....289,565	.....	.....(46,734)	(46,734)	12,773	05/25/2036.	1FM.....
02148J	AJ	6	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2018.	Paydown.....	.....	.....74,611	74,889	63,435	63,435	.....	.....	.....	.....0	.....	.....63,435	.....	.....11,176	11,176	2,149	01/25/2037.	1FM.....
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2018.	Paydown.....	.....	.....181,917	275,605	234,253	230,252	.....	.....4,002	.....	.....4,002	.....	.....234,253	.....	.....(52,336)	(52,336)	7,961	03/25/2037.	3FM.....
023135	BA	3	Amazon.com Inc Sr Nt 3.150% 08/22/27...	..	06/08/2018.	Tax Free Exchange.....	.....	.....8,003,314	8,000,000	8,003,560	8,003,449	.....	.....(135)	.....	.....(135)	.....	.....8,003,314	.....	.....	.....0	200,200	08/22/2027.	1FE.....
023135	BG	0	Amazon.com Inc Sr Nt 4.050% 08/22/47...	..	06/08/2018.	Tax Free Exchange.....	.....	.....29,169,051	29,000,000	29,170,258	29,170,220	.....	.....(1,169)	.....	.....(1,169)	.....	.....29,169,051	.....	.....	.....0	933,075	08/22/2047.	1FE.....
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3	..	04/15/2018.	Redemption 100.0000.....	.....	.....176,767	176,767	176,767	176,767	.....	.....	.....	.....0	.....	.....176,767	.....	.....	.....0	3,517	10/15/2025.	2FE.....
02660T	BQ	5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	06/01/2018.	Paydown.....	.....	.....106,742	106,742	105,458	106,321	.....	.....421	.....	.....421	.....	.....106,742	.....	.....	.....0	2,089	10/25/2034.	1FM.....
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	06/01/2018.	Paydown.....	.....	.....125,179	125,179	124,576	124,649	.....	.....530	.....	.....530	.....	.....125,179	.....	.....	.....0	1,992	09/25/2035.	1FM.....
02660T	GB	3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	06/01/2018.	Paydown.....	.....	.....18,145	18,145	18,145	18,145	.....	.....	.....	.....0	.....	.....18,145	.....	.....	.....0	277	09/25/2035.	3FM.....
026935	AR	7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	06/25/2018.	Paydown.....	.....	.....26,669	26,669	26,669	26,669	.....	.....	.....	.....0	.....	.....26,669	.....	.....	.....0	266	09/25/2027.	1FM.....
03072S	FY	6	Ameritrust Mtg Sec Inc RMBS Ser 2003-5 C	..	06/01/2018.	Paydown.....	.....	.....57,785	57,785	57,782	57,619	.....	.....165	.....	.....165	.....	.....57,785	.....	.....	.....0	996	04/25/2033.	1FM.....
03072S	FZ	3	Ameritrust Mtg Sec Inc RMBS Ser 2003-5 C	..	06/01/2018.	Paydown.....	.....	.....16,863	16,863	10,769	2,955	7,770	43	.....	.....7,813	.....	.....10,769	.....	.....(10,769)	(10,769)	243	04/25/2033.	1FM.....
03215P	BN	8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	06/01/2018.	Paydown.....	.....	.....2,900	2,900	2,886	2,885	.....	.....15	.....	.....15	.....	.....2,900	.....	.....	.....0	79	03/25/2027.	1FM.....
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	06/15/2018.	Redemption 100.0000.....	.....	.....32,948	32,948	33,168	33,032	.....	.....(83)	.....	.....(83)	.....	.....32,948	.....	.....	.....0	871	02/15/2025.	1.....
03335#	AA	4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	06/15/2018.	Redemption 100.0000.....	.....	.....175,802	175,802	179,592	176,959	.....	.....(1,157)	.....	.....(1,157)	.....	.....175,802	.....	.....	.....0	4,416	07/15/2023.	1.....
03764Q	AN	2	Apidos CLO CLO Ser 2013-15A A1R 3.459%	..	04/20/2018.	Paydown.....	.....	.....13,269,338	13,269,338	13,269,338	13,269,338	.....	.....	.....	.....0	.....	.....13,269,338	.....	.....	.....0	177,595	10/20/2025.	1FE.....
03764Q	AQ	5	Apidos CLO CLO Ser 2013-15A A2AR 3.859	..	04/20/2018.	Paydown.....	.....	.....3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	46,218	10/20/2025.	1FE.....
040104	BW	0	Argent Securities Inc RMBS Ser 2003-WD C	..	06/01/2018.	Paydown.....	.....	.....83,112	83,112	83,075	82,930	.....	.....182	.....	.....182	.....	.....83,112	.....	.....	.....0	1,706	10/25/2033.	1FM.....
040104	PB	1	Argent Securities Inc RMBS Ser 2003-WD C	..	06/25/2018.	Paydown.....	.....	.....416,434	416,434	354,634	380,732	.....	.....35,701	.....	.....35,701	.....	.....416,434	.....	.....	.....0	3,409	11/25/2035.	1FM.....
04015B	AJ	9	ARES CLO Ltd CLO Ser 2014-31A CI A1R 3	..	05/29/2018.	Paydown.....	.....	.....48,500,000	48,500,000	48,500,000	48,500,000	.....	.....	.....	.....0	.....	.....48,500,000	.....	.....	.....0	711,817	08/28/2025.	1FE.....
04015B	AL	4	ARES CLO Ltd CLO Ser 2014-31A A2R 3.86	..	05/29/2018.	Paydown.....	.....	.....9,000,000	9,000,000	9,000,000	9,000,000	.....	.....	.....	.....0	.....	.....9,000,000	.....	.....	.....0	148,925	08/28/2025.	1FE.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		..	06/01/2018.	Paydown.....		32,277	32,277	33,538	32,189	.....	.....89	.....	.....89	.....	.....32,277	.....	.....	.....0	1,016	03/21/2029.	1FM.....
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20		..	06/25/2018.	Paydown.....		192,515	192,515	180,122	182,485	.....	.....10,030	.....	.....10,030	.....	.....192,515	.....	.....	.....0	2,096	10/25/2034.	1FM.....
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-		..	06/01/2018.	Paydown.....		155,428	155,428	155,423	154,871	.....	.....557	.....	.....557	.....	.....155,428	.....	.....	.....0	3,101	10/25/2032.	1FM.....
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-		..	06/01/2018.	Paydown.....		28,363	28,363	27,095	27,686	.....	.....677	.....	.....677	.....	.....28,363	.....	.....	.....0	591	06/25/2035.	1FM.....
05508T AT 9	B&G Foods Inc New Term Ln B Nt 1 5.102		..	04/12/2018.	Redemption 100.0000.....		46,569	46,569	46,918	46,911	.....	.....(342)	.....	.....(342)	.....	.....46,569	.....	.....	.....0	489	11/02/2022.	3FE.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		..	06/15/2018.	Redemption 100.0000.....		89,109	89,109	89,968	89,389	.....	.....(280)	.....	.....(280)	.....	.....89,109	.....	.....	.....0	2,582	05/15/2022.	5*GI.....
05946X DL 4	Banc of America Funding Corp RMBS Ser 20		..	06/01/2018.	Paydown.....		42,703	42,703	43,009	42,790	.....	.....(87)	.....	.....(87)	.....	.....42,703	.....	.....	.....0	977	10/25/2033.	1FM.....
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20		..	06/01/2018.	Paydown.....		103,246	107,391	102,085	102,085	.....	.....	.....	.....0	.....	.....102,085	.....	.....1,161	1,161	2,568	01/25/2036.	2FM.....
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		206,200	206,200	191,075	204,923	.....	.....1,277	.....	.....1,277	.....	.....206,200	.....	.....	.....0	4,257	06/25/2019.	1FM.....
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		148,697	191,522	188,515	188,515	.....	.....	.....	.....0	.....	.....188,515	.....	.....(39,819)	(39,819)	4,286	03/25/2035.	3FM.....
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		143,372	184,664	179,637	179,637	.....	.....	.....	.....0	.....	.....179,637	.....	.....(36,264)	(36,264)	4,132	03/25/2035.	3FM.....
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		243,633	262,963	254,630	254,630	.....	.....	.....	.....0	.....	.....254,630	.....	.....(10,997)	(10,997)	6,382	05/25/2035.	2FM.....
05952D AB 4	Banc of America Funding Corp RMBS Ser 20		..	06/20/2018.	Paydown.....		168,200	168,200	157,331	157,331	.....	.....10,869	.....	.....10,869	.....	.....168,200	.....	.....	.....0	1,289	02/20/2047.	1FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser		..	06/01/2018.	Paydown.....		114,740	129,538	127,900	127,749	.....	.....98	.....	.....98	.....	.....127,847	.....	.....(13,107)	(13,107)	3,769	03/25/2037.	4FM.....
05952H BR 9	Bank of America Mtg Securities RMBS Ser		..	06/01/2018.	Paydown.....		49,350	81,211	73,117	73,117	.....	.....	.....	.....0	.....	.....73,117	.....	.....(23,768)	(23,768)	1,960	01/25/2037.	2FM.....
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004		..	06/28/2018.	Paydown.....		489,924	489,924	489,924	489,924	.....	.....	.....	.....0	.....	.....489,924	.....	.....	.....0	6,196	02/28/2044.	1FM.....
07383F Y2 8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-		..	06/01/2018.	Paydown.....		715,254	715,254	719,186	714,517	.....	.....736	.....	.....736	.....	.....715,254	.....	.....	.....0	15,266	11/11/2041.	1FM.....
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		..	06/01/2018.	Paydown.....		18,324	18,324	18,381	18,338	.....	.....(14)	.....	.....(14)	.....	.....18,324	.....	.....	.....0	413	10/25/2033.	1FM.....
075887 BZ 1	Becton Dickinson & Co Sr Nt 4.400% 01/.		..	05/01/2018.	Tax Free Exchange.....		5,225,934	5,000,000	5,255,993	5,255,290	.....	.....(29,356)	.....	.....(29,356)	.....	.....5,225,934	.....	.....	.....0	74,556	01/15/2021.	2FE.....
075887 CA 5	Becton Dickinson & Co Sr Nt 4.400% 01/.		..	06/25/2018.	Call 103.9281.....		5,196,407	5,000,000	5,225,934	.....	.....	.....(13,365)	.....	.....(13,365)	.....	.....5,212,569	.....	.....(212,569)	(212,569)	294,185	01/15/2021.	2FE.....
075887 CD 9	Becton Dickinson & Co Sr Nt 6.700% 12/.		..	05/01/2018.	Tax Free Exchange.....		28,913,772	28,300,000	28,935,073	28,934,554	.....	.....(20,782)	.....	.....(20,782)	.....	.....28,913,772	.....	.....	.....0	642,567	12/01/2026.	2FE.....
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1		..	06/29/2018.	Call 100.0000.....		5,361,753	5,361,753	4,718,342	4,773,145	.....	.....20,875	.....	.....20,875	.....	.....4,794,020	.....	.....567,733	567,733	103,305	07/15/2027.	4FE.....
08261@ AA 3	Benson Power LLC Sr Sec Nt 7.700% 07/1		..	06/30/2018.	Redemption 100.0000.....		30,432	30,432	26,780	27,091	.....	.....3,341	.....	.....3,341	.....	.....30,432	.....	.....	.....0	1,172	07/15/2027.	4FE.....
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A CI AR.		..	04/16/2018.	Paydown.....		19,268,577	19,268,577	19,268,577	19,268,577	.....	.....	.....	.....0	.....	.....19,268,577	.....	.....	.....0	264,804	01/15/2026.	1FE.....
095560 AS 7	Blue Hill CLO Ltd CLO Ser 2013-1A CI B1R		..	04/16/2018.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	.....0	156,133	01/15/2026.	1FE.....
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6..		..	06/15/2018.	Redemption 100.0000.....		104,988	104,988	104,988	94,738	.....	.....	.....	.....0	.....	.....104,988	.....	.....	.....0	2,931	06/30/2019.	5.....
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le		..	04/15/2018.	Redemption 100.0000.....		66,098	66,098	66,098	66,098	.....	.....	.....	.....0	.....	.....66,098	.....	.....	.....0	2,389	10/15/2022.	1.....
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6 4.8		..	06/01/2018.	Paydown.....		41,480	41,480	41,480	41,480	.....	.....	.....	.....0	.....	.....41,480	.....	.....	.....0	743	12/25/2033.	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1 3.14		..	06/25/2018.	Paydown.....		16,319	16,319	16,380	16,350	.....	.....(31)	.....	.....(31)	.....	.....16,319	.....	.....	.....0	163	12/25/2033.	1FM.....
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 3.76		..	06/01/2018.	Paydown.....		109,820	109,820	110,116	109,603	.....	.....217	.....	.....217	.....	.....109,820	.....	.....	.....0	1,618	07/25/2035.	1FM.....
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003		..	06/25/2018.	Paydown.....		20,577	20,577	13,785	13,785	.....	.....6,792	.....	.....6,792	.....	.....20,577	.....	.....	.....0	238	10/25/2033.	1FM.....
12519# AA 3	CED California Sr Sec Nt 4.070% 06/30/...		..	06/30/2018.	Redemption 100.0000.....		501,461	501,461	501,461	501,461	.....	.....	.....	.....0	.....	.....501,461	.....	.....	.....0	10,205	06/30/2036.	2.....
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20		..	06/01/2018.	Paydown.....		54,723	56,615	56,341	54,552	.....	.....1,805	.....	.....1,805	.....	.....56,356	.....	.....(1,634)	(1,634)	1,883	02/25/2037.	5FM.....
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		..	06/01/2018.	Paydown.....		9,350	9,350	9,355	9,344	.....	.....5	.....	.....5	.....	.....9,350	.....	.....	.....0	173	10/20/2032.	1FM.....
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser...		..	06/01/2018.	Paydown.....		49,318	73,733	61,778	60,202	.....	.....1,575	.....	.....1,575	.....	.....61,778	.....	.....(12,459)	(12,459)	2,762	01/25/2037.	1FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser...		..	06/01/2018.	Paydown.....		54,862	72,621	57,430	56,706	.....	.....724	.....	.....724	.....	.....57,430	.....	.....(2,569)	(2,569)	2,321	02/25/2037.	1FM.....
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage		7..	06/15/2018.	Redemption 100.0000.....		103,811	103,811	103,811	103,811	.....	.....	.....	.....0	.....	.....103,811	.....	.....	.....0	3,156	12/15/2026.	1.....
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin		..	05/15/2018.	Redemption 100.0000.....		1,902,529	1,902,529	1,904,777	1,902,345	.....	.....184	.....	.....184	.....	.....1,902,529	.....	.....	.....0	66,826	05/15/2018.	1.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen		..	06/15/2018.	Redemption 100.0000.....		33,051	33,051	32,795	32,963	.....	.....88	.....	.....88	.....	.....33,051	.....	.....	.....0	926	07/15/2022.	2.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/		..	06/15/2018.	Redemption 100.0000.....		72,113	72,113	72,568	72,269	.....	.....(156)	.....	.....(156)	.....	.....72,113	.....	.....	.....0	1,991	01/15/2023.	2.....
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%		..	06/15/2018.	Redemption 100.0000.....		31,898	31,898	31,898	31,898	.....	.....	.....	.....0	.....	.....31,898	.....	.....	.....0	709	01/15/2025.	2.....
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr...		..	06/15/2018.	Redemption 100.0000.....		439,403	439,403	432,200	435,627	.....	.....3,776	.....	.....3,776	.....	.....439,403	.....	.....	.....0	10,006	01/15/2026.	1.....
12644@ CC 7	County		..	06/05/2018.	Redemption 100.0000.....		662,796	662,796	662,796	662,796	.....	.....	.....	.....0	.....	.....662,796	.....	.....	.....0	16,307	04/05/2025.	1.....
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom		..	06/15/2018.	Redemption 100.0000.....		468,636	468,636	468,636	468,636	.....	.....	.....	.....0	.....	.....468,636	.....	.....	.....0	11,743	10/15/2023.	1.....
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6		..	06/15/2018.	Redemption 100.0000.....		146,213	146,213	146,213	146,213	.....	.....	.....	.....0	.....	.....146,213	.....	.....	.....0	3,664	03/15/2023.	1.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	06/10/2018.	Redemption 100.0000.....		58,084	58,084	58,084	58,084	.....	.....	.....	.....0	.....	.....58,084	.....	.....	.....0	1,904	10/10/2031.	2.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		..	06/10/2018.	Redemption 100.0000.....		71,055	71,055	83,023	79,653	.....	.....(8,598)	.....	.....(8,598)	.....	.....71,055	.....	.....	.....0	1,788	12/10/2028.	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		..	06/10/2018.	Redemption 100.0000.....		465,958	465,958	432,818	444,083	.....	.....21,875	.....	.....21,875	.....	.....465,958	.....	.....	.....0	13,490	01/10/2030.	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	06/10/2018.	Redemption 100.0000.....		127,639	127,639	139,597	140,548	.....	.....(12,909)	.....	.....(12,909)	.....	.....127,639	.....	.....	.....0	4,775	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	06/10/2018.	Redemption 100.0000.....		39,680	39,680	39,680	39,680	.....	.....	.....	.....0	.....	.....39,680	.....	.....	.....0	778	01/10/2036.	2FE.....
126671 R4 0	CWABS Inc RMBS Ser 2003-5 CI MF1 5.403		..	06/01/2018.	Paydown.....		48,222	48,222	48,222	48,163	.....	.....59	.....	.....59	.....	.....48,222	.....	.....	.....0	992	01/25/2034.	1FM.....
126673 GA 4	CWABS Inc RMBS Ser 2004-9 CI AF6 4.603		..	06/01/2018.	Paydown.....		8,535	8,535	8,535	8,510	.....	.....25	.....	.....25	.....	.....8,535	.....	.....	.....0	174	12/25/2034.	1FM.....

QE05.12

SCHEDULE D - PART 4

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

QE05.13

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		132,380	132,380	127,469	122,995	.....	.....9,385	.....	.....9,385	.....	.....132,380	.....	.....	......0	3,115	04/25/2035.	3FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		401,670	457,514	389,506	378,603	.....	.....10,903	.....	.....10,903	.....	.....389,506	.....	.....12,164	12,164	14,593	04/25/2035.	3FM.....
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		26,856	26,856	25,589	26,692	.....	.....164	.....	.....164	.....	.....26,856	.....	.....	......0	619	08/25/2034.	1FM.....
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		65,194	65,194	65,948	64,977	.....	.....218	.....	.....218	.....	.....65,194	.....	.....	......0	1,547	09/25/2034.	1FM.....
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		292	292	292	291	.....	.....1	.....	.....1	.....	.....292	.....	.....	......0	6	08/25/2034.	1FM.....
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		80,601	150,748	137,918	134,584	.....	.....3,333	.....	.....3,333	.....	.....137,918	.....	.....(57,317)	(57,317)	4,236	08/25/2035.	4FM.....
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		152,396	285,232	256,283	250,132	.....	.....6,152	.....	.....6,152	.....	.....256,283	.....	.....(103,887)	(103,887)	8,426	08/25/2035.	4FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		334,641	334,641	336,785	334,819	.....	.....(178)	.....	.....(178)	.....	.....334,641	.....	.....	......0	7,630	05/25/2035.	2FM.....
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2			..	05/01/2018.	Paydown.....		10,723	225,426	208,531	208,531	.....	.....	.....	......0	.....	.....208,531	.....	.....(197,807)	(197,807)	5,236	07/25/2035.	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 2.22			..	06/15/2018.	Paydown.....		169,420	169,420	58,653	58,653	.....	.....110,767	.....	.....110,767	.....	.....169,420	.....	.....	......0	1,854	11/15/2036.	1FM.....
12668B EH 2	CWMB5 Inc RMBS Ser 2005-85CB CI 2A3 5.			..	06/01/2018.	Paydown.....		463,948	513,853	456,495	449,519	.....	.....6,976	.....	.....6,976	.....	.....456,495	.....	.....7,454	7,454	14,981	02/25/2036.	1FM.....
12668B QA 4	CWMB5 Inc RMBS Ser 2006-4CB CI 2A6 5.5			..	06/01/2018.	Paydown.....		91,694	91,717	83,718	82,517	.....	.....1,201	.....	.....1,201	.....	.....83,718	.....	.....7,976	7,976	2,455	04/25/2036.	1FM.....
12668B RZ 8	CWMB5 Inc RMBS Ser 2006-6CB CI 1A4 5.5			..	06/01/2018.	Paydown.....		106,807	125,979	108,129	106,218	.....	.....1,911	.....	.....1,911	.....	.....108,129	.....	.....(1,322)	(1,322)	4,259	05/25/2036.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500			..	06/01/2018.	Paydown.....		8,123	8,123	7,906	7,994	.....	.....129	.....	.....129	.....	.....8,123	.....	.....	......0	203	12/25/2035.	3FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			..	06/01/2018.	Paydown.....		3,797	3,632	3,575	3,597	.....	.....	.....	......0	.....	.....3,597	.....	......201	201	98	08/25/2035.	4FM.....
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C			..	06/01/2018.	Paydown.....		201,161	201,161	193,174	193,174	.....	.....7,986	.....	.....7,986	.....	.....201,161	.....	.....	......0	4,113	04/25/2035.	1FM.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 7.3			..	06/29/2018.	Redemption 100.0000.....		6,535	6,535	6,339	6,348	.....	.....186	.....	.....186	.....	.....6,535	.....	.....	......0	256	08/17/2023.	3FE.....
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv PI Tr.....			..	06/10/2018.	Redemption 100.0000.....		129,426	129,426	129,426	129,426	.....	.....	.....	......0	.....	.....129,426	.....	.....	......0	2,105	10/10/2039.	2Z.....
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....			..	05/01/2018.	Redemption 100.0000.....		454,616	454,616	459,250	454,944	.....	.....(328)	.....	.....(328)	.....	.....454,616	.....	.....	......0	12,366	05/01/2018.	1.....
14428T AZ 4	Carpenter Technology Corp MT Nt Ser B.....			..	04/17/2018.	Maturity.....		4,000,000	4,000,000	4,284,748	4,008,876	.....	.....(8,876)	.....	.....(8,876)	.....	.....4,000,000	.....	.....	......0	141,758	04/17/2018.	2FE.....
14428T BE 0	Carpenter Technology Corp MT Nt Ser B.....			..	05/18/2018.	Maturity.....		2,000,000	2,000,000	2,146,504	2,006,026	.....	.....(6,026)	.....	.....(6,026)	.....	.....2,000,000	.....	.....	......0	83,188	05/18/2018.	2FE.....
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT			..	06/25/2018.	Paydown.....		1,394,975	1,394,975	1,180,498	1,252,007	.....	.....142,968	.....	.....142,968	.....	.....1,394,975	.....	.....	......0	14,877	05/25/2035.	1FM.....
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 CI A2 3.86			..	06/25/2018.	Paydown.....		173,465	173,465	38,411	38,411	.....	.....135,054	.....	.....135,054	.....	.....173,465	.....	.....	......0	1,317	09/25/2036.	1FM.....
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%			..	06/27/2018.	Tax Free Exchange.....		5,861,658	5,695,000	5,877,638	5,477,089	.....	.....(10,068)	.....	.....(10,068)	.....	.....5,861,658	.....	.....	......0	214,274	04/15/2027.	3FE.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			..	06/01/2018.	Paydown.....		23,646	23,646	23,644	23,600	.....	......45	.....	......45	.....	.....23,646	.....	.....	......0	622	07/25/2032.	4FM.....
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001			..	06/01/2018.	Paydown.....		9,876	9,876	9,875	9,856	.....	......20	.....	......20	.....	.....9,876	.....	.....	......0	261	07/25/2032.	2FM.....
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001			..	06/01/2018.	Paydown.....		.....	.....95,730	76,306	6,210	70,096	.....	.....	.....70,096	.....	.....76,306	.....	.....(76,306)	(76,306)	2,912	07/25/2032.	1FM.....
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002			..	05/01/2018.	Paydown.....		117,975	117,975	84,838	84,838	.....	.....33,137	.....	.....33,137	.....	.....117,975	.....	.....	......0	2,120	01/25/2032.	1FM.....
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002			..	04/01/2018.	Paydown.....		844,206	844,206	844,192	841,380	.....	.....2,826	.....	.....2,826	.....	.....844,206	.....	.....	......0	14,661	11/25/2028.	1FM.....

SCHEDULE D - PART 4

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

QE05.14

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16725* AC 4	Chicago Bridge and Iron Co Sr Nt 8.150%			..	05/10/2018.	Call 103.8118.....	.....	.....3,615,764	3,483,000	3,483,000	3,483,000	.....	.....	.....	.....0	.....	.....3,483,000	.....	.....	.....0	227,478	12/27/2022.	2.....
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl			..	06/01/2018.	Paydown.....	.....	.....178,126	178,126	179,017	177,557	.....	.....570	.....	.....570	.....	.....178,126	.....	.....	.....0	3,894	02/25/2035.	1FM.....
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			..	06/01/2018.	Paydown.....	.....	.....59,818	59,818	56,098	59,431	.....	.....386	.....	.....386	.....	.....59,818	.....	.....	.....0	1,143	07/25/2035.	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...			..	06/01/2018.	Paydown.....	.....	.....9,520	9,520	9,520	9,510	.....	.....10	.....	.....10	.....	.....9,520	.....	.....	.....0	179	04/25/2034.	1FM.....
17307G FN 3	R			..	06/01/2018.	Paydown.....	.....	.....4,778	4,778	4,425	4,643	.....	.....135	.....	.....135	.....	.....4,778	.....	.....	.....0	72	05/25/2034.	1FM.....
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8			..	06/01/2018.	Paydown.....	.....	.....539,362	539,362	524,064	529,188	.....	.....10,174	.....	.....10,174	.....	.....539,362	.....	.....	.....0	11,264	09/25/2035.	1FM.....
17313K AH 4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			..	06/01/2018.	Paydown.....	.....	.....107,422	107,422	100,339	107,422	.....	.....	.....	.....0	.....	.....107,422	.....	.....	.....0	3,060	12/10/2049.	1FM.....
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser...			..	06/01/2018.	Paydown.....	.....	.....259,940	358,990	315,137	306,139	.....	.....8,998	.....	.....8,998	.....	.....315,137	.....	.....(55,197)	(55,197)	12,446	06/25/2037.	2FM.....
199575 AW 1	Ohio Pwr Co Sr Nt 6.050% 05/01/18.....			..	05/01/2018.	Maturity.....	.....	.....10,000,000	10,000,000	9,977,400	9,999,001	.....	.....999	.....	.....999	.....	.....10,000,000	.....	.....	.....0	302,500	05/01/2018.	1FE.....
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1			..	06/01/2018.	Tax Free Exchange.....	.....	.....14,814	15,000	14,793	14,802	.....	.....12	.....	.....12	.....	.....14,814	.....	.....	.....0	504	09/01/2023.	3FE.....
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			..	06/01/2018.	Paydown.....	.....	.....480	480	480	324	155	1	.....	.....156	.....	.....480	.....	.....	.....0	21	08/15/2025.	1FM.....
210805 DH 7	Continental Airlines Inc LBASS EETC Ser...			..	06/15/2018.	Paydown.....	.....	.....7,359	7,359	5,725	6,694	.....	.....666	.....	.....666	.....	.....7,359	.....	.....	.....0	247	12/15/2022.	1FE.....
212015 AR 2	Continental Resources Inc Sr Nt 4.375%.			..	05/25/2018.	Tax Free Exchange.....	.....	.....4,581,851	4,680,000	4,579,700	.....	.....	.....2,151	.....	.....2,151	.....	.....4,581,851	.....	.....	.....0	94,981	01/15/2028.	3FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.			..	06/02/2018.	Redemption 100.0000.....	.....	.....56,457	56,457	56,457	56,457	.....	.....	.....	.....0	.....	.....56,457	.....	.....	.....0	1,273	01/02/2040.	2.....
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.			..	06/30/2018.	Redemption 100.0000.....	.....	.....172,231	172,231	172,231	170,888	.....	.....1,342	.....	.....1,342	.....	.....172,231	.....	.....	.....0	6,115	06/30/2027.	2.....
22540V XC 1	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/25/2018.	Paydown.....	.....	.....43,588	43,588	43,588	43,588	.....	.....	.....	.....0	.....	.....43,588	.....	.....	.....0	606	08/25/2032.	1FM.....
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....197,908	197,908	202,608	198,031	.....	.....(123)	.....	.....(123)	.....	.....197,908	.....	.....	.....0	4,269	12/25/2033.	1FM.....
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....90,399	90,399	91,515	90,567	.....	.....(167)	.....	.....(167)	.....	.....90,399	.....	.....	.....0	2,659	08/25/2034.	1FM.....
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....28,144	28,144	28,940	28,219	.....	.....(75)	.....	.....(75)	.....	.....28,144	.....	.....	.....0	701	09/25/2034.	1FM.....
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....3,668	3,668	3,562	3,619	.....	.....2	.....	.....2	.....	.....3,621	.....	.....47	47	81	08/25/2025.	3FM.....
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....95,000	95,000	87,989	87,989	.....	.....7,011	.....	.....7,011	.....	.....95,000	.....	.....	.....0	2,069	10/25/2035.	1FM.....
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....104,638	104,638	105,590	104,737	.....	.....(99)	.....	.....(99)	.....	.....104,638	.....	.....	.....0	2,697	02/25/2035.	1FM.....
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....291,856	291,856	287,261	287,261	.....	.....4,595	.....	.....4,595	.....	.....291,856	.....	.....	.....0	7,133	03/25/2035.	1FM.....
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....1,894	1,894	1,940	1,903	.....	.....(9)	.....	.....(9)	.....	.....1,894	.....	.....	.....0	43	02/25/2025.	1FM.....
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....87,198	87,198	88,929	87,349	.....	.....(151)	.....	.....(151)	.....	.....87,198	.....	.....	.....0	1,895	02/25/2020.	1FM.....
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....88,597	88,597	88,417	88,265	.....	.....332	.....	.....332	.....	.....88,597	.....	.....	.....0	2,063	07/25/2035.	1FM.....
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....188,213	188,213	185,037	187,476	.....	.....737	.....	.....737	.....	.....188,213	.....	.....	.....0	4,098	07/25/2035.	1FM.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....33,606	33,606	32,955	33,414	.....	.....192	.....	.....192	.....	.....33,606	.....	.....	.....0	611	07/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458	XW	3	F o r e i g n	06/01/2018.	Paydown.....		308,481	308,481	305,240	305,240	.....	.....3,241	.....	.....3,241	.....	.....308,481	.....	.....	.....0	6,204	07/25/2035.	1FM.....
	2254W0	GX		06/01/2018.	Paydown.....		54,665	54,665	54,306	54,458	.....	.....207	.....	.....207	.....	.....54,665	.....	.....	.....0	1,243	10/25/2034.	1FM.....
	2254W0	NS		06/01/2018.	Paydown.....		36,905	36,905	35,741	36,599	.....	.....11	.....	.....11	.....	.....36,610	.....	.....296	296	813	12/25/2020.	4FM.....
	22942M	BF		06/01/2018.	Paydown.....		153,030	153,030	153,532	153,310	.....	.....	.....	.....0	.....	.....153,310	.....	.....(280)	(280)	3,755	10/25/2026.	2FM.....
	22959#	AA		06/30/2018.	Redemption 100.0000.....		187,409	187,409	187,409	185,886	.....	.....1,523	.....	.....1,523	.....	.....187,409	.....	.....	.....0	5,033	09/30/2038.	2FE.....
	22962*	AA		06/15/2018.	Redemption 100.0000.....		171,118	171,118	171,118	171,118	.....	.....	.....	.....0	.....	.....171,118	.....	.....	.....0	3,203	04/15/2029.	2.....
	22964*	AC		06/30/2018.	Redemption 100.0000.....		169,824	169,824	169,824	169,824	.....	.....	.....	.....0	.....	.....169,824	.....	.....	.....0	3,269	03/31/2041.	2FE.....
	23243N	AH		05/01/2018.	Paydown.....		12,375	12,375	5,094	5,094	.....	.....	.....	.....0	.....	.....5,094	.....	.....7,281	7,281	287	07/25/2034.	1FM.....
	23245L	AB		06/01/2018.	Paydown.....		97,078	148,357	121,057	121,057	.....	.....	.....	.....0	.....	.....121,057	.....	.....(23,979)	(23,979)	3,506	02/25/2037.	4FM.....
	233244	AH		06/07/2018.	Redemption 100.0000.....		548,109	548,109	548,109	548,109	.....	.....	.....	.....0	.....	.....548,109	.....	.....	.....0	12,783	12/07/2021.	1.....
	23361*	AA		06/29/2018.	Redemption 100.0000.....		10,076	10,076	9,823	9,831	.....	.....244	.....	.....244	.....	.....10,076	.....	.....	.....0	546	10/06/2023.	2FE.....
	24763L	FN		04/01/2018.	Paydown.....		2,723	2,723	2,723	2,716	.....	.....7	.....	.....7	.....	.....2,723	.....	.....	.....0	34	08/15/2030.	1FM.....
	251510	AW		06/01/2018.	Paydown.....		3,282	3,282	3,281	3,277	.....	.....5	.....	.....5	.....	.....3,282	.....	.....	.....0	82	09/25/2033.	1FM.....
	251510	DS		06/01/2018.	Paydown.....		178,297	178,297	181,222	178,214	.....	.....84	.....	.....84	.....	.....178,297	.....	.....	.....0	3,674	03/25/2020.	1FM.....
	251510	EE		06/01/2018.	Paydown.....		33,871	33,871	33,342	33,595	.....	.....276	.....	.....276	.....	.....33,871	.....	.....	.....0	783	05/25/2035.	2FM.....
	251510	EH		06/01/2018.	Paydown.....		41,938	41,938	41,616	41,678	.....	.....260	.....	.....260	.....	.....41,938	.....	.....	.....0	942	06/25/2035.	1FM.....
	251510	ER		06/01/2018.	Paydown.....		57,683	57,683	56,908	57,164	.....	.....519	.....	.....519	.....	.....57,683	.....	.....	.....0	1,215	06/25/2035.	1FM.....
	251510	FX		06/01/2018.	Paydown.....		51,898	55,604	52,170	52,170	.....	.....	.....	.....0	.....	.....52,170	.....	.....(272)	(272)	1,205	09/25/2035.	1FM.....
	251563	CB		06/01/2018.	Paydown.....		14,905	14,905	14,900	15,151	.....	.....(246)	.....	.....(246)	.....	.....14,905	.....	.....	.....0	325	12/25/2033.	1FM.....
	251563	DM		06/01/2018.	Paydown.....		9,920	9,920	9,918	10,128	.....	.....(207)	.....	.....(207)	.....	.....9,920	.....	.....	.....0	224	01/25/2034.	1FM.....
	25157F	AK		06/01/2018.	Paydown.....		1,524,282	1,524,282	1,516,167	1,519,178	.....	.....5,104	.....	.....5,104	.....	.....1,524,282	.....	.....	.....0	21,371	06/26/2035.	1FM.....
	256746	AB		05/05/2018.	Call 104.3130.....		10,431,300	10,000,000	10,450,656	10,307,226	.....	.....(33,404)	.....	.....(33,404)	.....	.....10,273,822	.....	.....(273,822)	(273,822)	821,022	03/01/2023.	2FE.....
	26244E	AN		06/07/2018.	Paydown.....		27,500,000	27,500,000	27,500,000	27,500,000	.....	.....	.....	.....0	.....	.....27,500,000	.....	.....	.....0	497,079	10/15/2026.	1FE.....
	26244E	AQ		06/07/2018.	Paydown.....		20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....20,000,000	.....	.....	.....0	424,800	10/15/2026.	1FE.....
	268668	FD		06/25/2018.	Paydown.....		32,879	32,879	26,064	26,064	.....	.....6,815	.....	.....6,815	.....	.....32,879	.....	.....	.....0	321	12/25/2042.	1FM.....
	278865	BB		04/18/2018.	Tax Free Exchange.....		9,091,505	9,100,000	9,091,191	9,091,255	.....	.....249	.....	.....249	.....	.....9,091,505	.....	.....	.....0	115,835	12/01/2027.	2FE.....
	294754	AS		06/01/2018.	Paydown.....		16,170	16,170	16,170	16,149	.....	.....21	.....	.....21	.....	.....16,170	.....	.....	.....0	228	08/25/2032.	1FM.....

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30282# AA 0	First Watch Restaurants Term Ln Nt 3	8.	..	04/02/2018.	Redemption	100.0000.....	.....	.....274	274	274	274	.....	.....	.....	.....0	.....	.....274	.....	.....	.....0	6	08/21/2023.	3FE.....
30282# AA 0	First Watch Restaurants Term Ln Nt 2	8.	..	04/02/2018.	Redemption	100.0000.....	.....	.....5,029	5,029	4,905	4,909	.....	.....120	.....	.....120	.....	.....5,029	.....	.....	.....0	98	08/21/2023.	3FE.....
32007U BW 8	First Data Corp Term Ln D Nt 1	4.341%	..	06/26/2018.	Redemption	100.0000.....	.....	.....73,139	73,139	73,735	73,675	.....	.....(536)	.....	.....(536)	.....	.....73,139	.....	.....	.....0	1,214	07/10/2022.	3FE.....
32027N WN 7	First Franklin Mtg Ln RMBS Ser 2005-FF10		..	06/25/2018.	Paydown.....		.....	.....253,047	253,047	241,966	250,639	.....	.....2,407	.....	.....2,407	.....	.....253,047	.....	.....	.....0	2,496	11/25/2035.	1FM.....
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.		..	06/01/2018.	Paydown.....		.....	.....69,402	69,199	64,630	64,630	.....	.....	.....	.....0	.....	.....64,630	.....	.....4,772	4,772	1,464	09/25/2035.	4FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		..	06/01/2018.	Paydown.....		.....	.....108,932	113,828	85,956	85,101	.....	.....855	.....	.....855	.....	.....85,956	.....	.....22,976	22,976	3,310	08/25/2037.	2FM.....
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		..	06/01/2018.	Paydown.....		.....	.....4,794	4,794	4,900	2,277	2,511	6	.....	.....2,517	.....	.....4,794	.....	.....	.....0	122	12/10/2024.	4FM.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		..	06/29/2018.	Redemption	100.0000.....	.....	.....10,272	10,272	9,898	9,911	.....	.....361	.....	.....361	.....	.....10,272	.....	.....	.....0	471	09/18/2023.	3FE.....
361452 AA 3	GATX Rail Corp ABS PTC Ser 2000-1 8.10		..	04/18/2018.	Redemption	0.0000.....	.....	.....15,882	.....	.....	.....	.....	.....15,882	.....	.....15,882	.....	.....15,882	.....	.....	.....0	7,740	01/13/2020.	2FE.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI		..	06/01/2018.	Paydown.....		.....	.....25,175	25,175	27,600	26,291	.....	.....(1,116)	.....	.....(1,116)	.....	.....25,175	.....	.....	.....0	784	07/25/2029.	4FM.....
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI		..	06/01/2018.	Paydown.....		.....	.....69	69	69	69	.....	.....	.....	.....0	.....	.....69	.....	.....	.....0	2	04/25/2029.	1FM.....
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		..	06/25/2018.	Paydown.....		.....	.....150,906	150,906	70,388	70,388	.....	.....	.....	.....0	.....	.....70,388	.....	.....80,518	80,518	1,281	11/25/2036.	1FM.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20		..	06/01/2018.	Paydown.....		.....	.....247,541	247,541	254,951	250,304	.....	.....(2,763)	.....	.....(2,763)	.....	.....247,541	.....	.....	.....0	3,314	06/10/2046.	1FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	06/01/2018.	Paydown.....		.....	.....30,534	30,534	30,535	30,534	.....	.....	.....	.....0	.....	.....30,534	.....	.....	.....0	928	07/20/2031.	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....29,924	29,924	29,923	29,815	.....	.....109	.....	.....109	.....	.....29,924	.....	.....	.....0	674	04/25/2034.	1FM.....
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....4,574	4,574	4,574	4,561	.....	.....13	.....	.....13	.....	.....4,574	.....	.....	.....0	98	06/25/2034.	1FM.....
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....38,447	38,447	38,445	38,423	.....	.....24	.....	.....24	.....	.....38,447	.....	.....	.....0	643	11/25/2033.	1FM.....
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200		..	06/25/2018.	Paydown.....		.....	.....33,517	33,517	24,596	24,596	.....	.....8,921	.....	.....8,921	.....	.....33,517	.....	.....	.....0	359	10/25/2033.	1FM.....
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200		..	06/25/2018.	Paydown.....		.....	.....90,678	90,678	90,678	90,678	.....	.....	.....	.....0	.....	.....90,678	.....	.....	.....0	898	11/25/2033.	1FM.....
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200		..	06/25/2018.	Paydown.....		.....	.....16,585	16,585	16,585	14,894	.....	.....1,691	.....	.....1,691	.....	.....16,585	.....	.....	.....0	398	11/25/2033.	1FM.....
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F CI		..	06/01/2018.	Paydown.....		.....	.....7,733	7,733	7,744	7,719	.....	.....14	.....	.....14	.....	.....7,733	.....	.....	.....0	193	07/25/2035.	1FM.....
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....122,433	122,433	121,515	121,828	.....	.....605	.....	.....605	.....	.....122,433	.....	.....	.....0	2,187	06/25/2035.	1FM.....
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....259,437	259,437	250,235	253,756	.....	.....5,680	.....	.....5,680	.....	.....259,437	.....	.....	.....0	5,530	06/25/2035.	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....252,311	252,311	240,427	245,928	.....	.....6,383	.....	.....6,383	.....	.....252,311	.....	.....	.....0	4,658	06/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		9,363	9,363	9,363	9,336	.....	......27	.....	......27	.....	......9,363	.....	.....	......0	419	08/25/2034.	1FM.....
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		144,367	144,367	145,743	144,703	.....	.....(336)	.....	.....(336)	.....	......144,367	.....	.....	......0	3,491	02/25/2035.	1FM.....
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 CI		..	06/25/2018.	Paydown.....		40,700	40,700	3,650	3,650	.....	......37,050	.....	......37,050	.....	......40,700	.....	.....	......0	11	05/25/2036.	3FM.....
37946# AA 3	Global Franchise Group LLC Term Ln Nt 1.		..	06/29/2018.	Redemption 100.0000.....		78,802	78,802	78,014	78,112	.....	......690	.....	......690	.....	......78,802	.....	.....	......0	2,155	12/18/2019.	3FE.....
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B		..	05/06/2018.	Redemption 100.0000.....		609,640	609,640	609,640	609,640	.....	.....	.....	......0	.....	......609,640	.....	.....	......0	17,383	05/06/2025.	1FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		..	06/25/2018.	Paydown.....		394,151	394,151	367,907	367,907	.....	......26,244	.....	......26,244	.....	......394,151	.....	.....	......0	2,838	06/25/2037.	1FM.....
40406# AD 4	Hai Acquisition Corp Term Ln Nt 1 9.250..		..	05/07/2018.	Tax Free Exchange.....		14,647	15,000	14,623	14,631	.....	......16	.....	......16	.....	......14,647	.....	.....	......0	600	10/31/2023.	2FE.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		..	06/19/2018.	Paydown.....		437,462	437,462	426,389	427,100	.....	......10,362	.....	......10,362	.....	......437,462	.....	.....	......0	3,327	07/19/2047.	1FM.....
41283D AB 9	Harley-Davidson Inc Co Gtd Nt 6.800% 0		..	06/15/2018.	Maturity.....		37,155,000	37,155,000	42,584,879	37,576,828	.....	.....(421,828)	.....	.....(421,828)	.....	......37,155,000	.....	.....	......0	1,263,270	06/15/2018.	1FE.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2		..	06/29/2018.	Redemption 100.0000.....		9,563	9,563	9,370	9,375	.....	......188	.....	......188	.....	......9,563	.....	.....	......0	417	10/31/2023.	3FE.....
431282 AF 9	Highwoods Realty Ltd Sr Nt 7.500% 04/1.		..	04/15/2018.	Maturity.....		2,000,000	2,000,000	1,992,780	1,999,805	.....	......195	.....	......195	.....	......2,000,000	.....	.....	......0	75,000	04/15/2018.	2FE.....
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		..	06/25/2018.	Paydown.....		892,650	892,650	827,723	827,723	.....	......64,927	.....	......64,927	.....	......892,650	.....	.....	......0	7,027	08/25/2036.	1FM.....
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20		..	06/25/2018.	Paydown.....		153,385	153,385	150,245	145,860	.....	......7,525	.....	......7,525	.....	......153,385	.....	.....	......0	1,867	06/25/2034.	1FM.....
446413 AK 2	Huntington Ingalls Industries Sr Nt 3.....		..	06/14/2018.	Tax Free Exchange.....		8,514,067	8,500,000	8,514,749	8,514,642	.....	.....(575)	.....	.....(575)	.....	......8,514,067	.....	.....	......0	158,718	12/01/2027.	2FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		..	06/30/2018.	Redemption 100.0000.....		307,184	307,184	307,184	307,184	.....	.....	.....	......0	.....	......307,184	.....	.....	......0	5,084	12/31/2031.	1FE.....
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 4.308.		..	06/11/2018.	Redemption 100.0000.....		2,343,358	2,343,358	2,352,591	2,351,976	.....	.....(8,618)	.....	.....(8,618)	.....	......2,343,358	.....	.....	......0	42,360	03/06/2024.	3FE.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 2.5		..	06/25/2018.	Paydown.....		26,044	26,044	25,495	25,495	.....	......549	.....	......549	.....	......26,044	.....	.....	......0	239	08/25/2035.	1FM.....
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	06/01/2018.	Paydown.....		27,767	27,767	27,764	27,684	.....	......82	.....	......82	.....	......27,767	.....	.....	......0	468	03/25/2034.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	06/01/2018.	Paydown.....		16,756	16,756	16,756	16,715	.....	......41	.....	......41	.....	......16,756	.....	.....	......0	277	08/25/2034.	1FM.....
45320* AA 6	Implementation Mgmt Assistance Term Ln N		..	06/29/2018.	Redemption 100.0000.....		2,360	2,360	2,256	2,257	.....	......103	.....	......103	.....	......2,360	.....	.....	......0	77	12/13/2023.	1FE.....
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		.....	.....10,673	7,183	1,067	5,081	1,035	.....	......6,116	.....	......7,183	.....	.....(7,183)	(7,183)	113	06/25/2031.	1FM.....
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		..	06/01/2018.	Paydown.....		149,230	149,230	149,183	148,938	.....	......292	.....	......292	.....	......149,230	.....	.....	......0	3,371	04/25/2035.	3FM.....
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		..	05/01/2018.	Paydown.....		2,323	42,214	11,155	1,539	18,232	(8,615)	.....	......9,617	.....	......11,155	.....	.....(8,832)	(8,832)	1,478	06/25/2035.	6FM.....
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		..	06/01/2018.	Paydown.....		86,907	104,041	100,470	97,959	.....	......2,511	.....	......2,511	.....	......100,470	.....	.....(13,563)	(13,563)	3,484	07/25/2035.	4FM.....
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		..	06/01/2018.	Paydown.....		80,818	95,227	76,500	73,857	.....	......2,643	.....	......2,643	.....	......76,500	.....	......4,318	4,318	2,323	10/25/2035.	1FM.....
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		..	05/01/2018.	Paydown.....		42,294	42,294	39,827	40,465	.....	......1,829	.....	......1,829	.....	......42,294	.....	.....	......0	1,467	09/25/2033.	5FM.....

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description		F o r e i g n																			
	45661K	AG 5		06/01/2018.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		389,912	399,958	279,916	276,407	.....	.....3,509	.....	.....3,509	.....	.....279,916	.....	.....109,996	109,996	7,703	06/25/2036.	1FM.....
	45662B	AD 1		06/01/2018.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		334,643	334,643	316,662	316,662	.....	.....17,981	.....	.....17,981	.....	.....334,643	.....	.....	.....0	3,908	08/25/2036.	1FM.....
	45662D	AA 3		06/25/2018.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		135,561	135,561	105,854	105,854	.....	.....	.....	.....0	.....	.....105,854	.....	.....29,707	29,707	1,089	11/25/2036.	1FM.....
	45662J	AC 6		06/01/2018.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		148,920	329,099	281,273	270,487	.....	.....10,786	.....	.....10,786	.....	.....281,273	.....	....(132,353)	(132,353)	7,162	12/25/2035.	1FM.....
	456866	AL 6		06/01/2018.	Ingersoll-Rand Co Deb 7.200% 06/01/25.	100.0000	150,000	150,000	147,764	149,250	.....	.....750	.....	.....750	.....	.....150,000	.....	.....	.....0	5,400	06/01/2025.	2FE.....
	465685	AN 5		06/22/2018.	ITC Holdings Corp Sr Nt 3.350% 11/15/2.		29,980,675	30,000,000	29,979,600	29,979,832	.....	.....843	.....	.....843	.....	.....29,980,675	.....	.....	.....0	608,583	11/15/2027.	2FE.....
	466247	EN 9		06/01/2018.	JP Morgan Mtg Tr RMBS Ser 2004-S1 CI 1A4		122,063	122,063	117,571	121,545	.....	.....518	.....	.....518	.....	.....122,063	.....	.....	.....0	2,291	09/25/2034.	1FM.....
	466247	MU 4		06/01/2018.	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3		18,003	18,003	18,153	18,043	.....	.....(40)	.....	.....(40)	.....	.....18,003	.....	.....	.....0	413	01/25/2035.	1FM.....
	466247	VP 5		06/01/2018.	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2		114,331	114,331	105,935	112,612	.....	.....1,719	.....	.....1,719	.....	.....114,331	.....	.....	.....0	2,360	09/25/2020.	4FM.....
	466247	YS 6		06/01/2018.	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6		38,093	38,093	37,462	37,720	.....	.....372	.....	.....372	.....	.....38,093	.....	.....	.....0	577	11/25/2035.	1FM.....
	46627M	AA 5		06/01/2018.	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		59,971	60,059	54,495	54,495	.....	.....	.....	.....0	.....	.....54,495	.....	.....5,476	5,476	2,312	12/25/2035.	5FM.....
	46627M	AP 2		06/01/2018.	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		26,053	30,171	26,527	26,527	.....	.....	.....	.....0	.....	.....26,527	.....	.....(474)	(474)	690	12/25/2035.	1FM.....
	46627M	EH 6		06/01/2018.	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		49,824	70,894	58,767	58,767	.....	.....	.....	.....0	.....	.....58,767	.....	.....(8,943)	(8,943)	2,042	03/25/2036.	2FM.....
	46629D	AK 1		06/01/2018.	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2		135,713	38,622	27,140	27,140	.....	.....	.....	.....0	.....	.....27,140	.....	.....108,574	108,574	3,092	01/25/2037.	1FM.....
	46629E	AH 6		06/01/2018.	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		702,221	189,290	171,812	161,050	.....	.....10,762	.....	.....10,762	.....	.....171,812	.....	.....530,408	530,408	15,370	09/25/2036.	1FM.....
	46640J	AS 6		06/01/2018.	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		110,905	110,905	114,588	112,465	.....	.....(1,560)	.....	.....(1,560)	.....	.....110,905	.....	.....	.....0	1,560	01/15/2046.	1FM.....
	476556	CK 9		06/15/2018.	Jersey Central Pwr & Lt Co Sr Nt 4.800...		15,000,000	15,000,000	14,932,050	14,995,419	.....	.....4,581	.....	.....4,581	.....	.....15,000,000	.....	.....	.....0	360,000	06/15/2018.	2FE.....
	50180L	AC 4		06/11/2018.	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		445,721	445,721	457,763	445,635	.....	.....86	.....	.....86	.....	.....445,721	.....	.....	.....0	10,062	04/15/2041.	1FM.....
	52465#	BP 9		06/01/2018.	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	100.0000	355,158	355,158	335,817	349,112	.....	.....6,046	.....	.....6,046	.....	.....355,158	.....	.....	.....0	7,137	03/01/2023.	1.....
	52467@	AA 3		06/15/2018.	Legg Mason Mtg Cap Corp CTL 7.400% 12/	100.0000	111,215	111,215	116,423	112,384	.....	.....(1,168)	.....	.....(1,168)	.....	.....111,215	.....	.....	.....0	3,409	12/15/2021.	1.....
	52467@	AH 8		06/15/2018.	Legg Mason Mtg Cap Corp CTL 7.750% 01/	100.0000	51,399	51,399	53,907	51,904	.....	.....(504)	.....	.....(504)	.....	.....51,399	.....	.....	.....0	1,637	01/15/2021.	4.....
	52467@	BC 8		06/15/2018.	Legg Mason Mtg Cap Corp CTL 7.750% CI	100.0000	186,986	186,986	208,996	188,419	.....	.....(1,433)	.....	.....(1,433)	.....	.....186,986	.....	.....	.....0	6,394	11/15/2018.	5'GI.....
	52518R	CD 6		06/26/2018.	Lehman Structured Sec Corp RMBS Ser 2005		16,374	16,393	8,018	8,018	.....	.....	.....	.....0	.....	.....8,018	.....	.....8,357	8,357	129	09/26/2045.	1FM.....
	532621	AN 9		04/18/2018.	Limerock CLO CLO Ser 2014-2A CI AR 3.6		3,301,089	3,301,089	3,301,089	3,301,089	.....	.....	.....	.....0	.....	.....3,301,089	.....	.....	.....0	47,428	04/18/2026.	1FE.....

SCHEDULE D - PART 4

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

QE05.20

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	06/15/2018.	Call	100.0000.....		82,004	82,004	82,004	82,004	.....	.....	.....	.....0	.....	.....82,004	.....	.....	.....0	1,812	09/15/2028.	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld..			..	06/15/2018.	Redemption	100.0000.....		205,047	205,047	208,959	205,472	.....	.....(425)	.....	.....(425)	.....	.....205,047	.....	.....	.....0	4,984	01/15/2019.	1.....
63655@ AA 2	National Intergovernmental Co New Term L			..	05/23/2018.	Redemption	100.0000.....		681,197	681,197	670,979	671,545	.....	.....9,652	.....	.....9,652	.....	.....681,197	.....	.....	.....0	22,040	09/19/2022.	3FE.....
63655@ AC 8	National Intergovernmental Co Reallocate..			..	05/23/2018.	Redemption	100.0000.....		1,376,398	1,376,398	1,355,752	1,356,840	.....	.....19,558	.....	.....19,558	.....	.....1,376,398	.....	.....	.....0	38,387	09/19/2022.	3FE.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....			932	932	932	929	.....	.....3	.....	.....3	.....	.....932	.....	.....	.....0	19	11/25/2033.	1FM.....
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			..	06/01/2018.	Paydown.....			82,704	82,704	84,797	84,700	.....	.....(1,996)	.....	.....(1,996)	.....	.....82,704	.....	.....	.....0	1,277	05/25/2054.	1FE.....
65106A AM 5	New Castle Mortgage Sec Trust RMBS Ser 2			..	04/25/2018.	Paydown.....			209,858	209,858	179,429	206,207	.....	.....3,651	.....	.....3,651	.....	.....209,858	.....	.....	.....0	1,350	03/25/2036.	1FM.....
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			..	06/01/2018.	Paydown.....			5,009	5,009	5,014	4,933	.....	.....76	.....	.....76	.....	.....5,009	.....	.....	.....0	138	08/25/2033.	1FM.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			..	06/01/2018.	Paydown.....			6,295	6,295	6,295	6,292	.....	.....3	.....	.....3	.....	.....6,295	.....	.....	.....0	129	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	06/01/2018.	Paydown.....			9,353	9,353	9,279	9,294	.....	.....58	.....	.....58	.....	.....9,353	.....	.....	.....0	175	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	06/01/2018.	Paydown.....			5,069	5,069	5,361	5,101	.....	.....(31)	.....	.....(31)	.....	.....5,069	.....	.....	.....0	101	10/25/2034.	1FM.....
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			..	06/01/2018.	Paydown.....			5,052	5,052	5,026	5,033	.....	.....18	.....	.....18	.....	.....5,052	.....	.....	.....0	103	02/25/2035.	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			..	06/25/2018.	Paydown.....			7,897	7,897	3,829	3,829	.....	.....4,068	.....	.....4,068	.....	.....7,897	.....	.....	.....0	61	04/25/2036.	2FM.....
67059T AA 3	Nustar Logistics Co Gtd Nt 8.650% 04/1..			..	04/15/2018.	Maturity.....			5,000,000	5,000,000	5,370,450	5,018,671	.....	.....(18,671)	.....	.....(18,671)	.....	.....5,000,000	.....	.....	.....0	216,250	04/15/2018.	3FE.....
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A..			..	04/20/2018.	Paydown.....			2,201,058	2,201,058	2,201,058	2,201,058	.....	.....	.....	.....0	.....	.....2,201,058	.....	.....	.....0	29,681	04/20/2025.	1FE.....
67706H AL 2	OHA Loan Funding LTD CLO Ser 2013-1A CI			..	04/23/2018.	Paydown.....			5,762,513	5,762,513	5,762,513	5,762,513	.....	.....	.....	.....0	.....	.....5,762,513	.....	.....	.....0	76,951	07/23/2025.	1FE.....
67773# AE 0	Ohio Valley Electric Corp Sr Nt 5.900%.....			..	06/15/2018.	Redemption	100.0000.....		277,111	277,111	279,042	278,087	.....	.....(977)	.....	.....(977)	.....	.....277,111	.....	.....	.....0	8,175	02/15/2026.	2.....
67773# AF 7	Ohio Valley Electric Corp Sr Nt 5.900%.....			..	06/15/2018.	Redemption	100.0000.....		69,789	69,789	69,789	69,789	.....	.....	.....	.....0	.....	.....69,789	.....	.....	.....0	2,059	02/15/2026.	2.....
67773# AG 5	Ohio Valley Electric Corp Sr Nt 5.900%.....			..	06/15/2018.	Redemption	100.0000.....		70,343	70,343	70,343	70,343	.....	.....	.....	.....0	.....	.....70,343	.....	.....	.....0	2,075	02/15/2026.	2.....
68389X AC 9	Oracle Corp Sr Nt 5.750% 04/15/18.....			..	04/15/2018.	Maturity.....			24,500,000	24,500,000	25,875,825	24,553,750	.....	.....(53,750)	.....	.....(53,750)	.....	.....24,500,000	.....	.....	.....0	704,375	04/15/2018.	1FE.....
690768 BF 2	Owens-IL Inc Deb 7.800% 05/15/18.....			..	05/15/2018.	Maturity.....			1,500,000	1,500,000	1,499,730	1,499,989	.....	.....11	.....	.....11	.....	.....1,500,000	.....	.....	.....0	58,500	05/15/2018.	4FE.....
69371V AC 1	PSMC Trust RMBS Ser 2018-1A CI A3 3.50			..	06/01/2018.	Paydown.....			313,451	313,451	313,059	.....	.....	.....392	.....	.....392	.....	.....313,451	.....	.....	.....0	1,945	02/25/2048.	1FE.....
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-			..	06/25/2018.	Paydown.....			983,276	983,276	968,834	972,289	.....	.....10,987	.....	.....10,987	.....	.....983,276	.....	.....	.....0	10,955	10/25/2034.	1FM.....
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-			..	06/25/2018.	Paydown.....			1,213,554	1,213,554	1,046,690	1,114,374	.....	.....6,605	.....	.....6,605	.....	.....1,120,979	.....	.....92,575	92,575	12,567	05/25/2035.	1FM.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr			..	04/27/2018.	Redemption	100.0000.....		(4,817)	(4,817)	(4,817)	(748)	.....	.....	.....	.....0	.....	.....(4,817)	.....	.....	.....0	.....	10/10/2024.	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr			..	05/25/2018.	Tax Free Exchange.....			705,579	705,579	705,579	80,440	.....	.....	.....	.....0	.....	.....705,579	.....	.....	.....0	10,095	10/10/2024.	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt			..	04/27/2018.	Redemption	100.0000.....		4,817	4,817	4,751	.....	.....	.....66	.....	.....66	.....	.....4,817	.....	.....	.....0	23	10/10/2024.	3FE.....
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt			..	05/25/2018.	Tax Free Exchange.....			1,891,459	1,917,076	1,890,702	.....	.....	.....756	.....	.....756	.....	.....1,891,459	.....	.....	.....0	27,737	10/10/2024.	3FE.....

SCHEDULE D - PART 4

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

QE05.21

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
718172 AA 7	Philip Morris Intl Inc Sr Nt 5.650% 05.....		..	05/16/2018.	Maturity.....		...35,000,000	...35,000,000	...37,809,213	35,153,289	.....	.....(153,289)	.....	.....(153,289)	.....	.....35,000,000	.....	.....	.....0	988,750	05/16/2018.	1FE.....	
72349B AJ 3	Pinnacle Park CLO Ltd CLO Ser 2014-1A CI			04/16/2018.	Paydown.....		49,000,000	49,000,000	49,000,000	49,000,000					0		49,000,000			0	693,214	04/15/2026.	1FE.....
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.			05/10/2018.	Call 101.3183.....		604,317	596,455	600,837	596,791	.....	.....(141)	.....	.....(141)	.....	.....596,650	.....	.....(195)	(195)	20,571	12/31/2018.	1.....	
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP			06/25/2018.	Redemption 100.0000.....		523	523	173	173	.....	.....350	.....	.....350	.....	.....523	.....	.....	.....0	11	12/23/2031.	1AM.....	
74040U AA 8	Preferred Term Sec Ltd LBASS IX Residual			04/03/2018.	Call 41.5088.....		444,944	1,071,925							0				1,071,925	1,071,925	(626,982)	04/03/2033.	6*.....
74040X AC 8	Preferred Term Sec Ltd LBASS Mezz Nt CI			04/03/2018.	Call 100.0000.....		7,500,000	7,500,000	5,846,693	3,285,750	...2,560,943				2,560,943		5,846,693		1,653,307	1,653,307	125,130	04/03/2033.	6FE.....
74041W AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt..			06/25/2018.	Redemption 100.0000.....		7,083,034	7,083,033	5,312,274	5,568,730	.....	.....1,514,303	.....	.....1,514,303	.....	.....7,083,034	.....	.....	.....0	114,957	09/24/2033.	1FE.....	
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A-			06/22/2018.	Paydown.....		595,599	595,599	510,560	523,960	.....	.....71,639	.....	.....71,639	.....	.....595,599	.....	.....	.....0	8,309	03/22/2038.	1FE.....	
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt CI			06/25/2018.	Paydown.....		6,215	6,215	4,611	4,595	.....	.....1,620	.....	.....1,620	.....	.....6,215	.....	.....	.....0	118	06/23/2035.	1AM.....	
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt CI			06/25/2018.	Paydown.....		22,083	22,083	.....	.....	.....	.....22,083	.....	.....22,083	.....	.....22,083	.....	.....	.....0	538	06/23/2035.	6FE.....	
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..			06/22/2018.	Paydown.....		17,119	17,119	10,271	11,379	.....	.....5,739	.....	.....5,739	.....	.....17,119	.....	.....	.....0	191	12/22/2035.	1FE.....	
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt CI B			06/22/2018.	Paydown.....		15,955	15,955	15,959	15,955					0		15,955			0	198	12/22/2035.	4AM.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			06/22/2018.	Redemption 100.0000.....		227,204	227,204	227,204	227,204					0		227,204			0	2,538	03/22/2038.	1FE.....
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt CI.			06/22/2018.	Paydown.....		49,248	49,248	49,248	49,248					0		49,248			0	548	09/22/2036.	1FE.....
74042T AC 5	Preferred Term Sec Ltd LBASS Nt CI A-2 P			06/22/2018.	Paydown.....		33,963	33,963	30,451	30,451	.....	.....3,512	.....	.....3,512	.....	.....33,963	.....	.....	.....0	388	12/22/2037.	1AM.....	
74042W AB 0	Preferred Term Sec Ltd LBASS Nt CI A-2 P			06/25/2018.	Paydown.....		24,151	24,151	21,491	21,491	.....	.....2,660	.....	.....2,660	.....	.....24,151	.....	.....	.....0	283	09/23/2035.	1FE.....	
74042W AC 8	Preferred Term Sec Ltd LBASS Nt CI B PTP			06/25/2018.	Paydown.....		41,594	41,594	41,781	41,599	.....	.....(5)	.....	.....(5)	.....	.....41,594	.....	.....	.....0	542	09/23/2035.	3AM.....	
74042W AD 6	Preferred Term Sec Ltd LBASS Nt CI C PTP			06/25/2018.	Paydown.....		20,588	20,588	9,240	4,243	4,997	11,348	.....	.....16,345	.....	.....20,588	.....	.....	.....0	330	09/23/2035.	6FE.....	
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt CI			06/22/2018.	Paydown.....		3,667	3,667	3,495	3,544	.....	.....122	.....	.....122	.....	.....3,667	.....	.....	.....0	40	12/22/2036.	1FE.....	
741382 AA 3	P			06/26/2018.	Paydown.....		103,373	103,373	59,196	59,196	.....	.....44,177	.....	.....44,177	.....	.....103,373	.....	.....	.....0	728	09/26/2034.	1AM.....	
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N			06/23/2018.	Paydown.....		12,764	12,764	5,302	3,010	2,292	7,461	.....	.....9,753	.....	.....12,764	.....	.....	.....0	66	12/22/2036.	6*.....	
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT			06/23/2018.	Paydown.....		24,452	24,452	9,842	6,463	3,379	14,611	.....	.....17,990	.....	.....24,452	.....	.....	.....0	157	09/23/2035.	6*.....	
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1			06/01/2018.	Paydown.....		3,852	3,852	3,587	3,826	.....	.....27	.....	.....27	.....	.....3,852	.....	.....	.....0	81	10/25/2033.	1FM.....	
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2			06/25/2018.	Paydown.....		257,891	257,891	257,569	257,671	.....	.....221	.....	.....221	.....	.....257,891	.....	.....	.....0	2,371	05/25/2035.	1FM.....	
74927# AA 9	RB Investment Associates CTL 7.220% 12			06/15/2018.	Redemption 100.0000.....		41,850	41,850	41,850	41,850					0		41,850			0	1,260	09/15/2028.	2.....
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1 5			06/01/2018.	Paydown.....		457,903	473,271	474,750	473,036	.....	.....(9)	.....	.....(9)	.....	.....473,027	.....	.....(15,123)	(15,123)	11,074	04/25/2035.	4FM.....	
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2			06/01/2018.	Paydown.....		78,020	106,220	106,485	106,281	.....	.....(1)	.....	.....(1)	.....	.....106,279	.....	.....(28,260)	(28,260)	2,312	01/25/2037.	4FM.....	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.896..			06/29/2018.	Redemption 100.0000.....		79,902	79,902	79,441	79,377	.....	.....525	.....	.....525	.....	.....79,902	.....	.....	.....0	1,616	03/27/2023.	2FE.....	
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..			06/25/2018.	Paydown.....		90,822	89,862	65,631	65,631					0		65,631		25,191	25,191	700	04/25/2036.	1FM.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..			06/25/2018.	Paydown.....		229,982	229,982	197,103	197,103	.....	.....32,878	.....	.....32,878	.....	.....229,982	.....	.....	.....0	1,672	08/25/2037.	1FM.....	
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2			06/25/2018.	Paydown.....		53,669	53,669	37,024	15,256	21,769	16,645	.....	.....38,414	.....	.....53,669	.....	.....	.....0	395	04/25/2037.	1FM.....	

SCHEDULE D - PART 4

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

QE05.22

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser		..	06/25/2018.	Paydown.....		159,913	159,913	159,913	159,913	.....	.....	.....	.....0	.....	.....159,913	.....	.....	.....0	2,066	06/25/2032.	1FM.....
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		72,382	72,382	72,382	72,186	.....	.....195	.....	.....195	.....	.....72,382	.....	.....	.....0	1,362	02/25/2035.	1FM.....
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		35,157	35,157	30,850	32,859	.....	.....2,298	.....	.....2,298	.....	.....35,157	.....	.....	.....0	712	05/25/2035.	1FM.....
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/25/2018.	Paydown.....		50,926	50,926	50,926	50,926	.....	.....	.....	.....0	.....	.....50,926	.....	.....	.....0	512	10/25/2031.	1FM.....
760985 RZ 6	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/01/2018.	Paydown.....		751,438	751,438	320,284	320,284	.....	.....	.....	.....0	.....	.....320,284	.....	.....431,154	431,154	21,626	02/25/2033.	4FM.....
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/01/2018.	Paydown.....		8,057	8,057	7,688	7,827	.....	.....230	.....	.....230	.....	.....8,057	.....	.....	.....0	158	03/25/2033.	1FM.....
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..		..	06/01/2018.	Paydown.....		120,040	127,511	115,835	115,835	.....	.....	.....	.....0	.....	.....115,835	.....	.....4,205	4,205	3,330	04/25/2035.	2FM.....
76110H X9 5	Residential Accredit Loans Inc RMBS Ser..		..	06/01/2018.	Paydown.....		175,528	217,669	220,594	218,647	.....	.....(11)	.....	.....(11)	.....	.....218,636	.....	.....(43,108)	(43,108)	5,177	03/25/2035.	4FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		5,057	5,057	5,056	5,038	.....	.....19	.....	.....19	.....	.....5,057	.....	.....	.....0	138	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		.....	.....65,104	34,609	31,563	3,047	.....	.....	.....3,047	.....	.....34,609	.....	.....(34,609)	(34,609)	1,896	09/25/2031.	6FM.....
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2018.	Paydown.....		21,452	21,452	21,440	21,398	.....	.....54	.....	.....54	.....	.....21,452	.....	.....	.....0	347	05/25/2033.	1FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser		..	06/01/2018.	Paydown.....		134,960	134,960	128,592	134,191	.....	.....769	.....	.....769	.....	.....134,960	.....	.....	.....0	2,781	09/25/2034.	1FM.....
76112B SV 3	Residential Asset Mtg Products RMBS Ser		..	06/01/2018.	Paydown.....		212,333	212,333	205,308	211,320	.....	.....1,013	.....	.....1,013	.....	.....212,333	.....	.....	.....0	4,372	09/25/2034.	1FM.....
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		..	06/01/2018.	Paydown.....		46,680	56,370	39,608	39,608	.....	.....	.....	.....0	.....	.....39,608	.....	.....7,071	7,071	1,341	06/25/2036.	3FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2018.	Paydown.....		19,751	41,124	30,095	30,095	.....	.....	.....	.....0	.....	.....30,095	.....	.....(10,343)	(10,343)	1,249	09/25/2037.	4FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2018.	Paydown.....		52,671	56,748	51,692	51,692	.....	.....	.....	.....0	.....	.....51,692	.....	.....979	979	1,585	05/25/2037.	4FM.....
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 CI A1 6.6		..	05/15/2018.	Redemption 100.0000.....		176,101	176,101	172,632	175,881	.....	.....221	.....	.....221	.....	.....176,101	.....	.....	.....0	5,833	05/15/2018.	1.....
76126C GB 2	A1		..	05/15/2018.	Redemption 100.0000.....		208,918	208,918	193,962	208,095	.....	.....823	.....	.....823	.....	.....208,918	.....	.....	.....0	6,920	05/15/2018.	2.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	06/01/2018.	Paydown.....		138,890	136,293	117,979	117,943	.....	.....	.....	.....0	.....	.....117,943	.....	.....20,947	20,947	3,295	06/25/2037.	4FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	06/01/2018.	Redemption 100.0000.....		213,059	213,059	223,561	216,928	.....	.....(3,869)	.....	.....(3,869)	.....	.....213,059	.....	.....	.....0	6,116	11/01/2026.	2.....
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term.....		..	04/03/2018.	Redemption 100.0000.....		4,920	4,920	4,896	4,897	.....	.....24	.....	.....24	.....	.....4,920	.....	.....	.....0	101	09/01/2023.	4FE.....
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term.....		..	04/03/2018.	Tax Free Exchange.....		219,283	220,299	219,198	219,244	.....	.....39	.....	.....39	.....	.....219,283	.....	.....	.....0	4,609	09/01/2023.	4FE.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		..	06/01/2018.	Paydown.....		839	839	846	835	.....	.....1	.....	.....1	.....	.....837	.....	.....2	2	30	06/25/2028.	1FM.....
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		..	06/01/2018.	Paydown.....		135,712	135,712	135,705	135,330	.....	.....382	.....	.....382	.....	.....135,712	.....	.....	.....0	2,355	06/25/2032.	1FM.....
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2		..	06/01/2018.	Paydown.....		140,887	140,887	140,840	140,451	.....	.....436	.....	.....436	.....	.....140,887	.....	.....	.....0	3,611	02/25/2035.	1FM.....
81744H AD 5			..	06/01/2018.	Paydown.....		262,683	247,962	233,732	233,732	.....	.....	.....	.....0	.....	.....233,732	.....	.....28,951	28,951	3,932	02/20/2047.	2FM.....
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 4.530%		..	06/29/2018.	Redemption 100.0000.....		7,500	7,500	7,481	7,484	.....	.....16	.....	.....16	.....	.....7,500	.....	.....	.....0	133	11/07/2023.	3FE.....
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.		..	06/30/2018.	Redemption 100.0000.....		147,736	147,736	147,736	147,736	.....	.....	.....	.....0	.....	.....147,736	.....	.....	.....0	3,970	06/30/2035.	2FE.....
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-		..	06/01/2018.	Paydown.....		19,722	19,722	19,962	19,649	.....	.....73	.....	.....73	.....	.....19,722	.....	.....	.....0	549	03/25/2030.	1FM.....

SCHEDULE D - PART 4

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

QE05.23

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
84603M XU 5	Sovereign Bank Sub Bk Nt 8.750% 05/30/2018			..	05/30/2018.	Maturity.....		48,710,000	48,710,000	57,081,849	49,291,690	.....	....(581,690)	.....	.....(581,690)	.....	.....48,710,000	.....	.....	.....0	..2,131,063	05/30/2018.	2FE.....	
84611@ AB 9	Sovos Compliance LLC Additional Term Ln				06/29/2018.	Redemption 100.0000.....		21,287	21,287	20,854	20,880	.....	.....406	.....	.....406	.....	.....21,287	.....	.....	.....0	698	03/01/2022.	4.....	
84611@ AC 7	Sovos Compliance LLC New Additional Term				06/29/2018.	Redemption 100.0000.....		3,962	3,962	3,935	3,937	.....	.....25	.....	.....25	.....	.....3,962	.....	.....	.....0	136	03/01/2022.	4.....	
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser			..	06/01/2018.	Paydown.....		56,280	56,280	37,345	42,313	.....	.....18,935	4,968	13,967	.....	.....56,280	.....	.....	.....0	466	02/25/2037.	4FM.....	
84755T AA 5	Spectra Energy Capital Co Gtd Nt 6.200...			..	04/15/2018.	Maturity.....		10,000,000	10,000,000	11,567,600	10,068,256	.....	.....(68,256)	.....	.....(68,256)	.....	....10,000,000	.....	.....	.....0	310,000	04/15/2018.	2FE.....	
85231C AB 1	St Louis Fed Office Bldg Tr CTL GSA Gtd...			..	06/15/2018.	Redemption 100.0000.....		119,201	119,201	119,201	119,201	.....	.....	.....	.....0	.....	.....119,201	.....	.....	.....0	2,620	01/13/2019.	1.....	
863576 AC 8	2005-.....			..	06/01/2018.	Paydown.....		19,034	19,034	19,174	19,054	.....	.....(20)	.....	.....(20)	.....	.....19,034	.....	.....	.....0	384	04/25/2035.	4FM.....	
863579 CD 8	2004.....			..	06/01/2018.	Paydown.....		14,265	14,265	14,388	14,243	.....	.....23	.....	.....23	.....	.....14,265	.....	.....	.....0	217	10/25/2034.	1FM.....	
863579 VS 4	2005.....			..	06/01/2018.	Paydown.....		594,877	576,979	450,984	450,984	.....	.....	.....	.....0	.....	.....450,984	143,894	143,894	10,387	08/25/2035.	1FM.....		
86359B SU 1	2005-.....			..	06/01/2018.	Paydown.....		10,945	10,945	9,777	9,750	.....	.....	.....	.....0	.....	.....9,750	.....	.....1,195	1,195	279	03/25/2035.	4FM.....	
86359B G3 9	2004-.....			..	06/01/2018.	Paydown.....		11,228	11,228	11,222	11,190	.....	.....38	.....	.....38	.....	.....11,228	.....	.....	.....0	246	10/25/2034.	1FM.....	
86359B JU 6	2004-.....			..	06/01/2018.	Paydown.....		1,678	1,678	1,677	1,675	.....	.....2	.....	.....2	.....	.....1,678	.....	.....	.....0	37	03/25/2034.	1FM.....	
86359B WR 8	2004-.....			..	06/01/2018.	Paydown.....		64,900	64,900	65,326	64,763	.....	.....137	.....	.....137	.....	.....64,900	.....	.....	.....0	975	07/25/2034.	1FM.....	
86359B XL 0	2004-.....			..	06/01/2018.	Paydown.....		9,193	9,193	8,985	9,140	.....	.....53	.....	.....53	.....	.....9,193	.....	.....	.....0	244	08/25/2034.	1FM.....	
86359B ZG 9	2004-.....			..	06/01/2018.	Paydown.....		20,908	20,908	20,901	20,839	.....	.....69	.....	.....69	.....	.....20,908	.....	.....	.....0	384	09/25/2034.	1FM.....	
86359D FQ 5	2005-.....			..	06/01/2018.	Paydown.....		72,779	72,779	73,564	72,980	.....	.....(200)	.....	.....(200)	.....	.....72,779	.....	.....	.....0	1,662	06/25/2035.	3FM.....	
86359D GQ 4	2005-.....			..	06/01/2018.	Paydown.....		56,020	56,087	56,251	56,009	.....	.....	.....	.....0	.....	.....56,008	.....	.....11	11	1,337	12/25/2034.	3FM.....	
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			..	06/01/2018.	Paydown.....		596,370	722,848	502,310	502,310	.....	.....	.....	.....0	.....	.....502,310	94,060	94,060	12,782	11/25/2036.	1FM.....		
86363A AA 5	2006-.....			..	06/25/2018.	Paydown.....		44,698	44,698	8,860	8,860	.....	.....35,838	.....	.....35,838	.....	.....44,698	.....	.....	.....0	106	01/25/2037.	4FM.....	
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1			..	06/29/2018.	Redemption 100.0000.....		5,438	5,438	5,328	5,331	.....	.....107	.....	.....107	.....	.....5,438	.....	.....	.....0	237	10/31/2023.	3FE.....	
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			..	06/10/2018.	Paydown.....		553,529	553,529	572,241	553,301	.....	.....228	.....	.....228	.....	.....553,529	.....	.....	.....0	10,540	08/15/2039.	1FM.....	
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			..	06/30/2018.	Redemption 100.0000.....		223,013	223,013	223,013	223,013	.....	.....	.....	.....0	.....	.....223,013	.....	.....	.....0	6,830	03/30/2023.	2FE.....	
887315 AY 5	Time Warner Companies Inc Sec Nt 6.875			..	06/15/2018.	Maturity.....		1,500,000	1,500,000	1,483,590	1,499,326	.....	.....674	.....	.....674	.....	....1,500,000	.....	.....	.....0	51,563	06/15/2018.	2FE.....	
893570 BY 6	Transcontinental Gas P L Corp Sr Nt 6....			..	06/15/2018.	Maturity.....		15,000,000	15,000,000	13,882,515	14,929,521	.....	.....70,479	.....	.....70,479	.....	....15,000,000	.....	.....	.....0	453,750	06/15/2018.	2FE.....	
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200...			..	04/17/2018.	Paydown.....		(4)	(4)	(4)	(4)	.....	.....	.....	.....0	.....	.....(4)	.....	.....	.....0	51	10/12/2026.	1FE.....	
89703F AE 9	Tronair Parent Inc 2nd Lien Term Ln Nt 1...			..	06/13/2018.	Direct.....		6,790,000	7,000,000	6,755,000	6,779,943	.....	.....8,952	.....	.....8,952	.....	.....6,788,896	.....	.....1,104	1,104	431,557	09/08/2024.	5.....	
90216# AA 5	Oakbrook Properties LLC CTL 8.620% 09/...			..	06/15/2018.	Redemption 100.0000.....		117,855	117,855	117,855	117,855	.....	.....	.....	.....0	.....	.....117,855	.....	.....	.....0	3,929	09/15/2018.	1.....	
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			..	06/01/2018.	Paydown.....		235,732	235,732	225,308	231,834	.....	.....3,898	.....	.....3,898	.....	.....235,732	.....	.....	.....0	2,415	12/10/2045.	1FM.....	
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT...			..	04/07/2018.	Redemption 100.0000.....		642,361	642,361	642,361	642,361	.....	.....	.....	.....0	.....	.....642,361	.....	.....	.....0	9,834	10/07/2025.	2FE.....	
91530# AA 2	UPenn Building Lease Fin Trust CTL 5.6...			..	06/15/2018.	Redemption 100.0000.....		132,920	132,920	132,920	132,920	.....	.....	.....	.....0	.....	.....132,920	.....	.....	.....0	3,130	10/15/2024.	1.....	
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			..	06/15/2018.	Redemption 100.0000.....		1,297,388	1,297,388	1,293,556	1,297,018	.....	.....370	.....	.....370	.....	.....1,297,388	.....	.....	.....0	25,442	11/15/2018.	1.....	
91740# AA 8	United States of America BIA-2 CTL Alber.			..	06/15/2018.	Redemption 100.0000.....		479,796	479,796	479,796	479,796	.....	.....	.....	.....0	.....	.....479,796	.....	.....	.....0	11,523	10/15/2025.	1.....	
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	06/15/2018.	Redemption 100.0000.....		181,824	181,824	181,824	181,824	.....	.....	.....	.....0	.....	.....181,824	.....	.....	.....0	4,094	12/15/2026.	1.....	
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T...			..	06/15/2018.	Redemption 100.0000.....		142,112	142,112	142,112	142,112	.....	.....	.....	.....0	.....	.....142,112	.....	.....	.....0	3,330	07/15/2031.	1.....	
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...			..	06/14/2018.	Redemption 100.0000.....		227,751	227,751	227,751	227,751	.....	.....	.....	.....0	.....	.....227,751	.....	.....	.....0	4,700	10/14/2031.	1.....	
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17			..	06/15/2018.	Redemption 100.0000.....		45,036	45,036	45,036	45,036	.....	.....	.....	.....0	.....	.....45,036	.....	.....	.....0	792	04/15/2032.	1.....	

SCHEDULE D - PART 4

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

QE05.24

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92343V EJ 9	Verizon Communications Inc Sr Nt 6.800.			..	05/10/2018.	Tax Free Exchange.....		4,635,256	5,000,000	4,627,419	4,628,278		6,978		6,978		4,635,256			0	136,944	05/01/2029.	2FE.....
92343V EL 4	Verizon Communications Inc Sr Nt 7.875.			..	05/10/2018.	Tax Free Exchange.....		40,510,803	29,241,000	40,744,613	40,718,084		(207,281)		(207,281)		40,510,803			0	927,488	07/01/2032.	2FE.....
927804 FF 6	Virginia Elec & Pwr Co Sr Nt 5.400% 04..			..	04/30/2018.	Maturity.....		5,685,000	5,685,000	5,859,679	5,692,805		(7,805)		(7,805)		5,685,000			0	153,495	04/30/2018.	2FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..			..	06/29/2018.	Redemption 100.0000.....		10,833	10,833	10,593			240		240		10,833			0	277	08/30/2022.	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw			..	06/29/2018.	Redemption 100.0000.....		8,502	8,502	8,417			85		85		8,502			0	106	08/30/2022.	3FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....			..	06/15/2018.	Redemption 100.0000.....		52,905	52,905	52,905	52,905				0		52,905			0	1,463	04/15/2022.	2.....
92917G AC 7	Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt 6.25.....			..	06/08/2018.	Call 101.0000.....		606,000	600,000	600,000					0		600,000			0	12,563	04/04/2023.	3FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	06/01/2018.	Paydown.....		220,677	220,677	217,418	219,808		869		869		220,677			0	3,238	10/25/2033.	1FM.....
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1			..	06/01/2018.	Paydown.....		174,460	174,460	166,609	171,039		3,421		3,421		174,460			0	4,055	06/25/2034.	1FM.....
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2			..	06/01/2018.	Paydown.....		584,903	562,482	531,664	531,664				0		531,664		53,238	53,238	9,248	11/25/2036.	1FM.....
92979@ AA 0	Wacker Chemical Corp Sr Nt Ser A 3.000			..	04/23/2018.	Maturity.....		20,000,000	20,000,000	20,095,980	20,006,324		(6,324)		(6,324)		20,000,000			0	300,000	04/23/2018.	2.....
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 CI			..	06/01/2018.	Paydown.....		414,237	415,488	345,671	345,671				0		345,671		68,565	68,565	6,158	03/25/2037.	1FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			..	06/01/2018.	Paydown.....		26,332	25,695	23,577	23,577				0		23,577		2,755	2,755	419	11/25/2036.	1FM.....
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		448,178	448,178	451,330	449,192		(1,013)		(1,013)		448,178			0	10,719	03/25/2035.	3FM.....
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		13,118	13,118	13,232	13,139		(21)		(21)		13,118			0	301	03/25/2035.	4FM.....
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		521,963	582,808	582,369	582,369				0		582,369		(60,406)	(60,406)	13,127	04/25/2035.	4FM.....
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		432,686	468,053	464,345	464,345				0		464,345		(31,659)	(31,659)	10,786	05/25/2035.	3FM.....
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		287,041	388,957	390,290	389,755		(18)		(18)		389,737		(102,696)	(102,696)	9,926	06/25/2035.	4FM.....
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		65,803	72,191	72,383	72,137		(1)		(1)		72,136		(6,333)	(6,333)	1,695	06/25/2035.	3FM.....
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200			..	06/01/2018.	Paydown.....		56,037	113,702	89,488	89,488				0		89,488		(33,450)	(33,450)	2,852	05/25/2036.	1FM.....
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		180,375	194,652	173,226	173,226				0		173,226		7,149	7,149	4,719	08/25/2035.	1FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		16,225	18,086	18,233	18,169		(1)		(1)		18,168		(1,944)	(1,944)	383	10/25/2035.	3FM.....
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		24,133	29,624	29,231	29,300		2		2		29,302		(5,169)	(5,169)	813	01/25/2036.	4FM.....
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....		288,615	322,661	270,148	270,148				0		270,148		18,467	18,467	7,762	02/25/2036.	1FM.....
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200			..	06/01/2018.	Paydown.....		12,440	15,262	14,727	14,722				0		14,722		(2,281)	(2,281)	615	11/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		164,045	164,045	101,659	101,659	.....	.....62,386	.....	.....62,386	.....	.....164,045	.....	.....	.....0	1,665	09/25/2036.	3FM.....
949483 AB 7	WellesStreetLP USPostalCtf GSA CTL Parti		..	05/15/2018.	Redemption 100.0000.....		654,020	654,020	654,020	654,020	.....	.....	.....	.....0	.....	.....654,020	.....	.....	.....0	23,479	11/15/2019.	1.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		..	06/01/2018.	Redemption 100.0000.....		16,590	16,590	16,590	16,590	.....	.....	.....	.....0	.....	.....16,590	.....	.....	.....0	460	08/01/2027.	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	06/15/2018.	Redemption 100.0000.....		106,818	106,818	111,837	109,801	.....	.....(2,984)	.....	.....(2,984)	.....	.....106,818	.....	.....	.....0	3,287	05/15/2032.	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	06/10/2018.	Redemption 100.0000.....		26,471	26,471	26,471	26,471	.....	.....	.....	.....0	.....	.....26,471	.....	.....	.....0	940	10/10/2024.	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL		6.59..	06/01/2018.	Redemption 100.0000.....		185,904	185,904	185,904	185,904	.....	.....	.....	.....0	.....	.....185,904	.....	.....	.....0	5,167	11/01/2022.	2.....
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004		..	06/01/2018.	Paydown.....		33,981	33,981	33,187	33,823	.....	.....158	.....	.....158	.....	.....33,981	.....	.....	.....0	696	04/25/2034.	1FM.....
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		481,713	481,713	414,725	469,630	.....	.....12,083	.....	.....12,083	.....	.....481,713	.....	.....	.....0	8,021	10/25/2035.	1FM.....
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		155,187	155,187	159,891	155,553	.....	.....(366)	.....	.....(366)	.....	.....155,187	.....	.....	.....0	2,602	06/25/2035.	1FM.....
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		175,580	175,580	175,306	174,954	.....	.....627	.....	.....627	.....	.....175,580	.....	.....	.....0	3,840	04/25/2035.	1FM.....
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		17,934	17,934	18,203	17,884	.....	.....51	.....	.....51	.....	.....17,934	.....	.....	.....0	380	05/25/2035.	1FM.....
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		369,139	369,139	350,913	365,807	.....	.....3,332	.....	.....3,332	.....	.....369,139	.....	.....	.....0	8,568	04/25/2036.	1FM.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1		7..	06/25/2018.	Redemption 100.0000.....		145,458	145,458	163,824	148,943	.....	.....(3,485)	.....	.....(3,485)	.....	.....145,458	.....	.....	.....0	4,646	01/25/2023.	2.....
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G		6..	06/15/2018.	Redemption 100.0000.....		35,513	35,513	35,513	35,513	.....	.....	.....	.....0	.....	.....35,513	.....	.....	.....0	949	01/15/2032.	2.....
984121 BW 2	Xerox Corp Sr Nt 6.350% 05/15/18.....		..	05/15/2018.	Maturity.....		7,686,000	7,686,000	8,382,321	7,723,638	.....	.....(37,638)	.....	.....(37,638)	.....	.....7,686,000	.....	.....	.....0	244,031	05/15/2018.	2.....
U1065P AA 9	Braskem SA Sr Nt 7.125% 07/22/41.....		..	06/11/2018.	Direct.....		591,838	565,000	588,200	587,754	.....	.....(229)	.....	.....(229)	.....	.....587,526	.....	.....4,312	4,312	35,895	07/22/2041.	2FE.....
008916 AG 3	Agrium Inc Sr Nt 7.125% 05/23/36.....		..	04/10/2018.	Tax Free Exchange.....		5,660,081	4,500,000	5,798,250	5,670,893	.....	.....(10,812)	.....	.....(10,812)	.....	.....5,660,081	.....	.....	.....0	122,016	05/23/2036.	2FE.....
008916 AH 1	Agrium Inc Sr Nt 6.750% 01/15/19.....		..	04/10/2018.	Tax Free Exchange.....		58,321,862	57,735,000	63,246,275	58,527,286	.....	.....(205,424)	.....	.....(205,424)	.....	.....58,321,862	.....	.....	.....0	2,868,708	01/15/2019.	2FE.....
008916 AJ 7	Agrium Inc Sr Nt 6.125% 01/15/41.....		..	04/10/2018.	Tax Free Exchange.....		19,948,761	20,000,000	19,941,550	19,948,461	.....	.....300	.....	.....300	.....	.....19,948,761	.....	.....	.....0	901,736	01/15/2041.	2FE.....
008916 AK 4	Agrium Inc Sr Nt 3.150% 10/01/22.....		..	04/10/2018.	Tax Free Exchange.....		6,968,527	6,950,000	6,988,146	6,969,570	.....	.....(1,043)	.....	.....(1,043)	.....	.....6,968,527	.....	.....	.....0	114,936	10/01/2022.	2FE.....
066800 AE 3	Banro Corporation 2nd Lien Nt 10.000% 0		A	05/23/2018.	Taxable Exchange.....		1,175,774	1,725,000	1,345,500	1,345,500	.....	.....	.....	.....0	.....	.....1,345,500	.....	.....(169,726)	(169,726)	(43,125)	03/01/2021.	5*GI.....
73755L AD 9	Potash Corp Saskatchewan Inc Nt Ser C...		...	04/10/2018.	Tax Free Exchange.....		30,329,069	29,150,000	30,510,602	30,339,525	.....	.....(10,455)	.....	.....(10,455)	.....	.....30,329,069	.....	.....	.....0	613,668	12/01/2036.	2FE.....
73755L AF 4	Potash Corp Saskatchewan Inc Sr Nt 6.5.		..	04/10/2018.	Tax Free Exchange.....		4,625,904	4,500,000	5,358,395	4,656,488	.....	.....(30,584)	.....	.....(30,584)	.....	.....4,625,904	.....	.....	.....0	117,813	05/15/2019.	2FE.....
73755L AK 3	Potash Corp Saskatchewan Inc Sr Nt 5.6.		A	04/10/2018.	Tax Free Exchange.....		8,222,102	7,650,000	8,276,303	8,225,795	.....	.....(3,694)	.....	.....(3,694)	.....	.....8,222,102	.....	.....	.....0	154,195	12/01/2040.	2FE.....
73755L AL 1	Potash Corp Saskatchewan Inc Sr Nt 3.6.		A	04/10/2018.	Tax Free Exchange.....		18,105,291	18,200,000	18,051,542	18,101,430	.....	.....3,861	.....	.....3,861	.....	.....18,105,291	.....	.....	.....0	375,691	03/15/2024.	2FE.....
034863 AD 2	Anglo American Capital Co Gtd Nt 4.450..		C	05/03/2018.	Call 103.6390.....		7,254,730	7,000,000	6,998,320	6,999,465	.....	.....62	.....	.....62	.....	.....6,999,527	.....	.....473	473	441,630	09/27/2020.	2FE.....
05462G AJ 3	Axtel SAB de CV Sr Nt 6.375% 11/14/24.		D	05/11/2018.	Direct.....		194,000	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....200,000	.....	.....(6,000)	(6,000)	6,410	11/14/2024.	3FE.....
12657@ AA 7	Calitium I CTL Nt 4.130% 04/01/27.....		C	04/01/2018.	Redemption 100.0000.....		304,612	304,612	304,612	304,612	.....	.....	.....	.....0	.....	.....304,612	.....	.....	.....0	6,290	04/01/2027.	2.....
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27		D	04/16/2018.	Direct.....		469,063	475,000	469,003	469,110	.....	.....131	.....	.....131	.....	.....469,241	.....	.....(179)	(179)	15,998	10/04/2027.	3FE.....
49835L AB 7	Klabin Finance SA Sr Nt 4.875% 09/19/2.		D	04/03/2018.	Direct.....		457,188	475,000	472,217	472,279	.....	.....57	.....	.....57	.....	.....472,336	.....	.....(15,149)	(15,149)	12,607	09/19/2027.	3FE.....
500472 AF 2	Koninklijke Philips Electronic Sr Nt 3.....		C	04/26/2018.	Call 102.5150.....		32,219,439	31,429,000	32,267,366	31,823,177	.....	.....(27,768)	.....	.....(27,768)	.....	.....31,795,409	.....	.....(366,409)	(366,409)	1,513,961	03/15/2022.	2FE.....
71647N AP 4	Petrobras Global Finance Sr Nt 8.375%...		D	04/06/2018.	Call 111.3750.....		(1,114)	(1,000)	(1,095)	(620)	.....	.....(447)	.....	.....(447)	.....	.....(1,067)	.....	.....67	67	(143)	05/23/2021.	3FE.....

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22						
						F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date		NAIC Designation or Market Indicator (a)
CUSIP Identification			Description																																								
76720A	AF	3	Rio Tinto Finance USA PLC Sr Nt 2.875%	D	04/19/2018.	Call	100.1154.....				5,005,768	5,000,000	4,895,500	4,947,281													4,950,426			49,574	49,574	100,803	08/21/2022.	1FE.....									
775371	AG	2	Rohm & Haas Co Amortzg Deb 9.800% 04/1	C	04/15/2018.	Redemption	100.0000.....				328,750	328,750	334,183	329,423													328,750					0	16,109	04/15/2020.	2FE.....								
83363R	AA	5	Sociedad Concesionaria Auto Sr Nt 6.22..	C	06/15/2018.	Redemption	100.0000.....				350,000	350,000	350,000	350,000													350,000					0	10,890	12/15/2026.	2FE.....								
87927V	AU	2	Telecom Italia Cap Gtd Nt 6.999% 06/04.	C	06/04/2018.	Maturity.....					16,000,000	16,000,000	16,216,920	16,012,397													16,000,000					0	559,920	06/04/2018.	3FE.....								
92857W	AS	9	Vodafone Group PLC Sr Nt 5.450% 06/10/	C	06/16/2018.	Call	102.7240.....				32,871,680	32,000,000	31,917,120	31,985,145													31,989,723			10,277	10,277	..1,796,969	06/10/2019.	2FE.....									
G4588#	BA	8	Intermediate Capital Group Plc Sr Nt Ser...	D	05/08/2018.	Maturity.....					25,000,000	25,000,000	25,007,050	25,000,625													25,000,000					0	643,750	05/08/2018.	2.....								
G7770#	AA	0	Sage Group plc Nt Ser D 2.600% 05/20/1	D	05/20/2018.	Maturity.....					5,000,000	5,000,000	5,004,574	5,000,375													5,000,000					0	65,000	05/20/2018.	2.....								
H4777*	AA	3	SBM Deep Panuke SA Prvt PI Sr Nt 3.500	C	06/15/2018.	Redemption	100.0000.....				2,342,222	2,342,222	2,353,566	2,348,996													2,342,222					0	40,989	12/15/2021.	2FE.....								
L33634	AP	8	Evraz Group SA Sr Nt 6.500% 04/22/20...	D	04/18/2018.	Direct.....					1,129,063	1,125,000	1,196,963	1,183,009													1,175,904			(46,841)	(46,841)	35,849	04/22/2020.	3FE.....									
L8038*	AA	4	SBM Baleia Priv PI Nt 5.500% 09/15/27...	C	06/15/2018.	Redemption	100.0000.....				240,000	240,000	240,000	240,000													240,000					0	6,600	09/15/2027.	3.....								
M2R15V	AA	5	Albaraka Turk Katilim BA Sr Nt 6.250%....	D	06/27/2018.	Direct.....					853,187	860,000	865,190	862,032													861,415			(8,229)	(8,229)	24,931	06/30/2019.	4FE.....									
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt 8.250%....	D	06/01/2018.	Call	106.1880.....				517,136	487,000	469,658	473,649													474,762			12,238	12,238	52,903	11/07/2021.	4FE.....									
3899999.		Total - Bonds - Industrial and Miscellaneous.....									1,114,748,377	1,099,597,824	1,133,545,029	1,085,361,536	2,700,272	1,041,519	4,968	3,736,823	0	1,109,483,972	0	3,017,007	3,017,007	30,797,328	XXX	XXX																	
8399997.		Total - Bonds - Part 4.....									1,218,337,526	1,203,162,768	1,226,285,779	1,189,091,035	2,700,272	826,943	4,968	3,522,247	0	1,213,094,495	0	2,995,633	2,995,633	32,759,076	XXX	XXX																	
8399999.		Total - Bonds.....									1,218,337,526	1,203,162,768	1,226,285,779	1,189,091,035	2,700,272	826,943	4,968	3,522,247	0	1,213,094,495	0	2,995,633	2,995,633	32,759,076	XXX	XXX																	
Preferred Stocks - Industrial and Miscellaneous																																											
40052V	AF	1	Grupo Bimbo SAB De CV Sub Pfrd 5.950%	D	04/18/2018.	Direct.....					200,000.000		201,660														200,000			1,660	1,660	99	XXX	P3LFE.....									
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous.....									201,660	XXX	200,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	200,000	0	1,660	1,660	99	XXX	XXX									
8999997.		Total - Preferred Stocks - Part 4.....									201,660	XXX	200,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	200,000	0	1,660	1,660	99	XXX	XXX									
8999999.		Total - Preferred Stocks.....									201,660	XXX	200,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	200,000	0	1,660	1,660	99	XXX	XXX									
Common Stocks - Industrial and Miscellaneous																																											
066800	95	4	Banro Corporation Com (CAD).....		06/15/2018.	Direct.....					99,207.000		XXX	7,648	10,259	(2,152)			(2,152)	(459)	7,730	82	(7,730)	(7,648)		XXX	L.....																
9099999.		Total - Common Stocks - Industrial and Miscellaneous.....									0	XXX	7,648	10,259	(2,152)	0	0	0	(2,152)	(459)	7,730	82	(7,730)	(7,648)	0	XXX	XXX																
9799997.		Total - Common Stocks - Part 4.....									0	XXX	7,648	10,259	(2,152)	0	0	0	(2,152)	(459)	7,730	82	(7,730)	(7,648)	0	XXX	XXX																
9799999.		Total - Common Stocks.....									0	XXX	7,648	10,259	(2,152)	0	0	0	(2,152)	(459)	7,730	82	(7,730)	(7,648)	0	XXX	XXX																
9899999.		Total - Preferred and Common Stocks.....									201,660	XXX	207,648	10,259	(2,152)	0	0	0	(2,152)	(459)	207,730	82	(6,070)	(5,988)	99	XXX	XXX																
9999999.		Total - Bonds, Preferred and Common Stocks.....									1,218,539,186	XXX	1,226,493,427	1,189,101,294	2,698,120	826,943	4,968	3,520,095	(459)	1,213,302,225	82	2,989,563	2,989,645	32,759,175	XXX	XXX																	

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

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/I ndex	Wells Fargo & Co..... KB1H1DSPRFMYMCUFXT09	10/11/2017	09/28/2018	...31,223	...78,661,373	...2,519,3600	1,622,022	.....	.....	.....2,218,133	...	2,218,133	232,582	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/I ndex	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	01/22/2018	12/31/2018	361	916,910	...2,538,6500	.....	.....66,381	.....	.....59,964	...	59,964	(6,418)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/I ndex	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	01/22/2018	12/31/2018	...36,439	...97,424,584	...2,673,6100	.....	.....2,295,678	.....	.....1,977,857	...	1,977,857	(317,821)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/I ndex	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	04/26/2018	03/29/2019	46	127,873	...2,770,2100	.....	.....3,385	.....	.....3,830	...	3,830	445	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/I ndex	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	04/26/2018	03/29/2019	71	189,674	...2,658,3600	.....	.....9,676	.....	.....10,905	...	10,905	1,230	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity/I ndex	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	04/26/2018	03/29/2019	...29,990	...79,199,903	...2,640,8700	.....	.....1,581,977	.....	.....1,741,455	...	1,741,455	159,478	.....	.....	.....	.....	.....	003.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										1,622,022	...3,957,098	0	6,012,144	XX	6,012,144	69,495	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/I ndex	Morgan Stanley & Co Intl Ltd 4PQUHN3JPGFNF3BB653...	01/29/2018	11/01/2018	.174,500	.421,068,500	...2,413.0000	.....	...6,489,655	.....	.....4,779,764	...	4,779,764	..(1,709,891)	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/I ndex	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	01/26/2018	11/01/2018	.175,179	.422,705,962	...2,413.0000	.....	...6,370,159	.....	.....4,620,580	...	4,620,580	..(1,749,580)	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/I ndex	Credit Suisse Intl..... E58DKGMJYYYYJLN8C3868...	01/29/2018	11/01/2018	..87,344	.210,761,072	...2,413.0000	.....	...3,367,985	.....	.....2,413,083	...	2,413,083	(954,902)	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/I ndex	Goldman Sachs Intl Ltd..... W22LROWP2IHZNBB6K528...	01/25/2018	11/01/2018	.175,863	.424,357,757	...2,413.0000	.....	...6,741,608	.....	.....4,745,098	...	4,745,098	..(1,996,510)	.....	.....	.....	.....	.....	003.....
S&P 500 Index Options - PUT Options.....	S&P Equity Hedge.....	N/A.....	Equity/I ndex	Goldman Sachs Intl Ltd..... W22LROWP2IHZNBB6K528...	01/26/2018	11/01/2018	.174,810	.421,816,265	...2,413.0000	.....	...6,388,427	.....	.....4,716,680	...	4,716,680	..(1,671,748)	.....	.....	.....	.....	.....	003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										0	..29,357,834	0	21,275,205	XX	21,275,205	..(8,082,630)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										1,622,022	...33,314,932	0	27,287,349	XX	27,287,349	..(8,013,135)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										1,622,022	...3,957,098	0	6,012,144	XX	6,012,144	69,495	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										0	..29,357,834	0	21,275,205	XX	21,275,205	..(8,082,630)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....										1,622,022	...33,314,932	0	27,287,349	XX	27,287,349	..(8,013,135)	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..... E58DKGMJYYYYJLN8C3868...	09/21/2006	03/01/2022	.....	....6,750,000	USD LIBOR 3M (5.3135)	.....	.....	.....(115,404)	.....	...	.....(569,621)	.....	.....	.....	.....	.....64,667	.....	100 / 100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	(115,404)	0	XX	(569,621)	0	0	0	0	64,667	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed GBP Receive Fixed USD Currency Swap.....	AFS Bond -- G0566*AB5.....	D 1.....	Curren cy	Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	05/30/2013	06/30/2025	.....	...10,921,680	4.601 USD (4.101 GBP)	.....	.....	.....56,295	1,412,640	...	1,044,001	.....	.....220,320	.....	.....	.....144,537	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap.....	AFS Bond -- G0566*AB5.....	D 1.....	Curren cy	Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573....	05/30/2013	06/30/2025	.....	...10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....51,604	1,294,920	...	957,001	.....	.....201,960	.....	.....	.....132,492	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap.....	AFS Bond -- G0566*AB5.....	D 1.....	Curren cy	Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573....	05/30/2013	06/30/2025		...10,011,540	4.601 USD (4.101 GBP)			51,604	1,294,920	...	957,001		201,960			132,492		100 / 100.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5.....	D 1.....	Curren cy	Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573....	05/30/2013	06/30/2025	.....	...10,011,540	4.601 USD (4.101 GBP)	.....	.....	.....51,604	1,294,920	...	957,001	.....	.....201,960	.....	.....	.....132,492	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367*AB9.....	D 1.....	Curren cy	JPMorgan Chase & Co..... 7H6GLXDRUGQFU57RNE97.....	06/25/2014	07/24/2024	.....	...14,993,000	4.615 USD (3.11 EUR)	.....	.....	.....148,555	2,140,600	...	1,288,979	.....	.....353,100	.....	.....	.....184,713	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3.....	D 1.....	Curren cy	Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573....	06/27/2014	06/29/2029	.....	...23,828,000	5.08 USD (British Pound 6 Month LIBOR GBP)	.....	.....	.....357,665	5,338,200	...	6,217,173	.....	.....428,400	.....	.....	.....395,241	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367*AA1.....	D 1.....	Curren cy	JPMorgan Chase & Co..... 7H6GLXDRUGQFU57RNE97.....	06/25/2014	07/24/2021	.....	...19,082,000	4.165 USD (2.67 EUR)	.....	.....	.....182,561	2,724,400	...	2,170,597	.....	.....449,400	.....	.....	.....167,131	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297*AE8.....	D 1.....	Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	09/17/2014	11/12/2022	.....	...24,624,000	3.545 USD (1.65 EUR)	.....	.....	.....253,745	2,424,400	...	1,436,770	.....	.....609,900	.....	.....	.....257,453	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1.....	Curren cy	Deutsche Bank AG..... 7LTWFZYICNSX8D621K86....	02/15/2005	02/24/2025	.....	...2,602,000	6.48 USD (5.5 EUR)	.....	.....	.....17,563	265,200	...	9,861	.....	.....64,200	.....	.....	.....33,576	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1.....	Curren cy	Deutsche Bank AG..... 7LTWFZYICNSX8D621K86....	02/15/2005	02/24/2025	.....	...2,602,000	6.48 USD (5.5 EUR)	.....	.....	.....17,563	265,200	...	9,861	.....	.....64,200	.....	.....	.....33,576	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1.....	Curren cy	Deutsche Bank AG..... 7LTWFZYICNSX8D621K86....	03/03/2005	02/24/2025	.....	...5,248,000	6.669 USD (5.5 EUR)	.....	.....	.....41,511	574,400	...	132,844	.....	.....128,400	.....	.....	.....67,719	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1.....	Curren cy	Deutsche Bank AG..... 7LTWFZYICNSX8D621K86....	03/03/2005	02/24/2025	.....	...7,872,000	6.669 USD (5.5 EUR)	.....	.....	.....62,266	861,600	...	199,266	.....	.....192,600	.....	.....	.....101,578	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563*AA2.....	D 1.....	Curren cy	Deutsche Bank AG..... 7LTWFZYICNSX8D621K86....	03/31/2011	05/06/2021	.....	...47,506,350	5.85 USD (5.736 EUR)	.....	.....	.....248,408	8,364,950	...	5,521,065	.....	...1,075,350	.....	.....	.....401,144	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3.....	D 1.....	Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	04/10/2014	06/15/2029	.....	...15,093,000	4.886 USD (4.51 GBP)	.....	.....	.....100,122	3,206,700	...	2,457,116	.....	.....275,400	.....	.....	.....249,915	.....	100 / 100.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794*AF0.....	D 1.....	Curren cy	JPMorgan Chase & Co..... 7H6GLXDRUGQFU57RNE97.....	06/11/2014	08/14/2029	.....	...20,636,000	4.545 USD (6.28 AUD)	.....	.....	.....(52,705)	4,345,000	...	2,744,814	.....	.....888,800	.....	.....	.....344,249	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1.....	Curren cy	JPMorgan Chase & Co..... 7H6GLXDRUGQFU57RNE97.....	06/25/2015	09/23/2025	.....	...15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....67,448	2,543,000	...	1,750,136	.....	.....306,000	.....	.....	.....211,871	.....	100 / 100.....
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752*AH1.....	D 1.....	Curren cy	JPMorgan Chase & Co..... 7H6GLXDRUGQFU57RNE97.....	06/09/2015	08/27/2025	.....	...24,858,757	3.935 USD (2.35 DKK)	.....	.....	.....176,044	(1,016,696)	...	(3,196,063)	.....	.....707,866	.....	.....	.....332,689	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696*BH8.....	D 1.....	Curren cy	BNP Paribas..... ROMUWSFPU8MPRO8K5P83.....	09/16/2015	11/19/2022	.....	...39,536,000	3.66 USD (1.82 EUR)	.....	.....	.....352,893	(1,358,000)	...	(3,459,575)	.....	...1,123,500	.....	.....	.....414,270	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563*AB0.....	D 1.....	Curren cy	Deutsche Bank AG..... 7LTWFZYICNSX8D621K86....	03/31/2011	05/06/2023	.....	...12,053,850	5.955 USD (5.78 EUR)	.....	.....	.....67,116	2,122,450	...	1,000,763	.....	.....272,850	.....	.....	.....132,757	.....	100 / 100.....
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8.....	D 1.....	Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	11/20/2015	12/15/2025	.....	...26,305,900	4.04 USD (3.86 CAD)	.....	.....	.....17,971	(344,523)	...	(764,386)	.....	...1,191,436	.....	.....	.....359,385	.....	100 / 100.....
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6.....	D 1.....	Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	11/24/2015	12/11/2025	.....	...24,591,777	3.98 USD (0.86 CHF)	.....	.....	.....381,058	(645,453)	...	(833,590)	.....	.....422,218	.....	.....	.....335,720	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4.....	D 1.....	Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	11/24/2015	12/11/2025	.....	...15,954,000	3.955 USD (2.05 EUR)	.....	.....	.....135,090	(1,572,000)	...	(2,659,170)	.....	.....481,500	.....	.....	.....217,800	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6596*AA4.....	D 1.....	Curren cy	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54.....	10/08/2014	12/20/2029	.....	...19,284,000	4.57 USD (4.07 GBP)	.....	.....	.....119,387	3,435,600	...	2,383,275	.....	.....367,200	.....	.....	.....326,723	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5.....	D 1.....	Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	04/13/2016	05/04/2026		...11,413,000	3.5 USD (1.69 EUR)			98,013	(419,253)	...	(1,129,352)		325,073			159,877		100 / 100.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....85,879	(367,347)	...	(989,532)	.....	.....284,827	.....	.....	.....140,083	.....	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)	.....	.....	.....111,012	1,377,629	...	(858,308)	.....	...2,192,414	.....	.....	.....360,745	.....	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)	.....	.....	.....111,012	1,377,645	...	(858,308)	.....	...2,192,414	.....	.....	.....360,745	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency cyp	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)	.....	.....	.....192,981	(1,191,600)	...	(2,140,643)	.....	.....577,800	.....	.....	.....233,421	.....	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)	.....	.....	.....39,519	(1,088,400)	...	(2,248,073)	.....	...367,200	.....	.....	.....269,876	.....	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)	.....	.....	.....228,139	(1,122,750)	...	(2,294,510)	.....	...722,250	.....	.....	.....384,383	.....	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)	.....	.....	.....76,046	(374,250)	...	(764,837)	.....	...240,750	.....	.....	.....128,128	.....	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)	.....	.....	.....49,182	(1,776,600)	...	(3,275,920)	.....	...550,800	.....	.....	.....327,875	.....	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)	.....	.....	.....153,219	(723,550)	...	(1,467,985)	.....	...465,450	.....	.....	.....234,795	.....	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)	.....	.....	.....15,576	(594,000)	...	(986,214)	.....	...183,600	.....	.....	.....94,509	.....	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)	.....	.....	.....285,087	(1,871,700)	...	(3,143,337)	.....	...545,700	.....	.....	.....291,660	.....	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)	.....	.....	.....494,709	(3,247,950)	...	(5,454,614)	.....	...946,950	.....	.....	.....506,116	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76.	03/13/2013	04/17/2023	.....	...14,920,000	4.44 USD (4.11 GBP)	.....	.....	.....43,407	1,713,000	...	1,045,355	.....	...306,000	.....	.....	.....163,440	.....	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)	.....	.....	.....85,377	3,426,000	...	1,247,068	.....	...612,000	.....	.....	.....467,200	.....	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)	.....	.....	.....119,459	(1,609,675)	...	(2,966,836)	.....	...512,550	.....	.....	.....347,985	.....	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)	.....	.....	.....119,459	(1,609,675)	...	(2,966,836)	.....	...512,550	.....	.....	.....347,985	.....	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)	.....	.....	.....150,243	(129,778)	...	(421,479)	.....	....(173,184)	.....	.....	.....185,907	.....	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)	.....	.....	.....150,243	(129,778)	...	(421,479)	.....	....(173,184)	.....	.....	.....185,907	.....	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)	.....	.....	.....76,036	(64,890)	...	(172,484)	.....	....(86,592)	.....	.....	.....74,317	.....	100 / 100.....

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....76,036	(64,890)	...	(172,484)	.....	.....(86,592)	.....	.....	.....74,317	.....	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)	.....	.....	.....76,036	(64,890)	...	(172,484)	.....	.....(86,592)	.....	.....	.....74,317	.....	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)	.....	.....	.....76,036	(64,890)	...	(172,484)	.....	.....(86,592)	.....	.....	.....74,317	.....	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)	.....	.....	.....127,805	(505,200)	...	(1,178,312)	.....	.....385,200	.....	.....	.....202,703	.....	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)	.....	.....	.....127,805	(505,200)	...	(1,178,312)	.....	.....385,200	.....	.....	.....202,703	.....	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)	.....	.....	.....156,579	(1,641,600)	...	(1,675,084)	.....	.....550,800	.....	.....	.....273,390	.....	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)	.....	.....	.....342,066	(3,348,000)	...	(7,413,399)	.....	...1,444,500	.....	.....	.....685,404	.....	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)	.....	.....	.....74,420	73,000	...	(352,474)	.....	.....306,000	.....	.....	.....202,955	.....	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)	.....	.....	.....163,724	160,600	...	(775,442)	.....	.....673,200	.....	.....	.....446,500	.....	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)	.....	.....	.....37,210	36,500	...	(176,237)	.....	.....153,000	.....	.....	.....101,477	.....	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)	.....	.....	.....119,324	(939,000)	...	(1,267,823)	.....	.....321,000	.....	.....	.....117,739	.....	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)	.....	.....	.....127,604	(1,033,400)	...	(1,411,875)	.....	.....353,100	.....	.....	.....142,387	.....	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)	.....	.....	.....198,062	138,000	...	(383,306)	.....	.....481,500	.....	.....	.....222,379	.....	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)	.....	.....	.....198,062	138,000	...	(383,306)	.....	.....481,500	.....	.....	.....222,379	.....	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)	.....	.....	.....301,055	230,000	...	(784,772)	.....	.....802,500	.....	.....	.....449,857	.....	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)	.....	.....	.....63,140	(14,500)	...	(204,121)	.....	.....160,500	.....	.....	.....89,646	.....	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)	.....	.....	.....202,048	(46,400)	...	(653,187)	.....	.....513,600	.....	.....	.....286,867	.....	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)	.....	.....	.....265,285	(414,000)	...	(1,448,324)	.....	...1,101,600	.....	.....	.....893,911	.....	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)	.....	.....	.....68,343	(14,500)	...	(177,838)	.....	.....160,500	.....	.....	.....74,090	.....	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)	.....	.....	.....164,023	(34,800)	...	(426,811)	.....	.....385,200	.....	.....	.....177,817	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AA7.....	D 1.....	Currency	Deutsche Bank AG..... 7LTFWZYICNSX8D621K86....	09/16/2014	12/16/2024	.....	...48,642,000	4.025 USD (3.63 GBP)	.....	.....	.....257,136	9,021,000	...	6,779,669	.....	.....918,000	.....	.....	.....618,562	.....	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)	.....	.....	.....34,138	536,500	...	599,097	.....	.....536,500	.....	.....	.....132,211	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	34,138	536,500	...	599,097	.....	536,500	.....	.....	132,211	.....	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)	.....	.....	40,600	658,000	...	30,259	.....	160,500	.....	.....	83,874	.....	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)	.....	.....	40,600	658,000	...	30,259	.....	160,500	.....	.....	83,874	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1.....	Currency	Bank of America Corp..... B4TYDEB6GKMZO031MB27.	11/21/2013	01/02/2025	.....	16,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)	.....	.....	318,079	2,890,092	...	3,479,955	.....	303,748	.....	.....	204,197	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1.....	Currency	Bank of America Corp..... B4TYDEB6GKMZO031MB27.	11/21/2013	01/02/2025	.....	40,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)	.....	.....	795,196	7,225,230	...	8,699,887	.....	759,370	.....	.....	510,493	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1.....	Currency	Bank of America Corp..... B4TYDEB6GKMZO031MB27.	11/21/2013	01/02/2025	.....	9,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)	.....	.....	178,919	1,625,677	...	1,957,474	.....	170,858	.....	.....	114,861	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6.....	D 1.....	Currency	Bank of America Corp..... B4TYDEB6GKMZO031MB27.	11/21/2013	01/02/2025	.....	9,000,000	5.59 USD (British Pound 3 Month LIBOR GBP)	.....	.....	178,919	1,625,677	...	1,957,474	.....	170,858	.....	.....	114,861	.....	100 / 100.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76.	06/27/2018	10/01/2028	.....	20,638,800	4.277 USD (4.42 AUD)	.....	.....	.....	(95,200)	...	(26,468)	.....	(95,200)	.....	.....	330,592	.....	100 / 100.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76.	06/27/2018	10/01/2030	.....	7,371,000	4.355 USD (4.58 AUD)	.....	.....	.....	(34,000)	...	20,091	.....	(34,000)	.....	.....	129,061	.....	100 / 100.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76.	06/27/2018	10/01/2030	.....	11,056,500	4.355 USD (4.58 AUD)	.....	.....	.....	(51,500)	...	30,136	.....	(51,500)	.....	.....	193,591	.....	100 / 100.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76.	06/27/2018	10/01/2030	.....	5,159,700	4.355 USD (4.58 AUD)	.....	.....	.....	(23,800)	...	14,064	.....	(23,800)	.....	.....	90,343	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	10,432,355	47,202,513	XX	(6,180,664)	0	33,245,345	0	0	18,128,365	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	10,316,951	47,202,513	XX	(6,750,285)	0	33,245,345	0	0	18,193,031	XXX	XXX

Swaps - Hedging Other - Interest Rate

Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	CME..... SNZ2OJLFK8MNNCLQOF39.	11/05/2015	11/09/2025	.....	78,000,000	2.126 (USD LIBOR 3M)	.....	.....	.....91,496	(4,034,188)	...	(4,034,188)	..(2,870,341)	.....	.....	.....	.....1,058,555	.....	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)	.....	.....	.....190,284	(4,819,079)	...	(4,819,079)	..(3,963,218)	.....	.....	.....	.....1,440,421	.....	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)	.....	.....	.....(116,156)	(797,904)	...	(797,904)	621,147	.....	.....	.....	.....182,839	.....	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)	.....	.....	.....(62,826)	(117,744)	...	(117,744)	237,665	.....	.....	.....	.....83,593	.....	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)	.....	.....	.....57,386	55,215	...	55,215	(242,205)	.....	.....	.....	.....87,898	.....	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)	.....	.....	.....(6,589)	(8,014)	...	(8,014)	(5,798)	.....	.....	.....	.....16,100	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)	.....	.....	.....41,793	(81,740)	...	(81,740)	(390,438)	.....	.....	.....	.....129,834	.....	005.....
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	Merrill Lynch Capital Svcs. GDWTTX036O1TB7DW3U69	04/21/2008	04/23/2038	.....	...2,150,000	4.861 (USD LIBOR 3M)	.....	.....	.....31,357	607,721	...	607,721	(189,948)	.....	.....	.....	.....47,868	.....	005.....
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	Merrill Lynch Capital Svcs. GDWTTX036O1TB7DW3U69	04/21/2008	04/23/2028	.....	...3,160,000	USD LIBOR 3M (4.8)	.....	.....	.....(45,124)	(500,625)	...	(500,625)	190,917	.....	.....	.....	.....49,517	.....	005.....
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	Merrill Lynch Capital Svcs. GDWTTX036O1TB7DW3U69	04/21/2008	04/23/2023	.....	...8,170,000	USD LIBOR 3M (4.676)	.....	.....	.....(111,601)	(651,612)	...	(651,612)	336,987	.....	.....	.....	.....89,651	.....	005.....
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	UBS AG..... BFM8T61CT2L1QCCEMIK50...	11/26/2008	11/28/2023	.....	...8,000,000	3.1948 (USD LIBOR 3M)	.....	.....	.....52,183	119,876	...	119,876	(288,593)	.....	.....	.....	.....93,093	.....	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)	.....	.....	.....(30,841)	(209,066)	...	(209,066)	120,621	.....	.....	.....	.....33,495	.....	005.....
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	Citibank NA..... E570DZWZ7FF32TWEFA76.	06/30/2010	07/02/2025	.....	...8,900,000	3.4208 (USD LIBOR 3M)	.....	.....	.....62,988	290,874	...	290,874	(378,884)	.....	.....	.....	.....117,828	.....	005.....
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	Goldman Sachs Intl Ltd.... W22LROWP2IHZNB6K528...	02/14/2011	02/16/2026	.....	...49,700,000	USD LIBOR 3M (4.1792)	.....	.....	.....(573,141)	(4,284,708)	...	(4,284,708)	...2,460,642	.....	.....	.....	.....686,794	.....	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)	.....	.....	.....(73,476)	(78,538)	...	(78,538)	301,735	.....	.....	.....	.....111,001	.....	005.....
Pay Fixed Receive Floating Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	Societe Generale..... O2RNE8IBXP4R0TD8PU41...	06/30/2011	07/05/2018	.....	...7,900,000	USD LIBOR 3M (2.6653)	.....	.....	.....(26,298)	(359)	...	(359)	36,042	.....	.....	.....	.....4,623	.....	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)	.....	.....	.....53,433	60,360	...	60,360	(206,617)	.....	.....	.....	.....75,300	.....	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)	.....	.....	.....10,821	6,476,660	...	6,476,660	...3,506,194	.....	.....	.....	.....1,336,908	.....	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)	.....	.....	.....(9,624)	(16,759)	...	(16,759)	(2,679)	.....	.....	.....	.....14,509	.....	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)	.....	.....	.....(89,369)	(152,491)	...	(152,491)	584,019	.....	.....	.....	.....192,762	.....	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)	.....	.....	.....(27,685)	44,357	...	44,357	214,566	.....	.....	.....	.....74,040	.....	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)	.....	.....	.....90,716	(4,044,471)	...	(4,044,471)	(2,869,445)	.....	.....	.....	.....1,058,555	.....	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)	.....	.....	.....183,222	(4,840,090)	...	(4,840,090)	(3,961,389)	.....	.....	.....	.....1,440,421	.....	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)	.....	.....	.....(16,012)	(61,897)	...	(61,897)	(24,137)	.....	.....	.....	.....37,178	.....	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)	.....	.....	.....(522)	(6,696)	...	(6,696)	(11,731)	.....	.....	.....	.....16,202	.....	005.....
Pay Floating Receive Fixed Interest Rate Swap.	VAGLB Market Risk Capital Hedge.....	N/A.....	Interest	CME..... SNZ2OJLFK8MNNCLQOF39.	04/20/2012	04/24/2022	.....	...9,200,000	2.0828 (USD LIBOR 3M)	.....	.....	.....6,739	(264,688)	...	(264,688)	(212,327)	.....	.....	.....	.....89,897	.....	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)	.....	.....	.....89,741	(4,057,324)	...	(4,057,324)	(2,868,324)	.....	.....	.....	.....1,058,555	.....	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)	.....	.....	.....(97,703)	(5,121,691)	...	(5,121,691)	(1,765,275)	.....	.....	.....	.....715,532	.....	005.....

QE06.5

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
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)	.....	.....	.....(96,703)	(5,107,196)	...	(5,107,196)	..(1,766,467)	.....	.....	.....	...715,532	.....	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)	.....	.....	.....(6,783)	1,044,234	...	1,044,234	...645,631	.....	.....	.....	...255,357	.....	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)	.....	.....	.....(86,011)	3,909,219	...	3,909,219	...2,664,316	.....	.....	.....	...970,922	.....	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)	.....	.....	.....97,143	9,020,413	...	9,020,413	...3,705,240	.....	.....	.....	...1,445,825	.....	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)	.....	.....	.....139,474	(3,918,637)	...	(3,918,637)	..(3,198,691)	.....	.....	.....	...1,146,871	.....	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)	.....	.....	.....(69,811)	6,655,615	...	6,655,615	...3,906,253	.....	.....	.....	...1,447,482	.....	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)	.....	.....	.....203,312	5,908,060	...	5,908,060	...2,670,805	.....	.....	.....	...1,323,328	.....	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)	.....	.....	.....(120,863)	(811,679)	...	(811,679)	..(236,773)	.....	.....	.....	...258,005	.....	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)	.....	.....	.....49,866	67,853	...	67,853	(13,144)	.....	.....	.....	...42,886	.....	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)	.....	.....	.....(92,520)	9,318,118	...	9,318,118	...5,424,263	.....	.....	.....	...2,012,001	.....	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)	.....	.....	.....449,473	3,054,216	...	3,054,216	..(2,227,538)	.....	.....	.....	...647,471	.....	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)	.....	.....	.....(11,608)	417,891	...	417,891	...336,718	.....	.....	.....	...125,703	.....	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)	.....	.....	.....(2,965)	(308,816)	...	(308,816)	..(208,233)	.....	.....	.....	...114,183	.....	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)	.....	.....	.....(15,167)	378,163	...	378,163	...386,406	.....	.....	.....	...135,403	.....	005.....	
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	112,028	3,132,834	XX	3,132,834	...447,974	0	0	0	...20,983,938	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.....	.....	.....	.....	.....(21,117)	.....	.....(18,838)	...18,850	.....	.....	.....	.....	.....	006.....	
0929999. Total-Swaps-Hedging Other-Credit Default.....										0	0	(21,117)	(18,838)	XX	(18,838)	...18,850	0	0	0	0	XXX	XXX	
0969999. Total-Swaps-Hedging Other.....										0	0	90,911	3,113,996	XX	3,113,996	...466,824	0	0	0	...20,983,938	XXX	XXX	
1159999. Total-Swaps-Interest Rate.....										0	0	(3,376)	3,132,834	XX	2,563,213	...447,974	0	0	0	...21,048,604	XXX	XXX	
1169999. Total-Swaps-Credit Default.....										0	0	(21,117)	(18,838)	XX	(18,838)	...18,850	0	0	0	0	XXX	XXX	
1179999. Total-Swaps-Foreign Exchange.....										0	0	10,432,355	47,202,513	XX	(6,180,664)	0	33,245,345	0	0	...18,128,365	XXX	XXX	
1209999. Total-Swaps.....										0	0	10,407,863	50,316,509	XX	(3,636,289)	...466,824	33,245,345	0	0	...39,176,969	XXX	XXX	
1399999. Total-Hedging Effective.....										0	0	10,316,951	47,202,513	XX	(6,750,285)	0	33,245,345	0	0	...18,193,031	XXX	XXX	
1409999. Total-Hedging Other.....										...1,622,022	33,314,932	90,911	30,401,345	XX	30,401,345	..(7,546,310)	0	0	0	...20,983,938	XXX	XXX	
1449999. TOTAL.....										...1,622,022	33,314,932	10,407,863	77,603,858	XX	23,651,059	..(7,546,310)	33,245,345	0	0	...39,176,969	XXX	XXX	

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
(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
Long Futures																					
Hedging Other																					
ESU8.....	10	1,364,275	S&P 500 Mini Futures Contract Futures	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..2,728.5490	..2,721.6000	(1,199)	.....	.....	.....	.....	.....(3,475)	(3,475)	53,020	1	50
12829999. Total-Long Futures-Hedging Other.....												(1,199)	0	0	0	0	(3,475)	(3,475)	53,020	XXX	XXX
1329999. Total-Long Futures.....												(1,199)	0	0	0	0	(3,475)	(3,475)	53,020	XXX	XXX
Short Futures																					
Hedging Other																					
TUU8.....	12	2,400,000	US Treasury 2 YR Note Future Futures	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Interest Rate	09/15/2018	CBT.....	06/15/2018	106.3073	105.9100	375	.....	.....	.....	.....	.....9,534	9,534	63,624	2	2,000
ESU8.....	8,977	...1,243,292,735	S&P 500 Mini Futures Contract Futures	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..2,769.9515	..2,721.6000	(1,075,976)	.....	.....	.....	.....	...21,702,575	...21,702,575	...47,596,370	1	50
ESU8.....	24	3,329,263	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..2,774.3856	..2,721.6000	(2,520)	.....	.....	.....	.....	.....63,343	63,343	127,249	1	50
ESU8.....	5	693,924	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..2,775.6962	..2,721.6000	(525)	.....	.....	.....	.....	.....13,524	13,524	26,510	1	50
FAU8.....	1,923	382,962,093	S & P 400 E-MINI Futures.....	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..1,991.4825	..1,956.1000	(411,636)	.....	.....	.....	.....	.....6,804,063	6,804,063	...10,195,814	1	100
FAU8.....	6	1,194,104	S & P 400 E-MINI Futures.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..1,990.1738	..1,956.1000	(1,200)	.....	.....	.....	.....	.....20,444	20,444	31,812	1	100
MFU8.....	6,063	607,805,508	MSCI EAFE Mini Index Futures.....	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2018	ICE.....	06/15/2018	..2,004.9662	..1,955.4000	(3,816,608)	.....	.....	.....	.....	...15,025,998	...15,025,998	...32,146,240	1	50
MFU8.....	20	2,004,026	MSCI EAFE Mini Index Futures.....	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2018	ICE.....	06/15/2018	..2,004.0256	..1,955.4000	(12,300)	.....	.....	.....	.....	.....48,626	48,626	106,041	1	50
RTYU8...	1,352	113,205,498	RUSSELL 2000 MINI INDEX FUTURE Futures	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..1,674.6375	..1,647.5000	216,320	.....	.....	.....	.....	...1,834,498	...1,834,498	7,168,352	1	50
RTYU8...	4	334,980	RUSSELL 2000 MINI INDEX FUTURE Futures	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..1,674.8986	..1,647.5000	640	.....	.....	.....	.....	.....5,480	5,480	21,208	1	50
13429999. Total-Short Futures-Hedging Other.....												(5,103,430)	0	0	0	0	...45,528,084	...45,528,084	...97,483,220	XXX	XXX
1389999. Total-Short Futures.....												(5,103,430)	0	0	0	0	...45,528,084	...45,528,084	...97,483,220	XXX	XXX
1409999. Total-Hedging Other.....												(5,104,629)	0	0	0	0	...45,524,609	...45,524,609	...97,536,240	XXX	XXX
1449999. TOTAL.....												(5,104,629)	0	0	0	0	...45,524,609	...45,524,609	...97,536,240	XXX	XXX

QE07

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	72,840,795	24,695,445	97,536,240
Total Net Cash Deposits.....	72,840,795	24,695,445	97,536,240

(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	97,536,240	.....	.....97,536,240	217,335	(5,321,964)	217,335	97,536,240	97,536,240
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	22,403,247	13,366,675	0	16,094,790	.....	.....0	944,411	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	7,362,000	11,141,600	(1,029,238)	2,750,362	(3,926,846)	0	2,237,276	2,237,276
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....	.....270,100	(10,239,650)	0	(22,223,402)	0	3,542,293	0
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	14,889,248	(13,475,940)	1,413,308	7,739,667	(26,506,283)	0	7,468,785	7,468,785
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	5,447,000	5,522,514	(287,604)	5,522,514	(857,226)	0	944,531	732,441
Goldman Sachs Intl Ltd.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	4,058,000	9,461,778	(5,082,612)	321,165	(5,082,612)	321,165	869,633	869,633
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....	.....(3,219,350)	0	(5,933,672)	0	695,970	0
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	5,833,000	11,753,000	(1,016,696)	4,903,304	7,954,525	(3,196,063)	0	1,240,652
Merrill Lynch Capital Svcs.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	.....	.....607,721	(1,152,237)	0	607,721	(1,152,237)	0	187,036
Morgan Stanley Capital Svcs.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	2,317,000	3,435,600	(207,498)	911,102	2,383,275	(207,498)	0	556,250
Morgan Stanley & Co Intl Ltd.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	5,058,000	4,779,764	.....	.....4,779,764	.....	.....0	.....	.....0
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	.....	.....1,316,000	(1,191,600)	124,400	60,518	(2,140,643)	0	401,170
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	8,788,000	8,474,951	(359)	0	8,474,951	(359)	0	79,923
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	100,000	119,876	.....	.....19,876	119,876	.....	.....19,876	93,093
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	2,150,000	2,218,133	.....	.....68,133	2,218,133	.....	.....68,133	0
0299999. Total NAIC 1 Designation.....				63,516,247	87,356,961	(36,902,784)	10,511,649	75,549,691	(71,226,841)	409,174	19,261,023
NAIC 2 Designation											
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	15,107,173	21,474,800	.....	.....6,367,627	13,653,328	.....	.....0	1,388,912
0399999. Total NAIC 2 Designation.....				15,107,173	21,474,800	0	6,367,627	13,653,328	0	1,388,912	1,388,912
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	5,830,766	43,240,583	(37,565,702)	0	43,240,583	(37,565,702)	0	18,527,034
0999999. Gross Totals.....				84,454,186	249,608,584	(74,468,486)	114,415,517	132,660,937	(114,114,507)	626,509	136,713,209
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					249,608,584	(74,468,486)					

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFQTQ27....	Cash.....	Cash.....	63,624	63,624	63,624		I.....
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39...	Cash.....	Cash.....	65,220,335	65,220,335	65,220,335		I.....
Bank of America Corp - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	32,252,280	32,252,280	32,252,280		I.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83.....	Cash.....	Cash.....	19,395,000	19,395,000	19,395,000		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76...	Cash.....	Cash.....	15,372,100	15,372,100	15,372,100		V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804.....	Cash.....	Cash.....	5,620,000	5,620,000	5,620,000		V.....
Merrill Lynch International - OTC.....	GGDZP1UYGU9STUHRDP48.....	Cash.....	Cash.....					V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074....	Cash.....	Cash.....	1,668,000	1,668,000	1,668,000		V.....
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39...	Corporate.....	89233P 5T 9 Corp Bonds.....	1,002,762	1,000,000	996,290	01/12/2022.	I.....
0199999. Totals.....				140,594,102	140,591,340	140,587,630	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573.....	Cash.....	Cash.....	7,362,000	7,362,000	XXX		V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868.....	Cash.....	Cash.....	5,447,000	5,447,000	XXX		V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86.....	Cash.....	Cash.....	14,827,000	14,827,000	XXX		V.....
Goldman Sachs International Ltd - OTC.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	4,058,000	4,058,000	XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97.....	Cash.....	Cash.....	5,833,000	5,833,000	XXX		V.....
Morgan Stanley Capital Service - OTC.....	I7331LVCZKQKX5T7XV54.....	Cash.....	Cash.....	2,317,000	2,317,000	XXX		V.....
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPGFNF3BB653....	Cash.....	Cash.....	5,058,000	5,058,000	XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41.....	Cash.....	Cash.....	8,788,000	8,788,000	XXX		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50.....	Cash.....	Cash.....	100,000	100,000	XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09.....	Cash.....	Cash.....	2,150,000	2,150,000	XXX		V.....
Wells Fargo - CME.....	SNZ2OJLFK8MNNCLQOF39...	Cash.....	Cash.....	5,830,766	5,830,766	XXX		V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	MBS.....	3128MD M7 5 FHLMC Giant Pool #G14682.....	2,567,533	2,625,080	XXX	02/15/2028.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	MBS.....	3128MF C7 1 FHLMC Giant Pool #G16194.....	1,535,467	1,544,486	XXX	12/15/2031.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	MBS.....	3128MM TB 9 FHLMC Giant Pool #G18545.....	2,355,773	2,363,089	XXX	03/15/2030.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	MBS.....	3128MM U6 8 FHLMC Pool #G18604.....	251,433	258,538	XXX	06/15/2031.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	MBS.....	31300L Z2 7 FHLMC Giant Pool # 848892.....	564,363	561,033	XXX	01/01/2043.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	MBS.....	31307C LL 0 FHLMC Gold Pool #J23931.....	416,336	425,666	XXX	05/15/2028.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3136A1 JY 2 FNMA REMIC Ser 2011-99 CI AV.....	498,281	496,562	XXX	08/25/2024.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3136AF QR 8 FNMA REMIC Ser 2013-75 CI CN.....	1,726,178	1,785,909	XXX	07/25/2043.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3136AT YS 7 FNMA REMIC Ser 2016-M9 CI A1.....	931,252	971,108	XXX	02/25/2026.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3137AN A9 6 FHLMC REMIC Ser 4016 CI KQ.....	560,924	551,338	XXX	11/15/2038.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3137BC M5 4 FHLMC REMIC Ser 4363 CI BA.....	909,879	903,817	XXX	05/15/2047.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3137BD XX 9 FHLMC Ser 4390 CI NY.....	8,060,606	8,121,042	XXX	06/15/2040.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	CMO.....	3137BT QX 2 FHLMC Ser 4636 CI NV.....	1,432,810	1,504,000	XXX	01/15/2040.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 M9 8 U S Treasury Nt.....	592,412	606,000	XXX	11/30/2020.	V.....
Deutsche Bank - OTC.....	7LTWFZYICNSX8D621K86.....	Treasury.....	912828 D5 6 U S Treasury Nt.....	280,173	287,000	XXX	08/15/2024.	V.....
0299999. Totals.....				84,454,186	84,775,435	XXX	XXX	XXX

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NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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	2				3	4	5	6	7
CUSIP Identification	Description				Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....		.....	5FM.....	458,655	656,028	07/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....		.....	5FM.....	143,879	229,607	08/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CI A1.....		.....	1FM.....	6,954	6,954	03/25/2036.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						609,488	892,589	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						609,488	892,589	XXX
6299999	Total - Residential Mortgage-Backed Securities.....						609,488	892,589	XXX
6699999	Subtotal - Bonds.....						609,488	892,589	XXX
Cash Equivalents (Schedule E Part 2 Type)									
000000	00	0	Overnight Repos SEC LENDING ONLY.....		.....		.....196,319,551	196,319,551	07/02/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....						196,319,551	196,319,551	XXX
9999999	Totals.....						196,929,039	197,212,140	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(23,245,545) Book/Adjusted Carrying Value \$.....(23,233,357)
2. Average balance for the year: Fair Value \$.....190,862,968 Book/Adjusted Carrying Value \$.....191,141,316
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....6,954 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....885,636 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

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Savings Bank.....	Honolulu, HI.....				150,310	155,473	703,171	XXX
Bank of America.....	Charlotte, NC.....				569,845	363,802	692,244	XXX
Bank of New York Mellon.....	New York, NY.....				7,274,486	96,933,187	16,702,013	XXX
JP Morgan Chase.....	New York, NY.....				(106,017,650)	(109,930,543)	(96,755,057)	XXX
PNC.....	Pittsburgh, PA.....				636,522	633,980	712,414	XXX
US Bank.....	Minneapolis, MN.....				314,387	141,145	185,840	XXX
Wachovia.....	Charlotte, NC.....				160,306	442,268	196,260	XXX
The Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....				250,243	251,735	199,925	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(28,632)	(25,496)	2,944	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(96,690,183)	(11,034,449)	(77,360,246)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(96,690,183)	(11,034,449)	(77,360,246)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(96,690,183)	(11,034,449)	(77,360,246)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2						3	4	5	6	7	8	9
CUSIP Identification	Description						Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO													
60934N 10 4	Federated Govt Obligations Fd.....							06/15/2018.....	1.824			2,025	794
825252 40 6	S/T Investment Co Treasury Trust (AIM).....							06/29/2018.....	1.827		2,635,229	1,331	
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											2,635,229	3,356	794
8899999. Total - Cash Equivalents.....											2,635,229	3,356	794