



QUARTERLY STATEMENT

As of September 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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | |
| Main Administrative Office | ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 800-882-2822 <i>(Area Code) (Telephone Number)</i> |
| Mail Address | ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US..43215-2220 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i> | |
| Primary Location of Books and Records | ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US. 43215-2220 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 800-882-2822 <i>(Area Code) (Telephone Number)</i> |
| Internet Web Site Address | WWW.NATIONWIDE.COM | |
| Statutory Statement Contact | RONALD T. LUZAR <i>(Name)</i> | 614-249-1545 <i>(Area Code) (Telephone Number) (Extension)</i> |
| | STACCT@NATIONWIDE.COM <i>(E-Mail Address)</i> | 877-669-5908 <i>(Fax Number)</i> |

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 | PAMELA ANN BIESECKER | SVP-HEAD OF TAXATION |
| JOHN LAUGHLIN CARTER | SVP-NW RET PLANS | RAE ANN DANKOVIC | SVP-NW FIN SERV LEG |
| JAMES ROBERT FOWLER # | EXEC VP-CIO | TIMOTHY GERARD FROMMEYER | SVP-CFO |
| STEVEN ANDREW GINNAN # | SVP-CFO-NW FIN | HARRY HANSEN HALLOWELL | SVP |
| ERIC SHAWN HENDERSON | SVP-IND PRODUCTS & SOL | RAMON JONES # | SVP-MARKT FIN SERV |
| GALE VERDELL KING | EXEC VP-CHIEF ADMIN OFFC | JENNIFER BOYD MACKENZIE # | SVP-ENTERPRISE BRAND MARKT |
| 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 | |

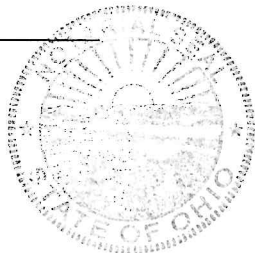
State of..... OHIO
County of..... FRANKLIN

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 1 day of November 2018

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



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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 31,062,803,108 | | 31,062,803,108 | 31,177,683,465 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 37,449,426 | | 37,449,426 | 37,125,445 |
| 2.2 Common stocks..... | 1,785,602,598 | | 1,785,602,598 | 1,627,184,023 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | 7,556,919,574 | | 7,556,919,574 | 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 (\$.....(63,100,230)), cash equivalents (\$.....3,997,441) and short-term investments (\$.....264,805,146)..... | 205,702,357 | | 205,702,357 | (36,008,171) |
| 6. Contract loans (including \$.....0 premium notes)..... | 912,435,007 | 228,722 | 912,206,285 | 941,006,855 |
| 7. Derivatives..... | 92,932,611 | | 92,932,611 | 411,251,573 |
| 8. Other invested assets..... | 619,956,957 | | 619,956,957 | 526,081,616 |
| 9. Receivables for securities..... | 10,691 | | 10,691 | 58,607 |
| 10. Securities lending reinvested collateral assets..... | 164,638,789 | | 164,638,789 | 220,445,497 |
| 11. Aggregate write-ins for invested assets..... | 206,594,879 | 0 | 206,594,879 | 177,015,734 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 42,645,045,997 | 228,722 | 42,644,817,275 | 42,506,579,954 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | 0 | |
| 14. Investment income due and accrued..... | 506,531,350 | | 506,531,350 | 468,867,618 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 69,964,773 | 1,170,468 | 68,794,305 | 23,370,246 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 24,242,637 | | 24,242,637 | 27,284,056 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 6,065,570 | | 6,065,570 | 9,736,393 |
| 16.2 Funds held by or deposited with reinsured companies..... | | | 0 | |
| 16.3 Other amounts receivable under reinsurance contracts..... | 6,075,247 | | 6,075,247 | 7,290,575 |
| 17. Amounts receivable relating to uninsured plans..... | | | 0 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon..... | 227,571,884 | | 227,571,884 | 274,822,686 |
| 18.2 Net deferred tax asset..... | 643,372,107 | 130,142,994 | 513,229,113 | 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..... | 36,605,975 | | 36,605,975 | 8,710,114 |
| 24. Health care (\$.....0) and other amounts receivable..... | | | 0 | |
| 25. Aggregate write-ins for other than invested assets..... | 254,783,323 | 144,278,378 | 110,504,945 | 74,524,096 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 44,422,120,353 | 275,820,562 | 44,146,299,791 | 43,941,856,464 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 102,786,705,544 | | 102,786,705,544 | 101,727,841,976 |
| 28. Total (Lines 26 and 27)..... | 147,208,825,897 | 275,820,562 | 146,933,005,335 | 145,669,698,440 |

DETAILS OF WRITE-INS

| | | | | |
|--|-------------|-------------|-------------|-------------|
| 1101. Derivative collateral and receivables..... | 206,594,879 | | 206,594,879 | 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)..... | 206,594,879 | 0 | 206,594,879 | 177,015,734 |
| 2501. Accrued fees and other assets..... | 106,154,769 | | 106,154,769 | 70,173,920 |
| 2502. Cash value of corporate owned insurance..... | 1,542,639 | | 1,542,639 | 1,542,639 |
| 2503. Deferred software costs..... | 68,288,609 | 68,288,609 | 0 | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 78,797,306 | 75,989,769 | 2,807,537 | 2,807,537 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 254,783,323 | 144,278,378 | 110,504,945 | 74,524,096 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$.....34,392,734,166 less \$.....0 included in Line 6.3 (including \$.....64,989,973 Modco Reserve)..... | 34,392,734,166 | 34,092,173,135 |
| 2. Aggregate reserve for accident and health contracts (including \$....33,999,220 Modco Reserve)..... | 44,758,758 | 36,425,642 |
| 3. Liability for deposit-type contracts (including \$....249,975 Modco Reserve)..... | 2,789,993,290 | 3,345,364,212 |
| 4. Contract claims: | | |
| 4.1 Life..... | 61,177,602 | 64,991,973 |
| 4.2 Accident and health..... | 88,284,940 | 37,986,730 |
| 5. Policyholders' dividends \$....37,260 and coupons \$.....0 due and unpaid..... | 37,260 | 38,117 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Dividends apportioned for payment (including \$....583,610 Modco)..... | 45,663,674 | 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 \$....33,911 accident and health premiums..... | 3,625,628 | 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 \$....1,708,976 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act..... | 1,708,976 | 811,695 |
| 9.3 Other amounts payable on reinsurance, including \$....856,613 assumed and \$....148,371,862 ceded..... | 149,228,475 | 161,929,236 |
| 9.4 Interest Maintenance Reserve..... | | |
| 10. Commissions due or accrued - life and annuity contracts \$....8,206,194, accident and health \$....9,499,433 and deposit-type contract funds \$....4,510,287..... | 22,215,916 | 16,769,743 |
| 11. Commissions and expense allowances payable on reinsurance assumed..... | 7,689,536 | 1,991,391 |
| 12. General expenses due or accrued..... | 44,334,164 | 79,519,814 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,546,215,673) accrued for expense allowances recognized in reserves, net of reinsured allowances)..... | (1,657,557,682) | (1,763,308,480) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes..... | 6,903,432 | 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..... | 4,261,503 | 4,931,971 |
| 17. Amounts withheld or retained by company as agent or trustee..... | 6,704,800 | 3,723,317 |
| 18. Amounts held for agents' account, including \$.....0 agents' credit balances..... | | |
| 19. Remittances and items not allocated..... | 78,042,287 | 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 \$....171,998,950 and interest thereon \$....12,044,024..... | 184,042,974 | |
| 23. Dividends to stockholders declared and unpaid..... | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve..... | 364,358,273 | 360,139,161 |
| 24.02 Reinsurance in unauthorized and certified (\$.....0) companies..... | 143,286 | 88,953 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers..... | | |
| 24.04 Payable to parent, subsidiaries and affiliates..... | 10,769,078 | 98,958,412 |
| 24.05 Drafts outstanding..... | | |
| 24.06 Liability for amounts held under uninsured plans..... | | |
| 24.07 Funds held under coinsurance..... | 500,723,040 | 412,623,303 |
| 24.08 Derivatives..... | 26,710,317 | 155,143,569 |
| 24.09 Payable for securities..... | 156,866,835 | 279,693,475 |
| 24.10 Payable for securities lending..... | 164,911,028 | 220,735,651 |
| 24.11 Capital notes \$.....0 and interest thereon \$.....0..... | | |
| 25. Aggregate write-ins for liabilities..... | 214,902,912 | 250,219,296 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)..... | 37,713,234,468 | 37,992,533,076 |
| 27. From Separate Accounts statement..... | 102,786,705,544 | 101,727,841,976 |
| 28. Total liabilities (Lines 26 and 27)..... | 140,499,940,012 | 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..... | 1,012,017,274 | 963,017,274 |
| 34. Aggregate write-ins for special surplus funds..... | 0 | 0 |
| 35. Unassigned funds (surplus)..... | 4,717,233,270 | 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)..... | 6,429,250,544 | 5,945,508,609 |
| 38. Totals of Lines 29, 30 and 37..... | 6,433,065,323 | 5,949,323,388 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)..... | 146,933,005,335 | 145,669,698,440 |

DETAILS OF WRITE-INS

| | | |
|--|-------------|-------------|
| 2501. Derivative liability accrued interest..... | 725,190 | 9,150,583 |
| 2502. Loss recognition reserve..... | 4,150,000 | 3,850,000 |
| 2503. Reserve for escheat funds..... | 32,969,123 | 36,083,477 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 177,058,599 | 201,135,236 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 214,902,912 | 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..... | 6,548,176,922 | 7,249,507,513 | 10,402,446,856 |
| 2. Considerations for supplementary contracts with life contingencies..... | 920,853 | 465,568 | 522,617 |
| 3. Net investment income..... | 1,498,529,619 | 1,489,356,282 | 1,958,279,462 |
| 4. Amortization of Interest Maintenance Reserve (IMR)..... | (858,402) | (2,007,093) | (2,394,439) |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses..... | | | |
| 6. Commissions and expense allowances on reinsurance ceded..... | 61,406,528 | 47,707,355 | 62,139,720 |
| 7. Reserve adjustments on reinsurance ceded..... | 4,415,141 | (15,824,425) | (25,665,643) |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts..... | 1,410,417,812 | 1,365,263,386 | 1,868,125,338 |
| 8.2 Charges and fees for deposit-type contracts..... | | | |
| 8.3 Aggregate write-ins for miscellaneous income..... | 225,642,133 | 459,917,254 | 538,574,571 |
| 9. Totals (Lines 1 to 8.3)..... | 9,748,650,606 | 10,594,385,840 | 14,802,028,482 |
| 10. Death benefits..... | 407,253,491 | 361,128,418 | 503,170,020 |
| 11. Matured endowments (excluding guaranteed annual pure endowments)..... | 1,082,132 | 1,982,297 | 2,391,241 |
| 12. Annuity benefits..... | 1,386,977,354 | 1,231,475,706 | 1,668,943,905 |
| 13. Disability benefits and benefits under accident and health contracts..... | 3,585,511 | 3,862,146 | 5,611,679 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits..... | | | |
| 15. Surrender benefits and withdrawals for life contracts..... | 8,500,683,571 | 7,772,790,736 | 10,621,345,040 |
| 16. Group conversions..... | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds..... | 55,591,115 | 55,501,318 | 73,719,125 |
| 18. Payments on supplementary contracts with life contingencies..... | 2,424,520 | 2,549,796 | 3,345,978 |
| 19. Increase in aggregate reserves for life and accident and health contracts..... | 320,503,667 | 888,203,791 | 1,246,018,567 |
| 20. Totals (Lines 10 to 19)..... | 10,678,101,361 | 10,317,494,208 | 14,124,545,555 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)..... | 479,809,736 | 503,782,178 | 672,264,289 |
| 22. Commissions and expense allowances on reinsurance assumed..... | 18,404,014 | 8,125,044 | 10,252,442 |
| 23. General insurance expenses..... | 208,543,358 | 228,797,359 | 346,784,326 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes..... | 32,870,162 | 35,183,604 | 49,834,352 |
| 25. Increase in loading on deferred and uncollected premiums..... | (241,477) | (820,126) | (508,974) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance..... | (2,298,614,904) | (1,002,943,736) | (950,136,650) |
| 27. Aggregate write-ins for deductions..... | (259,493,480) | (310,110,135) | (482,027,133) |
| 28. Totals (Lines 20 to 27)..... | 8,859,378,770 | 9,779,508,396 | 13,771,008,207 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)..... | 889,271,836 | 814,877,444 | 1,031,020,275 |
| 30. Dividends to policyholders..... | 31,733,120 | 33,660,137 | 46,041,352 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)..... | 857,538,716 | 781,217,307 | 984,978,923 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains)..... | 819,317 | (104,131,927) | (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)..... | 856,719,399 | 885,349,234 | 1,440,097,058 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....9,829,770 (excluding taxes of \$.....(490,350) transferred to the IMR)..... | (448,090,442) | (253,730,285) | (401,445,462) |
| 35. Net income (Line 33 plus Line 34)..... | 408,628,957 | 631,618,949 | 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)..... | 408,628,957 | 631,618,949 | 1,038,651,596 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....60,768,686..... | 1,516,794 | (149,756,565) | (155,850,452) |
| 39. Change in net unrealized foreign exchange capital gain (loss)..... | 806,081 | (1,337,990) | (1,608,222) |
| 40. Change in net deferred income tax..... | 50,758,266 | (34,760,615) | (446,711,253) |
| 41. Change in nonadmitted assets..... | (22,135,968) | 35,509,346 | 317,669,523 |
| 42. Change in liability for reinsurance in unauthorized and certified companies..... | (54,333) | (41,944) | (47,326) |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease..... | | | |
| 44. Change in asset valuation reserve..... | (4,219,112) | (6,450,979) | (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..... | 49,000,000 | | |
| 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..... | (558,750) | (617,819) | (820,569) |
| 54. Net change in capital and surplus (Lines 37 through 53)..... | 483,741,935 | 474,162,383 | 740,881,207 |
| 55. Capital and surplus as of statement date (Lines 36 + 54)..... | 6,433,065,323 | 5,682,604,564 | 5,949,323,388 |

DETAILS OF WRITE-INS

| | | | |
|---|---------------|---------------|---------------|
| 08.301. Miscellaneous income..... | 225,642,133 | 459,917,254 | 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)..... | 225,642,133 | 459,917,254 | 538,574,571 |
| 2701. Reserve adjustments on reinsurance assumed..... | (271,098,389) | (360,840,092) | (553,140,063) |
| 2702. Change in contingency reserve..... | (6,311,621) | 38,547,448 | 53,172,193 |
| 2703. Net investment earnings on funds withheld by ceding company..... | 14,711,259 | 15,075,654 | 19,294,049 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page..... | 3,205,271 | (2,893,145) | (1,353,312) |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)..... | (259,493,480) | (310,110,135) | (482,027,133) |
| 5301. Adjustment to initial commission and expense allowance..... | (558,750) | (608,250) | (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)..... | (558,750) | (617,819) | (820,569) |

NATIONWIDE LIFE INSURANCE COMPANY

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 6,510,588,826 | 7,259,579,593 | 10,424,428,579 |
| 2. Net investment income..... | 1,486,208,873 | 1,519,705,969 | 2,061,525,860 |
| 3. Miscellaneous income..... | 1,785,282,536 | 1,863,530,396 | 2,438,620,829 |
| 4. Total (Lines 1 through 3)..... | 9,782,080,235 | 10,642,815,958 | 14,924,575,268 |
| 5. Benefit and loss related payments..... | 10,328,546,600 | 9,422,759,408 | 12,860,554,939 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | (2,404,365,702) | (1,032,971,728) | (985,168,438) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 415,598,999 | 464,637,908 | 563,482,465 |
| 8. Dividends paid to policyholders..... | 32,995,840 | 34,851,215 | 47,783,639 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....29,450,706 tax on capital gains (losses)..... | (37,092,065) | (54,182,058) | (114,728,393) |
| 10. Total (Lines 5 through 9)..... | 8,335,683,672 | 8,835,094,745 | 12,371,924,212 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 1,446,396,563 | 1,807,721,213 | 2,552,651,056 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 2,526,225,998 | 2,872,097,554 | 3,905,008,148 |
| 12.2 Stocks..... | 561,075 | | 1,026,422 |
| 12.3 Mortgage loans..... | 486,040,211 | 445,106,428 | 585,125,439 |
| 12.4 Real estate..... | | | |
| 12.5 Other invested assets..... | 57,316,503 | 44,309,651 | 57,905,419 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | (615,880) | 1,058,932 | 1,316,779 |
| 12.7 Miscellaneous proceeds..... | 251,665,559 | 26,596,418 | 17,420,164 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 3,321,193,466 | 3,389,168,983 | 4,567,802,371 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 2,462,255,365 | 3,429,970,979 | 4,875,129,558 |
| 13.2 Stocks..... | 384,227,925 | 460,761,493 | 625,776,535 |
| 13.3 Mortgage loans..... | 618,117,170 | 570,748,068 | 670,122,383 |
| 13.4 Real estate..... | | | |
| 13.5 Other invested assets..... | 176,717,875 | 191,378,464 | 290,755,183 |
| 13.6 Miscellaneous applications..... | 152,480,232 | 520,062,463 | 692,059,778 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 3,793,798,567 | 5,172,921,467 | 7,153,843,437 |
| 14. Net increase or (decrease) in contract loans and premium notes..... | (28,774,052) | 14,613,929 | 16,088,684 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)..... | (443,831,049) | (1,798,366,413) | (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..... | 49,000,000 | | |
| 16.3 Borrowed funds..... | 184,042,974 | (91,219,538) | (303,260,706) |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | (555,370,922) | (212,496,290) | (325,808,111) |
| 16.5 Dividends to stockholders..... | | | |
| 16.6 Other cash provided (applied)..... | (438,527,038) | 85,074,277 | 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)..... | (760,854,986) | (218,641,551) | (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)..... | 241,710,528 | (209,286,751) | (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)..... | 205,702,357 | 165,597,692 | (36,008,171) |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | | |
| 20.0001 Exchange of bond investment to bond investment..... | 479,572,950 | 136,121,069 | 238,024,717 |
| 20.0002 Exchange of bond investment to equity investment..... | 1,175,774 | 10,367,696 | 10,366,149 |
| 20.0003 Tax credit commitment liabilities..... | 17,032,133 | 18,470,355 | 3,162,776 |
| 20.0004 Capitalized interest on mortgage loans..... | 4,380,659 | 1,409,203 | 2,411,385 |
| 20.0005 Capitalized interest on bonds..... | 1,246,317 | 1,199,381 | 1,612,845 |
| 20.0006 Exchange of equity investments..... | | 124,353 | 124,353 |
| 20.0007 Real estate owned transfer..... | 3,903,765 | | |

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..... | 489,267,912 | 522,028,348 | 711,716,542 |
| 3. Ordinary individual annuities..... | 3,097,646,095 | 3,649,063,603 | 4,768,912,684 |
| 4. Credit life (group and individual)..... | | | |
| 5. Group life insurance..... | 506,147,118 | 693,194,578 | 1,397,483,987 |
| 6. Group annuities..... | 2,914,815,392 | 2,815,957,684 | 4,110,249,417 |
| 7. A&H - group..... | 224,263,449 | 182,011,773 | 230,603,543 |
| 8. A&H - credit (group and individual)..... | | | |
| 9. A&H - other..... | 4,534,697 | 5,242,637 | 7,518,688 |
| 10. Aggregate of all other lines of business..... | 0 | 0 | 0 |
| 11. Subtotal..... | 7,236,674,663 | 7,867,498,623 | 11,226,484,861 |
| 12. Deposit-type contracts..... | 46,180,000 | 47,500,000 | 47,500,000 |
| 13. Total..... | 7,282,854,663 | 7,914,998,623 | 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 \$222,577,220 and \$183,592,195 as of September 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 September 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 | \$ 408,628,957 | \$ 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 | <u>\$ 408,628,957</u> | <u>\$ 1,038,651,596</u> |
| Surplus | | | | | |
| Nationwide Life Insurance Company state basis (Page 3, Line 38, (5) Columns 1 & 2) | XXX | XXX | XXX | \$ 6,433,065,323 | \$ 5,949,323,388 |
| (6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP Subsidiary valuation -- Eagle | 52 | 2 | 8 | (222,577,220) | (183,592,195) |
| (7) State Permitted Practice that is an increase/(decrease) from NAIC SAP Subsidiary valuation -- Olentangy | 20 | 2 | 2.2 | <u>56,000,000</u> | <u>56,000,000</u> |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | <u>\$ 6,599,642,543</u> | <u>\$ 6,076,915,583</u> |

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

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 |
| 36297NAC9 | \$ 1,600,347 | \$ 1,336,788 | \$ 263,559 | \$ 1,336,788 | \$ 709,637 | Q3 '18 |
| 61756UAH4 | 3,624,135 | 3,370,946 | 253,188 | 3,370,946 | 2,886,038 | Q3 '18 |
| Total | | | \$ 516,747 | | | |

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 | \$ (18,654,193) |
| 2. 12 Months or Longer | \$ (39,526,157) |

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

| | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,445,923,727 |
| 2. 12 Months or Longer | \$ 500,746,852 |

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

1-2. No significant changes from prior year end.

3. Collateral Received

- a. No significant changes from prior year end.
- b. Not applicable.
- c. No significant changes from prior year end.

4-7. No significant changes from prior year end.

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 | NO | |
| b. Tri-Party (YES/NO) | 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

- 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 | NO | |
| b. Tri-Party (YES/NO) | YES | 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 | 134,851,537 | 205,358,252 | 181,078,431 | 163,758,213 | - | - | - | - |
| 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 |

\$137,548,568 \$209,465,417 \$184,700,000 \$167,033,377 \$- \$- \$- \$-

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 | \$- | \$167,033,377 | \$- | \$- | \$- | \$- | \$- | \$167,033,377 |
| 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 | \$- | \$167,033,377 | \$- | \$- | \$- | \$- | \$- | \$167,033,377 |

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 | \$134,851,537 | \$205,358,252 | \$181,078,431 | \$163,758,213 | \$- | \$- | \$- | \$- |
| 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 | \$163,758,213 | \$163,758,213 |
| 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 | \$ 6,067,186 | \$ - |

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.

NOTES TO THE FINANCIAL STATEMENTS

- 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:

| 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 |
| Current 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 October 2018, Nationwide Bank assigned to the Company, and the Company assumed, \$1,035,319,575 of outstanding advances from the Federal Home Loan Bank of Cincinnati and the Company acquired \$161,128,585 of commercial mortgage loans and \$109,268,993 of bonds from Nationwide Bank. Additionally, the Company and Nationwide Bank executed a promissory note, whereby Nationwide Bank borrowed \$771,678,598 from the Company. As of November 9, 2018, \$536,738,597 was still outstanding. The remaining balance is expected to be paid by December 31, 2018.

During the nine months ended September 30, 2018, the Company made capital contributions of \$350,000,000 to Nationwide Life and Annuity Insurance Company. On November 9, 2018, the Company made an additional capital contribution of \$50,000,000 to Nationwide Life and Annuity Insurance Company.

On August 30, 2018, the Company received a capital contribution of \$49,000,000 from Nationwide Financial Services, Inc.

On November 9, 2018, the Company received a dividend of \$103,000,000 from Eagle, which was declared on September 26, 2018. The dividend receivable has been recorded in Investment Income Due and Accrued on the September 30, 2018 statutory statement of admitted assets.

On August 10, 2018, the Company received a dividend of \$102,000,000 from Eagle, which was declared on June 27, 2018.

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 September 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.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1 Fair Value | 2 Carrying Value | 3 Aggregate Total Borrowing |
|---|------------------|---------------------|--------------------------------|
| 1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | \$ 2,756,384,096 | \$ 2,839,234,501 | \$ 1,462,929,517 |
| 2 Current Year General Account Total Collateral Pledged | \$ 2,756,384,096 | \$ 2,839,234,501 | \$ 1,462,929,517 |
| 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) | \$ 2,756,384,096 | \$ 2,839,234,501 | \$ 2,004,586,779 |
| 2 Current Year General Account Maximum Collateral Pledged | \$ 2,756,384,096 | \$ 2,839,234,501 | \$ 2,004,586,779 |
| 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 |

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

| | 1 Total 2 + 3 | 2 General Account | 3 Separate Accounts | 4 Funding Agreements Reserves Established |
|--------------------------------|-------------------------|-------------------------|---------------------------|---|
| 1. Current Year | | | | |
| (a) Debt | \$ - | \$ - | \$ - | XXX |
| (b) Funding Agreements | \$ 1,462,906,108 | \$ 1,462,906,108 | \$ - | \$ 1,462,929,517 |
| (c) Other | \$ - | \$ - | \$ - | XXX |
| (d) Aggregate Total (a+b+c) | <u>\$ 1,462,906,108</u> | <u>\$ 1,462,906,108</u> | <u>\$ -</u> | <u>\$ 1,462,929,517</u> |
| 2. Prior Year | | | | |
| (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) | <u>\$ 2,004,560,096</u> | <u>\$ 2,004,560,096</u> | <u>\$ -</u> | <u>\$ 2,004,586,779</u> |

b. Maximum Amount during Reporting Period (Current Year)

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

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.

NOTES TO THE FINANCIAL STATEMENTS**Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

Not applicable.

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

No significant changes from prior year end.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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 September 30, 2018:

| | Level 1 | Level 2 | Level 3 | Total | Net Asset Value (NAV) Included in Level 2 |
|--|--------------------------|-------------------------|-----------------------|---------------------------|---|
| Assets at Fair Value | | | | | |
| Special revenues | \$ - | \$ 931,623 | \$ - | \$ 931,623 | - |
| Industrial and miscellaneous | - | 3,731,462 | 5,657,935 | 9,389,397 | - |
| Total Bonds | \$ - | \$ 4,663,085 | \$ 5,657,935 | \$ 10,321,020 | \$ - |
| Securities lending collateral assets | - | 6,635 | - | 6,635 | - |
| Common stocks | 53,423,134 | 84,171,069 | 952,180 | 138,546,383 | \$ 12,325,369 |
| Separate account assets | 98,949,140,120 | 3,449,595,751 | 85,729,097 | 102,484,464,968 | 1,320,583,806 |
| Derivative assets | - | - | 8,265,072 | 8,265,072 | - |
| Total Assets at Fair Value | \$ 99,002,563,254 | \$ 3,538,436,540 | \$ 100,604,284 | \$ 102,641,604,078 | \$ 1,332,909,175 |
| Liabilities at Fair Value | | | | | |
| Derivative liabilities | \$ - | \$ 500,875 | \$ - | \$ 500,875 | - |
| Total Liabilities at Fair Value | \$ - | \$ 500,875 | \$ - | \$ 500,875 | \$ - |

NOTES TO THE FINANCIAL STATEMENTS

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

| | Beginning Balance at 6/30/2018 | 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 9/30/2018 |
|------------------------------|--------------------------------|------------------------|--------------------------|---|--|-------------|-----------|---------------|-------------|-----------------------------|
| Assets at Fair Value | | | | | | | | | | |
| Industrial and miscellaneous | \$5,583,553 | \$- | \$- | \$- | \$86,121 | \$88,047 | \$- | \$(113,469) | \$13,683 | \$5,657,935 |
| Total Bonds | \$5,583,553 | \$- | \$- | \$- | \$86,121 | \$88,047 | \$- | \$(113,469) | \$13,683 | \$5,657,935 |
| Common stocks | \$1,047,896 | \$- | \$- | \$- | \$(95,716) | \$- | \$- | \$- | \$- | \$952,180 |
| Separate account assets | \$82,612,188 | \$- | \$- | \$- | \$3,116,909 | \$- | \$- | \$- | \$- | \$85,729,097 |
| Derivative assets | \$27,287,349 | \$- | \$- | \$975,700 | \$(19,073,297) | \$1,673,042 | \$- | \$(2,597,722) | \$- | \$8,265,072 |
| Total Assets at Fair Value | \$116,530,986 | \$- | \$- | \$975,700 | \$(15,965,983) | \$1,761,089 | \$- | \$(2,711,191) | \$13,683 | \$100,604,284 |

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 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 | \$31,303,573,087 | \$31,052,482,088 | \$915,795,608 | \$29,500,517,486 | \$887,259,993 | \$- | \$- |
| Stocks | 1,687,215,882 | 1,684,505,641 | - | 40,159,667 | 1,647,056,215 | - | - |
| Mortgage loans, net of allowance | 7,364,263,603 | 7,556,919,574 | - | - | 7,364,263,603 | - | - |
| Short-term investments | 264,805,146 | 264,805,146 | - | 264,805,146 | - | - | - |
| Derivative assets | 60,234,297 | 84,667,539 | - | 60,234,297 | - | - | - |
| Policy loans | 912,206,285 | 912,206,285 | - | - | 912,206,285 | - | - |
| Separate account assets | 304,560,045 | 302,240,576 | 2,909,553 | 301,650,492 | - | - | - |
| Securities lending collateral assets | 164,340,804 | 164,632,154 | 163,758,213 | 582,591 | - | - | - |
| Total Assets | \$42,061,199,149 | \$42,022,459,003 | \$1,082,463,374 | \$30,167,949,679 | \$10,810,786,096 | \$- | \$- |
| Liabilities | | | | | | | |
| Derivative liabilities | \$61,127,406 | \$26,209,442 | \$- | \$61,127,406 | \$- | \$- | \$- |
| Investment Contracts | 22,687,869,878 | 24,046,362,090 | - | - | 22,687,869,878 | - | - |
| Total Liabilities | \$22,748,997,284 | \$24,072,571,532 | \$- | \$61,127,406 | \$22,687,869,878 | \$- | \$- |

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 9, 2018 for the statutory statement issued on November 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 November 9, 2018 for the statutory statement issued on November 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.

NOTES TO THE FINANCIAL STATEMENTS

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.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 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 [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended?

Yes [] No [X]

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

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

Yes [] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []

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

\$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ 220,822,294

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 Prior Year End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|----|--|---|
| \$ | 7,142,857 | \$ 7,142,857 |
| | 0 | 0 |
| | 1,523,712,056 | 1,647,056,215 |
| | 0 | 0 |
| | 258,398,621 | 250,379,649 |
| | 107,265,012 | 125,749,892 |
| \$ | 1,896,518,546 | \$ 2,030,328,613 |
| \$ | 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:

\$ 164,347,439

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

\$ 164,638,789

16.3 Total payable for securities lending reported on the liability page:

\$ 164,911,028

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No []

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [] No [X]

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

| 1 | 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 |
| 282125 | HPS INVESTMENT PARTNERS, LLC | 549300IW7540H8HM8F38 | The U.S. Securities and Exchange Commission | NO |

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

| | | | |
|------|--|-----------|---------------|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | | |
| 1.1 | Long-term mortgages in good standing | | Amount |
| 1.11 | Farm mortgages..... | \$ | ..... |
| 1.12 | Residential mortgages..... | \$ | ..... |
| 1.13 | Commercial mortgages..... | \$ | 7,547,136,064 |
| 1.14 | Total mortgages in good standing..... | \$ | 7,547,136,064 |
| 1.2 | Long-term mortgages in good standing with restructured terms | | |
| 1.21 | Total mortgages in good standing with restructured terms..... | \$ | 9,783,500 |
| 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) | \$ | 7,556,919,564 |
| 1.6 | Long-term mortgages foreclosed, properties transferred to real estate in current quarter | | |
| 1.61 | Farm mortgages..... | \$ | ..... |
| 1.62 | Residential mortgages..... | \$ | ..... |
| 1.63 | Commercial mortgages..... | \$ | ..... |
| 1.64 | Total mortgages foreclosed and transferred to real estate..... | \$ | .0 |
| 2. | Operating Percentages: | | |
| 2.1 | A&H loss percent..... | | 283.0 |
| 2.2 | A&H cost containment percent..... |  | ..... |
| 2.3 | A&H expense percent excluding cost containment expenses..... | | 30.0 |
| 3.1 | Do you act as a custodian for health savings accounts?..... | Yes [] | No [X] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date..... | \$ | ..... |
| 3.3 | Do you act as an administrator for health savings accounts?..... | Yes [] | No [X] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date..... | \$ | ..... |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?..... | Yes [X] | No [] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?..... | 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..... | | |
| | AA-3770280..... | 01/01/2018 | Greenlight Reinsurance..... | CYM..... | CO/G..... | Unauthorized..... | | |
| 42374..... | 74-2195939..... | 04/01/2018 | Houston Casualty Company..... | TX..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1126033..... | 04/01/2018 | Lloyd Syndicate #0033..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1126457..... | 04/01/2018 | Lloyd Syndicate #0457..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1126510..... | 04/01/2018 | Lloyd Syndicate #0510..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1127200..... | 04/01/2018 | Lloyd Syndicate #1200..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1127206..... | 04/01/2018 | Lloyd Syndicate #1206..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1128001..... | 04/01/2018 | Lloyd Syndicate #2001..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1120104..... | 04/01/2018 | Lloyd Syndicate #2012..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1128987..... | 04/01/2018 | Lloyd Syndicate #2987..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1120055..... | 04/01/2018 | Lloyd Syndicate #3623..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1120075..... | 04/01/2018 | Lloyd Syndicate #4020..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1126004..... | 04/01/2018 | Lloyd Syndicate #4444..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1126006..... | 04/01/2018 | Lloyd Syndicate #4472..... | GBR..... | CO/G..... | Authorized..... | | |
| 00000..... | AA-1126003..... | 04/01/2018 | Lloyd Syndicate #5000..... | GBR..... | CO/G..... | Authorized..... | | |
| 11054..... | 43-1898350..... | 01/01/2018 | Maiden Reinsurance North America..... | MO..... | 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 Active Status (a) | Direct Business Only | | | | | |
|--|-----|---------------------------|------------------------------|-----------------------------|---|---------------------------|--------------------------------|-----------------------------|
| | | | Life Contracts | | 4 A&H Insurance Premiums, Including Policy Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 through 5 | 7 Deposit-Type Contracts |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | |
| 1. Alabama | AL | L | 6,688,356 | 1,244,551 | 2,041,252 | 67,188,712 | 77,162,871 | |
| 2. Alaska | AK | L | 132,016 | 307,772 | 5,193,982 | 1,996,891 | 7,630,661 | |
| 3. Arizona | AZ | L | 68,330,134 | 7,426,903 | 9,455,785 | 275,841,511 | 361,054,333 | |
| 4. Arkansas | AR | L | 2,067,883 | 1,261,800 | 1,164,249 | 37,547,646 | 42,041,578 | |
| 5. California | CA | L | 67,066,970 | 31,240,599 | 7,641,290 | 541,445,431 | 647,394,290 | |
| 6. Colorado | CO | L | 26,724,924 | 12,340,197 | 2,181,055 | 81,014,451 | 122,260,627 | |
| 7. Connecticut | CT | L | 4,750,575 | 17,815,138 | 5,639,106 | 89,831,547 | 118,036,366 | |
| 8. Delaware | DE | L | 144,395,279 | 1,945,271 | 780,050 | 11,181,376 | 158,301,976 | |
| 9. District of Columbia | DC | L | 484,077 | 901,956 | 235,835 | 5,541,170 | 7,163,038 | |
| 10. Florida | FL | L | 51,532,620 | 25,206,143 | 7,772,823 | 764,003,141 | 848,514,727 | |
| 11. Georgia | GA | L | 18,509,308 | 8,304,836 | 10,142,209 | 98,294,417 | 135,250,770 | |
| 12. Hawaii | HI | L | 1,701,364 | 4,413,786 | 15,723 | 23,212,072 | 29,342,945 | |
| 13. Idaho | ID | L | 341,969 | 2,107,401 | 739,046 | 24,494,298 | 27,682,714 | |
| 14. Illinois | IL | L | 63,981,231 | 8,869,341 | 13,327,616 | 221,582,481 | 307,760,669 | |
| 15. Indiana | IN | L | 3,397,925 | 3,979,592 | 12,583,369 | 81,065,846 | 101,026,732 | |
| 16. Iowa | IA | L | 21,493,819 | 1,607,918 | 1,227,067 | 26,082,598 | 50,411,402 | |
| 17. Kansas | KS | L | 2,791,153 | 2,507,261 | 2,430,931 | 45,127,432 | 52,856,777 | |
| 18. Kentucky | KY | L | 9,439,320 | 3,974,524 | 6,351,866 | 36,933,785 | 56,699,495 | |
| 19. Louisiana | LA | L | 5,697,569 | 3,374,794 | 2,172,750 | 70,464,087 | 81,709,200 | |
| 20. Maine | ME | L | 813,664 | 1,957,130 | 280,432 | 16,057,111 | 19,108,337 | |
| 21. Maryland | MD | L | 10,066,473 | 7,090,258 | 2,209,094 | 139,256,975 | 158,622,800 | |
| 22. Massachusetts | MA | L | 10,174,803 | 30,519,157 | 4,966,580 | 173,566,681 | 219,227,221 | |
| 23. Michigan | MI | L | 18,397,760 | 7,653,836 | 6,822,710 | 144,789,787 | 177,664,093 | |
| 24. Minnesota | MN | L | 13,682,869 | 4,681,873 | 2,087,421 | 66,363,511 | 86,815,674 | |
| 25. Mississippi | MS | L | 3,837,093 | 1,784,329 | 458,952 | 15,934,661 | 22,015,035 | |
| 26. Missouri | MO | L | 6,669,419 | 5,031,888 | 5,317,996 | 47,446,570 | 64,465,873 | |
| 27. Montana | MT | L | 480,147 | 1,169,772 | 145,712 | 11,049,881 | 12,845,512 | |
| 28. Nebraska | NE | L | 1,057,159 | 1,386,179 | 1,240,032 | 19,055,314 | 22,738,684 | |
| 29. Nevada | NV | L | 3,023,639 | 1,481,012 | 1,612,689 | 14,802,420 | 20,919,760 | |
| 30. New Hampshire | NH | L | 1,162,242 | 2,101,228 | 5,768,994 | 20,210,094 | 29,242,558 | |
| 31. New Jersey | NJ | L | 24,911,101 | 16,215,666 | 8,663,248 | 212,903,963 | 262,693,978 | |
| 32. New Mexico | NM | L | 351,438 | 1,269,371 | 1,043,991 | 14,419,264 | 17,084,064 | |
| 33. New York | NY | L | 117,002,112 | 43,656,255 | 8,519,294 | 575,572,537 | 744,750,198 | |
| 34. North Carolina | NC | L | 65,711,453 | 6,881,619 | 10,497,555 | 81,990,560 | 165,081,187 | |
| 35. North Dakota | ND | L | 15,002,884 | 238,148 | 101,259 | 11,233,791 | 26,576,082 | |
| 36. Ohio | OH | L | 37,464,411 | 19,425,713 | 23,884,322 | 432,275,697 | 513,050,143 | 46,180,000 |
| 37. Oklahoma | OK | L | 513,928 | 1,460,248 | 1,978,640 | 49,222,507 | 53,175,323 | |
| 38. Oregon | OR | L | 5,191,480 | 4,370,827 | 371,390 | 48,642,352 | 58,576,049 | |
| 39. Pennsylvania | PA | L | 33,650,713 | 23,638,924 | 12,850,511 | 308,880,517 | 379,020,665 | |
| 40. Rhode Island | RI | L | 2,116,251 | 1,866,193 | 234,338 | 14,176,788 | 18,393,570 | |
| 41. South Carolina | SC | L | 8,881,800 | 2,769,468 | 4,570,578 | 48,160,975 | 64,382,821 | |
| 42. South Dakota | SD | L | 631,509 | 70,000 | 1,163,875 | 3,630,209 | 5,495,593 | |
| 43. Tennessee | TN | L | 7,555,783 | 4,796,333 | 2,525,783 | 55,694,914 | 70,572,813 | |
| 44. Texas | TX | L | 65,947,375 | 16,372,419 | 15,015,252 | 294,923,213 | 392,258,259 | |
| 45. Utah | UT | L | 1,922,074 | 999,150 | 1,251,674 | 14,767,863 | 18,940,761 | |
| 46. Vermont | VT | L | 927,117 | 127,940 | 653,877 | 11,253,733 | 12,962,667 | |
| 47. Virginia | VA | L | 15,380,056 | 6,707,521 | 2,175,678 | 78,854,720 | 103,117,975 | |
| 48. Washington | WA | L | 1,560,600 | 12,662,401 | 2,724,612 | 72,961,043 | 89,908,656 | |
| 49. West Virginia | WV | L | 3,281,575 | 3,327,844 | 6,074,574 | 16,636,164 | 29,320,157 | |
| 50. Wisconsin | WI | L | 3,479,203 | 3,198,307 | 2,018,143 | 97,821,687 | 106,517,340 | |
| 51. Wyoming | WY | L | 150,022 | | 481,639 | 3,151,648 | 3,783,309 | |
| 52. American Samoa | AS | N | 17,602 | | | | 17,602 | |
| 53. Guam | GU | L | 1,253 | | | 3,600 | 4,853 | |
| 54. Puerto Rico | PR | L | 208,334 | 662,647 | (16) | 19,424,092 | 20,295,057 | |
| 55. US Virgin Islands | VI | L | 35,439 | | 2,657 | | 38,096 | |
| 56. Northern Mariana Islands | MP | N | | | | | 0 | |
| 57. Canada | CAN | N | 52,401 | | | 18,643 | 71,044 | |
| 58. Aggregate Other Alien | OT | XXX | 391,394 | 0 | 1,132 | 55,588 | 448,114 | 0 |
| 59. Subtotal | XXX | | 981,231,068 | 374,403,439 | 228,810,622 | 5,638,057,965 | 7,222,503,094 | 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 | | 16,249,243 | | | 85 | 16,249,328 | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | XXX | | | | | | 0 | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX | | 2,769,733 | | 30,102 | | 2,799,835 | |
| 94. Aggregate other amounts not allocable by State | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | XXX | | 1,000,250,044 | 374,403,439 | 228,840,724 | 5,638,058,050 | 7,241,552,257 | 46,180,000 |
| 96. Plus Reinsurance Assumed | XXX | | 7,596,231 | 5,147 | 61,456,259 | 11,044,928 | 80,102,565 | |
| 97. Totals (All Business) | XXX | | 1,007,846,275 | 374,408,586 | 290,296,983 | 5,649,102,978 | 7,321,654,822 | 46,180,000 |
| 98. Less Reinsurance Ceded | XXX | | 96,141,927 | 2,644 | 290,019,994 | 383,438,007 | 769,602,572 | |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | | 911,704,348 | 374,405,942 | 276,989 | 5,265,664,971 | 6,552,052,250 | 46,180,000 |

DETAILS OF WRITE-INS

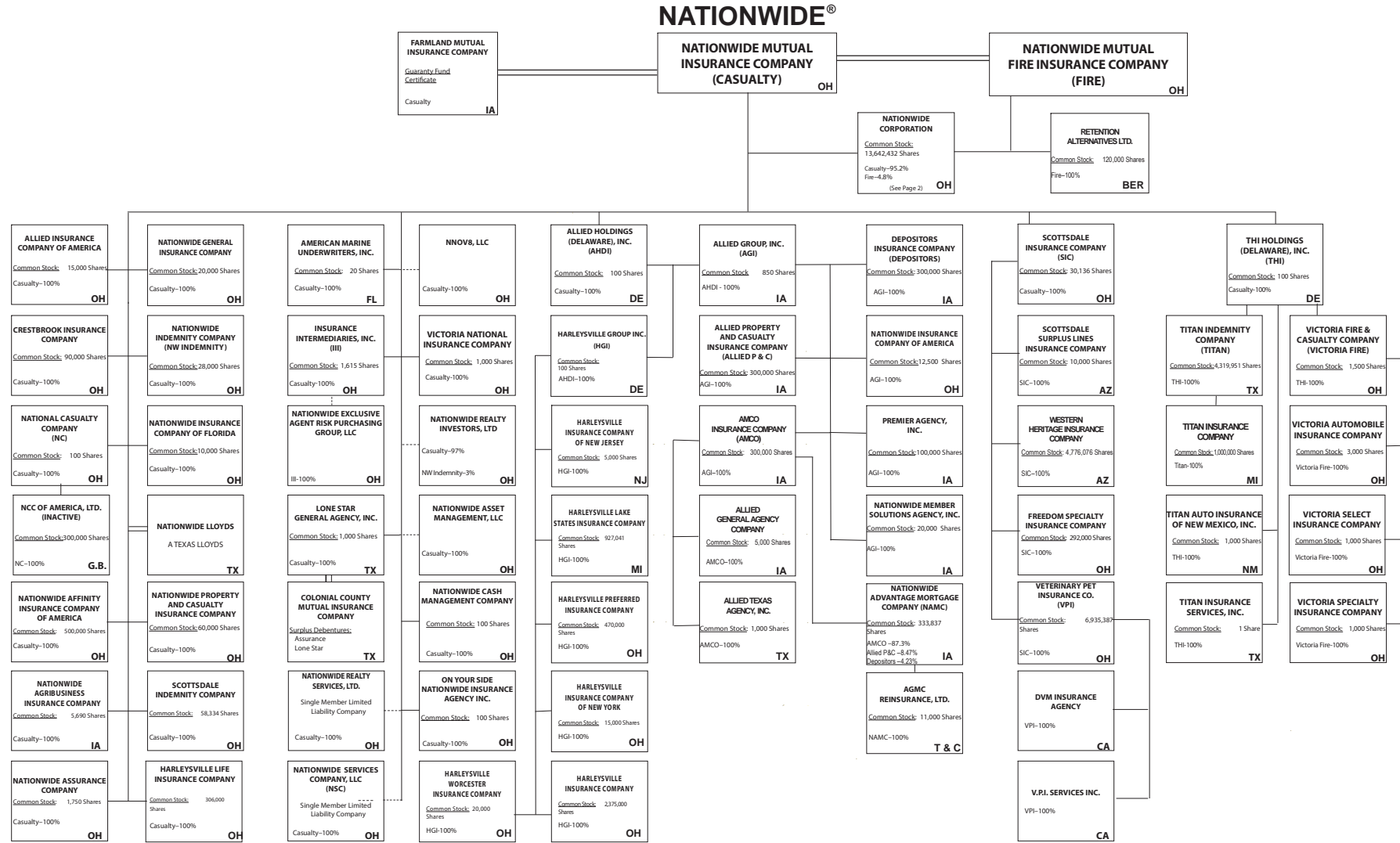
| | | | | | | | | |
|--|-----|--|---------|---|-------|--------|---------|---|
| 58001. Foreign - Other Alien | XXX | | 391,394 | | 1,132 | 55,588 | 448,114 | - |
| 58002. | XXX | | | | | | 0 | |
| 58003. | XXX | | | | | | 0 | |
| 58998. Summary of remaining write-ins for line 58 from overflow page | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above) | XXX | | 391,394 | 0 | 1,132 | 55,588 | 448,114 | 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

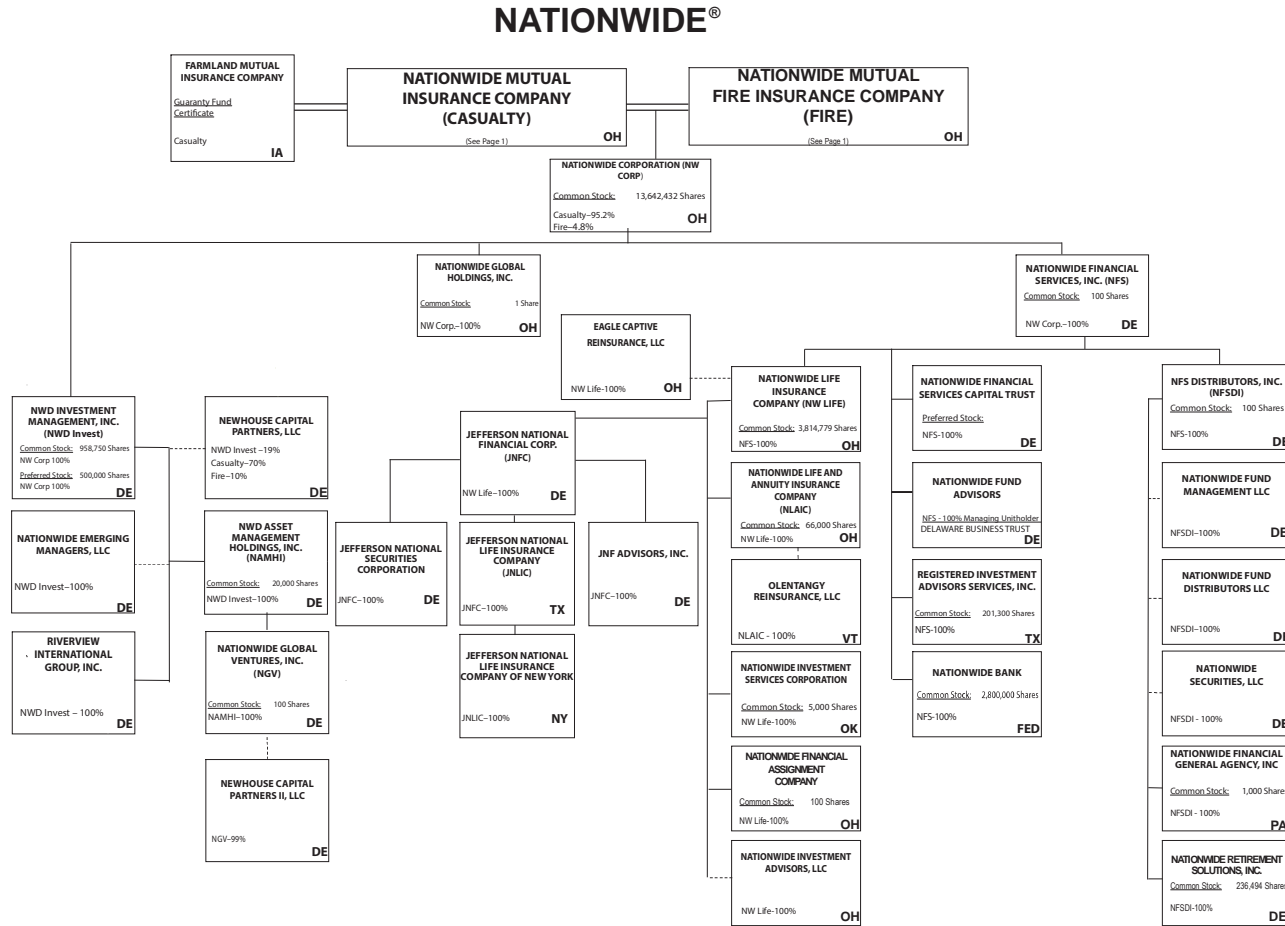
Q12



Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - Dotted Line
September 30, 2018 Page 1

(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 |

Q12.2

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) | * |
| 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 | NRI-Rivulon, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1486309 | 4810083 | | | 155 Rivulon Boulevard, LLC | OH | NIA | NRI-Rivulon, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1486309 | 5113923 | | | 161 Rivulon Boulevard, LLC | OH | NIA | NRI-Rivulon, LLC | 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 | NRI-Rivulon, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1486309 | 5308475 | | | 300 Rivulon Boulevard, LLC | OH | NIA | NRI-Rivulon, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1486309 | 5308484 | | | 310 Rivulon Boulevard, LLC | OH | NIA | NRI-Rivulon, LLC | 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 | NRI-Rivulon, LLC | 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 Condominiums 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 | |

Q13

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 | | 20-4939866 | 4590611 | | | 845 Yard Street, LLC | OH | NIA | GVY Residential, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 20-4939866 | 4590787 | | | 850 Goodale Blvd., LLC | OH | NIA | NRI Equity Land Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 20-4939866 | 4903921 | | | 860 Third Avenue, LLC | OH | NIA | NRI Equity Land Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 20-4939866 | 4903912 | | | 880 Third Avenue, LLC | OH | NIA | NRI Equity Land Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 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 | NIA | 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 |

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
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| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | * |
| 0140 | Nationwide | | 20-1618232 | 4595241 | | | CNRI-Cannonsport Condominium, LLC | OH | NIA | CNRI-Cannonsport, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 20-1618232 | 4595045 | | | CNRI- Cannonsport, LLC | OH | NIA | Nationwide Realty Investors, Ltd | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| | | | n/a | n/a | | | Co-Investment Fund, LLC | DE | OTH | Other non-Nationwide | n/a | | Other non-Nationwide | N | 2 |
| 0140 | Nationwide | | 31-1579973 | 2998688 | | | COLHOC Limited Partnership | OH | NIA | NRI Arena, LLC | ownership | 30.760 | Other non-Nationwide | N | 1 |
| 0140 | Nationwide | 29262 | 74-1061659 | 4288057 | | | Colonial County Mutual Insurance Company | TX | IA | Other non-Nationwide | contract | | Other non-Nationwide | N | |
| | | | 45-4901238 | n/a | | | Columbus Arena Management, LLC | OH | OTH | Other non-Nationwide | n/a | | Other non-Nationwide | N | 2 |
| 0140 | Nationwide | | 31-1486309 | 5308466 | | | Cottages at Hyatts LLC | OH | NIA | Nationwide Realty Investors, Ltd | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 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 | |

Q13.2

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 | 64017 | 75-0300900 | 3332887 | | | Jefferson National Life Insurance Company | TX | IA | Jefferson National Financial Corporation | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 15727 | 47-1180302 | 5111899 | | | Jefferson National Life Insurance Company of New York | NY | IA | Jefferson National Life Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 61-1340595 | 5113503 | | | Jefferson National Securities Corporation | DE | NIA | Jefferson National Financial Corporation | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1486309 | 4097802 | | | Jerome Village Company, LLC | OH | NIA | Nationwide Realty Investors, Ltd. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| | | | 46-2974590 | n/a | | | Jerome Village Master Property Owners Association, Inc. | OH | OTH | Other non-Nationwide | n/a | | Other non-Nationwide | N | 2 |
| 0140 | Nationwide | | 20-8945345 | 5111938 | | | JNF Advisors, Inc. | DE | NIA | Jefferson National Financial Corporation | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| | | | 46-2956640 | n/a | | | Jerome Village Residential Property Owners Association, Inc. | OH | OTH | Other non-Nationwide | n/a | | Other non-Nationwide | N | 2 |
| 0140 | Nationwide | | 31-1486309 | 4590312 | | | JV Developers, LLC | OH | OTH | Nationwide Realty Investors, Ltd. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | 2 |
| 0140 | Nationwide | | 74-1395229 | 4613350 | | | Lone Star General Agency, Inc. | TX | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 11991 | 38-0865250 | 4288187 | | | National Casualty Company | OH | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | AC000920 | 4614900 | | | National Casualty Company of America, Ltd. | GBR | IA | National Casualty Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 42-1154244 | 2889795 | | | Nationwide Advantage Mortgage Company | IA | NIA | AMCO Insurance Company | ownership | 87.300 | Nationwide Mutual Insurance Company | Y | 1 |
| 0140 | Nationwide | | 42-1154244 | 2889795 | | | Nationwide Advantage Mortgage Company | IA | NIA | ALLIED Property & Casualty Insurance Company | ownership | 8.470 | Nationwide Mutual Insurance Company | Y | 1 |
| 0140 | Nationwide | | 42-1154244 | 2889795 | | | Nationwide Advantage Mortgage Company | IA | NIA | Depositors Insurance Company | ownership | 4.230 | Nationwide Mutual Insurance Company | Y | 1 |
| 0140 | Nationwide | 26093 | 48-0470690 | 4288196 | | | Nationwide Affinity Insurance Company of America | OH | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 28223 | 42-1015537 | 4288208 | | | Nationwide Agribusiness Insurance Company | IA | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1578869 | 4288075 | | | Nationwide Arena, LLC | OH | NIA | NRI Arena, LLC | ownership | 90.000 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 20-8670712 | 4288114 | | | Nationwide Asset Management, LLC | OH | NIA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 10723 | 95-0639970 | 4288217 | | | Nationwide Assurance Company | OH | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1592130 | 2729677 | | | Nationwide Bank | OH | OTH | Nationwide Financial Services, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | 2 |
| 0140 | Nationwide | | 31-1036287 | 4288123 | | | Nationwide Cash Management Company | OH | NIA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-4416546 | 3828081 | | | Nationwide Corporation | OH | NIA | Nationwide Mutual Insurance Company | ownership | 95.200 | Nationwide Mutual Insurance Company | Y | 1 |
| 0140 | Nationwide | | 31-4416546 | 3828081 | | | Nationwide Corporation | OH | NIA | Nationwide Mutual Fire Insurance Company | ownership | 4.800 | Nationwide Mutual Insurance Company | Y | 1 |
| 0140 | Nationwide | | 04-3679407 | 4286839 | | | Nationwide Emerging Managers, LLC | DE | NIA | NWD Investment Management, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 05-0630007 | 4288048 | | | Nationwide Exclusive Agent Risk Purchasing Group, LLC | OH | NIA | Insurance Intermediaries, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1667326 | 4286932 | | | Nationwide Financial Assignment Company | OH | NIA | Nationwide Life Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 23-2412039 | 4287087 | | | Nationwide Financial General Agency, Inc. | PA | NIA | NFS Distributors, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-6554353 | 4286978 | | | Nationwide Financial Services Capital Trust | DE | NIA | Nationwide Financial Services, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1486870 | 3828063 | | | Nationwide Financial Services, Inc. | DE | UDP | Nationwide Corporation | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 52-6969857 | 4286996 | | | Nationwide Fund Advisors | DE | NIA | Nationwide Financial Services, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |

Q13.3

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 | | 31-1748721 | 4287050 | | | Nationwide Fund Distributors LLC | DE | NIA | NFS Distributors, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-0900518 | 4287041 | | | Nationwide Fund Management LLC | DE | NIA | NFS Distributors, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 23760 | 31-4425763 | 4287957 | | | Nationwide General Insurance Company | OH | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1570938 | 4286398 | | | Nationwide Global Holdings, Inc. | OH | NIA | Nationwide Corporation | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 04-3732385 | 4286857 | | | Nationwide Global Ventures, Inc. | DE | NIA | NWD Asset Management Holdings, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 10070 | 31-1399201 | 2839398 | | | Nationwide Indemnity Company | OH | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 25453 | 95-2130882 | 4287180 | | | Nationwide Insurance Company of America | OH | IA | ALLIED Group, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | 10948 | 31-1613686 | 4287966 | | | Nationwide Insurance Company of Florida | OH | IA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 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 |

Q13.4

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 | | 20-2450960 | 4596387 | | | Nationwide Life Tax Credit Partners 2005-C, LLC | OH | NIA | Nationwide Life Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 20-2451052 | 4596396 | | | Nationwide Life Tax Credit Partners 2005-D, LLC | OH | NIA | Nationwide Life Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 20-2774223 | 4596408 | | | Nationwide Life Tax Credit Partners 2005-E, LLC | OH | NIA | Nationwide Life Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 21-1288836 | 4596426 | | | Nationwide Life Tax Credit Partners 2007-A, LLC | OH | NIA | Nationwide Life Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 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 | |

Q13.5

NATIONWIDE LIFE 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) | * |
| 0140 | Nationwide | | 73-0948330 | 4287096 | | | Nationwide Retirement Solutions, Inc. | DE | NIA | NFS Distributors, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 36-2434406 | 4287078 | | | Nationwide Securities, LLC | OH | NIA | NFS Distributors, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-4177100 | 4288093 | | | Nationwide Services Company, LLC | OH | NIA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 27-0743545 | 4564041 | | | Nationwide Tax Credit Partners 2009-G, LLC | OH | NIA | Nationwide Mutual Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 27-0768791 | 4596891 | | | Nationwide Tax Credit Partners 2009-H, LLC | OH | NIA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 46-1952215 | 4596556 | | | Nationwide Tax Credit Partners 2013-A, LLC | OH | NIA | Nationwide Life Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 46-1971926 | 4596592 | | | Nationwide Tax Credit Partners 2013-B, LLC | OH | NIA | Nationwide Life Insurance Company | other | 0.010 | Nationwide Mutual Insurance Company | N | 1 |
| 0140 | Nationwide | | 20-5976272 | 4595410 | | | Nationwide Ventures, LLC | OH | NIA | Nationwide Mutual Insurance Company | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 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 | |

Q13.6

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 | | 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 |
| 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 | | 83-2056769 | | | | NW-Athens Way, LLC | OH | NIA | Nationwide Life 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 | | 83-1613456 | 5308448 | | | NW-Cameron Village, LLC | OH | NIA | Nationwide Life 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 | |

Q13.7

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 | | 31-1580283 | 4981134 | | | NWD 250 West, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590554 | | | NWD 265 Neil, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590518 | | | NWD 275 Marconi, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590509 | | | NWD 300 Neil, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590572 | | | NWD 300 Spring, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590527 | | | NWD 355 McConnell, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590581 | | | NWD 425 Nationwide, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4590536 | | | NWD 500 Nationwide, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591298 | | | NWD Arena Crossing, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591083 | | | NWD Arena District I, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591300 | | | NWD Arena District II, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591113 | | | NWD Arena District MM, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591319 | | | NWD Arena District PW, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591131 | | | NWD Arena District V, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 04-3679396 | 4286848 | | | NWD Asset Management Holdings, Inc. | DE | NIA | NWD Investment Management, Inc. | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 0140 | Nationwide | | 31-1580283 | 4591328 | | | NWD Athletic Club, LLC | OH | NIA | NWD Investments, LLC | ownership | 100.000 | Nationwide Mutual Insurance Company | N | |
| 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 | | | | | | NWGH, LLC | DE | OTH | Nationwide Realty Investors, Ltd. | ownership | | Nationwide Mutual Insurance Company | N | 2 |
| 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 | | 81-1361460 | 5308457 | | | NW-Marketplace, LLC | OH | NIA | Nationwide Mutual Insurance Company | 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 | |

Q13.8

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 | | 83-0849392 | 5281028 | | | 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 | |
| 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 | 5217045 | | | 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 |
| 0140 | Nationwide | | 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 | |

Q13.9

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 | | 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 |
| 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 |

Q13.10

Aster Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

| | Current Statement Date | | | 4 December 31, Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|--|
| | 1 Assets | 2 Nonadmitted Assets | 3 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..... | 4,526,268 | 4,526,268 | 0 | |
| 2597. Summary of remaining write-ins for Line 25..... | 78,797,306 | 75,989,769 | 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..... | 10,556,665 | 10,500,056 |
| 2505. Reserve for rate stabilizations..... | 16,475,787 | 13,570,516 |
| 2506. Tax credit commitment liabilities..... | 28,606,919 | 49,333,815 |
| 2507. Contingency reserve..... | 121,419,228 | 127,730,849 |
| 2597. Summary of remaining write-ins for Line 25..... | 177,058,599 | 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..... | 2,905,271 | (3,143,145) | (1,834,312) |
| 2705. Change in loss recognition reserves..... | 300,000 | 250,000 | 481,000 |
| 2797. Summary of remaining write-ins for Line 27..... | 3,205,271 | (2,893,145) | (1,353,312) |

**NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year..... | 7,445,369,865 | 7,358,788,849 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | 582,847,488 | 643,245,000 |
| 2.2 Additional investment made after acquisition..... | 35,269,682 | 26,877,383 |
| 3. Capitalized deferred interest and other..... | 4,380,659 | 2,411,385 |
| 4. Accrual of discount..... | 41,487 | 85,476 |
| 5. Unrealized valuation increase (decrease)..... | | |
| 6. Total gain (loss) on disposals..... | (77,431) | (3,835,456) |
| 7. Deduct amounts received on disposals..... | 489,943,976 | 585,125,439 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees..... | 312,254 | 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)..... | 7,577,575,519 | 7,445,369,865 |
| 12. Total valuation allowance..... | (20,655,955) | (20,634,564) |
| 13. Subtotal (Line 11 plus Line 12)..... | 7,556,919,564 | 7,424,735,301 |
| 14. Deduct total nonadmitted amounts..... | | |
| 15. Statement value at end of current period (Line 13 minus Line 14)..... | 7,556,919,564 | 7,424,735,301 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 526,081,616 | 359,728,380 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | 23,318,395 | 69,859,920 |
| 2.2 Additional investment made after acquisition..... | 136,367,347 | 217,732,487 |
| 3. Capitalized deferred interest and other..... | | |
| 4. Accrual of discount..... | | |
| 5. Unrealized valuation increase (decrease)..... | 7,819,459 | 7,491,688 |
| 6. Total gain (loss) on disposals..... | 6,286,403 | |
| 7. Deduct amounts received on disposals..... | 57,316,503 | 57,905,419 |
| 8. Deduct amortization of premium and depreciation..... | 22,598,497 | 70,825,440 |
| 9. Total foreign exchange change in book/adjusted carrying value..... | (1,259) | |
| 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)..... | 619,956,961 | 526,081,616 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 619,956,961 | 526,081,616 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 32,841,992,934 | 31,196,490,730 |
| 2. Cost of bonds and stocks acquired..... | 3,328,478,331 | 5,751,034,157 |
| 3. Accrual of discount..... | 31,137,023 | 45,854,445 |
| 4. Unrealized valuation increase (decrease)..... | (223,097,597) | (42,641,240) |
| 5. Total gain (loss) on disposals..... | 1,190,591 | 15,419,912 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 3,023,410,092 | 4,154,549,768 |
| 7. Deduct amortization of premium..... | 39,905,825 | 64,111,016 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | (43,691,204) | 101,095,493 |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 2,713,326 | 6,599,779 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees..... | 15,874,296 | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... | 32,885,855,131 | 32,841,992,934 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 32,885,855,131 | 32,841,992,934 |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|--|--|--|--|--|--|---|--|--|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 16,546,831,377 | 695,808,675 | 431,452,552 | 57,271,898 | 16,525,884,916 | 16,546,831,377 | 16,868,459,398 | 16,768,107,773 |
| 2. NAIC 2 (a)..... | 12,866,045,107 | 221,406,335 | 316,597,612 | (49,283,471) | 12,804,292,492 | 12,866,045,107 | 12,721,570,359 | 12,757,210,158 |
| 3. NAIC 3 (a)..... | 1,047,674,203 | 62,607,389 | 88,944,562 | (29,112,224) | 1,196,497,679 | 1,047,674,203 | 992,224,806 | 1,109,484,324 |
| 4. NAIC 4 (a)..... | 347,033,802 | 15,649,969 | 13,685,220 | 18,583,032 | 410,489,662 | 347,033,802 | 367,581,583 | 428,549,833 |
| 5. NAIC 5 (a)..... | 107,794,819 | | 2,292,749 | (14,301,246) | 75,988,017 | 107,794,819 | 91,200,824 | 98,819,456 |
| 6. NAIC 6 (a)..... | 20,125,251 | | 64,816 | 1,705,702 | 23,997,615 | 20,125,251 | 21,766,137 | 24,061,920 |
| 7. Total Bonds..... | 30,935,504,559 | 995,472,368 | 853,037,511 | (15,136,309) | 31,037,150,381 | 30,935,504,559 | 31,062,803,107 | 31,186,233,464 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | | | | | | | 0 | |
| 9. NAIC 2..... | 32,125,426 | | | | 32,125,426 | 32,125,426 | 32,125,426 | 32,125,445 |
| 10. NAIC 3..... | 5,000,000 | | | | 5,000,000 | 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 | 324,000 | |
| 14. Total Preferred Stock..... | 37,449,426 | 0 | 0 | 0 | 37,449,426 | 37,449,426 | 37,449,426 | 37,125,445 |
| 15. Total Bonds and Preferred Stock..... | 30,972,953,985 | 995,472,368 | 853,037,511 | (15,136,309) | 31,074,599,807 | 30,972,953,985 | 31,100,252,533 | 31,223,358,909 |

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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..... | 264,805,147 | XXX..... | 264,805,147 | 236,920 | |

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..... | 18,566,786,824 | 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..... | 18,340,181,371 | 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)..... | 264,805,146 | 38,199,693 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 264,805,146 | 38,199,693 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | |
|---|---------------|
| 1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year)..... | 256,107,999 |
| 2. Cost paid/(consideration received) on additions..... | 34,988,042 |
| 3. Unrealized valuation increase/(decrease)..... | 254,834,281 |
| 4. Total gain (loss) on termination recognized..... | (286,379,981) |
| 5. Considerations received/(paid) on terminations..... | 237,828,958 |
| 6. Amortization..... | |
| 7. Adjustment to the book/adjusted carrying value of hedge item..... | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 44,500,908 |
| 9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)..... | 66,222,291 |
| 10. Deduct nonadmitted assets..... | |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | 66,222,291 |

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)..... | 19,120,605 |
| 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..... | (14,012,142) |
| 3.14 Section 1, Column 18, prior year..... | (36,762,733) 22,750,591 22,750,591 |
| 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..... | (14,012,142) |
| 3.24 Section 1, Column 19, prior year..... | (36,762,733) 22,750,591 22,750,591 |
| 3.3 Subtotal (Line 3.1 minus Line 3.2)..... | (0) |
| 4.1 Cumulative variation margin on terminated contracts during the year..... | (157,808,070) |
| 4.2 Less: | |
| 4.21 Amount used to adjust basis of hedged item..... | |
| 4.22 Amount recognized..... | (157,808,070) (157,808,070) |
| 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)..... | 91,961,400 |
| 7. Deduct nonadmitted assets..... | |
| 8. Statement value at end of current period (Line 6 minus Line 7)..... | 91,961,400 |

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
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..... | 66,222,290 |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 91,961,400 |
| 3. | Total (Line 1 plus Line 2)..... | 158,183,690 |
| 4. | Part D, Section 1, Column 5..... | 184,894,012 |
| 5. | Part D, Section 1, Column 6..... | (26,710,321) |
| 6. | Total (Line 3 minus Line 4 minus Line 5)..... | (1) |
| | | Fair Value Check |
| 7. | Part A, Section 1, Column 16..... | 6,871,087 |
| 8. | Part B, Section 1, Column 13..... | 4,072,015 |
| 9. | Total (Line 7 plus Line 8)..... | 10,943,103 |
| 10. | Part D, Section 1, Column 8..... | 73,967,347 |
| 11. | Part D, Section 1, Column 9..... | (63,024,244) |
| 12. | Total (Line 9 minus Line 10 minus Line 11)..... | 0 |
| | | Potential Exposure Check |
| 13. | Part A, Section 1, Column 21..... | 18,764,059 |
| 14. | Part B, Section 1, Column 20..... | 91,961,400 |
| 15. | Part D, Section 1, Column 11..... | 110,725,459 |
| 16. | Total (Line 13 plus Line 14 minus Line 15)..... | 0 |

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 2,875,083 | |
| 2. Cost of cash equivalents acquired..... | 24,875,774 | 54,875,083 |
| 3. Accrual of discount..... | | |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 23,753,416 | 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)..... | 3,997,441 | 2,875,083 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 3,997,441 | 2,875,083 |

SCHEDULE B - PART 2

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|--|---------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | | |
| 00-1102687 | SANTA CLARA | CA | | 09/19/2018 | 4.320 | 15,000,000 | | 30,416,667 |
| 00-1102848 | JERICO | NY | | 07/17/2018 | 4.180 | 16,000,000 | | 30,810,256 |
| 00-1102882 | HILL AIR FORCE BASE | UT | | 07/06/2018 | 4.930 | 5,000,000 | | 8,200,000 |
| 00-1102893 | INDIANAPOLIS | IN | | 08/14/2018 | 4.610 | 20,000,000 | | 37,037,037 |
| 00-1102895 | SUNNYVALE | CA | | 07/16/2018 | 4.230 | 25,000,000 | | 61,589,999 |
| 00-1102905 | RICHMOND | VA | | 07/27/2018 | 4.430 | 16,500,000 | | 20,609,434 |
| 00-1102907 | WESTERVILLE | OH | | 09/07/2018 | 4.480 | 16,250,000 | | 21,635,000 |
| 00-1102911 | TAMPA | FL | | 09/05/2018 | 4.420 | 25,000,000 | | 35,208,500 |
| 00-1102920 | ENFIELD | CT | | 09/28/2018 | 4.450 | 16,860,000 | | 25,855,000 |
| 00-1102921 | SAN FRANCISCO | CA | | 09/06/2018 | 4.110 | 14,200,000 | | 24,287,349 |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | | XXX | XXX | 169,810,000 | 0 | 295,649,242 |
| Mortgages in Good Standing - Mezzanine Loans | | | | | | | | |
| 99-0000059 | DENVER | CO | | 12/23/2016 | 10.500 | | 6,058,586 | 111,266,377 |
| 99-0000065 | DALLAS | TX | | 12/20/2017 | 11.000 | | 4,351,640 | 95,422,059 |
| 99-0000070 | CHANDLER | AZ | | 04/05/2018 | 10.000 | | 6,356,855 | 152,632,079 |
| 0699999. Total - Mortgages in Good Standing - Mezzanine Loans | | | | XXX | XXX | 0 | 16,767,081 | 359,320,515 |
| 0899999. Total - Mortgages in Good Standing | | | | XXX | XXX | 169,810,000 | 16,767,081 | 654,969,757 |
| 3399999. Total Mortgages | | | | XXX | XXX | 169,810,000 | 16,767,081 | 654,969,757 |

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SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| 00-1000848 | NEW ALBANY | OH | | 02/07/2002 | 08/10/2018 | 1,734,937 | | | | | | | 1,557,561 | 1,557,561 | | | 0 |
| 00-1000858 | BROOK PARK | OH | | 04/09/2002 | 08/31/2018 | 946,559 | | | | | | | 602,872 | 602,872 | | | 0 |
| 00-1100030 | CHICAGO | IL | | 08/04/2003 | 08/08/2018 | 215,074 | | | | | | | 54,482 | 54,482 | | | 0 |
| 00-1100080 | GREENDALE | WI | | 09/02/2003 | 09/05/2018 | 217,600 | | | | | | | 73,367 | 73,367 | | | 0 |
| 00-1100992 | SOUTHGATE | MI | | 10/14/2005 | 09/27/2018 | 3,599,449 | | | | | | | 3,539,112 | 3,539,112 | | | 0 |
| 00-1101672 | HOUSTON | TX | | 02/19/2010 | 08/22/2018 | 6,818,099 | | | | | | | 6,733,120 | 6,733,120 | | | 0 |
| 00-1101673 | ADDISON | IL | | 02/19/2010 | 08/22/2018 | 2,479,309 | | | | | | | 2,448,408 | 2,448,408 | | | 0 |
| 00-1101674 | HANOVER | MD | | 02/19/2010 | 08/22/2018 | 4,338,790 | | | | | | | 4,284,713 | 4,284,713 | | | 0 |
| 00-1101675 | ALGONA | WA | | 02/19/2010 | 08/22/2018 | 13,104,919 | | | | | | | 12,941,582 | 12,941,582 | | | 0 |
| 00-1101678 | ADDISON | IL | | 02/19/2010 | 08/22/2018 | 3,807,511 | | | | | | | 3,760,055 | 3,760,055 | | | 0 |
| 00-1101679 | ATLANTA | GA | | 02/19/2010 | 08/22/2018 | 10,802,703 | | | | | | | 10,668,061 | 10,668,061 | | | 0 |
| 00-1101680 | HOUSTON | TX | | 02/19/2010 | 08/22/2018 | 1,328,202 | | | | | | | 1,311,647 | 1,311,647 | | | 0 |
| 00-1101681 | HOUSTON | TX | | 02/19/2010 | 08/22/2018 | 2,213,669 | | | | | | | 2,186,078 | 2,186,078 | | | 0 |
| 00-1101682 | BUFORD | GA | | 02/19/2010 | 08/22/2018 | 2,036,576 | | | | | | | 2,011,192 | 2,011,192 | | | 0 |

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---|-------------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 00-1101803..... | HOUSTON..... | TX..... | | 11/16/2011.... | 08/07/2018.... | 17,016,227 | | | | | | 16,840,379 | 16,840,379 | | | 0 | |
| 00-1101818..... | TEMPE..... | AZ..... | | 02/01/2012.... | 09/27/2018.... | 27,594,026 | | | | | | 27,343,794 | 27,343,794 | | | 0 | |
| 00-1102071..... | OWASSO..... | OK..... | | 11/27/2013.... | 07/27/2018.... | 12,951,519 | | (29,835) | | | (29,835) | 12,921,684 | 12,900,000 | | (21,684) | (21,684) | |
| 03-0306302..... | WATERFORD..... | MI..... | | 10/04/1994.... | 07/26/2018.... | 178,914 | | | | | 0 | 45,727 | 45,727 | | | 0 | |
| 03-0312004..... | FARMERS BRANCH..... | TX..... | | 07/13/1999.... | 07/31/2018.... | 1,743,420 | | | | | 0 | 1,640,749 | 1,640,749 | | | 0 | |
| 03-4001019..... | MONROEVILLE..... | PA..... | | 09/01/1998.... | 09/04/2018.... | 663,258 | | | | | 0 | 225,059 | 225,059 | | | 0 | |
| 03-4001028..... | OKLAHOMA CITY..... | OK..... | | 07/27/1998.... | 07/26/2018.... | 147,275 | | | | | 0 | 37,463 | 37,463 | | | 0 | |
| 0199999. Total - Mortgages Closed by Repayment..... | | | | | | 113,938,036 | 0 | (29,835) | 0 | 0 | (29,835) | 0 | 111,227,105 | 111,205,418 | 0 | (21,684) | (21,684) |
| Mortgages With Partial Repayments | | | | | | | | | | | | | | | | | |
| 00-1000030..... | PITTSBURGH..... | PA..... | | 11/16/1999.... | | 1,810,971 | | | | | 0 | 219,798 | 219,798 | | | 0 | |
| 00-1000031..... | PITTSBURGH..... | PA..... | | 11/16/1999.... | | 397,941 | | | | | 0 | 100,449 | 100,449 | | | 0 | |
| 00-1000032..... | PITTSBURGH..... | PA..... | | 09/20/1999.... | | 2,472,644 | | | | | 0 | 70,842 | 70,842 | | | 0 | |
| 00-1000171..... | CANTON..... | OH..... | | 08/15/2000.... | | 741,765 | | | | | 0 | 64,910 | 64,910 | | | 0 | |
| 00-1000188..... | KEASBY..... | NJ..... | | 04/17/2000.... | | 1,786,655 | | | | | 0 | 175,885 | 175,885 | | | 0 | |
| 00-1000593..... | KENILWORTH..... | NJ..... | | 08/08/2001.... | | 3,138,233 | | | | | 0 | 188,769 | 188,769 | | | 0 | |
| 00-1000665..... | EDISON..... | NJ..... | | 07/06/2001.... | | 4,232,986 | | | | | 0 | 262,019 | 262,019 | | | 0 | |
| 00-1000701..... | VILLANOVA..... | PA..... | | 12/17/2001.... | | 2,294,959 | | | | | 0 | 126,184 | 126,184 | | | 0 | |
| 00-1000714..... | CLOSTER..... | NJ..... | | 11/08/2001.... | | 1,139,769 | | | | | 0 | 63,813 | 63,813 | | | 0 | |
| 00-1000774..... | FLINT..... | MI..... | | 12/20/2001.... | | 2,388,102 | | | | | 0 | 278,239 | 278,239 | | | 0 | |
| 00-1000788..... | FT. PIERCE..... | FL..... | | 11/20/2001.... | | 422,025 | | | | | 0 | 51,325 | 51,325 | | | 0 | |
| 00-1000818..... | LEECHBURG..... | PA..... | | 02/22/2002.... | | 2,965,927 | | | | | 0 | 155,554 | 155,554 | | | 0 | |
| 00-1000819..... | BARBERTON..... | OH..... | | 12/21/2001.... | | 1,574,771 | | | | | 0 | 86,521 | 86,521 | | | 0 | |
| 00-1000820..... | PITTSBURGH..... | PA..... | | 12/21/2001.... | | 725,001 | | | | | 0 | 39,833 | 39,833 | | | 0 | |
| 00-1000821..... | LOWER BURRELL..... | PA..... | | 12/21/2001.... | | 816,049 | | | | | 0 | 44,835 | 44,835 | | | 0 | |
| 00-1000822..... | CANAL FULTON..... | OH..... | | 12/21/2001.... | | 448,491 | | | | | 0 | 24,641 | 24,641 | | | 0 | |
| 00-1000867..... | SALT LAKE CITY..... | UT..... | | 03/01/2002.... | | 1,325,943 | | | | | 0 | 69,542 | 69,542 | | | 0 | |
| 00-1000875..... | SCOTTSDALE..... | AZ..... | | 09/18/2002.... | | 1,007,267 | | | | | 0 | 44,817 | 44,817 | | | 0 | |
| 00-1000914..... | CINCINNATI..... | OH..... | | 07/01/2002.... | | 997,035 | | | | | 0 | 50,373 | 50,373 | | | 0 | |
| 00-1000926..... | MARIETTA..... | GA..... | | 12/23/2002.... | | 2,098,508 | | | | | 0 | 38,294 | 38,294 | | | 0 | |
| 00-1000929..... | CRANBERRY TOWNSHIP..... | PA..... | | 06/11/2002.... | | 16,625,663 | | | | | 0 | 309,908 | 309,908 | | | 0 | |
| 00-1000932..... | HARRISON TOWNSHIP..... | MI..... | | 05/29/2002.... | | 5,136,319 | | | | | 0 | 86,152 | 86,152 | | | 0 | |
| 00-1000949..... | STOW..... | OH..... | | 05/30/2002.... | | 1,482,616 | | | | | 0 | 72,451 | 72,451 | | | 0 | |
| 00-1000958..... | HOUSTON..... | TX..... | | 06/18/2002.... | | 1,547,980 | | | | | 0 | 28,841 | 28,841 | | | 0 | |
| 00-1000964..... | COLUMBUS..... | OH..... | | 10/03/2002.... | | 1,313,899 | | | | | 0 | 58,721 | 58,721 | | | 0 | |
| 00-1001017..... | STARKVILLE..... | MS..... | | 07/03/2002.... | | 1,144,457 | | | | | 0 | 21,015 | 21,015 | | | 0 | |
| 00-1001038..... | ITHACA..... | NY..... | | 10/01/2002.... | | 4,849,401 | | | | | 0 | 44,609 | 44,609 | | | 0 | |
| 00-1001042..... | RAVENNA..... | OH..... | | 06/27/2002.... | | 3,395,766 | | | | | 0 | 162,844 | 162,844 | | | 0 | |
| 00-1001215..... | EDISON..... | NJ..... | | 12/17/2002.... | | 6,941,325 | | | | | 0 | 306,304 | 306,304 | | | 0 | |
| 00-1001237..... | DALLAS..... | TX..... | | 11/20/2002.... | | 4,424,425 | | | | | 0 | 256,736 | 256,736 | | | 0 | |
| 00-1001244..... | PITTSBURGH..... | PA..... | | 02/08/2005.... | | 14,605,425 | | | | | 0 | 199,751 | 199,751 | | | 0 | |
| 00-1001279..... | PITTSBURGH..... | PA..... | | 12/23/2003.... | | 3,841,580 | | | | | 0 | 91,136 | 91,136 | | | 0 | |

QE02.1

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|---------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1001283 | GARLAND | TX | | 03/03/2003 | | 1,472,390 | | | | | 0 | | 61,073 | 61,073 | | 0 |
| 00-1001319 | RANCHO CUCAMONGA | CA | | 05/15/2003 | | 1,930,186 | | | | | 0 | | 37,728 | 37,728 | | 0 |
| 00-1001324 | ST PETE/PINELLAS PK | FL | | 09/08/2003 | | 283,129 | | | | | 0 | | 85,952 | 85,952 | | 0 |
| 00-1001333 | MYRTLE BEACH | SC | | 06/02/2003 | | 2,459,677 | | | | | 0 | | 97,341 | 97,341 | | 0 |
| 00-1002014 | KNOXVILLE | TN | | 07/28/2003 | | 1,678,308 | | | | | 0 | | 65,100 | 65,100 | | 0 |
| 00-1100046 | GLEN CARBON | IL | | 01/05/2004 | | 2,157,889 | | | | | 0 | | 33,647 | 33,647 | | 0 |
| 00-1100047 | SAINT LOUIS | MO | | 11/14/2003 | | 4,764,441 | | | | | 0 | | 72,886 | 72,886 | | 0 |
| 00-1100067 | JOHNSON CITY | TN | | 10/31/2003 | | 1,588,798 | | | | | 0 | | 58,675 | 58,675 | | 0 |
| 00-1100068 | BELLEVUE | TN | | 10/31/2003 | | 1,944,188 | | | | | 0 | | 71,799 | 71,799 | | 0 |
| 00-1100109 | MILFORD | OH | | 09/23/2003 | | 213,678 | | | | | 0 | | 48,012 | 48,012 | | 0 |
| 00-1100141 | GRAND RAPIDS | MI | | 10/30/2003 | | 185,235 | | | | | 0 | | 51,058 | 51,058 | | 0 |
| 00-1100154 | CRANBERRY TOWNSHIP | PA | | 10/22/2003 | | 3,792,809 | | | | | 0 | | 75,197 | 75,197 | | 0 |
| 00-1100163 | RESTON | VA | | 10/27/2003 | | 3,001,988 | | | | | 0 | | 109,547 | 109,547 | | 0 |
| 00-1100173 | ALBUQUERQUE | NM | | 08/31/2004 | | 1,774,401 | | | | | 0 | | 53,856 | 53,856 | | 0 |
| 00-1100174 | SIOUX FALLS | SD | | 11/12/2003 | | 1,690,323 | | | | | 0 | | 60,694 | 60,694 | | 0 |
| 00-1100195 | HOUSTON | TX | | 11/21/2003 | | 1,495,437 | | | | | 0 | | 24,288 | 24,288 | | 0 |
| 00-1100196 | HOUSTON | TX | | 11/21/2003 | | 1,527,187 | | | | | 0 | | 24,804 | 24,804 | | 0 |
| 00-1100197 | HOUSTON | TX | | 11/21/2003 | | 1,930,416 | | | | | 0 | | 31,352 | 31,352 | | 0 |
| 00-1100233 | ITHACA | NY | | 12/10/2003 | | 511,856 | | | | | 0 | | 4,770 | 4,770 | | 0 |
| 00-1100247 | CLEARFIELD | UT | | 12/04/2003 | | 1,395,644 | | | | | 0 | | 49,423 | 49,423 | | 0 |
| 00-1100265 | ALTAMONTE SPRINGS | FL | | 12/18/2003 | | 1,508,713 | | | | | 0 | | 69,823 | 69,823 | | 0 |
| 00-1100272 | WILSONVILLE | OR | | 05/21/2004 | | 1,636,934 | | | | | 0 | | 24,959 | 24,959 | | 0 |
| 00-1100296 | CINCINNATI | OH | | 01/21/2004 | | 2,206,572 | | | | | 0 | | 76,861 | 76,861 | | 0 |
| 00-1100346 | FARRAGUT | TN | | 05/04/2004 | | 1,346,688 | | | | | 0 | | 45,112 | 45,112 | | 0 |
| 00-1100365 | WENATCHEE | WA | | 08/09/2004 | | 1,520,160 | | | | | 0 | | 47,505 | 47,505 | | 0 |
| 00-1100369 | HIGHWOOD | IL | | 05/17/2004 | | 2,637,127 | | | | | 0 | | 37,486 | 37,486 | | 0 |
| 00-1100371 | ANDERSON | SC | | 12/21/2004 | | 1,985,981 | | | | | 0 | | 29,164 | 29,164 | | 0 |
| 00-1100375 | ALGONQUIN | IL | | 09/15/2004 | | 727,981 | | | | | 0 | | 102,585 | 102,585 | | 0 |
| 00-1100403 | BAKERSFIELD | CA | | 05/20/2004 | | 98,191 | | | | | 0 | | 3,308 | 3,308 | | 0 |
| 00-1100406 | EDISON | NJ | | 05/18/2004 | | 2,889,184 | | | | | 0 | | 96,380 | 96,380 | | 0 |
| 00-1100414 | BOURNE | MA | | 05/05/2004 | | 2,411,243 | | | | | 0 | | 81,393 | 81,393 | | 0 |
| 00-1100420 | ORMOND BEACH | FL | | 06/15/2004 | | 1,572,419 | | | | | 0 | | 51,671 | 51,671 | | 0 |
| 00-1100421 | PORT ORANGE | FL | | 09/16/2004 | | 570,437 | | | | | 0 | | 34,476 | 34,476 | | 0 |
| 00-1100464 | GAINESVILLE | FL | | 05/26/2004 | | 5,146,874 | | | | | 0 | | 86,532 | 86,532 | | 0 |
| 00-1100475 | ITHACA | NY | | 06/25/2004 | | 2,585,285 | | | | | 0 | | 22,812 | 22,812 | | 0 |
| 00-1100487 | HILLIARD | OH | | 01/06/2005 | | 295,894 | | | | | 0 | | 32,409 | 32,409 | | 0 |
| 00-1100497 | KENT | WA | | 08/23/2004 | | 712,750 | | | | | 0 | | 100,187 | 100,187 | | 0 |
| 00-1100519 | MILWAUKEE | WI | | 04/20/2006 | | 2,659,438 | | | | | 0 | | 18,031 | 18,031 | | 0 |
| 00-1100581 | CHARLOTTE | NC | | 05/11/2005 | | 6,526,146 | | | | | 0 | | 115,897 | 115,897 | | 0 |
| 00-1100602 | HOUSTON | TX | | 12/16/2004 | | 1,695,777 | | | | | 0 | | 24,269 | 24,269 | | 0 |
| 00-1100603 | HOUSTON | TX | | 12/16/2004 | | 1,105,474 | | | | | 0 | | 15,821 | 15,821 | | 0 |
| 00-1100649 | KNOXVILLE | TN | | 11/04/2004 | | 2,920,414 | | | | | 0 | | 43,674 | 43,674 | | 0 |

QE02.2

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|---------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 00-1100677 | LAS VEGAS | NV | | 02/18/2005 | | 3,999,352 | | | | | | .0 | | 57,825 | 57,825 | | .0 |
| 00-1100686 | CHARLOTTE | NC | | 12/15/2004 | | 1,326,023 | | | | | | .0 | | 13,734 | 13,734 | | .0 |
| 00-1100692 | SALT LAKE CITY | UT | | 01/10/2005 | | 4,887,089 | | | | | | .0 | | 143,868 | 143,868 | | .0 |
| 00-1100697 | CLEARFIELD | UT | | 01/28/2005 | | 1,788,424 | | | | | | .0 | | 62,263 | 62,263 | | .0 |
| 00-1100698 | ALGONQUIN | IL | | 03/02/2005 | | 6,170,926 | | | | | | .0 | | 90,725 | 90,725 | | .0 |
| 00-1100720 | HOUSTON | TX | | 12/16/2004 | | 695,092 | | | | | | .0 | | 9,948 | 9,948 | | .0 |
| 00-1100722 | HOUSTON | TX | | 12/16/2004 | | 871,200 | | | | | | .0 | | 12,468 | 12,468 | | .0 |
| 00-1100723 | WAUSAU | WI | | 03/28/2006 | | 1,708,433 | | | | | | .0 | | 12,518 | 12,518 | | .0 |
| 00-1100729 | PHOENIX | AZ | | 03/30/2005 | | 3,530,640 | | | | | | .0 | | 30,765 | 30,765 | | .0 |
| 00-1100738 | CHULA VISTA | CA | | 01/28/2005 | | 1,056,823 | | | | | | .0 | | 19,812 | 19,812 | | .0 |
| 00-1100756 | LAKE OSWEGO | OR | | 11/08/2006 | | 3,604,334 | | | | | | .0 | | 77,879 | 77,879 | | .0 |
| 00-1100773 | SIMI VALLEY | CA | | 08/31/2005 | | 4,397,194 | | | | | | .0 | | 118,478 | 118,478 | | .0 |
| 00-1100781 | BROOKLYN PARK | MN | | 04/18/2005 | | 4,586,591 | | | | | | .0 | | 53,478 | 53,478 | | .0 |
| 00-1100796 | TAMPA | FL | | 02/14/2006 | | 514,129 | | | | | | .0 | | 102,808 | 102,808 | | .0 |
| 00-1100806 | RENO | NV | | 03/15/2005 | | 6,894,583 | | | | | | .0 | | 101,672 | 101,672 | | .0 |
| 00-1100807 | ELLENWOOD | GA | | 06/24/2005 | | 4,280,018 | | | | | | .0 | | 59,510 | 59,510 | | .0 |
| 00-1100822 | LAS VEGAS | NV | | 06/07/2005 | | 10,742,476 | | | | | | .0 | | 152,508 | 152,508 | | .0 |
| 00-1100867 | CARSON | CA | | 07/27/2005 | | 2,994,272 | | | | | | .0 | | 42,920 | 42,920 | | .0 |
| 00-1100868 | REDMOND | WA | | 09/08/2006 | | 19,504,350 | | | | | | .0 | | 237,219 | 237,219 | | .0 |
| 00-1100877 | FAIRFIELD | NJ | | 07/06/2005 | | 8,027,959 | | | | | | .0 | | 114,121 | 114,121 | | .0 |
| 00-1100917 | W. BABYLON | NY | | 02/05/2008 | | 3,937,651 | | | | | | .0 | | 38,667 | 38,667 | | .0 |
| 00-1100918 | IONIA | MI | | 08/16/2005 | | 2,020,290 | | | | | | .0 | | 28,368 | 28,368 | | .0 |
| 00-1100920 | BEAVERTON | OR | | 08/09/2005 | | 4,975,938 | | | | | | .0 | | 71,507 | 71,507 | | .0 |
| 00-1100928 | TAMPA | FL | | 09/01/2005 | | 5,610,794 | | | | | | .0 | | 152,813 | 152,813 | | .0 |
| 00-1100983 | WAUKEGAN | IL | | 10/26/2005 | | 1,162,921 | | | | | | .0 | | 30,357 | 30,357 | | .0 |
| 00-1100990 | ROCKVILLE | MD | | 05/10/2006 | | 3,841,362 | | | | | | .0 | | 50,031 | 50,031 | | .0 |
| 00-1100999 | SOUTH JORDAN | UT | | 11/07/2005 | | 3,192,478 | | | | | | .0 | | 82,387 | 82,387 | | .0 |
| 00-1101003 | JACKSONVILLE | FL | | 10/12/2005 | | 3,493,888 | | | | | | .0 | | 90,877 | 90,877 | | .0 |
| 00-1101007 | TAMPA | FL | | 12/08/2005 | | 1,117,212 | | | | | | .0 | | 88,524 | 88,524 | | .0 |
| 00-1101025 | MANHATTAN | KS | | 12/08/2005 | | 2,983,522 | | | | | | .0 | | 75,316 | 75,316 | | .0 |
| 00-1101031 | PLANO | TX | | 12/01/2005 | | 3,007,379 | | | | | | .0 | | 239,316 | 239,316 | | .0 |
| 00-1101041 | GARDEN CITY | GA | | 04/28/2006 | | 3,553,792 | | | | | | .0 | | 139,650 | 139,650 | | .0 |
| 00-1101048 | BERKELEY HEIGHTS | NJ | | 12/01/2005 | | 2,123,714 | | | | | | .0 | | 77,053 | 77,053 | | .0 |
| 00-1101056 | ELLCOTT CITY | MD | | 12/08/2005 | | 19,572,381 | | | | | | .0 | | 75,091 | 75,091 | | .0 |
| 00-1101137 | FRANKFORT | IL | | 04/23/2007 | | 2,857,278 | | | | | | .0 | | 31,693 | 31,693 | | .0 |
| 00-1101138 | INDIAN TRAIL | NC | | 04/26/2006 | | 2,373,329 | | | | | | .0 | | 49,494 | 49,494 | | .0 |
| 00-1101152 | CINCINNATI | OH | | 09/28/2006 | | 1,471,165 | | | | | | .0 | | 88,602 | 88,602 | | .0 |
| 00-1101157 | MASPETH | NY | | 04/21/2006 | | 1,120,302 | | | | | | .0 | | 26,874 | 26,874 | | .0 |
| 00-1101197 | COLUMBUS | OH | | 02/06/2007 | | 6,546,719 | | | | | | .0 | | 54,886 | 54,886 | | .0 |
| 00-1101211 | LAS VEGAS | NV | | 06/29/2006 | | 2,917,074 | | | | | | .0 | | 34,910 | 34,910 | | .0 |
| 00-1101214 | MIAMI | FL | | 12/07/2006 | | 10,061,454 | | | | | | .0 | | 114,107 | 114,107 | | .0 |
| 00-1101230 | SAN JUAN CAPISTRANO | CA | | 08/02/2006 | | 3,943,680 | | | | | | .0 | | 147,697 | 147,697 | | .0 |

QE02.3

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|--------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1101244 | CHANTILLY | VA | | 09/12/2006 | | 9,894,763 | | | | | | 40,946 | 40,946 | | | .0 |
| 00-1101309 | BRANCHBURG | NJ | | 11/07/2006 | | 3,498,945 | | | | | | 45,380 | 45,380 | | | .0 |
| 00-1101419 | AVON | MA | | 04/27/2007 | | 524,514 | | | | | | 27,022 | 27,022 | | | .0 |
| 00-1101447 | TAMPA | FL | | 06/29/2007 | | 1,378,464 | | | | | | 27,834 | 27,834 | | | .0 |
| 00-1101456 | BURLINGTON | WA | | 05/14/2007 | | 2,380,789 | | | | | | 119,853 | 119,853 | | | .0 |
| 00-1101475 | LONGWOOD | FL | | 12/27/2007 | | 5,087,030 | | | | | | 222,800 | 222,800 | | | .0 |
| 00-1101491 | JACKSONVILLE BEACH | FL | | 06/21/2007 | | 3,608,561 | | | | | | 70,942 | 70,942 | | | .0 |
| 00-1101509 | ITHACA | NY | | 07/31/2007 | | 4,012,149 | | | | | | 36,843 | 36,843 | | | .0 |
| 00-1101512 | BURR RIDGE | IL | | 12/03/2007 | | 3,205,166 | | | | | | 20,831 | 20,831 | | | .0 |
| 00-1101521 | ATLANTA | GA | | 08/07/2007 | | 9,998,607 | | | | | | 68,081 | 68,081 | | | .0 |
| 00-1101525 | AUSTIN | TX | | 07/18/2007 | | 3,798,177 | | | | | | 41,071 | 41,071 | | | .0 |
| 00-1101540 | ORANGE | CA | | 08/29/2007 | | 9,777,344 | | | | | | 48,564 | 48,564 | | | .0 |
| 00-1101567 | VARIOUS | PA | | 08/31/2007 | | 9,903,971 | | | | | | 463,790 | 463,790 | | | .0 |
| 00-1101568 | VARIOUS | OH | | 08/31/2007 | | 5,874,808 | | | | | | 275,109 | 275,109 | | | .0 |
| 00-1101634 | PITTSBURGH | PA | | 04/18/2008 | | 2,514,237 | | | | | | 43,608 | 43,608 | | | .0 |
| 00-1101640 | MOON TOWNSHIP | PA | | 07/24/2008 | | 16,253,014 | | | | | | 139,753 | 139,753 | | | .0 |
| 00-1101650 | BEDFORD | OH | | 09/26/2008 | | 7,035,017 | | | | | | 248,904 | 248,904 | | | .0 |
| 00-1101686 | PITTSBURGH | PA | | 03/26/2010 | | 903,028 | | | | | | 41,093 | 41,093 | | | .0 |
| 00-1101690 | WEST VIEW | PA | | 06/10/2010 | | 4,962,756 | | | | | | 37,691 | 37,691 | | | .0 |
| 00-1101693 | FT WRIGHT | KY | | 10/05/2010 | | 7,106,043 | | | | | | 52,874 | 52,874 | | | .0 |
| 00-1101695 | KENT | WA | | 07/15/2010 | | 3,571,128 | | | | | | 95,268 | 95,268 | | | .0 |
| 00-1101700 | HOUSTON | TX | | 09/01/2010 | | 2,982,795 | | | | | | 79,900 | 79,900 | | | .0 |
| 00-1101701 | FAIRVIEW | OR | | 09/29/2010 | | 11,400,315 | | | | | | 68,613 | 68,613 | | | .0 |
| 00-1101702 | CLINTON | UT | | 10/08/2010 | | 8,617,150 | | | | | | 149,127 | 149,127 | | | .0 |
| 00-1101703 | GLENSHAW | PA | | 01/27/2011 | | 10,848,680 | | | | | | 143,901 | 143,901 | | | .0 |
| 00-1101715 | LYNDHURST | NJ | | 12/01/2010 | | 7,975,010 | | | | | | 45,413 | 45,413 | | | .0 |
| 00-1101719 | LOVELAND | OH | | 12/13/2010 | | 956,951 | | | | | | 74,592 | 74,592 | | | .0 |
| 00-1101722 | SALT LAKE CITY | UT | | 12/27/2010 | | 4,192,782 | | | | | | 35,939 | 35,939 | | | .0 |
| 00-1101725 | ALBUQUERQUE | NM | | 01/31/2011 | | 2,198,025 | | | | | | 18,251 | 18,251 | | | .0 |
| 00-1101726 | COLUMBUS | OH | S | 12/29/2010 | | 16,370,327 | | | | | | 132,386 | 132,386 | | | .0 |
| 00-1101727 | WEST BABYLON | NY | | 02/15/2011 | | 2,798,495 | | | | | | 35,556 | 35,556 | | | .0 |
| 00-1101728 | COLUMBUS | OH | S | 06/08/2011 | | 1,357,656 | | | | | | 89,245 | 89,245 | | | .0 |
| 00-1101729 | UPPER ARLINGTON | OH | | 07/15/2011 | | 34,323,673 | | | | | | 255,258 | 255,258 | | | .0 |
| 00-1101736 | SHAWNEE | KS | | 03/01/2011 | | 3,142,853 | | | | | | 41,654 | 41,654 | | | .0 |
| 00-1101738 | FLORHAM PARK | NJ | | 06/02/2011 | | 18,834,002 | | | | | | 102,315 | 102,315 | | | .0 |
| 00-1101743 | CHAPEL HILL | NC | | 11/15/2011 | | 7,196,237 | | | | | | 51,946 | 51,946 | | | .0 |
| 00-1101746 | MESA | AZ | | 05/20/2011 | | 2,432,064 | | | | | | 38,921 | 38,921 | | | .0 |
| 00-1101747 | IRVINE | CA | | 05/02/2011 | | 6,313,093 | | | | | | 150,816 | 150,816 | | | .0 |
| 00-1101750 | BUFFALO GROVE | IL | | 05/05/2011 | | 1,700,049 | | | | | | 14,065 | 14,065 | | | .0 |
| 00-1101751 | WOOD DALE | IL | | 05/05/2011 | | 4,043,478 | | | | | | 30,785 | 30,785 | | | .0 |
| 00-1101753 | HOUSTON | TX | | 06/29/2011 | | 11,057,356 | | | | | | 260,633 | 260,633 | | | .0 |

QE024

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 00-1101755 | CLIFTON | VA | | 06/28/2011 | | 25,000,000 | | | | | .0 | | 57,477 | 57,477 | | | .0 |
| 00-1101756 | NASHVILLE | TN | | 07/20/2011 | | 7,927,337 | | | | | .0 | | 100,415 | 100,415 | | | .0 |
| 00-1101760 | WOOD DALE | IL | | 05/05/2011 | | 2,273,221 | | | | | .0 | | 27,046 | 27,046 | | | .0 |
| 00-1101761 | WOOD DALE | IL | | 05/05/2011 | | 4,667,206 | | | | | .0 | | 35,534 | 35,534 | | | .0 |
| 00-1101762 | WOOD DALE | IL | | 05/05/2011 | | 3,548,797 | | | | | .0 | | 27,019 | 27,019 | | | .0 |
| 00-1101763 | CINCINNATI | OH | | 08/30/2011 | | 13,689,586 | | | | | .0 | | 111,698 | 111,698 | | | .0 |
| 00-1101765 | CHICAGO | IL | | 08/31/2011 | | 4,627,569 | | | | | .0 | | 111,497 | 111,497 | | | .0 |
| 00-1101767 | GREENFIELD | WI | | 09/12/2011 | | 9,130,698 | | | | | .0 | | 74,214 | 74,214 | | | .0 |
| 00-1101771 | CINCINNATI | OH | | 07/27/2011 | | 5,038,816 | | | | | .0 | | 36,102 | 36,102 | | | .0 |
| 00-1101772 | PARKER | CO | | 09/01/2011 | | 14,276,830 | | | | | .0 | | 81,411 | 81,411 | | | .0 |
| 00-1101776 | ORANGE | CA | | 09/29/2011 | | 4,557,975 | | | | | .0 | | 117,652 | 117,652 | | | .0 |
| 00-1101780 | MINNEAPOLIS | MN | | 09/20/2011 | | 17,857,772 | | | | | .0 | | 103,355 | 103,355 | | | .0 |
| 00-1101782 | LAGUNA HILLS | CA | | 10/11/2011 | | 9,014,241 | | | | | .0 | | 76,894 | 76,894 | | | .0 |
| 00-1101783 | MISSION VIEJO | CA | | 12/15/2011 | | 4,281,327 | | | | | .0 | | 35,785 | 35,785 | | | .0 |
| 00-1101784 | SEATTLE | WA | | 09/30/2011 | | 6,395,714 | | | | | .0 | | 36,521 | 36,521 | | | .0 |
| 00-1101788 | WEST CHESTER | PA | | 10/31/2011 | | 6,982,374 | | | | | .0 | | 61,148 | 61,148 | | | .0 |
| 00-1101789 | LENEXA | KS | | 12/08/2011 | | 7,021,772 | | | | | .0 | | 88,384 | 88,384 | | | .0 |
| 00-1101792 | LEXINGTON | KY | | 02/07/2012 | | 3,718,938 | | | | | .0 | | 45,690 | 45,690 | | | .0 |
| 00-1101794 | RALEIGH | NC | | 11/21/2011 | | 4,367,786 | | | | | .0 | | 26,018 | 26,018 | | | .0 |
| 00-1101799 | MIDDLE RIVER | MD | | 02/02/2012 | | 4,255,502 | | | | | .0 | | 33,422 | 33,422 | | | .0 |
| 00-1101800 | CHICAGO | IL | | 11/30/2011 | | 16,117,636 | | | | | .0 | | 92,825 | 92,825 | | | .0 |
| 00-1101802 | COLUMBUS | OH | .S | 12/01/2011 | | 10,328,291 | | | | | .0 | | 132,437 | 132,437 | | | .0 |
| 00-1101806 | CITY OF INDUSTRY | CA | | 12/12/2011 | | 5,072,697 | | | | | .0 | | 41,492 | 41,492 | | | .0 |
| 00-1101807 | LAGRANGE | KY | | 12/14/2011 | | 2,693,389 | | | | | .0 | | 60,309 | 60,309 | | | .0 |
| 00-1101812 | PLATTEVILLE | WI | | 01/25/2012 | | 4,808,617 | | | | | .0 | | 26,342 | 26,342 | | | .0 |
| 00-1101816 | ATLANTA | GA | | 03/01/2012 | | 42,460,570 | | | | | .0 | | 376,021 | 376,021 | | | .0 |
| 00-1101817 | OAKLAND | CA | | 06/27/2012 | | 9,368,120 | | | | | .0 | | 50,711 | 50,711 | | | .0 |
| 00-1101819 | HOUSTON | TX | | 03/29/2012 | | 24,069,229 | | | | | .0 | | 129,179 | 129,179 | | | .0 |
| 00-1101825 | REISTERSTOWN | MD | | 06/01/2012 | | 5,558,204 | | | | | .0 | | 66,827 | 66,827 | | | .0 |
| 00-1101826 | BEDMINSTER | NJ | | 04/19/2012 | | 7,713,798 | | | | | .0 | | 54,200 | 54,200 | | | .0 |
| 00-1101828 | DYER | IN | | 04/05/2012 | | 1,529,162 | | | | | .0 | | 45,269 | 45,269 | | | .0 |
| 00-1101830 | PITTSBURGH | PA | | 05/03/2012 | | 3,899,604 | | | | | .0 | | 47,656 | 47,656 | | | .0 |
| 00-1101831 | COMMACK | NY | | 04/25/2012 | | 3,991,316 | | | | | .0 | | 51,917 | 51,917 | | | .0 |
| 00-1101832 | CENTEREACH | NY | | 06/29/2012 | | 14,173,879 | | | | | .0 | | 129,878 | 129,878 | | | .0 |
| 00-1101835 | BRENTWOOD | TN | | 05/08/2012 | | 5,404,257 | | | | | .0 | | 42,574 | 42,574 | | | .0 |
| 00-1101838 | ANN ARBOR | MI | | 04/27/2012 | | 13,847,390 | | | | | .0 | | 112,744 | 112,744 | | | .0 |
| 00-1101839 | WASHINGTON | DC | | 09/17/2012 | | 21,781,485 | | | | | .0 | | 123,518 | 123,518 | | | .0 |
| 00-1101846 | CHARLOTTESVILLE | VA | | 05/01/2012 | | 3,960,949 | | | | | .0 | | 22,875 | 22,875 | | | .0 |
| 00-1101847 | BRENTWOOD | TN | | 11/08/2012 | | 7,718,241 | | | | | .0 | | 59,668 | 59,668 | | | .0 |
| 00-1101848 | CINCINNATI | OH | | 07/20/2012 | | 18,783,367 | | | | | .0 | | 177,772 | 177,772 | | | .0 |
| 00-1101860 | MILWAUKEE | WI | | 06/15/2012 | | 9,115,073 | | | | | .0 | | 115,907 | 115,907 | | | .0 |
| 00-1101861 | REDMOND | WA | | 06/08/2012 | | 21,326,260 | | | | | .0 | | 111,507 | 111,507 | | | .0 |

QE02.5

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|----------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1101863 | MULLICA HILL | NJ | | 06/20/2012 | | 4,200,397 | | | | | 0 | 51,272 | 51,272 | | | 0 |
| 00-1101865 | COLUMBUS | OH | | 08/09/2012 | | 6,401,490 | | | | | 0 | 47,754 | 47,754 | | | 0 |
| 00-1101869 | IRVINE | CA | | 08/09/2012 | | 26,260,581 | | | | | 0 | 161,327 | 161,327 | | | 0 |
| 00-1101870 | PORTLAND | OR | | 09/25/2012 | | 3,548,532 | | | | | 0 | 30,231 | 30,231 | | | 0 |
| 00-1101872 | SAN DIEGO | CA | | 10/10/2012 | | 4,616,286 | | | | | 0 | 38,268 | 38,268 | | | 0 |
| 00-1101873 | CINCINNATI | OH | | 08/23/2012 | | 10,732,139 | | | | | 0 | 86,330 | 86,330 | | | 0 |
| 00-1101874 | FT. THOMAS | KY | | 08/23/2012 | | 7,591,025 | | | | | 0 | 61,063 | 61,063 | | | 0 |
| 00-1101875 | GRANDVIEW | MO | | 07/25/2012 | | 9,972,636 | | | | | 0 | 77,470 | 77,470 | | | 0 |
| 00-1101876 | CARLSBAD | CA | | 06/22/2012 | | 16,825,495 | | | | | 0 | 93,829 | 93,829 | | | 0 |
| 00-1101881 | NASHVILLE | TN | | 09/10/2012 | | 4,377,782 | | | | | 0 | 34,804 | 34,804 | | | 0 |
| 00-1101882 | REDONDO BEACH | CA | | 04/03/2013 | | 4,380,214 | | | | | 0 | 25,330 | 25,330 | | | 0 |
| 00-1101883 | STUDIO CITY | CA | | 03/05/2013 | | 4,280,886 | | | | | 0 | 24,887 | 24,887 | | | 0 |
| 00-1101884 | BUFFALO GROVE | IL | | 08/21/2012 | | 3,165,515 | | | | | 0 | 24,263 | 24,263 | | | 0 |
| 00-1101890 | NEWPORT BEACH | CA | | 10/12/2012 | | 22,068,961 | | | | | 0 | 134,904 | 134,904 | | | 0 |
| 00-1101893 | FORT WORTH | TX | | 10/01/2012 | | 9,092,284 | | | | | 0 | 48,110 | 48,110 | | | 0 |
| 00-1101894 | SCOTTSDALE | AZ | S | 11/13/2012 | | 20,770,028 | | | | | 0 | 244,699 | 244,699 | | | 0 |
| 00-1101895 | CHARLESTON | SC | | 11/13/2012 | | 6,777,298 | | | | | 0 | 50,598 | 50,598 | | | 0 |
| 00-1101898 | NEW YORK | NY | | 11/15/2012 | | 27,259,320 | | | | | 0 | 156,358 | 156,358 | | | 0 |
| 00-1101899 | NEW YORK | NY | | 11/15/2012 | | 3,971,182 | | | | | 0 | 66,532 | 66,532 | | | 0 |
| 00-1101900 | BELLEVUE | WA | | 12/06/2012 | | 10,814,533 | | | | | 0 | 83,806 | 83,806 | | | 0 |
| 00-1101901 | NASHVILLE | TN | | 03/14/2013 | | 5,131,564 | | | | | 0 | 40,590 | 40,590 | | | 0 |
| 00-1101904 | WOODLAND | CA | | 10/24/2012 | | 6,052,898 | | | | | 0 | 51,670 | 51,670 | | | 0 |
| 00-1101905 | HERNDON | VA | | 10/26/2012 | | 28,955,153 | | | | | 0 | 137,805 | 137,805 | | | 0 |
| 00-1101906 | CHICAGO | IL | | 04/01/2013 | | 10,802,367 | | | | | 0 | 131,922 | 131,922 | | | 0 |
| 00-1101909 | IRVINE | CA | | 11/30/2012 | | 40,668,424 | | | | | 0 | 244,588 | 244,588 | | | 0 |
| 00-1101912 | COLUMBUS | OH | S | 12/19/2012 | | 23,859,678 | | | | | 0 | 353,621 | 353,621 | | | 0 |
| 00-1101913 | SALT LAKE CITY | UT | | 11/13/2012 | | 2,135,610 | | | | | 0 | 12,933 | 12,933 | | | 0 |
| 00-1101914 | LOGAN | UT | | 11/13/2012 | | 4,866,076 | | | | | 0 | 29,063 | 29,063 | | | 0 |
| 00-1101920 | CHANDLER | AZ | | 12/20/2012 | | 5,409,145 | | | | | 0 | 42,789 | 42,789 | | | 0 |
| 00-1101921 | MAPLE VALLEY | WA | | 01/14/2013 | | 11,182,078 | | | | | 0 | 135,807 | 135,807 | | | 0 |
| 00-1101922 | JUANITA | WA | | 02/07/2013 | | 7,121,002 | | | | | 0 | 51,846 | 51,846 | | | 0 |
| 00-1101924 | TUSTIN | CA | | 12/05/2012 | | 19,612,394 | | | | | 0 | 119,969 | 119,969 | | | 0 |
| 00-1101927 | BRICK | NJ | | 12/12/2012 | | 20,796,592 | | | | | 0 | 125,986 | 125,986 | | | 0 |
| 00-1101929 | IRVINE | CA | | 01/03/2013 | | 3,303,451 | | | | | 0 | 40,619 | 40,619 | | | 0 |
| 00-1101930 | KANSAS CITY | MO | | 02/05/2013 | | 2,560,174 | | | | | 0 | 31,479 | 31,479 | | | 0 |
| 00-1101933 | PITTSBURGH | PA | | 12/21/2012 | | 5,808,699 | | | | | 0 | 46,050 | 46,050 | | | 0 |
| 00-1101934 | SCOTTSDALE | AZ | | 05/01/2013 | | 14,168,788 | | | (9,227) | | (9,227) | 80,503 | 80,503 | | | 0 |
| 00-1101935 | WASHINGTON | DC | | 03/14/2013 | | 17,938,193 | | | | | 0 | 152,592 | 152,592 | | | 0 |
| 00-1101938 | GRIMES | IA | | 03/27/2013 | | 4,177,971 | | | | | 0 | 31,973 | 31,973 | | | 0 |
| 00-1101941 | GRANDVIEW | OH | S | 05/30/2013 | | 14,960,590 | | | | | 0 | 89,075 | 89,075 | | | 0 |
| 00-1101944 | OMAHA | NE | | 03/07/2013 | | 5,016,752 | | | | | 0 | 29,134 | 29,134 | | | 0 |

QE02.6

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|--------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1101946 | MCLEAN | VA | | 08/02/2013 | | 9,627,101 | | | | | | 56,856 | 56,856 | | | .0 |
| 00-1101949 | COLUMBIA | SC | | 03/19/2013 | | 15,026,222 | | | | | | 75,141 | 75,141 | | | .0 |
| 00-1101950 | KANSAS CITY | MO | | 03/04/2013 | | 7,024,988 | | | | | | 57,761 | 57,761 | | | .0 |
| 00-1101951 | WOODLAND HILLS | CA | | 09/03/2013 | | 8,637,682 | | | | | | 66,791 | 66,791 | | | .0 |
| 00-1101953 | FREDERICKSBURG | VA | | 03/20/2013 | | 5,432,856 | | | | | | 101,206 | 101,206 | | | .0 |
| 00-1101954 | WEST DES MOINES | IA | | 04/24/2013 | | 6,122,346 | | | | | | 48,025 | 48,025 | | | .0 |
| 00-1101956 | CHINO | CA | | 04/11/2013 | | 5,604,645 | | | | | | 64,868 | 64,868 | | | .0 |
| 00-1101957 | CINCINNATI | OH | | 05/31/2013 | | 17,013,201 | | 3,021 | | | 3,021 | 133,135 | 133,135 | | | .0 |
| 00-1101958 | PITTSBURGH | PA | | 03/22/2013 | | 11,389,744 | | | | | | 66,801 | 66,801 | | | .0 |
| 00-1101959 | SAN MATEO | CA | | 06/03/2013 | | 6,907,233 | | | | | | 37,877 | 37,877 | | | .0 |
| 00-1101960 | OMAHA | NE | | 04/03/2013 | | 3,442,787 | | | | | | 27,652 | 27,652 | | | .0 |
| 00-1101963 | PORT ORANGE | FL | | 04/11/2013 | | 6,133,878 | | | | | | 31,809 | 31,809 | | | .0 |
| 00-1101964 | BELLMORE | NY | | 04/24/2013 | | 6,048,924 | | | | | | 33,965 | 33,965 | | | .0 |
| 00-1101965 | SAN FRANCISCO | CA | | 06/04/2013 | | 4,565,978 | | | | | | 27,278 | 27,278 | | | .0 |
| 00-1101966 | HUNTINGTON BEACH | CA | | 07/01/2013 | | 4,230,216 | | | | | | 49,094 | 49,094 | | | .0 |
| 00-1101967 | SAN DIEGO | CA | | 04/30/2013 | | 2,292,891 | | | | | | 12,783 | 12,783 | | | .0 |
| 00-1101970 | KNOXVILLE | TN | | 07/03/2013 | | 9,972,743 | | | | | | 73,926 | 73,926 | | | .0 |
| 00-1101971 | FARMINGTON HILLS | MI | | 08/20/2013 | | 7,348,314 | | | | | | 56,313 | 56,313 | | | .0 |
| 00-1101972 | CHAPEL HILL | NC | | 05/17/2013 | | 5,936,394 | | | | | | 67,383 | 67,383 | | | .0 |
| 00-1101973 | CAMERON PARK | CA | | 08/28/2013 | | 10,432,843 | | | | | | 57,260 | 57,260 | | | .0 |
| 00-1101976 | CITY OF INDUSTRY | CA | | 07/09/2013 | | 21,492,571 | | | | | | 337,283 | 337,283 | | | .0 |
| 00-1101977 | ANN ARBOR | MI | | 07/01/2013 | | 13,655,261 | | | | | | 84,027 | 84,027 | | | .0 |
| 00-1101978 | FREDERICK | MD | | 06/27/2013 | | 28,614,813 | | | | | | 153,231 | 153,231 | | | .0 |
| 00-1101979 | SEATTLE | WA | | 08/01/2013 | | 16,839,009 | | | | | | 202,237 | 202,237 | | | .0 |
| 00-1101980 | NASHVILLE | TN | | 07/02/2013 | | 45,785,657 | | | | | | 266,265 | 266,265 | | | .0 |
| 00-1101982 | NEWPORT BEACH | CA | | 06/11/2013 | | 3,114,315 | | | | | | 18,060 | 18,060 | | | .0 |
| 00-1101984 | WEST VALLEY CITY | UT | | 05/31/2013 | | 6,462,304 | | | | | | 39,297 | 39,297 | | | .0 |
| 00-1101988 | SCOTTSDALE | AZ | S | 06/03/2013 | | 7,569,471 | | | | | | 45,800 | 45,800 | | | .0 |
| 00-1101989 | SALEM | OR | | 08/05/2013 | | 12,827,078 | | | | | | 76,295 | 76,295 | | | .0 |
| 00-1101990 | LADY LAKE | FL | | 05/30/2013 | | 20,761,959 | | | | | | 129,754 | 129,754 | | | .0 |
| 00-1101993 | ROCHESTER | MN | | 10/01/2013 | | 25,850,057 | | | | | | 144,021 | 144,021 | | | .0 |
| 00-1101994 | TIGARD | OR | | 08/21/2013 | | 7,635,442 | | 8,694 | | | 8,694 | 63,066 | 63,066 | | | .0 |
| 00-1101995 | MENLO PARK | CA | | 06/10/2013 | | 27,172,429 | | | | | | 175,075 | 175,075 | | | .0 |
| 00-1101996 | MIDDLEBURG HEIGHTS | OH | | 07/17/2013 | | 6,364,707 | | | | | | 50,627 | 50,627 | | | .0 |
| 00-1101997 | LEXINGTON | KY | | 03/03/2014 | | 12,074,089 | | | | | | 93,651 | 93,651 | | | .0 |
| 00-1101998 | WINSTON SALEM | NC | | 07/02/2013 | | 9,824,030 | | | | | | 58,278 | 58,278 | | | .0 |
| 00-1102000 | NEW BEDFORD | MA | | 08/12/2013 | | 10,046,931 | | | | | | 61,553 | 61,553 | | | .0 |
| 00-1102001 | BROOKLINE (BOSTON) | MA | | 07/02/2013 | | 8,300,789 | | | | | | 50,827 | 50,827 | | | .0 |
| 00-1102003 | JUPITER | FL | | 09/17/2013 | | 15,394,502 | | | | | | 81,503 | 81,503 | | | .0 |
| 00-1102005 | MOON TOWNSHIP | PA | | 07/01/2013 | | 9,748,278 | | | | | | 79,041 | 79,041 | | | .0 |
| 00-1102006 | GREEN (UNIONTOWN) | OH | | 06/28/2013 | | 11,063,630 | | | | | | 130,671 | 130,671 | | | .0 |
| 00-1102009 | AVON | OH | | 08/22/2013 | | 31,528,001 | | | | | | 204,304 | 204,304 | | | .0 |

QE02.7

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1102010 | MANSFIELD | TX | | 11/25/2013 | | 5,171,021 | | | | | 0 | | 57,875 | 57,875 | | 0 |
| 00-1102011 | MANSFIELD | TX | | 11/25/2013 | | 22,407,757 | | | | | 0 | | 250,792 | 250,792 | | 0 |
| 00-1102013 | TULSA | OK | | 09/25/2013 | | 19,042,090 | | | | | 0 | | 98,906 | 98,906 | | 0 |
| 00-1102015 | BOSTON | MA | | 07/30/2013 | | 13,270,167 | | | | | 0 | | 110,312 | 110,312 | | 0 |
| 00-1102016 | ANN ARBOR | MI | | 08/01/2013 | | 6,332,644 | | | | | 0 | | 75,033 | 75,033 | | 0 |
| 00-1102021 | EVANSTON | IL | | 09/09/2013 | | 2,258,636 | | | | | 0 | | 16,208 | 16,208 | | 0 |
| 00-1102024 | LAS VEGAS | NV | | 10/11/2013 | | 2,458,356 | | | | | 0 | | 45,145 | 45,145 | | 0 |
| 00-1102027 | OWASSO | OK | | 10/10/2013 | | 19,661,670 | | | | | 0 | | 262,952 | 262,952 | | 0 |
| 00-1102028 | MOORE | OK | | 10/10/2013 | | 15,379,386 | | | | | 0 | | 205,682 | 205,682 | | 0 |
| 00-1102029 | BROKEN ARROW | OK | | 10/10/2013 | | 9,213,399 | | | | | 0 | | 123,219 | 123,219 | | 0 |
| 00-1102030 | LOS ANGELES | CA | | 09/03/2013 | | 4,739,252 | | | | | 0 | | 34,243 | 34,243 | | 0 |
| 00-1102031 | PASADENA | CA | | 09/03/2013 | | 2,256,787 | | | | | 0 | | 16,306 | 16,306 | | 0 |
| 00-1102033 | EDWARDSVILLE | KS | | 10/31/2013 | | 9,748,194 | | | | | 0 | | 187,890 | 187,890 | | 0 |
| 00-1102035 | HIGHLAND PARK | TX | | 07/17/2013 | | 12,948,709 | | | | | 0 | | 68,702 | 68,702 | | 0 |
| 00-1102037 | INDEPENDENCE TWP | MI | | 09/05/2013 | | 9,115,953 | | | | | 0 | | 58,829 | 58,829 | | 0 |
| 00-1102038 | LONE TREE | CO | | 08/29/2013 | | 20,232,230 | | | | | 0 | | 150,910 | 150,910 | | 0 |
| 00-1102040 | CARSON | CA | | 08/29/2013 | | 4,040,717 | | | | | 0 | | 30,482 | 30,482 | | 0 |
| 00-1102041 | SPARTANBURG | SC | | 10/23/2013 | | 6,536,762 | | | | | 0 | | 118,473 | 118,473 | | 0 |
| 00-1102043 | GRAPEVINE | TX | | 12/05/2013 | | 28,098,113 | | | | | 0 | | 129,447 | 129,447 | | 0 |
| 00-1102045 | DENVER | CO | | 02/13/2014 | | 35,642,403 | | | | | 0 | | 176,632 | 176,632 | | 0 |
| 00-1102046 | EAST ISLIP | NY | | 11/21/2013 | | 12,394,009 | | | | | 0 | | 124,352 | 124,352 | | 0 |
| 00-1102050 | CHINO | CA | | 12/30/2013 | | 10,243,699 | | | | | 0 | | 53,995 | 53,995 | | 0 |
| 00-1102051 | GAINESVILLE | FL | | 11/01/2013 | | 12,795,827 | | | | | 0 | | 62,881 | 62,881 | | 0 |
| 00-1102057 | HOMWOOD | AL | | 10/02/2013 | | 5,896,967 | | | | | 0 | | 25,086 | 25,086 | | 0 |
| 00-1102059 | TALLAHASSEE | FL | | 10/25/2013 | | 17,972,181 | | (15,336) | | | (15,336) | | 106,715 | 106,715 | | 0 |
| 00-1102065 | SEATTLE | WA | | 11/01/2013 | | 3,999,448 | | | | | 0 | | 20,751 | 20,751 | | 0 |
| 00-1102066 | TUKWILA | WA | | 11/01/2013 | | 5,517,161 | | (4,586) | | | (4,586) | | 27,425 | 27,425 | | 0 |
| 00-1102067 | FARGO | ND | | 02/03/2014 | | 4,123,886 | | | | | 0 | | 72,633 | 72,633 | | 0 |
| 00-1102068 | PIKESVILLE | MD | | 10/30/2013 | | 3,643,609 | | | | | 0 | | 24,992 | 24,992 | | 0 |
| 00-1102073 | NORMAN | OK | | 11/07/2013 | | 8,701,582 | | | | | 0 | | 92,190 | 92,190 | | 0 |
| 00-1102077 | YUKON | OK | | 12/19/2013 | | 21,318,521 | | | | | 0 | | 95,575 | 95,575 | | 0 |
| 00-1102079 | TEMPE | AZ | | 12/16/2013 | | 26,218,245 | | (10,108) | | | (10,108) | | 116,727 | 116,727 | | 0 |
| 00-1102084 | WOODSTOCK | GA | | 01/09/2014 | | 25,795,275 | | | | | 0 | | 117,343 | 117,343 | | 0 |
| 00-1102087 | MADISON | WI | | 06/03/2014 | | 10,899,978 | | | | | 0 | | 49,445 | 49,445 | | 0 |
| 00-1102088 | MADISON | WI | | 02/03/2014 | | 2,198,482 | | | | | 0 | | 22,717 | 22,717 | | 0 |
| 00-1102089 | HUNTINGTON BEACH | CA | | 01/03/2014 | | 4,136,840 | | | | | 0 | | 19,193 | 19,193 | | 0 |
| 00-1102092 | SANDY | OR | | 04/07/2014 | | 2,075,797 | | | | | 0 | | 9,763 | 9,763 | | 0 |
| 00-1102093 | CHATTANOOGA | TN | | 02/07/2014 | | 3,166,233 | | | | | 0 | | 32,688 | 32,688 | | 0 |
| 00-1102094 | CHATTANOOGA | TN | | 02/07/2014 | | 3,337,700 | | | | | 0 | | 34,754 | 34,754 | | 0 |
| 00-1102096 | BALTIMORE | MD | | 11/12/2013 | | 9,665,953 | | | | | 0 | | 44,852 | 44,852 | | 0 |
| 00-1102099 | BEAVERTON | OR | | 12/10/2013 | | 30,468,200 | | | | | 0 | | 222,229 | 222,229 | | 0 |
| 00-1102100 | SAN DIEGO | CA | | 12/12/2013 | | 7,491,352 | | | | | 0 | | 51,439 | 51,439 | | 0 |

QE02.8

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|-----------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 00-1102102 | ONTARIO | CA | | 10/31/2013 | | 6,795,124 | | | | | 0 | | 47,690 | 47,690 | | | 0 |
| 00-1102106 | CARROLLTON | TX | | 12/26/2013 | | 10,505,619 | | | | | 0 | | 47,005 | 47,005 | | | 0 |
| 00-1102107 | ADDISON | IL | | 12/19/2013 | | 5,622,741 | | | | | 0 | | 41,295 | 41,295 | | | 0 |
| 00-1102108 | WAUKEE | IA | | 12/20/2013 | | 15,981,964 | | | | | 0 | | 80,445 | 80,445 | | | 0 |
| 00-1102109 | BROOKLYN | NY | | 12/20/2013 | | 11,633,618 | | | | | 0 | | 61,776 | 61,776 | | | 0 |
| 00-1102110 | PITTSBURGH | PA | | 06/05/2014 | | 21,193,699 | | | | | 0 | | 144,534 | 144,534 | | | 0 |
| 00-1102111 | FORT COLLINS | CO | | 01/23/2014 | | 8,194,935 | | | | | 0 | | 58,927 | 58,927 | | | 0 |
| 00-1102115 | LEXINGTON | KY | | 01/10/2014 | | 2,429,285 | | | | | 0 | | 42,106 | 42,106 | | | 0 |
| 00-1102116 | CHARLOTTE | NC | | 01/22/2014 | | 49,548,314 | | | | | 0 | | 252,523 | 252,523 | | | 0 |
| 00-1102117 | BOSTON | MA | | 06/02/2014 | | 22,590,583 | | | | | 0 | | 114,281 | 114,281 | | | 0 |
| 00-1102121 | AUBURN HILLS | MI | | 01/29/2014 | | 16,714,947 | | | | | 0 | | 95,042 | 95,042 | | | 0 |
| 00-1102126 | GRIMES | IA | | 03/06/2014 | | 4,131,123 | | | | | 0 | | 28,326 | 28,326 | | | 0 |
| 00-1102128 | ONTARIO | CA | | 04/22/2014 | | 7,329,812 | | | | | 0 | | 52,112 | 52,112 | | | 0 |
| 00-1102129 | PHOENIX | AZ | | 01/30/2014 | | 5,633,988 | | | | | 0 | | 33,257 | 33,257 | | | 0 |
| 00-1102132 | PITTSBURGH | PA | | 03/31/2014 | | 8,690,147 | | | | | 0 | | 77,138 | 77,138 | | | 0 |
| 00-1102133 | BALTIMORE | MD | | 03/10/2014 | | 51,679,231 | | | | | 0 | | 238,489 | 238,489 | | | 0 |
| 00-1102137 | GRAND RAPIDS | MI | | 07/08/2014 | | 7,373,052 | | | | | 0 | | 98,410 | 98,410 | | | 0 |
| 00-1102138 | CANONSBURG | PA | | 03/12/2014 | | 10,991,128 | | | | | 0 | | 109,278 | 109,278 | | | 0 |
| 00-1102139 | ONTARIO | CA | | 04/10/2014 | | 3,905,780 | | | | | 0 | | 26,930 | 26,930 | | | 0 |
| 00-1102140 | LA QUINTA | CA | | 02/28/2014 | | 20,395,919 | | | | | 0 | | 92,275 | 92,275 | | | 0 |
| 00-1102142 | ENGLISHTOWN | NJ | | 08/11/2014 | | 18,494,608 | | | | | 0 | | 179,965 | 179,965 | | | 0 |
| 00-1102145 | CHARLOTTESVILLE | VA | | 04/10/2014 | | 3,478,631 | | | | | 0 | | 17,258 | 17,258 | | | 0 |
| 00-1102147 | WALNUT CREEK | CA | | 09/29/2014 | | 29,336,544 | | | | | 0 | | 148,452 | 148,452 | | | 0 |
| 00-1102148 | MIAMISBURG | OH | | 05/28/2014 | | 9,661,560 | | | | | 0 | | 59,948 | 59,948 | | | 0 |
| 00-1102149 | ANNAPOLIS | MD | | 06/10/2014 | | 3,893,831 | | | | | 0 | | 28,171 | 28,171 | | | 0 |
| 00-1102150 | LITTLE ROCK | AR | | 06/24/2014 | | 4,882,288 | | | | | 0 | | 50,315 | 50,315 | | | 0 |
| 00-1102152 | EDISON | NJ | | 06/12/2014 | | 20,367,918 | | | | | 0 | | 217,290 | 217,290 | | | 0 |
| 00-1102156 | LOS ANGELES | CA | | 05/16/2014 | | 6,785,933 | | | | | 0 | | 36,484 | 36,484 | | | 0 |
| 00-1102158 | PORTLAND | OR | | 05/15/2014 | | 19,177,754 | | | | | 0 | | 103,399 | 103,399 | | | 0 |
| 00-1102161 | FULLERTON | CA | | 07/15/2014 | | 6,747,286 | | | | | 0 | | 30,293 | 30,293 | | | 0 |
| 00-1102162 | CHULA VISTA | CA | | 11/03/2014 | | 10,804,084 | | | | | 0 | | 107,338 | 107,338 | | | 0 |
| 00-1102164 | ITASCA | IL | | 07/29/2014 | | 5,724,081 | | | | | 0 | | 43,095 | 43,095 | | | 0 |
| 00-1102165 | FRANKLIN PARK | IL | | 07/29/2014 | | 4,240,337 | | | | | 0 | | 29,851 | 29,851 | | | 0 |
| 00-1102168 | LEXINGTON | KY | | 06/18/2014 | | 6,632,822 | | | | | 0 | | 70,154 | 70,154 | | | 0 |
| 00-1102169 | ST. LOUIS | MO | | 08/22/2014 | | 9,718,244 | | | | | 0 | | 49,313 | 49,313 | | | 0 |
| 00-1102170 | WATERLOO | IL | | 08/22/2014 | | 5,698,026 | | | | | 0 | | 59,478 | 59,478 | | | 0 |
| 00-1102171 | FLOWER MOUND | TX | | 07/23/2014 | | 3,169,064 | | | | | 0 | | 16,215 | 16,215 | | | 0 |
| 00-1102173 | LEXINGTON | KY | | 09/12/2014 | | 9,367,841 | | | | | 0 | | 98,044 | 98,044 | | | 0 |
| 00-1102179 | COLUMBUS | OH | | 01/02/2015 | | 2,304,004 | | | | | 0 | | 27,760 | 27,760 | | | 0 |
| 00-1102184 | CHEVY CHASE | MD | | 07/29/2014 | | 13,745,825 | | | | | 0 | | 102,886 | 102,886 | | | 0 |
| 00-1102185 | CHEVY CHASE | MD | | 07/29/2014 | | 13,745,825 | | | | | 0 | | 102,886 | 102,886 | | | 0 |

QE02.9

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|-----------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1102186 | MESA | AZ | | 07/14/2014 | | 20,121,370 | | (316) | | | (316) | 123,714 | 123,714 | | | .0 |
| 00-1102190 | LOS ANGELES | CA | | 08/07/2014 | | 20,911,482 | | | | | .0 | 91,318 | 91,318 | | | .0 |
| 00-1102191 | ALPHARETTA | GA | | 06/27/2014 | | 48,602,778 | | | | | .0 | 257,895 | 257,895 | | | .0 |
| 00-1102192 | SEATAC | WA | | 09/05/2014 | | 12,903,702 | | | | | .0 | 218,966 | 218,966 | | | .0 |
| 00-1102193 | OCALA | FL | | 09/11/2014 | | 19,786,982 | | | | | .0 | 147,289 | 147,289 | | | .0 |
| 00-1102196 | SAN DIEGO | CA | | 12/15/2014 | | 1,392,597 | | | | | .0 | 6,518 | 6,518 | | | .0 |
| 00-1102197 | VISTA | CA | | 12/15/2014 | | 3,272,603 | | | | | .0 | 15,317 | 15,317 | | | .0 |
| 00-1102198 | VISTA | CA | | 12/15/2014 | | 2,994,084 | | | | | .0 | 14,013 | 14,013 | | | .0 |
| 00-1102199 | SAN DIEGO | CA | | 07/10/2014 | | 10,305,531 | | | | | .0 | 97,335 | 97,335 | | | .0 |
| 00-1102204 | ST CLAIR SHORES | MI | | 04/30/2015 | | 10,715,445 | | | | | .0 | 72,041 | 72,041 | | | .0 |
| 00-1102205 | GREENVILLE | SC | | 08/06/2014 | | 24,075,292 | | (4,932) | | | (4,932) | 111,720 | 111,720 | | | .0 |
| 00-1102206 | GREENVILLE | SC | | 10/22/2014 | | 11,783,927 | | | | | .0 | 63,173 | 63,173 | | | .0 |
| 00-1102208 | SANTA CLARA | CA | | 12/04/2014 | | 43,402,601 | | | | | .0 | 234,694 | 234,694 | | | .0 |
| 00-1102213 | TEMPE | AZ | | 11/03/2014 | | 18,635,378 | | (10,496) | | | (10,496) | 136,728 | 136,728 | | | .0 |
| 00-1102215 | LEXINGTON | MA | | 11/03/2014 | | 6,746,732 | | | | | .0 | 33,750 | 33,750 | | | .0 |
| 00-1102217 | RICHMOND | VA | | 10/23/2014 | | 31,130,981 | | | | | .0 | 165,134 | 165,134 | | | .0 |
| 00-1102222 | COLLEGE STATION | TX | | 12/01/2014 | | 8,380,271 | | | | | .0 | 86,621 | 86,621 | | | .0 |
| 00-1102223 | AMERICAN CANYON | CA | | 11/03/2014 | | 7,388,754 | | | | | .0 | 55,161 | 55,161 | | | .0 |
| 00-1102224 | CHESTERFIELD | MO | | 09/17/2014 | | 7,821,020 | | | | | .0 | 58,355 | 58,355 | | | .0 |
| 00-1102230 | NEWPORT | KY | | 10/15/2014 | | 8,808,038 | | | | | .0 | 43,861 | 43,861 | | | .0 |
| 00-1102231 | CINCINNATI | OH | | 01/28/2015 | | 7,548,010 | | | | | .0 | 43,866 | 43,866 | | | .0 |
| 00-1102232 | REHOBETH BEACH | DE | | 12/08/2014 | | 9,759,782 | | | | | .0 | 69,153 | 69,153 | | | .0 |
| 00-1102235 | LOS ANGELES | CA | | 09/17/2014 | | 2,031,894 | | | | | .0 | 14,723 | 14,723 | | | .0 |
| 00-1102238 | COLUMBUS | OH | | 09/30/2014 | | 10,392,764 | | | | | .0 | 52,700 | 52,700 | | | .0 |
| 00-1102242 | NASHVILLE | TN | | 11/14/2014 | | 4,770,013 | | | | | .0 | 34,486 | 34,486 | | | .0 |
| 00-1102243 | ROCKVILLE | MD | | 11/14/2014 | | 26,000,000 | | | | | .0 | 137,431 | 137,431 | | | .0 |
| 00-1102246 | SAN DIEGO | CA | | 12/08/2014 | | 4,758,366 | | | | | .0 | 24,284 | 24,284 | | | .0 |
| 00-1102249 | JERICO | NY | | 12/19/2014 | | 14,651,866 | | | | | .0 | 78,717 | 78,717 | | | .0 |
| 00-1102253 | WASHINGTON | DC | | 12/01/2014 | | 24,407,334 | | | | | .0 | 155,000 | 155,000 | | | .0 |
| 00-1102256 | DALLAS | TX | | 12/18/2014 | | 5,492,718 | | | | | .0 | 38,174 | 38,174 | | | .0 |
| 00-1102257 | COLUMBIA | SC | | 12/11/2014 | | 12,998,624 | | | | | .0 | 69,518 | 69,518 | | | .0 |
| 00-1102258 | STANTON | CA | | 12/04/2014 | | 9,000,000 | | | | | .0 | 39,276 | 39,276 | | | .0 |
| 00-1102259 | WALTHAM | MA | | 12/18/2014 | | 10,173,609 | | | | | .0 | 76,432 | 76,432 | | | .0 |
| 00-1102263 | DERBY | KS | | 12/01/2014 | | 9,239,121 | | | | | .0 | 158,080 | 158,080 | | | .0 |
| 00-1102265 | FONTANA | CA | | 12/03/2014 | | 5,039,164 | | | | | .0 | 52,309 | 52,309 | | | .0 |
| 00-1102266 | SARTELL | MN | | 06/11/2015 | | 15,060,359 | | | | | .0 | 104,642 | 104,642 | | | .0 |
| 00-1102267 | RIVERSIDE | MO | | 03/12/2015 | | 12,566,927 | | | | | .0 | 129,811 | 129,811 | | | .0 |
| 00-1102268 | WESTPORT | CT | | 12/11/2014 | | 8,980,176 | | | | | .0 | 48,246 | 48,246 | | | .0 |
| 00-1102269 | WOODLAND | CA | | 12/04/2014 | | 6,631,272 | | | | | .0 | 48,243 | 48,243 | | | .0 |
| 00-1102270 | MADISON | WI | | 12/22/2014 | | 30,458,821 | | | | | .0 | 153,416 | 153,416 | | | .0 |
| 00-1102271 | COLUMBUS | OH | S | 02/17/2015 | | 41,662,832 | | | | | .0 | 427,446 | 427,446 | | | .0 |
| 00-1102272 | COLUMBUS | OH | S | 02/17/2015 | | 16,302,847 | | | | | .0 | 167,262 | 167,262 | | | .0 |

QE02.10

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|--------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1102274 | EL SEGUNDO | CA | | 04/01/2015 | | 24,350,622 | | | | | 0 | 167,936 | 167,936 | | | 0 |
| 00-1102275 | BURKE | VA | | 12/16/2014 | | 51,143,598 | | | | | 0 | 257,438 | 257,438 | | | 0 |
| 00-1102279 | VIRGINIA BEACH | VA | | 12/16/2014 | | 28,997,526 | | | | | 0 | 142,597 | 142,597 | | | 0 |
| 00-1102285 | DUBLIN | OH | | 12/15/2015 | | 27,627,820 | | | | | 0 | 122,455 | 122,455 | | | 0 |
| 00-1102290 | TULSA | OK | | 03/02/2015 | | 10,815,812 | | | | | 0 | 59,932 | 59,932 | | | 0 |
| 00-1102291 | CARLSBAD | CA | | 01/16/2015 | | 10,338,221 | | | | | 0 | 50,436 | 50,436 | | | 0 |
| 00-1102292 | RICHMOND | VA | | 06/19/2015 | | 30,693,028 | | | | | 0 | 103,804 | 103,804 | | | 0 |
| 00-1102293 | SEATTLE | WA | | 12/30/2014 | | 14,206,604 | | | | | 0 | 239,616 | 239,616 | | | 0 |
| 00-1102294 | CHESAPEAKE | VA | | 12/18/2014 | | 24,508,962 | | | | | 0 | 139,622 | 139,622 | | | 0 |
| 00-1102296 | CLIVE | IA | | 06/22/2015 | | 16,453,001 | | | | | 0 | 83,189 | 83,189 | | | 0 |
| 00-1102299 | CANTON | MI | | 04/30/2015 | | 14,395,582 | | | | | 0 | 142,320 | 142,320 | | | 0 |
| 00-1102302 | CINCINNATI | OH | | 10/13/2015 | | 20,970,225 | | | | | 0 | 91,790 | 91,790 | | | 0 |
| 00-1102308 | TUCSON | AZ | | 01/22/2015 | | 8,118,528 | | | | | 0 | 45,625 | 45,625 | | | 0 |
| 00-1102316 | ROCKVILLE | MD | | 06/01/2015 | | 4,913,234 | | | | | 0 | 36,046 | 36,046 | | | 0 |
| 00-1102318 | GRANDVIEW HEIGHTS | OH | S | 03/31/2015 | | 46,283,732 | | | | | 0 | 441,779 | 441,779 | | | 0 |
| 00-1102322 | CINCINNATI | OH | | 09/03/2015 | | 23,808,669 | | | | | 0 | 155,266 | 155,266 | | | 0 |
| 00-1102323 | ANN ARBOR | MI | | 07/01/2015 | | 16,925,936 | | | | | 0 | 119,353 | 119,353 | | | 0 |
| 00-1102324 | CANONSBURG | PA | | 02/27/2015 | | 8,883,297 | | | | | 0 | 90,487 | 90,487 | | | 0 |
| 00-1102326 | BURKE | VA | | 06/22/2015 | | 15,430,088 | | | | | 0 | 78,909 | 78,909 | | | 0 |
| 00-1102328 | CLEARWATER | FL | | 04/20/2015 | | 4,085,589 | | | | | 0 | 41,837 | 41,837 | | | 0 |
| 00-1102330 | DUBLIN | OH | | 04/20/2015 | | 40,242,918 | | | | | 0 | 208,770 | 208,770 | | | 0 |
| 00-1102334 | CINCINNATI | OH | | 09/17/2015 | | 18,448,845 | | | | | 0 | 123,487 | 123,487 | | | 0 |
| 00-1102336 | MENLO PARK | CA | | 04/15/2015 | | 33,496,738 | | | | | 0 | 361,432 | 361,432 | | | 0 |
| 00-1102337 | CHATSWORTH | CA | | 04/08/2015 | | 9,309,839 | | | | | 0 | 71,191 | 71,191 | | | 0 |
| 00-1102340 | CONCORD | NC | | 11/13/2015 | | 18,654,016 | | | | | 0 | 282,899 | 282,899 | | | 0 |
| 00-1102343 | BELLEVUE | WA | | 04/22/2016 | | 10,981,380 | | (14,217) | | | (14,217) | 51,221 | 51,221 | | | 0 |
| 00-1102344 | BELLEVUE | WA | | 04/22/2016 | | 7,636,584 | | (15,870) | | | (15,870) | 48,913 | 48,913 | | | 0 |
| 00-1102348 | SAN DIEGO | CA | | 08/03/2015 | | 28,230,538 | | | | | 0 | 202,640 | 202,640 | | | 0 |
| 00-1102350 | MELVILLE | NY | | 04/29/2015 | | 9,490,170 | | | | | 0 | 52,739 | 52,739 | | | 0 |
| 00-1102352 | COLUMBUS | OH | S | 06/02/2015 | | 11,261,220 | | 2,123 | | | 2,123 | 121,327 | 121,327 | | | 0 |
| 00-1102353 | PALO ALTO | CA | | 08/04/2015 | | 3,785,261 | | | | | 0 | 60,659 | 60,659 | | | 0 |
| 00-1102354 | SAN ANTONIO | TX | | 05/18/2015 | | 7,495,494 | | | | | 0 | 54,130 | 54,130 | | | 0 |
| 00-1102358 | JACKSONVILLE BEACH | FL | | 08/03/2015 | | 10,859,834 | | | | | 0 | 76,108 | 76,108 | | | 0 |
| 00-1102362 | FEDERAL WAY | WA | | 04/30/2015 | | 10,058,074 | | | | | 0 | 71,197 | 71,197 | | | 0 |
| 00-1102363 | ELIZABETHTOWN | KY | | 05/26/2016 | | 5,036,741 | | | | | 0 | 99,120 | 99,120 | | | 0 |
| 00-1102364 | CUYAHOGA FALLS | OH | | 05/28/2015 | | 9,368,535 | | | | | 0 | 96,900 | 96,900 | | | 0 |
| 00-1102366 | WILMINGTON | NC | | 06/18/2015 | | 7,633,038 | | | | | 0 | 40,623 | 40,623 | | | 0 |
| 00-1102367 | SAN FRANCISCO | CA | | 05/11/2015 | | 7,671,786 | | | | | 0 | 40,587 | 40,587 | | | 0 |
| 00-1102369 | VANCOUVER | WA | | 12/31/2015 | | 12,490,474 | | | | | 0 | 67,377 | 67,377 | | | 0 |
| 00-1102373 | MARYSVILLE | WA | | 05/08/2015 | | 3,044,537 | | | | | 0 | 48,850 | 48,850 | | | 0 |
| 00-1102377 | REDMOND | WA | | 06/30/2015 | | 11,009,547 | | | | | 0 | 110,281 | 110,281 | | | 0 |

QE02.11

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1102379 | SAN ANTONIO | TX | | 05/29/2015 | | 5,620,128 | | | | | .0 | 40,735 | 40,735 | | | .0 |
| 00-1102380 | SAN ANTONIO | TX | | 05/07/2015 | | 20,000,000 | | | | | .0 | 86,430 | 86,430 | | | .0 |
| 00-1102381 | BEVERLY HILLS | CA | | 06/26/2015 | | 25,295,271 | | | | | .0 | 187,965 | 187,965 | | | .0 |
| 00-1102382 | DUNWOODY | GA | | 06/01/2015 | | 21,842,754 | | | | | .0 | 123,226 | 123,226 | | | .0 |
| 00-1102385 | LAS VEGAS | NV | | 09/01/2015 | | 5,589,550 | | | | | .0 | 37,177 | 37,177 | | | .0 |
| 00-1102387 | VISTA | CA | | 07/01/2015 | | 3,366,348 | | | | | .0 | 16,620 | 16,620 | | | .0 |
| 00-1102388 | LADUE | MO | | 09/18/2015 | | 3,797,141 | | | | | .0 | 25,174 | 25,174 | | | .0 |
| 00-1102391 | FISHERS | IN | | 09/09/2015 | | 30,389,169 | | | | | .0 | 137,780 | 137,780 | | | .0 |
| 00-1102392 | SACRAMENTO | CA | | 07/07/2015 | | 2,527,215 | | | | | .0 | 25,568 | 25,568 | | | .0 |
| 00-1102394 | ANN ARBOR | MI | | 07/31/2015 | | 32,973,501 | | | | | .0 | 232,651 | 232,651 | | | .0 |
| 00-1102397 | DRAPER | UT | | 07/30/2015 | | 10,663,317 | | | | | .0 | 66,718 | 66,718 | | | .0 |
| 00-1102408 | AUSTIN | TX | | 09/10/2015 | | 5,867,309 | | | | | .0 | 29,690 | 29,690 | | | .0 |
| 00-1102409 | SAN BERNARDINO | CA | | 11/13/2015 | | 6,509,861 | | | | | .0 | 32,052 | 32,052 | | | .0 |
| 00-1102423 | MOORE | OK | | 11/18/2015 | | 10,000,000 | | | | | .0 | 44,320 | 44,320 | | | .0 |
| 00-1102436 | FARMINGTON HILLS | MI | | 03/07/2016 | | 17,493,115 | | | | | .0 | 80,951 | 80,951 | | | .0 |
| 00-1102439 | CONYERS | GA | | 10/15/2015 | | 12,075,642 | | | | | .0 | 118,484 | 118,484 | | | .0 |
| 00-1102443 | OVERLAND PARK | KS | | 10/23/2015 | | 23,034,087 | | | | | .0 | 123,401 | 123,401 | | | .0 |
| 00-1102444 | LEES SUMMIT | MO | | 10/23/2015 | | 17,808,905 | | | | | .0 | 95,408 | 95,408 | | | .0 |
| 00-1102460 | BROOKFIELD | WI | | 12/03/2015 | | 24,081,137 | | | | | .0 | 109,729 | 109,729 | | | .0 |
| 00-1102461 | MIDDLETOWN | NY | | 11/24/2015 | | 6,657,640 | | | | | .0 | 45,608 | 45,608 | | | .0 |
| 00-1102462 | TEMPE | AZ | | 03/28/2016 | | 14,838,173 | | | | | .0 | 395,161 | 395,161 | | | .0 |
| 00-1102465 | SAN DIEGO | CA | | 05/03/2016 | | 6,436,980 | | | | | .0 | 28,087 | 28,087 | | | .0 |
| 00-1102468 | PITTSBURGH | PA | | 12/17/2015 | | 3,912,855 | | | | | .0 | 19,078 | 19,078 | | | .0 |
| 00-1102475 | SANTA CLARA | CA | | 12/09/2015 | | 14,000,000 | | | | | .0 | 66,779 | 66,779 | | | .0 |
| 00-1102491 | MERIDIAN | ID | | 02/01/2016 | | 9,568,688 | | | | | .0 | 62,727 | 62,727 | | | .0 |
| 00-1102512 | LAKESIDE | CA | | 11/01/2016 | | 8,622,992 | | | | | .0 | 34,202 | 34,202 | | | .0 |
| 00-1102519 | ROCKVILLE | MD | | 02/24/2016 | | 3,062,435 | | | | | .0 | 20,821 | 20,821 | | | .0 |
| 00-1102529 | FARMINGTON HILLS | MI | | 11/30/2016 | | 9,549,537 | | | | | .0 | 52,497 | 52,497 | | | .0 |
| 00-1102530 | COLUMBUS | OH | S | 07/07/2016 | | 19,068,780 | | | | | .0 | 182,932 | 182,932 | | | .0 |
| 00-1102531 | COLUMBUS | OH | S | 07/07/2016 | | 16,685,183 | | | | | .0 | 160,065 | 160,065 | | | .0 |
| 00-1102532 | COLUMBUS | OH | S | 07/07/2016 | | 11,917,988 | | | | | .0 | 114,332 | 114,332 | | | .0 |
| 00-1102535 | CINCINNATI | OH | | 09/30/2016 | | 25,103,494 | | | | | .0 | 149,039 | 149,039 | | | .0 |
| 00-1102542 | MAUMEE | OH | | 07/25/2016 | | 13,821,229 | | | | | .0 | 64,984 | 64,984 | | | .0 |
| 00-1102546 | CERRITOS | CA | | 05/02/2016 | | 11,999,340 | | | | | .0 | 82,955 | 82,955 | | | .0 |
| 00-1102558 | FULLERTON | CA | | 06/30/2016 | | 22,809,915 | | | | | .0 | 118,364 | 118,364 | | | .0 |
| 00-1102561 | ANAHEIM | CA | | 06/30/2016 | | 7,003,471 | | | | | .0 | 36,342 | 36,342 | | | .0 |
| 00-1102563 | COSTA MESA | CA | | 06/30/2016 | | 14,833,740 | | | | | .0 | 76,975 | 76,975 | | | .0 |
| 00-1102565 | COSTA MESA | CA | | 06/30/2016 | | 22,323,562 | | | | | .0 | 115,840 | 115,840 | | | .0 |
| 00-1102566 | LAGUNA HILLS | CA | | 06/30/2016 | | 9,532,502 | | | | | .0 | 49,466 | 49,466 | | | .0 |
| 00-1102573 | LAS VEGAS | NV | | 12/01/2016 | | 9,512,977 | | | | | .0 | 61,864 | 61,864 | | | .0 |
| 00-1102587 | DALLAS | TX | | 09/30/2016 | | 10,573,491 | | | | | .0 | 50,872 | 50,872 | | | .0 |
| 00-1102590 | CHARLOTTE | NC | | 06/06/2016 | | 8,207,321 | | | | | .0 | 54,395 | 54,395 | | | .0 |

QE02.12

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|--------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 00-1102598 | NOVATO | CA | | 07/12/2016 | | 14,831,335 | | | | | 0 | 72,636 | 72,636 | | | 0 |
| 00-1102601 | RICHMOND | VA | | 06/30/2016 | | 2,751,055 | | | | | 0 | 18,374 | 18,374 | | | 0 |
| 00-1102602 | CHANDLER | AZ | | 06/24/2016 | | 8,683,237 | | | | | 0 | 58,746 | 58,746 | | | 0 |
| 00-1102605 | CHARLOTTESVILLE | VA | | 03/08/2017 | | 5,317,961 | | | | | 0 | 70,872 | 70,872 | | | 0 |
| 00-1102606 | CHARLOTTE | NC | | 07/12/2016 | | 7,998,037 | | | | | 0 | 39,746 | 39,746 | | | 0 |
| 00-1102620 | PORTLAND | OR | | 08/25/2016 | | 8,069,046 | | | | | 0 | 38,063 | 38,063 | | | 0 |
| 00-1102622 | CHARLOTTE | NC | | 12/09/2016 | | 24,094,468 | | | | | 0 | 228,036 | 228,036 | | | 0 |
| 00-1102624 | INDIANAPOLIS | IN | | 12/20/2016 | | 16,347,148 | | | | | 0 | 107,288 | 107,288 | | | 0 |
| 00-1102625 | CHATTANOOGA | TN | | 10/14/2016 | | 8,425,009 | | | | | 0 | 78,341 | 78,341 | | | 0 |
| 00-1102627 | HIGHLANDS RANCH | CO | | 02/06/2017 | | 8,151,711 | | | | | 0 | 51,416 | 51,416 | | | 0 |
| 00-1102638 | MARIETTA | GA | | 08/08/2016 | | 9,194,003 | | | | | 0 | 63,888 | 63,888 | | | 0 |
| 00-1102639 | GAINESVILLE | GA | | 08/08/2016 | | 12,290,931 | | | | | 0 | 85,408 | 85,408 | | | 0 |
| 00-1102640 | WAKE FOREST | NC | | 08/08/2016 | | 9,097,224 | | | | | 0 | 63,215 | 63,215 | | | 0 |
| 00-1102642 | DURHAM | NC | | 10/25/2016 | | 8,799,553 | | | | | 0 | 47,956 | 47,956 | | | 0 |
| 00-1102645 | BEAVERTON | OR | | 10/27/2016 | | 8,843,247 | | | | | 0 | 38,130 | 38,130 | | | 0 |
| 00-1102671 | CHICAGO | IL | | 10/11/2016 | | 7,343,842 | | | | | 0 | 37,534 | 37,534 | | | 0 |
| 00-1102677 | ISSAQUAH | WA | | 11/23/2016 | | 10,787,455 | | | | | 0 | 55,240 | 55,240 | | | 0 |
| 00-1102679 | ANN ARBOR | MI | | 12/09/2016 | | 18,686,267 | | | | | 0 | 89,207 | 89,207 | | | 0 |
| 00-1102680 | AUSTIN | TX | | 12/19/2016 | | 35,000,000 | | | | | 0 | 171,614 | 171,614 | | | 0 |
| 00-1102681 | VANCOUVER | WA | | 06/16/2017 | | 15,093,402 | | | | | 0 | 97,501 | 97,501 | | | 0 |
| 00-1102689 | MACON | GA | | 02/06/2017 | | 11,110,500 | | | | | 0 | 48,552 | 48,552 | | | 0 |
| 00-1102690 | WAYZATA | MN | | 01/05/2017 | | 7,051,737 | | | | | 0 | 46,222 | 46,222 | | | 0 |
| 00-1102691 | ROCKVILLE | MD | | 04/03/2017 | | 6,903,324 | | | | | 0 | 42,965 | 42,965 | | | 0 |
| 00-1102702 | PALM BEACH GARDENS | FL | | 04/11/2017 | | 15,491,954 | | | | | 0 | 92,705 | 92,705 | | | 0 |
| 00-1102709 | CORONA | CA | | 03/10/2017 | | 8,385,336 | | | | | 0 | 39,718 | 39,718 | | | 0 |
| 00-1102710 | CARSON | CA | | 03/10/2017 | | 3,142,333 | | | | | 0 | 14,785 | 14,785 | | | 0 |
| 00-1102711 | ONTARIO | CA | | 09/01/2017 | | 5,774,667 | | | | | 0 | 26,095 | 26,095 | | | 0 |
| 00-1102713 | HAWTHORNE | CA | | 04/17/2017 | | 1,726,558 | | | | | 0 | 8,183 | 8,183 | | | 0 |
| 00-1102714 | ONTARIO | CA | | 09/01/2017 | | 6,471,610 | | | | | 0 | 29,245 | 29,245 | | | 0 |
| 00-1102721 | BROOKLYN | NY | | 06/01/2017 | | 13,775,113 | | | | | 0 | 116,684 | 116,684 | | | 0 |
| 00-1102723 | MADISON | WI | | 04/26/2017 | | 3,904,270 | | | | | 0 | 43,438 | 43,438 | | | 0 |
| 00-1102727 | CHARLESTON | SC | | 05/22/2017 | | 17,462,971 | | | | | 0 | 148,849 | 148,849 | | | 0 |
| 00-1102731 | DERBY | KS | | 06/01/2017 | | 8,236,567 | | | | | 0 | 136,494 | 136,494 | | | 0 |
| 00-1102740 | MEMPHIS | TN | | 08/16/2017 | | 14,402,093 | | | | | 0 | 100,808 | 100,808 | | | 0 |
| 00-1102758 | WOOD DALE | IL | | 09/01/2017 | | 4,567,490 | | | | | 0 | 33,516 | 33,516 | | | 0 |
| 00-1102759 | MOBILE | AL | | 08/08/2017 | | 13,593,362 | | | | | 0 | 79,145 | 79,145 | | | 0 |
| 00-1102772 | NORTHBROOK | IL | | 08/10/2017 | | 15,865,441 | | | | | 0 | 138,423 | 138,423 | | | 0 |
| 00-1102782 | LAS VEGAS | NV | | 09/14/2017 | | 5,976,889 | | | | | 0 | 35,681 | 35,681 | | | 0 |
| 00-1102805 | SUN PRAIRIE | WI | | 11/15/2017 | | 5,500,000 | | | | | 0 | 45,998 | 45,998 | | | 0 |
| 00-1102811 | OREM | UT | | 01/08/2018 | | | | | | | 0 | 34,511 | 34,511 | | | 0 |
| 00-1102825 | NAPLES | FL | | 12/05/2017 | | 9,000,000 | | | | | 0 | 53,950 | 53,950 | | | 0 |

QE02.13

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---|--------------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 00-1102831..... | PHOENIX..... | AZ..... | | 02/12/2018.... | | | | | | | | 152,399 | 152,399 | | | 0 | |
| 00-1102836..... | WHITTIER..... | CA..... | | 12/18/2017.... | | 22,000,000 | | | | | | 133,354 | 133,354 | | | 0 | |
| 00-1102845..... | LAS VEGAS..... | NV..... | | 02/28/2018.... | | | | | | | | 57,519 | 57,519 | | | 0 | |
| 00-1102864..... | SAN FRANCISCO..... | CA..... | | 05/09/2018.... | | | | | | | | 83,852 | 83,852 | | | 0 | |
| 00-1102869..... | HARTLAND..... | WI..... | | 06/22/2018.... | | | | | | | | 35,567 | 35,567 | | | 0 | |
| 00-1102872..... | CHICAGO..... | IL..... | | 04/13/2018.... | | | | | | | | 37,601 | 37,601 | | | 0 | |
| 00-1102878..... | SALT LAKE CITY..... | UT..... | | 05/31/2018.... | | | | | | | | 84,148 | 84,148 | | | 0 | |
| 00-1102879..... | MARLTON..... | NJ..... | | 06/26/2018.... | | | | | | | | 94,636 | 94,636 | | | 0 | |
| 00-1102882..... | HILL AIR FORCE BASE..... | UT..... | | 07/06/2018.... | | | | | | | | 8,484 | 8,484 | | | 0 | |
| 00-1102887..... | COLORADO SPRINGS..... | CO..... | | 06/29/2018.... | | | | | | | | 42,456 | 42,456 | | | 0 | |
| 00-1102888..... | WARMINSTER..... | PA..... | | 06/25/2018.... | | | | | | | | 58,418 | 58,418 | | | 0 | |
| 00-1102892..... | SALT LAKE CITY..... | UT..... | | 06/26/2018.... | | | | | | | | 61,828 | 61,828 | | | 0 | |
| 00-9000144..... | ROCK HILL..... | SC..... | | 08/01/2002.... | | 156,937 | | | | | | 7,301 | 7,301 | | | 0 | |
| 03-0307129..... | AMHERST..... | NY..... | | 06/27/1995.... | | 562,132 | | | | | | 51,174 | 51,174 | | | 0 | |
| 03-0308428..... | PLAINVILLE..... | OH..... | | 03/14/1996.... | | 427,670 | | | | | | 79,906 | 79,906 | | | 0 | |
| 03-0310231..... | ST PAUL..... | MN..... | | 08/27/1997.... | | 1,261,631 | | | | | | 56,602 | 56,602 | | | 0 | |
| 03-0310337..... | HOUSTON..... | TX..... | | 09/30/1997.... | | 3,713,541 | | | | | | 311,434 | 311,434 | | | 0 | |
| 03-0310442..... | HOUSTON..... | TX..... | | 09/30/1997.... | | 217,550 | | | | | | 18,245 | 18,245 | | | 0 | |
| 03-0310520..... | OAKDALE..... | MN..... | | 12/01/1997.... | | 526,672 | | | | | | 22,491 | 22,491 | | | 0 | |
| 03-0311838..... | SEATTLE..... | WA..... | | 04/07/1999.... | | 181,174 | | | | | | 33,854 | 33,854 | | | 0 | |
| 03-4000027..... | NAUGATUCK..... | CT..... | | 09/10/1996.... | | 1,917,968 | | | | | | 114,539 | 114,539 | | | 0 | |
| 0299999. Total - Mortgages With Partial Repayments..... | | | | | | 5,289,734,360 | 0 | (71,249) | 0 | 0 | (71,249) | 0 | 47,990,901 | 47,990,901 | 0 | 0 | 0 |
| 0599999. Total Mortgages..... | | | | | | 5,403,672,396 | 0 | (101,084) | 0 | 0 | (101,084) | 0 | 159,218,006 | 159,196,319 | 0 | (21,684) | (21,684) |

QE02.14

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made after Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|---|--|--------------------|-------|--|-----------------------|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | City | State | | | | | | | | | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated | | | | | | | | | | | | |
| | Ares Private Credit Solutions, L.P..... | Wilmington..... | DE... | Ares Private Credit Solutions..... | | 06/23/2017..... |2 | - |(1,319) | - |14,768,835 |0.800 |
| | GSO Capital Opportunities Fund III LP..... | Wilmington..... | DE... | GSO Capital Partners LP..... | | 06/03/2016..... |2 | - |1,615,818 | - |9,976,454 |0.230 |
| | Guggenheim Private Debt Fund 2.0-I, LLC..... | Wilmington..... | DE... | Guggenheim PDF 2.0..... | | 06/03/2016..... |2 | - |5,327,778 | - |7,486,785 |4.670 |
| | ICG SDP Fund 3B..... | Grand Duchy..... | LUX.. | Intermediate Capital Managers Limited..... | | 03/22/2018..... |2 |1,500,000 | - | - |12,712,500 |0.600 |
| | Oaktree Opportunities Fund Xb, L.P..... | Grand Cayman..... | CYM.. | Oaktree Capital Management..... | | 06/18/2018..... |3 |250,000 | - | - |9,500,000 |0.130 |
| | TCW Direct Lending VII, LLC..... | Los Angeles..... | CA... | TCW Asset Management..... | | 05/14/2018..... |3 |3,217,202 | - | - |6,135,816 |0.400 |
| | Vista Credit Opportunities Fund II - B, L.P..... | San Francisco..... | CA... | Vista Credit Opportunities Management..... | | 06/01/2016..... |2 | - |1,372,514 | - |1,008,096 |1.000 |
| | Vista Credit Opportunities Fund II, L.P..... | Wilmington..... | DE... | Vista Credit Opportunities Management..... | | 05/10/2017..... |2 | - |1,014,473 | - |1,583,623 |0.420 |
| 1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated..... | | | | | | | | 4,967,202 | 9,329,264 | 0 | 63,172,109 | XXX..... |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | |
| | Dyal Capital Partners III..... | New York..... | NY... | NB Dyal Associates III, LP..... | | 09/30/2016..... |3 | - |(174,229) | - |13,554,818 |0.380 |
| | GTCR XII, L.P..... | New York..... | NY... | GTCR Investment XII, LLC..... | | 05/04/2018..... |3 |134,000 | - | - |4,742,000 |0.100 |
| | ICG Europe VII..... | St Helier..... | JEY.. | Intermediate Capital Managers Limited..... | | 08/24/2018..... |2 |627,424 | - | - |8,657,565 |0.180 |
| | Peppertree Capital Fund VI, LP..... | Wilmington..... | DE... | Peppertree Capital..... | | 05/05/2016..... |3 | - |360,000 | - |2,292,000 |2.670 |
| | Riverside Strategic Capital Fund I, L.P..... | New York..... | NY... | Riverside Company..... | | 05/23/2017..... |2 | - |832,576 | - |4,530,522 |2.520 |
| | Yukon Capital Partners III, LP..... | Minneapolis..... | MN.. | Yukon Partners..... | | 07/18/2017..... |2 | - |1,538,548 | - |15,253,612 |4.180 |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... | | | | | | | | 761,424 | 2,556,895 | 0 | 49,030,518 | XXX..... |
| QE03 | Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | |
| | Bay Area Historic 2011 Fund LLC..... | San Francisco..... | CA... | Impact Investment Advisor LLC..... | | 11/06/2012..... |- | - |369,794 | - | - |32.000 |
| | Bell Institutional Fund VI, LLC..... | Dover..... | DE... | Bell Fund VI Manager, LLC..... | | 06/15/2017..... |- | - |1,176,973 | - |7,346,519 |2.170 |
| | CIM Fund VIII, L.P..... | Los Angeles..... | CA... | CIM Fund VIII, GP, LLC..... | | 12/31/2014..... |- | - |920,940 | - |2,710,451 |0.700 |
| | Crow Holdings Realty Partners VII, LP..... | Wilmington..... | DE... | Crow Holdings Capital Partners, LLC..... | | 05/01/2015..... |- | - |241,494 | - |1,020,860 |0.670 |
| | Crow Holdings Realty Partners VIII, LP..... | Dover..... | DE... | Crow Holdings Capital Partners, LLC..... | | 09/24/2018..... |- |2,655,092 | - | - |7,344,908 |0.750 |
| | Crow Holdings Retail Fund, L.P..... | Dover..... | DE... | Crow Holdings Capital Partners, LLC..... | | 04/01/2015..... |- | - |32,712 | - |1,276,952 |3.390 |
| | DivcoWest Fund V, L.P..... | Dover..... | DE... | DivcoWest Fund V GP, L.P..... | | 06/23/2017..... |- | - |104,392 | - |9,363,666 |0.950 |
| | Exeter Industrial Value Fund IV, L.P..... | Dover..... | DE... | Exeter Property Group IV, L.P..... | | 10/24/2016..... |- | - |3,000,000 | - |11,000,000 |2.000 |
| | GEM Realty Fund VI, LP..... | Wilmington..... | DE... | GEM Capital, LP..... | | 04/15/2016..... |- | - |473,250 | - |11,107,065 |1.200 |
| | Harrison Street Real Estate Partners VI, L.P..... | Dover..... | DE... | Harrison Street..... | | 08/09/2017..... |- | - |1,200,000 | - |5,040,000 |1.260 |
| | Heitman Real Estate Debt Partners, L.P..... | Wilmington..... | DE... | Heitman Capital Management..... | | 10/15/2015..... |- | - |7,859 | - |401,145 |10.000 |
| | Helios Devco LLC..... | Washington..... | DC... | Sol Systems LLC..... | | 05/23/2018..... |- |544,061 | - | - |13,077,501 |27.000 |
| | Helios Infracore LLC..... | Washington..... | DC... | Sol Systems LLC..... | | 12/22/2017..... |- | - |1,229,096 | - |9,912,124 |13.500 |
| | Mill No 1 LLC..... | Baltimore..... | MD... | Mount Vernon Mill/Terra Nova LLC..... | | 04/18/2013..... |- | - |1,040 | - | - |99.990 |
| | PCCP Credit IX, LP..... | Dover..... | DE... | PCCP Credit IX GP, LLC..... | | 03/28/2017..... |- | - |1,552,550 | - |24,780,000 |3.750 |
| | PCCP Equity VIII, LP..... | Dover..... | DE... | PCCP, LP..... | | 09/18/2018..... |- |2,365,704 | - | - |12,643,658 |1.670 |
| | Pretium Residential Real Estate Fund II, L.P..... | New York..... | NY... | Pretium Residential Real Estate Fund II GP, LLC..... | | 09/01/2016..... |3 | - |(212,024) | - |1,069,837 |2.330 |
| | Rubenstein Properties Fund III, L.P..... | Wilmington..... | DE... | Rubenstein Partners..... | | 10/23/2015..... |- | - |2,256,637 | - |6,451,327 |2.220 |
| | Stonehenge REV I LLC..... | Columbus..... | OH... | Stonehenge Capital Company LLC..... | | 12/22/2015..... |- | - |157,575 | - | - |49.950 |
| | Stonehenge REV II LLC..... | Columbus..... | OH... | Stonehenge Capital Company LLC..... | | 12/22/2015..... |- | - |102,811 | - | - |49.950 |
| | Walton Street Real Estate Fund VIII, LP..... | Wilmington..... | DE... | Walton Street Capital, LLC..... | | 05/18/2016..... |- | - |1,525,298 | - |6,998,029 |1.000 |
| | Waterton Residential Property Venture XIII, L.P..... | Dover..... | DE... | Waterton Venture XIII GP, LLC..... | | 11/03/2017..... |- | - |260,886 | - |13,101,942 |2.000 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... | | | | | | | | 5,564,857 | 14,401,283 | 0 | 144,645,985 | 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..... |- |135,200 | - | - | - |100.000 |
| | NW REI (NLIC), LLC..... | Columbus..... | OH... | Nationwide Life Insurance Company..... | | 05/02/2016..... |- | - |4,647,432 | - | - |100.000 |

SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
|---|---|--------------------|---------|---|------------------|--------------------------|-------------------|------------------------------------|--|------------------------|--------------------------------------|-------------------------|------------|------------|----|-------------|-----|
| | | 3 | 4 | | | | | | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership | | | | | |
| 1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated..... | | | | | | | | | | | | | 135,200 | 4,647,432 | .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 | - | 66,916 | - | 8,904,443 | 8.000 | | | | | |
| 2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... | | | | | | | | | | | | | .0 | 66,916 | .0 | 8,904,443 | 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.... | | - | 16,037 | - | 1,600,366 | 50.000 | | | | | |
| | Alliant Tax Credit Fund 84 Ltd..... | Palm Beach..... | FL..... | Alliant GP 84 LLC..... | | 12/21/2015.... | | - | 1,932,200 | - | 1,471,921 | 15.600 | | | | | |
| | Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC..... | Cleveland..... | OH.. | RBC Tax Credit IV LLC..... | | 10/30/2014.... | | - | 2,852,000 | - | 49,990 | 49.990 | | | | | |
| | Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC..... | Cleveland..... | OH.. | RESP MM LLC..... | | 11/24/2015.... | | - | 1,381,576 | - | 6,723,523 | 49.990 | | | | | |
| | Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC..... | Cleveland..... | OH.. | RBC Tax Credit IV LLC..... | | 02/12/2016.... | | - | 362,904 | - | 18,422,918 | 49.990 | | | | | |
| | Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP..... | Cleveland..... | OH.. | RBC Tax Credit IV LLC..... | | 10/27/2017.... | | - | 1,450,565 | - | 11,675,593 | 12.990 | | | | | |
| | Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP..... | Columbus..... | OH.. | Nationwide Life Insurance Co..... | | 11/24/2003.... | | - | 1,048 | - | 99,990 | 99.990 | | | | | |
| | OEF Nationwide Fund IV LLC..... | Columbus..... | OH.. | Ohio Equity Fund Inc..... | | 09/22/2016.... | | - | 1,770,508 | - | 2,439,683 | 50.000 | | | | | |
| | Ohio Equity Fund for Housing Limited Partnership XXV..... | Columbus..... | OH.. | Ohio Equity Fund GP XXV LLC..... | | 04/06/2015.... | | - | 2,967,730 | - | 4,787,292 | 50.000 | | | | | |
| | Ohio Equity Fund for Housing Limited Partnership XXVI..... | Columbus..... | OH.. | Ohio Equity Fund GP XXVI LLC..... | | 07/22/2016.... | | - | 3,009,196 | - | 4,754,067 | 4.820 | | | | | |
| | Raymond James Housing Opportunities Fund 35, LLC..... | St Petersburg..... | FL..... | Raymond James Tax Credit Funds, Inc..... | | 12/08/2014.... | | - | 3,393,151 | - | 343,366 | 49.990 | | | | | |
| | WNC Institutional Tax Credit Fund 33 LLC..... | Irvine..... | CA... | WNC Advisors, LLC..... | | 09/23/2010.... | | - | 69,028 | - | 138,057 | 99.990 | | | | | |
| | WNC Institutional Tax Credit Fund NW 2015 LP..... | Irvine..... | CA... | WNC Advisors LLC..... | | 05/15/2015.... | | - | 526,574 | - | 664,641 | 49.990 | | | | | |
| 3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated..... | | | | | | | | | | | | | .0 | 19,732,517 | .0 | 53,021,427 | XXX |
| Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated | | | | | | | | | | | | | | | | | |
| | American Tax Credit Fund 2018-B LLC..... | Columbus..... | OH.. | Nationwide Life Insurance Company..... | | 07/13/2018.... | | - | 1,000 | - | 0.010 | 0.010 | | | | | |
| 3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated..... | | | | | | | | | | | | | 1,000 | .0 | .0 | .0 | XXX |
| 4499999. Subtotal - Unaffiliated..... | | | | | | | | | | | | | 11,293,483 | 46,086,875 | .0 | 318,774,482 | XXX |
| 4599999. Subtotal - Affiliated..... | | | | | | | | | | | | | 136,200 | 4,647,432 | .0 | .0 | XXX |
| 4699999. Totals..... | | | | | | | | | | | | | 11,429,683 | 50,734,307 | .0 | 318,774,482 | XXX |

QE03.1

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 | 09/21/2018 | 2,848,774 | - | - | - | - | .0 | - | 2,848,774 | 2,848,774 | - | - | .0 | - |
| | GSO Capital Opportunities Fund III LP..... | Wilmington..... | DE.. | Distribution..... | 06/03/2016 | 08/29/2018 | 243,685 | - | - | - | - | .0 | - | 243,685 | 243,685 | - | - | .0 | - |
| | Guggenheim Private Debt Fund 2.0-I, LLC..... | Wilmington..... | DE.. | Distribution..... | 06/03/2016 | 09/20/2018 | 2,065,845 | - | - | - | - | .0 | - | 2,065,845 | 2,065,845 | - | - | .0 | - |
| | Newstone Capital Partners III, LP..... | Wilmington..... | DE.. | Distribution..... | 09/20/2016 | 08/14/2018 | 1,174,252 | - | - | - | - | .0 | - | 1,174,252 | 1,174,252 | - | - | .0 | - |
| | TCW Direct Lending LLC..... | Dover..... | DE.. | Distribution..... | 03/20/2015 | 07/10/2018 | 4,122,262 | - | - | - | - | .0 | - | 4,122,262 | 4,122,262 | - | - | .0 | - |
| | TCW Direct Lending VII, LLC..... | Los Angeles..... | CA.. | Distribution..... | 05/14/2018 | 09/27/2018 | 854,720 | - | - | - | - | .0 | - | 854,720 | 854,720 | - | - | .0 | - |

SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Changes in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|--|--|--------------------|-------|---|--------------------------|---------------|--|--|---|---|---|--|--|--|---------------|--|----------------------------------|-------------------------------|-------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| | Vista Credit Opportunities Fund II - B, L.P..... | San Francisco..... | CA.. | Distribution..... | 06/01/2016 | 09/13/2018 | 334,048 | - | - | - | - | 0 | - | 334,048 | 334,048 | - | - | 0 | - |
| | Vista Credit Opportunities Fund II, L.P..... | Wilmington..... | DE.. | Distribution..... | 05/10/2017 | 09/20/2018 | 1,182,966 | - | - | - | - | 0 | - | 1,182,966 | 1,182,966 | - | - | 0 | - |
| 1399999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated..... | | | | | | 12,826,552 | 0 | 0 | 0 | 0 | 0 | 0 | 12,826,552 | 12,826,552 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Dyal Capital Partners IV..... | New York..... | NY.. | Distribution..... | 06/11/2018 | 08/03/2018 | 305 | - | - | - | - | 0 | - | 305 | 305 | - | - | 0 | - |
| | Fundamental Partners III, L.P..... | Wilmington..... | DE.. | Distribution..... | 05/18/2017 | 09/27/2018 | 33,453 | - | - | - | - | 0 | - | 33,453 | 33,453 | - | - | 0 | - |
| | Riverside Strategic Capital Fund I, L.P..... | New York..... | NY.. | Distribution..... | 05/23/2017 | 09/11/2018 | 4,045 | - | - | - | - | 0 | - | 4,045 | 4,045 | - | - | 0 | - |
| | Yukon Capital Partners III, LP..... | Minneapolis..... | MN.. | Distribution..... | 07/18/2017 | 07/25/2018 | 4,767 | - | - | - | - | 0 | - | 4,767 | 4,767 | - | - | 0 | - |
| 1599999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... | | | | | | 42,570 | 0 | 0 | 0 | 0 | 0 | 0 | 42,570 | 42,570 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Bay Area Historic 2011 Fund LLC..... | San Francisco..... | CA.. | Distribution..... | 11/06/2012 | 08/03/2018 | - | - | - | - | - | 0 | - | 369,794 | 369,794 | - | - | 0 | 294,669 |
| | Bell Institutional Fund VI, LLC..... | Dover..... | DE.. | Distribution..... | 06/15/2017 | 07/31/2018 | 39,283 | - | - | - | - | 0 | - | 39,283 | 39,283 | - | - | 0 | - |
| | Boston Capital Intermediate Term Income Fund LLC... | Boston..... | MA.. | Distribution..... | 11/01/2011 | 08/15/2018 | 42,186 | - | - | - | - | 0 | - | 42,186 | 42,186 | - | - | 0 | - |
| | Centerline High Yield CMBS Fund II, LLC..... | Irving..... | TX.. | Dissolution..... | 06/28/2004 | 07/17/2018 | - | - | - | - | - | 0 | - | 62 | 62 | - | 62 | 62 | - |
| | Crow Holdings Realty Partners VII, LP..... | Wilmington..... | DE.. | Distribution..... | 05/01/2015 | 09/26/2018 | 927,980 | - | - | - | - | 0 | - | 927,980 | 927,980 | - | - | 0 | - |
| | GEM Realty Fund VI, LP..... | Wilmington..... | DE.. | Distribution..... | 04/15/2016 | 08/20/2018 | 605,600 | - | - | - | - | 0 | - | 605,600 | 605,600 | - | - | 0 | - |
| | Heitman Real Estate Debt Partners, L.P..... | Wilmington..... | DE.. | Distribution..... | 10/15/2015 | 09/24/2018 | 900,000 | - | - | - | - | 0 | - | 900,000 | 900,000 | - | - | 0 | - |
| | Legg Mason Real Estate Fund II..... | Los Angeles..... | CA.. | Dissolution..... | 05/31/2005 | 09/27/2018 | 93,966 | (1,318,286) | - | - | - | (1,318,286) | - | (1,224,320) | 362,500 | - | 1,586,820 | 1,586,820 | - |
| | Nationwide Sol 1 LLC..... | Washington..... | DC.. | Distribution..... | 07/21/2016 | 07/31/2018 | 74,303 | - | - | - | - | 0 | - | 74,303 | 74,303 | - | - | 0 | - |
| | PCCP Credit IX, LP..... | Dover..... | DE.. | Distribution..... | 03/28/2017 | 09/21/2018 | 155,155 | - | - | - | - | 0 | - | 155,155 | 155,155 | - | - | 0 | - |
| | Pretium Residential Real Estate Fund II, L.P..... | New York..... | NY.. | Distribution..... | 09/01/2016 | 08/10/2018 | 240,679 | - | - | - | - | 0 | - | 240,679 | 240,679 | - | - | 0 | - |
| | Shovel Works Master Lessee LLC..... | North Easton..... | MA.. | Distribution..... | 09/12/2013 | 07/23/2018 | 106,818 | - | - | - | - | 0 | - | 106,818 | 106,818 | - | - | 0 | - |
| | STRATA FUND 18 LESSEE LLC..... | Chapel Hill..... | NC.. | Distribution..... | 07/25/2014 | 07/20/2018 | 122,341 | - | - | - | - | 0 | - | 122,341 | 122,341 | - | - | 0 | - |
| | Strata Fund 25 Lessee LLC..... | Chapel Hill..... | NC.. | Distribution..... | 06/30/2015 | 07/20/2018 | 97,997 | - | - | - | - | 0 | - | 97,997 | 97,997 | - | - | 0 | - |
| | SunE DGS Master Tenant LLC..... | Wilmington..... | DE.. | Distribution..... | 12/30/2013 | 09/26/2018 | 372,176 | - | - | - | - | 0 | - | 372,176 | 372,176 | - | - | 0 | - |
| | US Office Development Program, L.P..... | Wilmington..... | DE.. | Distribution..... | 12/02/2014 | 09/25/2018 | 1,437,249 | - | - | - | - | 0 | - | 1,437,249 | 1,437,249 | - | - | 0 | - |
| | US Regional Logistics Program, L.P..... | Dover..... | DE.. | Distribution..... | 10/18/2016 | 09/17/2018 | 533,333 | - | - | - | - | 0 | - | 533,333 | 533,333 | - | - | 0 | - |
| 1799999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... | | | | | | 5,749,066 | (1,318,286) | 0 | 0 | 0 | (1,318,286) | 0 | 4,800,574 | 6,387,456 | 0 | 1,586,882 | 1,586,882 | 294,669 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Pretium Mortgage Credit Partners I, L.P..... | Wilmington..... | DE.. | Distribution..... | 11/25/2014 | 08/17/2018 | 4,473,998 | - | - | - | - | 0 | - | 4,473,998 | 4,473,998 | - | - | 0 | - |
| 2199999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... | | | | | | 4,473,998 | 0 | 0 | 0 | 0 | 0 | 0 | 4,473,998 | 4,473,998 | 0 | 0 | 0 | 0 |
| Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP | Cleveland..... | OH.. | American Tax Credit Fund 2018-B, LLC... | 10/27/2017 | 07/13/2018 | 95,232 | - | - | - | - | 0 | - | 95,232 | 4,919,855 | - | 4,824,623 | 4,824,623 | - |
| 3399999 | Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated..... | | | | | | 95,232 | 0 | 0 | 0 | 0 | 0 | 0 | 95,232 | 4,919,855 | 0 | 4,824,623 | 4,824,623 | 0 |
| 4499999 | Subtotal - Unaffiliated..... | | | | | | 23,187,418 | (1,318,286) | 0 | 0 | 0 | (1,318,286) | 0 | 22,238,926 | 28,650,431 | 0 | 6,411,505 | 6,411,505 | 294,669 |
| 4699999 | Totals..... | | | | | | 23,187,418 | (1,318,286) | 0 | 0 | 0 | (1,318,286) | 0 | 22,238,926 | 28,650,431 | 0 | 6,411,505 | 6,411,505 | 294,669 |

QE03.2

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) |
| Bonds - All Other Government | | | | | | | | | |
| 900123 | CA 6 Turkey (Republic of) Sr Nt 3.250% 03/2 | D | 09/14/2018 | Direct | | 2,791,350 | 3,375,000 | 48,791 | 3FE |
| 1099999 | Total - Bonds - All Other Government | | | | | 2,791,350 | 3,375,000 | 48,791 | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | |
| 373385 | DM 2 Georgia St GO Txbi Tranche 2 Ser B 3.7 | | 07/19/2018 | JP Morgan Securities LLC | | 7,515,300 | 7,500,000 | 8,479 | 1FE |
| 373385 | DN 0 Georgia St GO Txbi Tranche 2 Ser B 3.7 | | 07/19/2018 | JP Morgan Securities LLC | | 4,549,262 | 4,540,000 | 5,202 | 1FE |
| 373385 | DP 5 Georgia St GO Txbi Tranche 2 Ser B 3.8 | | 09/11/2018 | JP Morgan Securities LLC | | 648,895 | 655,000 | 4,217 | 1FE |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions | | | | | 12,713,457 | 12,695,000 | 17,898 | XXX |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | |
| 544351 | MX 4 Los Angeles CA GO Txbi Ser A 3.790% 09 | | 07/17/2018 | Wells Fargo Securities LLC | | 6,493,110 | 6,500,000 | 4,790 | 1FE |
| 544351 | MY 2 Los Angeles CA GO Txbi Ser A 3.820% 09 | | 07/17/2018 | Wells Fargo Securities LLC | | 8,473,905 | 8,500,000 | 6,314 | 1FE |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States | | | | | 14,967,015 | 15,000,000 | 11,104 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | |
| 249182 | LP 9 Denver City & Cnty Co Arpt Rev AMT Tax E | | 08/15/2018 | Merrill Lynch | | 22,043,426 | 22,315,000 | | 1FE |
| 31394B | FS 8 FNMA REMIC Ser 2004-79 CI ZD 5.500% 11 | | 09/01/2018 | Interest Capitalization | | 386,284 | 386,284 | | 1 |
| 3140Q8 | 3K 9 FNMA Pool #CA1701 4.000% 05/25/48 | | 07/02/2018 | Barclays Capital Inc | | (169,339) | (165,968) | (18) | 1 |
| 3140Q9 | N2 5 FN CA2208 Pool #CA2208 4.500% 08/25/48 | | 08/30/2018 | Citigroup | | 25,922,342 | 24,932,821 | 93,498 | 1 |
| 403720 | GT 6 Gwinnett Cnty GA Dev Auth Rev Txbi Gwin | | 07/25/2018 | JP Morgan Securities LLC | | 1,776,260 | 1,775,000 | | 1FE |
| 403720 | GU 3 Gwinnett Cnty GA Dev Auth Rev Gwinnett C | | 07/25/2018 | JP Morgan Securities LLC | | 1,794,713 | 1,795,000 | | 1FE |
| 403720 | GV 1 Gwinnett Cnty GA Dev Auth Rev Gwinnett C | | 07/25/2018 | JP Morgan Securities LLC | | 1,949,688 | 1,950,000 | | 1FE |
| 403720 | GW 9 Gwinnett Cnty GA Dev Auth Rev Gwinnett C | | 07/25/2018 | JP Morgan Securities LLC | | 2,114,640 | 2,115,000 | | 1FE |
| 403720 | GX 7 Gwinnett Cnty GA Dev Auth Rev Gwinnett C | | 07/25/2018 | JP Morgan Securities LLC | | 2,279,612 | 2,280,000 | | 1FE |
| 51771F | AU 0 Las Vegas Convtm & Vistrs Rev Series B | | 09/14/2018 | RBC Capital Markets LLC | | 11,497,863 | 11,661,000 | | 1FE |
| 59333P | 3R 7 Miami-Dade Cnty FL Rev Txbi Ref Ser C | | 08/16/2018 | JP Morgan Securities LLC | | 1,250,000 | 1,250,000 | | 1FE |
| 59333P | 3U 0 Miami-Dade Cnty FL Rev Txbi Ref Ser C | | 08/16/2018 | JP Morgan Securities LLC | | 7,500,000 | 7,500,000 | | 1FE |
| 59333P | 3V 8 Miami-Dade Cnty FL Rev Txbi Ref Ser C | | 08/16/2018 | JP Morgan Securities LLC | | 2,500,000 | 2,500,000 | | 1FE |
| 64990G | GK 2 New York St Dorm Auth Rev Txbi Montefior | | 07/27/2018 | Merrill Lynch | | 6,865,500 | 6,900,000 | | 1FE |
| 73358W | X9 0 Port Auth NY & NJ Rev Txbi Consol 2 Hund | | 08/17/2018 | Citigroup | | 10,300,000 | 10,300,000 | | 1FE |
| 899154 | BD 9 Tulare Co Pensn Txbi Txbi Rev Bd 4.259 | | 07/18/2018 | Wells Fargo Securities LLC | | 8,573,733 | 8,540,000 | 25,258 | 1FE |
| 914713 | K6 8 University NC Chapel Hill Rev Txbi Ref | | 09/11/2018 | Wells Fargo Securities LLC | | 7,958,409 | 7,850,000 | 85,564 | 1FE |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 114,543,131 | 113,884,137 | 204,302 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | |
| 000000 | 00 0 Global Franchise Group LLC Term Ln Nt 2 | | 08/31/2018 | Tax Free Exchange | | 7,833 | 7,880 | | 3FE |
| 000000 | 00 0 Sovos LLC New #2 Additional Term Ln Nt 1 | | 07/02/2018 | Direct | | 721,887 | 721,887 | | 4 |
| 000000 | 00 0 Hygiena LLC DD Term Ln Nt 1 6.312% 08/ | | 08/17/2018 | Direct | | 369,844 | 372,639 | | 3Z |
| 000000 | 00 0 Hygiena LLC Term Ln Nt 2 6.312% 08/26/ | | 08/17/2018 | Tax Free Exchange | | 133,478 | 134,487 | | 3Z |
| 000000 | 00 0 Hygiena LLC Term Ln Nt 1 6.336% 08/26/ | | 07/02/2018 | Direct | | 1,335,936 | 1,356,280 | | 3FE |
| 000000 | 00 0 Hygiena LLC Term Ln Nt 1 6.336% 08/26/ | | 08/17/2018 | Tax Free Exchange | | 236,366 | 238,152 | | 3FE |
| 000000 | 00 0 Accruent LLC Incremental 1st Lien TLN Nt | | 07/31/2018 | Tax Free Exchange | | 8,053 | 8,142 | | 5 |
| 000000 | 00 0 Accruent LLC Incremental 1st Lien DD Nt | | 07/31/2018 | Tax Free Exchange | | 11,580 | 11,632 | | 3FE |
| 000000 | 00 0 MSHC Inc Term Ln Nt 4 6.500% 07/31/23 | | 09/28/2018 | Tax Free Exchange | | 10,120 | 10,338 | | 3FE |
| 000000 | 00 0 MSHC Inc Delayed Draw Term Ln Nt 6 6.5 | | 09/28/2018 | Tax Free Exchange | | 5,696 | 5,696 | | 3FE |
| 000000 | 00 0 IQNavigator Inc Revolver Nt 1 7.822% 0 | | 08/20/2018 | Direct | | 226,843 | 230,298 | | 4Z |
| 000000 | 00 0 First Watch Restaurants Delayed Draw Ter | | 09/28/2018 | Tax Free Exchange | | 265,121 | 265,121 | | 3FE |
| 000000 | 00 0 Command Alkon Inc 1st Lien Term Ln Nt 5 | | 09/04/2018 | Tax Free Exchange | | 14,822 | 15,000 | | 9 |
| 000000 | 00 0 MB2 Dental Solutions LLC Incremental Ter | | 09/10/2018 | Direct | | 322,405 | 325,662 | | 3FE |
| 000000 | 00 0 Hai Acquisition Corp Term Ln Nt 1 9.250 | | 08/07/2018 | Tax Free Exchange | | 14,660 | 15,000 | | 8 |

QE04

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 | Foundation Risk Partners Corp Incrementa..... | | 08/09/2018..... | Direct..... | | 676,250 | 690,051 | | 2Z..... |
| 000000 00 0 | Foundation Risk Partners Corp Delayed Dr..... | | 09/12/2018..... | Direct..... | | 133,692 | 135,042 | | 2Z..... |
| 000000 00 0 | BeyondTrust Software Sol Inc Term Ln Nt..... | | 07/23/2018..... | Tax Free Exchange..... | | 14,156 | 14,455 | 7 | 3FE..... |
| 000000 00 0 | Gehl Foods Inc LLC Term Ln Nt 4 7.604%..... | | 07/02/2018..... | Tax Free Exchange..... | | 5,806,734 | 5,970,000 | 1,259 | 3FE..... |
| 000000 00 0 | OTG Management LLC Incremental DD Term L..... | | 08/17/2018..... | Direct..... | | 51,759 | 51,759 | | 3FE..... |
| 000000 00 0 | OTG Management LLC Incremental DD Term L..... | | 07/13/2018..... | Direct..... | | 81,336 | 81,336 | | 3FE..... |
| 000000 00 0 | Professional Datasolutions Inc Term Ln N..... | | 09/28/2018..... | Tax Free Exchange..... | | 38,592 | 39,143 | | 2FE..... |
| 000000 00 0 | Ferraro Fine Foods Corp Term Ln Nt 2 6..... | | 08/09/2018..... | Tax Free Exchange..... | | 3,875 | 3,951 | | 2FE..... |
| 000000 00 0 | National Seating&Mobility Inc Delayed Dr..... | | 07/09/2018..... | Direct..... | | 53,816 | 53,816 | | 3FE..... |
| 000000 00 0 | IQNavigator Inc 1st Lien TL Nt 1 7.822..... | | 08/20/2018..... | Direct..... | | 6,174,627 | 6,268,657 | | 4Z..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 08/31/2018..... | Direct..... | | 83,257 | 83,257 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 08/31/2018..... | Direct..... | | 18,679 | 18,679 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 08/02/2018..... | Direct..... | | 10,674 | 10,674 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 09/04/2018..... | Direct..... | | 31,132 | 31,132 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 08/06/2018..... | Direct..... | | 49,634 | 49,634 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 09/11/2018..... | Direct..... | | 22,415 | 22,415 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 07/10/2018..... | Direct..... | | 62,265 | 62,265 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 09/14/2018..... | Direct..... | | 25,618 | 25,618 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 08/13/2018..... | Direct..... | | 22,415 | 22,415 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 07/16/2018..... | Direct..... | | 38,426 | 38,426 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 08/20/2018..... | Direct..... | | 24,906 | 24,906 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 07/23/2018..... | Direct..... | | 27,041 | 27,041 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 07/31/2018..... | Tax Free Exchange..... | | 39,127 | 39,127 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 09/28/2018..... | Direct..... | | 409,170 | 409,170 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC Delayed Dr..... | | 09/28/2018..... | Tax Free Exchange..... | | 79,076 | 79,076 | | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye..... | | 09/28/2018..... | Tax Free Exchange..... | | 437,548 | 437,548 | | 3FE..... |
| 000000 00 0 | Alcami Holdings LLC 1st Lien Term Ln Nt..... | | 07/12/2018..... | Direct..... | | 1,458,750 | 1,500,000 | | 4FE..... |
| 00122@ AA 9 | AES Southland Sr Sec Nt 4.500% 02/29/4..... | | 08/31/2018..... | MUFG Securities Inc..... | | 2,011,165 | 2,011,165 | | 2FE..... |
| 004498 AB 7 | ACI Worldwide Inc Sr Nt 5.750% 08/15/2..... | | 09/21/2018..... | Various..... | | 3,903,476 | 3,870,000 | 4,506 | 4FE..... |
| 03028P H# 6 | American Transmission Co LLC Sr Unsec Nt..... | | 07/18/2018..... | Wells Fargo Securities LLC..... | | 3,000,000 | 3,000,000 | | 1Z..... |
| 032654 AN 5 | Analog Devices Inc Sr Nt 3.500% 12/05/..... | | 09/18/2018..... | Goldman Sachs & Company..... | | 2,878,110 | 3,000,000 | 30,625 | 2FE..... |
| 03539# AA 8 | Ankura Consulting Group LLC 1st Lien Ter..... | | 08/24/2018..... | Direct..... | | 5,731,377 | 5,848,344 | | 4Z..... |
| 03765L AP 7 | Apidos CLO CLO Ser 2015-20A CI A1RA 3..... | | 07/10/2018..... | JP Morgan Securities LLC..... | | 32,000,000 | 32,000,000 | | 1FE..... |
| 03765L AR 3 | Apidos CLO CLO Ser 2015-20A CI A2RR 3..... | | 07/10/2018..... | JP Morgan Securities LLC..... | | 20,000,000 | 20,000,000 | | 1FE..... |
| 03768C AC 3 | Apidos CLO CLO Ser XXXA CI A1A 3.473%..... | | 08/07/2018..... | Credit Suisse Securities LLC..... | | 18,000,000 | 18,000,000 | | 1FE..... |
| 03768C AG 4 | Apidos CLO CLO Ser XXXA CI A2 3.933% 1..... | | 08/07/2018..... | Credit Suisse Securities LLC..... | | 14,000,000 | 14,000,000 | | 1FE..... |
| 045054 AF 0 | Ashtead Capital Inc 2nd Lien Nt 4.375%..... | | 07/18/2018..... | Various..... | | 10,403,287 | 10,851,564 | 198,306 | 2FE..... |
| 045054 AH 6 | Ashtead Capital Inc 2nd Lien Nt 5.250%..... | | 07/23/2018..... | JP Morgan Securities LLC..... | | 3,000,000 | 3,000,000 | | 2FE..... |
| 06051G FQ 7 | Bank of America Corp Sub Nt 4.750% 04/..... | | 08/30/2018..... | NW Life Sep Acct Mul Mat - 2..... | | 2,046,180 | 2,000,000 | 34,042 | 2FE..... |
| 06051G HL 6 | Bank of America Corp Sr Nt 3.864% 07/2..... | | 07/18/2018..... | Bank of America BISD Dealer..... | | 25,000,000 | 25,000,000 | | 1FE..... |
| 06051G HM 4 | Bank of America Corp Sr Nt 4.271% 07/2..... | | 07/18/2018..... | Bank of America BISD Dealer..... | | 19,000,000 | 19,000,000 | | 1FE..... |
| 06406R AH 0 | Bank of NY Mellon Corp Sr MTN 3.850% 0..... | | 08/06/2018..... | Bank of America BISD Dealer..... | | 23,304,520 | 23,000,000 | 253,351 | 1FE..... |
| 06406R AJ 6 | Bank of NY Mellon Corp Sr MTN 3.450% 0..... | | 08/06/2018..... | Bank of America BISD Dealer..... | | 3,999,280 | 4,000,000 | | 1FE..... |
| 07274N AU 7 | Bayer US Finance II LLC Sr Nt 2.750% 0..... | | 07/12/2018..... | Tax Free Exchange..... | | 1,998,338 | 2,000,000 | | 2FE..... |
| 07274N AW 3 | Bayer US Finance II LLC Sr Nt 3.375% 0..... | | 07/12/2018..... | Tax Free Exchange..... | | 8,089,249 | 8,000,000 | | 2FE..... |
| 07274N BF 9 | Bayer US Finance II LLC Sr Nt 4.400% 0..... | | 07/12/2018..... | Tax Free Exchange..... | | 13,897,074 | 14,000,000 | | 2FE..... |

QE04.1

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|---|---------|-----------------|-----------------------------------|---------------------------|-------------|------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 08160B AH 7 | Benchmark Mortgage Trust CMBS 2018-B5 Cl..... | | 07/27/2018..... | JP Morgan Securities LLC..... | | 3,141,494 | 3,050,000 | 7,488 | 1FE..... |
| 08162C AF 7 | Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS..... | | 09/20/2018..... | Citigroup..... | | 2,652,197 | 2,575,000 | 2,541 | 1Z..... |
| 08162C AG 5 | Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B..... | | 09/20/2018..... | Citigroup..... | | 721,647 | 700,000 | 743 | 1Z..... |
| 084659 AQ 4 | Berkshire Hathaway Energy Sr Nt 4.450%..... | | 07/23/2018..... | Wells Fargo Securities LLC..... | | 19,993,600 | 20,000,000 | | 1FE..... |
| 14041N FE 6 | Capital One Multi Asset ExecTr LBASS Ser..... | | 09/27/2018..... | Bank of America BISD Dealer..... | | 31,690,000 | 32,000,000 | 19,058 | 1FE..... |
| 150190 AB 2 | Cedar Fair/Can/Magnum/MI Sr Nt 5.375%..... | | 09/06/2018..... | Various..... | | 895,840 | 912,000 | 14,366 | 4FE..... |
| 16412X AG 0 | Cheniere Corp Christi HD 1st lien Nt 5..... | | 09/28/2018..... | JP Morgan Securities LLC..... | | 1,462,138 | 1,460,000 | 8,388 | 3FE..... |
| 172967 MD 0 | Citigroup Inc Sr Nt 4.650% 07/23/48..... | | 07/16/2018..... | Citigroup..... | | 8,995,680 | 9,000,000 | | 2FE..... |
| 21036P AQ 1 | Constellation Brands Inc CONSTELLATION B..... | | 07/31/2018..... | Morgan Stanley & Co LLC..... | | 3,881,680 | 4,000,000 | 23,022 | 2FE..... |
| 21872# AA 5 | Core Civic of Kansas LLC Sr Secured Nt..... | | 08/15/2018..... | JP Morgan Securities LLC..... | | 1,275,159 | 1,275,159 | | 1Z..... |
| 233331 BA 4 | DTE Energy Co Sr Nt 3.700% 08/01/23..... | | 08/02/2018..... | JP Morgan Securities LLC..... | | 5,990,580 | 6,000,000 | | 2FE..... |
| 24422E UE 7 | Deere /John/ Cap Corp Sr MTN 3.450% 03..... | | 09/05/2018..... | Goldman Sachs & Company..... | | 11,969,520 | 12,000,000 | 203,550 | 1FE..... |
| 25278X AC 3 | Diamondback Energy Inc Sr Nt 4.750% 11..... | | 09/18/2018..... | Various..... | | 1,479,075 | 1,480,000 | 28,120 | 3FE..... |
| 25278X AE 9 | Diamondback Energy Inc Sr Nt 4.750% 11..... | | 08/01/2018..... | Goldman Sachs & Company..... | | 204,225 | 210,000 | 2,549 | 3FE..... |
| 25278X AH 2 | Diamondback Energy Inc Sr Nt 5.375% 05..... | | 08/03/2018..... | Various..... | | 1,843,250 | 1,840,000 | 16,256 | 3FE..... |
| 25278X AH 2 | Diamondback Energy Inc Sr Nt 5.375% 05..... | | 08/24/2018..... | Tax Free Exchange..... | | 210,523 | 210,000 | 2,634 | 3FE..... |
| 25278X AJ 8 | Diamondback Energy Inc Sr Nt 5.375% 05..... | | 08/02/2018..... | Bank of America BISD Dealer..... | | 210,525 | 210,000 | 2,069 | 3FE..... |
| 26441Y BB 2 | Duke-Weeks Realty LP Sr Nt 4.000% 09/1..... | | 09/04/2018..... | Wells Fargo Securities LLC..... | | 1,483,890 | 1,500,000 | | 2FE..... |
| 278062 AE 4 | Eaton Corp Sr Nt 4.150% 11/02/42..... | | 08/08/2018..... | Morgan Stanley & Co LLC..... | | 3,393,710 | 3,500,000 | 39,540 | 2FE..... |
| 30251B AE 8 | FMR LLC Sr Nt 5.150% 02/01/43..... | | 07/09/2018..... | Various..... | | 2,385,849 | 2,125,000 | 48,639 | 1FE..... |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 1 8..... | | 09/28/2018..... | Tax Free Exchange..... | | 979,436 | 1,000,827 | | 3FE..... |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 3 8..... | | 09/28/2018..... | Tax Free Exchange..... | | 156,634 | 156,634 | | 3FE..... |
| 31428X BQ 8 | Fedex Corp Sr Nt 4.050% 02/15/48..... | | 08/29/2018..... | Various..... | | 458,054 | 500,000 | 889 | 2FE..... |
| 34489* AA 7 | Football Club Sec Nt Ser 33-A 3.870% 1..... | | 08/15/2018..... | Bank of America BISD Dealer..... | | 5,000,000 | 5,000,000 | | 1Z..... |
| 34489* AC 3 | Football Club Sec Nt Ser 33-C 3.960% 1..... | | 08/15/2018..... | Bank of America BISD Dealer..... | | 10,000,000 | 10,000,000 | | 1Z..... |
| 36250S AE 9 | GS Mortgage Securities Trust CMBS Ser 20..... | | 07/18/2018..... | Goldman Sachs & Company..... | | 5,870,803 | 5,700,000 | 19,078 | 1FE..... |
| 404121 AJ 4 | HCA INC Sr Nt 5.625% 09/01/28..... | | 09/27/2018..... | Various..... | | 10,052,150 | 9,950,000 | 27,788 | 3FE..... |
| 40573L AS 5 | Halfmoon Parent Inc. Sr Nt 4.375% 10/1..... | | 09/12/2018..... | Various..... | | 7,485,825 | 7,500,000 | | 2FE..... |
| 446413 AL 0 | Huntington Ingalls Industries Sr Nt 3..... | | 07/17/2018..... | JP Morgan Securities LLC..... | | 1,001,333 | 1,050,000 | 4,876 | 2FE..... |
| 44644A AE 7 | Huntington National Bank Sr Nt 3.550%..... | | 08/16/2018..... | Citigroup..... | | 2,993,400 | 3,000,000 | | 1FE..... |
| 454889 AT 3 | Indiana Michigan Pwr Co Sr Nt 4.250% 0..... | | 08/09/2018..... | Various..... | | 17,341,522 | 17,400,000 | 4,840 | 1FE..... |
| 461070 AP 9 | Interstate Power & Light Sr Nt 4.100%..... | | 09/19/2018..... | Goldman Sachs & Company..... | | 7,979,840 | 8,000,000 | | 2FE..... |
| 46625H LL 2 | JPMorgan Chase & Co Sub Nt 4.950% 06/0..... | | 08/30/2018..... | NW Life Sep Acct Mul Mat - 2..... | | 3,166,317 | 3,000,000 | 36,713 | 2FE..... |
| 46647P AV 8 | JP Morgan Chase & Co Sr Nt 5.125% 07/2..... | | 07/16/2018..... | JP Morgan Securities LLC..... | | 9,000,000 | 9,000,000 | | 1FE..... |
| 478375 AL 2 | Johnson Control Intl plc Sr Nt 4.625%..... | | 08/01/2018..... | Goldman Sachs & Company..... | | 10,276,035 | 10,500,000 | 41,818 | 2FE..... |
| 494550 BP 0 | Kinder Morgan Energy - LP Sr Nt 5.000%..... | | 08/30/2018..... | NW Life Sep Acct Mul Mat - 2..... | | 970,520 | 1,000,000 | 24,861 | 2FE..... |
| 50200J AC 5 | LCM Ltd Partnership CLO Ser 27 CI A1 3..... | | 07/02/2018..... | Morgan Stanley & Co LLC..... | | 33,500,000 | 33,500,000 | | 1FE..... |
| 50200J AG 6 | LCM Ltd Partnership CLO Ser 27A CI b 3..... | | 07/02/2018..... | Morgan Stanley & Co LLC..... | | 15,000,000 | 15,000,000 | | 1FE..... |
| 55261F AJ 3 | M&T Bank Corp Sr Nt 3.550% 07/26/23..... | | 07/19/2018..... | Morgan Stanley & Co LLC..... | | 6,994,610 | 7,000,000 | | 1FE..... |
| 55368* AF 7 | MSHC Inc Delayed Draw Term Ln Nt 1 6.6..... | | 09/28/2018..... | Tax Free Exchange..... | | 72,604 | 72,604 | | 3FE..... |
| 58013M FF 6 | McDonalds Corp Sr Nt 3.800% 04/01/28..... | | 08/13/2018..... | Mizuho Securities USA Inc..... | | 31,840,320 | 32,000,000 | 503,289 | 2FE..... |
| 59217G BY 4 | Met Life Global Funding I Sr Nt 3.450%..... | | 08/28/2018..... | Wells Fargo Securities LLC..... | | 2,940,600 | 3,000,000 | 20,700 | 1FE..... |
| 615369 AM 7 | Moody's Corp Sr Nt 3.250% 01/15/28..... | | 08/29/2018..... | Barclays Capital Inc..... | | 1,424,595 | 1,500,000 | 6,229 | 2FE..... |
| 61761J ZN 2 | Morgan Stanley Sub Nt 3.950% 04/23/27..... | | 08/30/2018..... | NW Life Sep Acct Mul Mat - 2..... | | 3,861,452 | 4,000,000 | 55,739 | 2FE..... |
| 62912X AF 1 | NGPL Pipeco LLC Sr Nt 4.875% 08/15/27..... | | 09/27/2018..... | Bank of America BISD Dealer..... | | 179,550 | 180,000 | 1,121 | 3FE..... |
| 637417 AL 0 | National Retail Properties Inc Sr Nt 4..... | | 09/18/2018..... | Various..... | | 4,716,824 | 4,750,000 | | 2FE..... |

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) |
| 637417 AM 8 | National Retail Properties Inc Sr Nt 4..... | | 09/28/2018..... | Various..... | | 1,927,089 | 1,950,000 | 67 | 2FE |
| 641062 AF 1 | Nestle Holdings Inc. Sr Nt 3.625% 09/2..... | | 09/17/2018..... | Bank of America BISS Dealer..... | | 23,884,320 | 24,000,000 | | 1FE |
| 641062 AN 4 | Nestle Holdings Inc. Sr Nt 4.000% 09/2..... | | 09/17/2018..... | JP Morgan Securities LLC..... | | 24,269,622 | 24,600,000 | | 1FE |
| 655844 BQ 0 | Norfolk Southern Corp NORFOLK SOUTHERN C..... | | 07/30/2018..... | Citigroup..... | | 512,460 | 500,000 | 2,843 | 2FE |
| 655844 BY 3 | Norfolk Southern Corp Sr Nt 4.150% 02/..... | | 07/30/2018..... | Various..... | | 5,399,111 | 5,500,000 | 97,317 | 2FE |
| 655844 BZ 0 | Norfolk Southern Corp Sr Nt 3.800% 08/..... | | 07/30/2018..... | Various..... | | 16,962,260 | 17,000,000 | | 2FE |
| 666807 BH 4 | Northrop Grumman Corp Sr Nt 4.750% 06/..... | | 08/01/2018..... | Citigroup..... | | 2,101,260 | 2,000,000 | 16,361 | 2FE |
| 666807 BP 6 | Northrop Grumman Corp Sr Nt 4.030% 10/..... | | 08/01/2018..... | Citigroup..... | | 1,421,220 | 1,500,000 | 18,135 | 2FE |
| 668444 AP 7 | Northwestern University Ser 2017 Nt 3..... | | 09/12/2018..... | Merrill Lynch..... | | 3,850,440 | 4,000,000 | 43,626 | 1FE |
| 67706H AW 8 | OHA Loan Funding LTD CLO Ser 2013-1A Cl..... | | 08/07/2018..... | JP Morgan Securities LLC..... | | 35,000,000 | 35,000,000 | | 1FE |
| 67706H BA 5 | OHA Loan Funding LTD CLO Ser 2013-1A Cl..... | | 08/07/2018..... | JP Morgan Securities LLC..... | | 20,000,000 | 20,000,000 | | 1FE |
| 684065 B* 5 | Orange & Rockland Utils Inc Sr Nt Ser A..... | | 08/28/2018..... | Mizuho Securities USA Inc..... | | 16,400,000 | 16,400,000 | | 1Z |
| 693304 AW 7 | Peco Energy Co 1st Mtg Bd 3.900% 03/01..... | | 09/04/2018..... | Morgan Stanley & Co LLC..... | | 11,561,640 | 12,000,000 | 13,000 | 1FE |
| 69349L AR 9 | PNC Bank NA Sub Bk Nt 4.050% 07/26/28..... | | 09/11/2018..... | Citigroup..... | | 3,991,120 | 4,000,000 | 21,600 | 1FE |
| 74986@ AX 9 | RREEF America REIT II Inc Sr Nt Ser A..... | | 08/31/2018..... | Wells Fargo Securities LLC..... | | 6,000,000 | 6,000,000 | | 1Z |
| 74986@ AY 7 | RREEF America REIT II Inc Sr Nt Ser B..... | | 08/31/2018..... | Wells Fargo Securities LLC..... | | 6,000,000 | 6,000,000 | | 1Z |
| 78409V AN 4 | S&P Global Inc Sr Nt 4.500% 05/15/48..... | | 08/29/2018..... | Morgan Stanley & Co LLC..... | | 298,013 | 290,000 | 3,770 | 2FE |
| 78411E AC 2 | SCSG EA Acquisition Co Inc Initial Term..... | | 07/03/2018..... | Tax Free Exchange..... | | 4,898 | 4,920 | 2 | 4FE |
| 80386W AA 3 | Sasol Financing USA LLC Sr Nt 5.875% 0..... | | 09/21/2018..... | Direct..... | | 399,408 | 400,000 | | 2FE |
| 827048 AU 3 | Silgan Holdings Inc Sr Nt 4.750% 03/15..... | | 08/02/2018..... | Barclays Capital Inc..... | | 851,063 | 890,000 | 16,273 | 3FE |
| 83001A AC 6 | Six Flags Entertainment Sr Nt 5.500% 0..... | | 07/24/2018..... | Various..... | | 960,400 | 980,000 | 14,162 | 3FE |
| 87612B BF 8 | Targa Resources Partners Sr Nt 5.000%..... | | 09/14/2018..... | Bank of America BISS Dealer..... | | 77,900 | 80,000 | 700 | 3FE |
| 89838Q AA 1 | Boston University Sr Nt Sec 4.061% 10/..... | | 08/15/2018..... | Bank of America BISS Dealer..... | | 6,000,000 | 6,000,000 | | 1FE |
| 902494 BH 5 | Tyson Foods Inc Sr Nt 5.100% 09/23/48..... | | 09/25/2018..... | Morgan Stanley & Co LLC..... | | 2,489,350 | 2,500,000 | | 2FE |
| 90353D AZ 8 | UBS Comm Mtg Tr UBSCM Ser 2018-C12 Cl A5..... | | 08/03/2018..... | UBS Financial Services Inc..... | | 2,368,997 | 2,300,000 | 7,411 | 1FE |
| 90353K AY 5 | UBS Comm Mtg Tr CMBS Ser 2018-C13 Cl A4..... | | 09/21/2018..... | UBS Financial Services Inc..... | | 5,767,978 | 5,600,000 | 6,742 | 1FE |
| 904764 BC 0 | Unilever Cap Corp Sr Nt 3.500% 03/22/2..... | | 09/04/2018..... | Goldman Sachs & Company..... | | 16,833,740 | 17,000,000 | 272,708 | 1FE |
| 911365 BG 8 | United Rentals Inc Sr Nt 4.875% 01/15/..... | | 09/27/2018..... | Morgan Stanley & Co LLC..... | | 65,975 | 70,000 | 720 | 3FE |
| 91412N BC 3 | University of Chicago Unsecured Nt 4.0..... | | 09/06/2018..... | Wells Fargo Securities LLC..... | | 1,600,000 | 1,600,000 | | 1FE |
| 000000 00 0 | Frontera Energy Corp Sr Nt 9.700% 06/2..... | A | 09/25/2018..... | Direct..... | | 605,188 | 575,000 | 14,254 | 4FE |
| 000000 00 0 | TC Ziraat Bankasi AS Euro MTN 5.125% 0..... | D | 09/19/2018..... | Direct..... | | 932,250 | 1,100,000 | 26,935 | 4FE |
| 000000 00 0 | Teva Pharmaceuticals NE Sr Nt 6.000% 0..... | D | 08/13/2018..... | Direct..... | | 1,374,425 | 1,345,000 | 32,178 | 3FE |
| 046353 AT 5 | AstraZeneca PLC Sr Nt 4.000% 01/17/29..... | D | 08/14/2018..... | Goldman Sachs & Company..... | | 23,901,600 | 24,000,000 | | 1FE |
| 05578Q AB 9 | BPCE SA Sub Nt 5.150% 07/21/24..... | D | 08/09/2018..... | Various..... | | 4,110,920 | 4,000,000 | 10,872 | 2FE |
| 05578Q AD 5 | BPCE SA Sub Nt 4.500% 03/15/25..... | D | 08/14/2018..... | Credit Suisse Securities LLC..... | | 3,937,480 | 4,000,000 | 75,500 | 2FE |
| 09659W 2F 0 | BNP Paribas Sr Nt 4.400% 08/14/28..... | D | 08/08/2018..... | Various..... | | 12,830,136 | 12,900,000 | | 1FE |
| 12517M AA 0 | Cemig Geracao e Transmissao SA Sr Nt 9..... | D | 07/12/2018..... | Direct..... | | 201,000 | 200,000 | 2,210 | 4FE |
| 25156P BB 8 | Deutsche Telekom Sr Nt 4.375% 06/21/28..... | D | 09/24/2018..... | Goldman Sachs & Company..... | | 7,464,405 | 7,500,000 | 86,467 | 2FE |
| 40052C AC 0 | Grupo Kuo SAB De Cv Sr Nt 5.750% 07/07..... | D | 07/25/2018..... | Direct..... | | 238,875 | 245,000 | 783 | 3FE |
| 44962L AF 4 | IHS Markit Ltd Sr Nt 4.750% 08/01/28..... | D | 07/19/2018..... | JP Morgan Securities LLC..... | | 9,464,660 | 9,500,000 | | 2FE |
| 456837 AM 5 | ING Groep NV Sr Nt 4.550% 10/02/28..... | D | 09/25/2018..... | Goldman Sachs & Company..... | | 6,976,060 | 7,000,000 | | 1FE |
| 71647N AY 5 | Petrobras Global Finance Sr Nt 5.999%..... | D | 09/24/2018..... | Tax Free Exchange..... | | 475,000 | 475,000 | 4,512 | 3FE |
| 74977R DE 1 | Rabobank Nederland - SIFMA Sr Nt 3.875..... | D | 09/19/2018..... | Barclays Capital Inc..... | | 9,973,000 | 10,000,000 | | 1FE |
| 88167A AE 1 | Teva Pharmaceuticals NE Sr Nt 3.150% 1..... | C | 07/26/2018..... | Direct..... | | 1,507,738 | 1,775,000 | 18,482 | 3FE |
| 892331 AC 3 | Toyota Motor Corp Sr Nt 3.419% 07/20/2..... | D | 07/10/2018..... | JP Morgan Securities LLC..... | | 3,000,000 | 3,000,000 | | 1FE |
| 892331 AD 1 | Toyota Motor Corp Sr Nt 3.669% 07/20/2..... | D | 07/11/2018..... | Various..... | | 7,501,740 | 7,500,000 | | 1FE |
| Q2312* AA 9 | Charter Hall Funds Management Sr Nt Ser..... | D | 08/24/2018..... | RBC Capital Markets LLC..... | | 10,000,000 | 10,000,000 | | 2Z |

QE04.3

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) |
| 3899999 | Total - Bonds - Industrial and Miscellaneous | | | | | 850,457,417 | 853,576,024 | 2,496,655 | XXX |
| 8399997 | Total - Bonds - Part 3 | | | | | 995,472,370 | 998,530,161 | 2,778,750 | XXX |
| 8399999 | Total - Bonds | | | | | 995,472,370 | 998,530,161 | 2,778,750 | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | |
| 69120# | 10 6 Owl Rock Capital Corp Com | | 08/20/2018 | Direct | 218,572,340 | 3,366,266 | XXX | | L |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous | | | | | 3,366,266 | XXX | 0 | XXX |
| Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | | | | |
| 63866# | 10 7 Nationwide Life & Annuity Ins Com | | 09/26/2018 | Capital Contribution | | 200,000,000 | XXX | | K |
| 9199999 | Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 200,000,000 | XXX | 0 | XXX |
| Common Stocks - Mutual Funds | | | | | | | | | |
| 63868B | 29 4 Nationwide Bailrd Em Eq Fd I (Seed) | | 08/08/2018 | Direct | 500.000 | 5,000 | XXX | | L |
| 63868D | 80 3 Nationwide Loomis Fund -R6 | | 09/10/2018 | Direct | 1.120 | 29 | XXX | | L |
| 63868D | 87 8 Nationwide Loomis Dynamic US Gr-Eagle | | 09/28/2018 | Direct | 347.460 | 5,000 | XXX | | L |
| 63868J | 87 5 Nationwide Var Ins Tr Govt Money Market | | 09/28/2018 | Direct | 20,000.000 | 20,000 | XXX | | L |
| 9299999 | Total - Common Stocks - Mutual Funds | | | | | 30,029 | XXX | 0 | XXX |
| 9799997 | Total - Common Stocks - Part 3 | | | | | 203,396,295 | XXX | 0 | XXX |
| 9799999 | Total - Common Stocks | | | | | 203,396,295 | XXX | 0 | XXX |
| 9899999 | Total - Preferred and Common Stocks | | | | | 203,396,295 | XXX | 0 | XXX |
| 9999999 | Total - Bonds, Preferred and Common Stocks | | | | | 1,198,868,665 | XXX | 2,778,750 | XXX |

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

QE04.4

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 | | 08/01/2018 | Paydown..... | | 3,969 | 3,969 | 3,726 | 3,944 | | 25 | | 25 | | 3,969 | | | 0 | 86 | 08/15/2018 | 1..... |
| 362197 | 3A 1 | | 09/01/2018 | Paydown..... | | 51 | 51 | 53 | 52 | | | | 0 | | 51 | | | 0 | 3 | 06/15/2020 | 1..... |
| 455780 | A# 3 | | 08/01/2018 | Redemption 100.0000..... | | 95,350 | 95,350 | 92,966 | 95,128 | | 222 | | 222 | | 95,350 | | | 0 | 8,601 | 08/01/2019 | 1..... |
| 911760 | GT 7 | | 09/01/2018 | Paydown..... | | 121,033 | 121,033 | 125,453 | 122,750 | | (1,718) | | (1,718) | | 121,033 | | | 0 | 5,911 | 09/15/2025 | 1..... |
| 911760 | LQ 7 | | 09/01/2018 | Paydown..... | | 62,271 | 62,271 | 64,063 | 63,137 | | (866) | | (866) | | 62,271 | | | 0 | 2,866 | 06/15/2028 | 1..... |
| 0599999 | Total - Bonds - U.S. Government..... | | | | | 282,674 | 282,674 | 286,261 | 285,011 | 0 | (2,337) | 0 | (2,337) | 0 | 282,674 | 0 | 0 | 0 | 17,467 | XXX | XXX |
| Bonds - All Other Government | | | | | | | | | | | | | | | | | | | | | |
| 900123 | CA 6 | D | 08/28/2018 | Direct..... | | 1,311,525 | 1,575,000 | 1,261,350 | | | 2,067 | | 2,067 | | 1,263,417 | | 48,108 | 48,108 | 22,263 | 03/23/2023 | 3FE..... |
| G1981@ | AA 0 | D | 09/01/2018 | Redemption 100.0000..... | | 402,130 | 402,130 | 402,130 | 402,130 | | | | 0 | | 402,130 | | | 0 | 14,627 | 03/01/2019 | 1..... |
| 1099999 | Total - Bonds - All Other Government..... | | | | | 1,713,655 | 1,977,130 | 1,663,480 | 402,130 | 0 | 2,067 | 0 | 2,067 | 0 | 1,665,547 | 0 | 48,108 | 48,108 | 36,890 | XXX | XXX |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | | | | | | | | | | | | |
| 567830 | BT 0 | | 08/01/2018 | Call 100.0000..... | | 300,000 | 300,000 | 321,399 | 306,982 | | (807) | | (807) | | 306,175 | | (6,175) | (6,175) | 16,020 | 08/01/2022 | 1FE..... |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States..... | | | | | 300,000 | 300,000 | 321,399 | 306,982 | 0 | (807) | 0 | (807) | 0 | 306,175 | 0 | (6,175) | (6,175) | 16,020 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 3128H6 | DC 5 | | 08/01/2018 | Paydown..... | | 7,263 | 7,263 | 6,656 | 7,201 | | 62 | | 62 | | 7,263 | | | 0 | 153 | 08/15/2018 | 1..... |
| 3128H7 | B7 6 | | 08/01/2018 | Paydown..... | | 4,172 | 4,172 | 3,931 | 4,143 | | 29 | | 29 | | 4,172 | | | 0 | 91 | 09/15/2018 | 1..... |
| 3128H7 | G3 0 | | 08/01/2018 | Paydown..... | | 6,204 | 6,204 | 5,834 | 6,162 | | 42 | | 42 | | 6,204 | | | 0 | 129 | 09/15/2018 | 1..... |
| 3128H7 | K4 3 | | 08/01/2018 | Paydown..... | | 285 | 285 | 268 | 282 | | 3 | | 3 | | 285 | | | 0 | 6 | 10/15/2018 | 1..... |
| 3128H7 | K7 6 | | 09/01/2018 | Paydown..... | | 9,923 | 9,923 | 9,331 | 9,856 | | 68 | | 68 | | 9,923 | | | 0 | 228 | 09/15/2018 | 1..... |
| 3128H7 | MX 7 | | 09/01/2018 | Paydown..... | | 14,396 | 14,396 | 13,537 | 14,294 | | 103 | | 103 | | 14,396 | | | 0 | 332 | 10/15/2018 | 1..... |
| 3128H7 | NH 1 | | 09/01/2018 | Paydown..... | | 7,157 | 7,157 | 6,710 | 7,107 | | 50 | | 50 | | 7,157 | | | 0 | 156 | 09/15/2018 | 1..... |
| 3128HJ | AD 8 | | 07/01/2018 | Paydown..... | | 2,441,341 | 2,441,341 | 2,321,241 | 2,412,109 | | 29,232 | | 29,232 | | 2,441,341 | | | 0 | 106,097 | 05/15/2021 | 1..... |
| 3128MJ | Q3 7 | | 09/01/2018 | Paydown..... | | 108,725 | 108,725 | 111,571 | 111,376 | | (2,651) | | (2,651) | | 108,725 | | | 0 | 2,536 | 01/15/2042 | 1..... |
| 3128MJ | T8 3 | | 09/01/2018 | Paydown..... | | 498,138 | 498,138 | 531,529 | 530,334 | | (32,196) | | (32,196) | | 498,138 | | | 0 | 15,687 | 02/15/2044 | 1..... |
| 312903 | HR 1 | | 09/15/2018 | Paydown..... | | 147 | 147 | 151 | 147 | | | | 0 | | 147 | | | 0 | 9 | 05/15/2021 | 1..... |
| 312904 | F7 5 | | 09/01/2018 | Paydown..... | | 5,804 | 5,804 | 5,730 | 5,776 | | 28 | | 28 | | 5,804 | | | 0 | 243 | 12/15/2020 | 1..... |
| 312904 | N2 7 | | 09/01/2018 | Paydown..... | | 805 | 805 | 851 | 822 | | (17) | | (17) | | 805 | | | 0 | 48 | 12/15/2020 | 1..... |
| 312905 | YJ 5 | | 09/01/2018 | Paydown..... | | 2,587 | 2,587 | 2,621 | 2,586 | | 1 | | 1 | | 2,587 | | | 0 | 155 | 05/15/2021 | 1..... |
| 312906 | E5 5 | | 09/01/2018 | Paydown..... | | 2,126 | 2,126 | 2,046 | 2,106 | | 20 | | 20 | | 2,126 | | | 0 | 119 | 08/15/2021 | 1..... |
| 312906 | LL 2 | | 09/01/2018 | Paydown..... | | 5,393 | 5,393 | 5,608 | 5,448 | | (55) | | (55) | | 5,393 | | | 0 | 305 | 07/15/2021 | 1..... |

QE05

SCHEDULE D - PART 4

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

QE05.1

| 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) |
| 312913 ZE 9 | FHLMC REMIC Ser 1437-HD 7.000% 12/15/2 | | 09/01/2018 | Paydown..... | | 7,272 | 7,272 | 7,459 | 7,342 | | (70) | | (70) | | 7,272 | | | .0 | .342 | 12/15/2022 | 1..... |
| 312915 UF 6 | FHLMC REMIC Ser 1504 Z 7.000% 05/15/23 | | 09/01/2018 | Paydown..... | | 6,175 | 6,175 | 6,352 | 6,243 | | (67) | | (67) | | 6,175 | | | .0 | .286 | 05/15/2023 | 1..... |
| 31294K UC 7 | FHLMC Gold PC Pool #E01479 3.500% 09/1 | | 09/01/2018 | Paydown..... | | 10,174 | 10,174 | 9,576 | 10,106 | | .68 | | .68 | | 10,174 | | | .0 | .229 | 09/15/2018 | 1..... |
| 31339D SE 9 | FHLMC REMIC Ser 2416 PV 6.000% 02/15/3 | | 09/01/2018 | Paydown..... | | 8,880 | 8,880 | 8,966 | 8,907 | | (27) | | (27) | | 8,880 | | | .0 | .344 | 02/15/2032 | 1..... |
| 31339G JU 6 | FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3 | | 09/01/2018 | Paydown..... | | 6,733 | 6,733 | 6,716 | 6,716 | | .16 | | .16 | | 6,733 | | | .0 | .273 | 10/15/2031 | 1..... |
| 3133T2 YE 4 | FHLMC REMIC Ser 1643-E 6.500% 05/15/23 | | 09/01/2018 | Paydown..... | | 6,435 | 6,435 | 6,569 | 6,483 | | (48) | | (48) | | 6,435 | | | .0 | .281 | 05/15/2023 | 1..... |
| 3133T3 KF 4 | FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2 | | 09/01/2018 | Paydown..... | | 46,885 | 46,885 | 49,257 | 47,655 | | (770) | | (770) | | 46,885 | | | .0 | 1,938 | 12/15/2023 | 1..... |
| 3133T6 M4 0 | FHLMC REMIC Ser 1837-Z 6.500% 04/15/26 | | 09/01/2018 | Paydown..... | | 27,287 | 27,287 | 28,132 | 27,658 | | (371) | | (371) | | 27,287 | | | .0 | 1,178 | 04/15/2026 | 1..... |
| 3133TC 6P 8 | FHLMC Structured Ser 2008 M 7.000% 11/ | | 09/01/2018 | Paydown..... | | 5,115 | 5,115 | 5,309 | 5,215 | | (100) | | (100) | | 5,115 | | | .0 | .231 | 11/20/2027 | 1..... |
| 3133TC AU 2 | FHLMC Structured Ser FSPC T-9 A6 6.564 | | 09/01/2018 | Paydown..... | | .427 | .427 | .411 | .425 | | .2 | | .2 | | .427 | | | .0 | .20 | 03/25/2029 | 1..... |
| 3133TE LG 7 | FHLMC REMIC Ser 2064 M 6.000% 06/15/28 | | 09/01/2018 | Paydown..... | | .421 | .421 | .432 | .428 | | (6) | | (6) | | .421 | | | .0 | .17 | 06/15/2028 | 1..... |
| 3133TK 5S 5 | FHLMC REMIC Ser 2136-A 6.000% 03/15/29 | | 09/01/2018 | Paydown..... | | 2,918 | 2,918 | 2,736 | 2,876 | | .41 | | .41 | | 2,918 | | | .0 | .120 | 03/15/2029 | 1..... |
| 31340Y JX 8 | FHLMC REMIC Ser 2064 M 6.000% 02/15/20 | | 09/15/2018 | Paydown..... | | .126 | .126 | .126 | .112 | | .14 | | .14 | | .126 | | | .0 | .20 | 02/15/2020 | 1..... |
| 31340Y QS 1 | FHLMC REMIC Ser 2064 M 6.000% 09/15/20 | | 09/15/2018 | Paydown..... | | .323 | .323 | .323 | .321 | | .2 | | .2 | | .323 | | | .0 | .17 | 09/15/2020 | 1..... |
| 31340Y X6 1 | FHLMC REMIC Ser 2064 M 6.000% 01/15/21 | | 09/15/2018 | Paydown..... | | 4,093 | 4,093 | 3,893 | 4,042 | | .51 | | .51 | | 4,093 | | | .0 | .234 | 01/15/2021 | 1..... |
| 31358E RK 0 | FNMA REMIC Ser 1990-72B 9.000% 07/25/2 | | 09/01/2018 | Paydown..... | | 2,334 | 2,334 | 2,279 | 2,313 | | .21 | | .21 | | 2,334 | | | .0 | .140 | 07/25/2020 | 1..... |
| 31358G X4 4 | FNMA REMIC Ser 1991-56G 8.600% 06/25/2 | | 09/01/2018 | Paydown..... | | 2,178 | 2,178 | 2,139 | 2,160 | | .18 | | .18 | | 2,178 | | | .0 | .125 | 06/25/2021 | 1..... |
| 31358H GT 6 | FNMA REMIC Ser 1991-73A 8.000% 07/25/2 | | 09/01/2018 | Paydown..... | | .980 | .980 | .941 | .967 | | .12 | | .12 | | .980 | | | .0 | .52 | 07/25/2021 | 1..... |
| 31358H H4 0 | FNMA REMIC Ser 1991-98J 8.000% 08/25/2 | | 09/01/2018 | Paydown..... | | 3,759 | 3,759 | 3,874 | 3,776 | | (17) | | (17) | | 3,759 | | | .0 | .206 | 08/25/2021 | 1..... |
| 31358J HU 8 | FNMA REMIC Ser 1991-113 ZE 7.500% 09/2 | | 09/01/2018 | Paydown..... | | .466 | .466 | .480 | .470 | | (3) | | (3) | | .466 | | | .0 | .23 | 09/25/2021 | 1..... |
| 31358M Q4 9 | FNMA REMIC Ser G1992-42 Z 7.000% 07/25 | | 09/01/2018 | Paydown..... | | 10,997 | 10,997 | 10,921 | 10,934 | | .63 | | .63 | | 10,997 | | | .0 | .526 | 07/25/2022 | 1..... |
| 31358N 5B 4 | FNMA REMIC Ser 1992-124 PZ 7.000% 07/2 | | 09/01/2018 | Paydown..... | | 36,823 | 36,823 | 37,884 | 37,104 | | (282) | | (282) | | 36,823 | | | .0 | 1,688 | 07/25/2022 | 1..... |
| 31359B DN 4 | FNMA REMIC Ser 1993-115G 5.500% 07/25/ | | 09/01/2018 | Paydown..... | | 24,270 | 24,270 | 22,113 | 23,678 | | .592 | | .592 | | 24,270 | | | .0 | .901 | 07/25/2023 | 1..... |

SCHEDULE D - PART 4

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

QE05.2

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 31359B ZK 6 | FNMA REMIC Ser 1993-119GA 6.500% 07/25 | | 09/01/2018 | Paydown..... | | 5,463 | 5,463 | 5,391 | 5,427 | | 35 | | 35 | | 5,463 | | | 0 | 240 | 07/25/2023 | 1..... |
| 31359E LJ 8 | FNMA REMIC Ser 1993-204ZA 6.500% 10/25 | | 09/01/2018 | Paydown..... | | 56,073 | 56,073 | 51,098 | 54,101 | | 1,973 | | 1,973 | | 56,073 | | | 0 | 2,354 | 10/25/2023 | 1..... |
| 31359G DE 3 | FNMA REMIC Ser 1993-225 CI UB 6.500% 1 | | 09/01/2018 | Paydown..... | | 11,117 | 11,117 | 11,296 | 11,195 | | (77) | | (77) | | 11,117 | | | 0 | 489 | 12/25/2023 | 1..... |
| 31359G P3 4 | FNMA REMIC Ser 1994-37L 6.500% 03/25/2 | | 09/01/2018 | Paydown..... | | 26,546 | 26,546 | 26,956 | 26,571 | | (25) | | (25) | | 26,546 | | | 0 | 1,180 | 03/25/2024 | 1..... |
| 31359K ZR 1 | FNMA REMIC Ser 1996-45 CI K 7.000% 09/ | | 09/01/2018 | Paydown..... | | 8,306 | 8,306 | 8,472 | 8,357 | | (51) | | (51) | | 8,306 | | | 0 | 391 | 09/25/2021 | 1..... |
| 31359Q UN 2 | FNMA REMIC Ser 1997-56 Z 7.000% 09/18/ | | 09/01/2018 | Paydown..... | | 5,636 | 5,636 | 5,735 | 5,685 | | (48) | | (48) | | 5,636 | | | 0 | 259 | 09/18/2027 | 1..... |
| 31359T 6P 8 | FNMA REMIC Ser 1998-37 CI VZ 6.000% 06 | | 09/01/2018 | Paydown..... | | 50,665 | 50,665 | 52,169 | 51,111 | | (446) | | (446) | | 50,665 | | | 0 | 2,027 | 06/17/2028 | 1..... |
| 31359U TL 9 | FNMA REMIC Ser 1998-54C 6.000% 09/18/2 | | 09/01/2018 | Paydown..... | | 5,274 | 5,274 | 5,294 | 5,277 | | (3) | | (3) | | 5,274 | | | 0 | 189 | 09/18/2028 | 1..... |
| 31359V BH 5 | FNMA REMIC Ser 1998-73 CI MZ 6.300% 10 | | 09/01/2018 | Paydown..... | | 4,009 | 4,009 | 4,113 | 4,066 | | (57) | | (57) | | 4,009 | | | 0 | 169 | 10/17/2038 | 1..... |
| 313602 3E 2 | FNMA REMIC Ser 1989-67D 9.000% 10/25/1 | | 09/01/2018 | Paydown..... | | 796 | 796 | 794 | 792 | | 5 | | 5 | | 796 | | | 0 | 47 | 10/25/2019 | 1..... |
| 313602 W4 2 | FNMA REMIC Ser 1989-62G 8.600% 10/25/1 | | 09/01/2018 | Paydown..... | | 2,227 | 2,227 | 2,231 | 2,219 | | 8 | | 8 | | 2,227 | | | 0 | 126 | 10/25/2019 | 1..... |
| 313603 2H 4 | FNMA REMIC Ser 1990-35E 9.500% 04/25/2 | | 09/01/2018 | Paydown..... | | 38 | 38 | 40 | 38 | | | | 0 | | 38 | | | 0 | 2 | 04/25/2020 | 1..... |
| 313603 GW 6 | FNMA REMIC Ser 1989-86E 8.750% 11/25/1 | | 09/01/2018 | Paydown..... | | 524 | 524 | 520 | 521 | | 3 | | 3 | | 524 | | | 0 | 29 | 11/25/2019 | 1..... |
| 313603 JJ 2 | FNMA REMIC Ser 1989-90E 8.700% 12/25/1 | | 09/01/2018 | Paydown..... | | 931 | 931 | 982 | 937 | | (6) | | (6) | | 931 | | | 0 | 54 | 12/25/2019 | 1..... |
| 313603 YL 0 | FNMA REMIC Ser 1990-16E 9.000% 03/25/2 | | 09/01/2018 | Paydown..... | | 1,887 | 1,887 | 1,914 | 1,882 | | 6 | | 6 | | 1,887 | | | 0 | 113 | 03/25/2020 | 1..... |
| 31377M AP 6 | FNMA DUS Pool #380814 6.030% 12/25/19 | | 09/01/2018 | Paydown..... | | 82,603 | 82,603 | 88,656 | 83,162 | | (560) | | (560) | | 82,603 | | | 0 | 2,965 | 12/25/2019 | 1..... |
| 31377M Y7 0 | FNMA DUS Pool #381534 6.585% 04/25/24 | | 09/01/2018 | Paydown..... | | 48,750 | 48,750 | 53,930 | 50,499 | | (1,749) | | (1,749) | | 48,750 | | | 0 | 2,141 | 04/25/2024 | 1..... |
| 31377Q ML 3 | FNMA DUS Pool #383863 6.850% 07/25/18 | | 07/01/2018 | Paydown..... | | 17,895 | 17,895 | 19,883 | 17,921 | | (26) | | (26) | | 17,895 | | | 0 | 715 | 07/25/2018 | 1..... |
| 3137A7 2J 8 | FHLMC REMIC Ser 3803 CI CP 4.000% 01/1 | | 09/01/2018 | Paydown..... | | 1,161,845 | 1,161,845 | 1,109,199 | 1,143,472 | | 18,373 | | 18,373 | | 1,161,845 | | | 0 | 31,119 | 01/15/2040 | 1..... |
| 31381H TQ 9 | FNMA DUS Pool #461459 5.450% 11/25/23 | | 09/01/2018 | Paydown..... | | 157,462 | 157,462 | 162,063 | 158,645 | | (1,183) | | (1,183) | | 157,462 | | | 0 | 5,724 | 11/25/2023 | 1..... |
| 31381H TR 7 | FNMA DUS Pool #461460 5.350% 09/25/23 | | 09/01/2018 | Paydown..... | | 46,387 | 46,387 | 47,662 | 46,708 | | (322) | | (322) | | 46,387 | | | 0 | 1,675 | 09/25/2023 | 1..... |
| 31381L NY 9 | FNMA Pool #464007 6.650% 01/25/28..... | | 09/01/2018 | Paydown..... | | 6,415 | 6,415 | 7,623 | 7,267 | | (852) | | (852) | | 6,415 | | | 0 | 285 | 01/25/2028 | 1..... |
| 31381L TV 9 | FNMA Pool #464164 5.920% 01/25/35..... | | 09/01/2018 | Paydown..... | | 8,392 | 8,392 | 9,376 | 9,207 | | (816) | | (816) | | 8,392 | | | 0 | 331 | 01/25/2035 | 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) |
| 31381M PR 0 | FNMA DUS Pool #464932 4.340% 04/25/20 | | 08/01/2018 | Paydown | | 10,522,598 | 10,522,598 | 11,357,829 | 10,714,572 | | (191,974) | | (191,974) | | 10,522,598 | | | 0 | 308,186 | 04/25/2020 | 1 |
| 31381M X2 6 | FNMA DUS Pool #465197 4.270% 05/25/20 | | 09/01/2018 | Paydown | | 37,645 | 37,645 | 40,386 | 38,289 | | (644) | | (644) | | 37,645 | | | 0 | 1,081 | 05/25/2020 | 1 |
| 31381N K9 3 | FNMA Pool #465720 4.030% 10/25/20 | | 09/01/2018 | Paydown | | 42,145 | 42,145 | 44,486 | 42,761 | | (616) | | (616) | | 42,145 | | | 0 | 1,143 | 10/25/2020 | 1 |
| 31381N V3 4 | FNMA Pool #466034 6.210% 12/25/29 | | 09/01/2018 | Paydown | | 20,844 | 20,844 | 23,775 | 23,030 | | (2,186) | | (2,186) | | 20,844 | | | 0 | 863 | 12/25/2029 | 1 |
| 31381N WH 2 | FNMA Pool #466048 3.680% 09/25/20 | | 09/01/2018 | Paydown | | 35,353 | 35,353 | 36,480 | 35,622 | | (269) | | (269) | | 35,353 | | | 0 | 876 | 09/25/2020 | 1 |
| 31381N XT 5 | FNMA Pool #466090 3.280% 10/25/20 | | 09/01/2018 | Paydown | | 68,728 | 68,728 | 68,728 | 68,728 | | | | 0 | | 68,728 | | | 0 | 1,518 | 10/25/2020 | 1 |
| 31381P KS 6 | FNMA Pool #466605 6.340% 01/25/29 | | 09/01/2018 | Paydown | | 11,592 | 11,592 | 13,450 | 12,944 | | (1,352) | | (1,352) | | 11,592 | | | 0 | 490 | 01/25/2029 | 1 |
| 31381T KS 8 | FNMA Pool #470205 6.740% 07/25/29 | | 09/01/2018 | Paydown | | 12,289 | 12,289 | 14,783 | 14,135 | | (1,846) | | (1,846) | | 12,289 | | | 0 | 554 | 07/25/2029 | 1 |
| 31384V QL 9 | FNMA Pool #535159 7.000% 02/25/30 | | 09/01/2018 | Paydown | | 10,017 | 10,017 | 9,695 | 9,734 | | 283 | | 283 | | 10,017 | | | 0 | 468 | 02/25/2030 | 1 |
| 3138A9 CV 4 | FNMA Pool #AH7283 4.000% 03/25/41 | | 09/01/2018 | Paydown | | 151,473 | 151,473 | 152,959 | 152,840 | | (1,367) | | (1,367) | | 151,473 | | | 0 | 4,239 | 03/25/2041 | 1 |
| 3138AB YQ 6 | FNMA Pool #AH9718 4.000% 04/25/41 | | 09/01/2018 | Paydown | | 75,492 | 75,492 | 76,232 | 76,165 | | (673) | | (673) | | 75,492 | | | 0 | 2,009 | 04/25/2041 | 1 |
| 3138AC AR 8 | FNMA Pool #AH9915 3.500% 04/25/41 | | 09/01/2018 | Paydown | | 18,628 | 18,628 | 18,846 | 18,827 | | (199) | | (199) | | 18,628 | | | 0 | 435 | 04/25/2041 | 1 |
| 3138AP JX 7 | FNMA Pool #AI9277 4.000% 08/25/41 | | 09/01/2018 | Paydown | | 122,637 | 122,637 | 123,839 | 123,766 | | (1,129) | | (1,129) | | 122,637 | | | 0 | 3,624 | 08/25/2041 | 1 |
| 3138EG N4 2 | FNMA Pool #AL0410 4.405% 06/25/21 | | 09/01/2018 | Paydown | | 139,045 | 139,045 | 148,779 | 142,436 | | (3,390) | | (3,390) | | 139,045 | | | 0 | 4,120 | 06/25/2021 | 1 |
| 3138EK TC 9 | FNMA Pool #AL3246 3.500% 10/25/42 | | 09/01/2018 | Paydown | | 576,326 | 576,326 | 580,477 | 580,156 | | (3,830) | | (3,830) | | 576,326 | | | 0 | 13,241 | 10/25/2042 | 1 |
| 3138EL GL 1 | FNMA Pool #AL3802 3.000% 02/25/28 | | 09/01/2018 | Paydown | | 127,743 | 127,743 | 130,817 | 130,213 | | (2,471) | | (2,471) | | 127,743 | | | 0 | 2,548 | 02/25/2028 | 1 |
| 3138L2 PT 8 | FNMA Pool #AM2233 7.250% 01/25/31 | | 09/01/2018 | Paydown | | 3,396 | 3,396 | 4,309 | 4,116 | | (720) | | (720) | | 3,396 | | | 0 | 164 | 01/25/2031 | 1 |
| 3138L2 TX 5 | FNMA Pool #AM2365 7.190% 02/25/31 | | 09/01/2018 | Paydown | | 5,859 | 5,859 | 7,450 | 7,116 | | (1,257) | | (1,257) | | 5,859 | | | 0 | 280 | 02/25/2031 | 1 |
| 3138L2 UF 2 | FNMA Pool #AM2381 7.700% 01/25/31 | | 09/01/2018 | Paydown | | 2,121 | 2,121 | 2,768 | 2,632 | | (510) | | (510) | | 2,121 | | | 0 | 108 | 01/25/2031 | 1 |
| 3138LU XW 0 | FNMA Pool #AO4292 3.000% 07/25/42 | | 09/01/2018 | Paydown | | 51,275 | 51,275 | 53,358 | 53,182 | | (1,907) | | (1,907) | | 51,275 | | | 0 | 1,024 | 07/25/2042 | 1 |
| 3138M0 JU 5 | FNMA Pool #AO8374 3.000% 07/25/42 | | 09/01/2018 | Paydown | | 268,207 | 268,207 | 279,103 | 278,007 | | (9,800) | | (9,800) | | 268,207 | | | 0 | 5,344 | 07/25/2042 | 1 |
| 3138M6 QU 4 | FNMA Pool #AP3166 3.000% 08/25/42 | | 09/01/2018 | Paydown | | 132,372 | 132,372 | 137,750 | 137,239 | | (4,867) | | (4,867) | | 132,372 | | | 0 | 2,646 | 08/25/2042 | 1 |
| 3138MJ HZ 5 | FNMA Pool #AQ2947 2.500% 11/25/27 | | 09/01/2018 | Paydown | | 83,104 | 83,104 | 82,806 | 82,843 | | 261 | | 261 | | 83,104 | | | 0 | 1,374 | 11/25/2027 | 1 |
| 3138MR ML 2 | FNMA Pool #AQ9362 2.500% 01/25/28 | | 09/01/2018 | Paydown | | 1,471,505 | 1,471,505 | 1,461,389 | 1,463,085 | | 8,421 | | 8,421 | | 1,471,505 | | | 0 | 24,486 | 01/25/2028 | 1 |
| 3138W9 GS 3 | FNMA Pool #AS0208 3.500% 08/25/43 | | 09/01/2018 | Paydown | | 1,595,079 | 1,595,079 | 1,580,748 | 1,581,463 | | 13,616 | | 13,616 | | 1,595,079 | | | 0 | 37,281 | 08/25/2043 | 1 |
| 3138W9 GU 8 | FNMA Pool #AS0210 3.500% 08/25/43 | | 09/01/2018 | Paydown | | 789,730 | 789,730 | 792,938 | 792,646 | | (2,916) | | (2,916) | | 789,730 | | | 0 | 18,561 | 08/25/2043 | 1 |
| 3138WD FK 2 | FNMA Pool #AS3769 4.000% 11/25/39 | | 09/01/2018 | Paydown | | 525,515 | 525,515 | 562,507 | 561,209 | | (35,693) | | (35,693) | | 525,515 | | | 0 | 13,859 | 11/25/2039 | 1 |
| 3138WF LC 8 | FNMA Pool #AS5722 3.500% 09/01/45 | | 09/01/2018 | Paydown | | 2,105,007 | 2,105,007 | 2,175,064 | 2,173,016 | | (68,009) | | (68,009) | | 2,105,007 | | | 0 | 48,706 | 09/01/2045 | 1 |
| 3138WQ AY 8 | FNMA Pool #AT2722 3.000% 05/25/43 | | 09/01/2018 | Paydown | | 113,208 | 113,208 | 110,041 | 110,236 | | 2,972 | | 2,972 | | 113,208 | | | 0 | 2,260 | 05/25/2043 | 1 |
| 3138WQ B8 4 | FNMA Pool #AT2762 2.500% 05/25/28 | | 09/01/2018 | Paydown | | 121,089 | 121,089 | 120,105 | 120,255 | | 834 | | 834 | | 121,089 | | | 0 | 2,017 | 05/25/2028 | 1 |
| 3138WW BK 4 | FNMA Pool #AT8141 3.000% 08/25/43 | | 09/01/2018 | Paydown | | 481,176 | 481,176 | 465,857 | 467,087 | | 14,089 | | 14,089 | | 481,176 | | | 0 | 8,581 | 08/25/2043 | 1 |
| 3138X0 Z3 5 | FNMA Pool #AU1661 2.500% 07/25/28 | | 09/01/2018 | Paydown | | 358,858 | 358,858 | 355,942 | 356,417 | | 2,441 | | 2,441 | | 358,858 | | | 0 | 6,015 | 07/25/2028 | 1 |
| 3138X2 LF 9 | FNMA Pool #AU3025 3.000% 08/25/43 | | 09/01/2018 | Paydown | | 647,553 | 647,553 | 626,938 | 628,185 | | 19,368 | | 19,368 | | 647,553 | | | 0 | 13,051 | 08/25/2043 | 1 |
| 3138X3 AQ 5 | FNMA Pool #AU3614 3.000% 07/25/43 | | 09/01/2018 | Paydown | | 240,892 | 240,892 | 233,223 | 233,808 | | 7,084 | | 7,084 | | 240,892 | | | 0 | 4,794 | 07/25/2043 | 1 |
| 3138X6 KE 4 | FNMA Pool #AU6592 3.500% 01/25/44 | | 09/01/2018 | Paydown | | 19,751 | 19,751 | 20,033 | 20,022 | | (271) | | (271) | | 19,751 | | | 0 | 461 | 01/25/2044 | 1 |
| 3138X9 SH 3 | FNMA Pool #AU9519 3.500% 10/25/43 | | 09/01/2018 | Paydown | | 350,910 | 350,910 | 358,458 | 358,117 | | (7,207) | | (7,207) | | 350,910 | | | 0 | 7,845 | 10/25/2043 | 1 |
| 3138XH D5 7 | FNMA Pool #AV5523 4.500% 01/25/44 | | 09/01/2018 | Paydown | | 8,812 | 8,812 | 9,449 | 9,430 | | (619) | | (619) | | 8,812 | | | 0 | 264 | 01/25/2044 | 1 |
| 3138XJ 3K 1 | FNMA Pool #AV7101 3.500% 03/25/44 | | 09/01/2018 | Paydown | | 118,759 | 118,759 | 119,571 | 119,532 | | (773) | | (773) | | 118,759 | | | 0 | 2,965 | 03/25/2044 | 1 |
| 3138XJ 3Y 1 | FNMA Pool #AV7114 4.500% 03/25/44 | | 09/01/2018 | Paydown | | 16,992 | 16,992 | 18,250 | 18,206 | | (1,215) | | (1,215) | | 16,992 | | | 0 | 511 | 03/25/2044 | 1 |

QE053

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 | | | 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) | |
| 3138XK 3B 8 | FNMA Pool #AV7993 | 4.500% | 02/25/44 | 09/01/2018 | Paydown | | 203,450 | 203,450 | 218,169 | 217,094 | | (13,644) | | (13,644) | | 203,450 | | | .0 | 6,835 | 02/25/2044 | 1 | |
| 3138XU VB 5 | FNMA Pool #AW5109 | 4.000% | 08/25/44 | 09/01/2018 | Paydown | | 843,545 | 843,545 | 895,014 | 893,864 | | (50,319) | | (50,319) | | 843,545 | | | .0 | 22,648 | 08/25/2044 | 1 | |
| 3138Y6 3L 6 | FNMA Pool #AX5302 | 4.000% | 01/25/42 | 09/01/2018 | Paydown | | 1,402,652 | 1,402,652 | 1,499,084 | 1,495,905 | | (93,253) | | (93,253) | | 1,402,652 | | | .0 | 36,880 | 01/25/2042 | 1 | |
| 3138Y8 F6 2 | FNMA Pool #AX6488 | 4.000% | 11/25/44 | 09/01/2018 | Paydown | | 1,857,529 | 1,857,529 | 1,986,976 | 1,983,457 | | (125,928) | | (125,928) | | 1,857,529 | | | .0 | 50,509 | 11/25/2044 | 1 | |
| 31392C PT 5 | FNMA REMIC Ser 2002-21 CI PE 6.500% 04 | | | 09/01/2018 | Paydown | | 8,719 | 8,719 | 8,973 | 8,909 | | (189) | | (189) | | 8,719 | | | .0 | 383 | 04/25/2032 | 1 | |
| 31392E 5J 5 | FNMA REMIC Ser 2002-79 CI CB 5.500% 11 | | | 09/01/2018 | Paydown | | 78,961 | 78,961 | 77,764 | 78,482 | | 479 | | 479 | | 78,961 | | | .0 | 2,872 | 11/25/2022 | 1 | |
| 31392J YQ 6 | FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356 | | | 09/01/2018 | Paydown | | 18,466 | 18,466 | 18,778 | 18,434 | | 33 | | 33 | | 18,466 | | | .0 | 648 | 06/25/2042 | 1 | |
| 31392T WT 0 | FHLMC REMIC Ser 2478 JF 6.000% 08/15/2 | | | 09/01/2018 | Paydown | | 5,700 | 5,700 | 5,937 | 5,754 | | (54) | | (54) | | 5,700 | | | .0 | 228 | 08/15/2022 | 1 | |
| 31392W G9 5 | FHLMC REMIC Ser 2516 CI EH 5.500% 10/1 | | | 09/01/2018 | Paydown | | 79,687 | 79,687 | 80,484 | 79,713 | | (26) | | (26) | | 79,687 | | | .0 | 2,904 | 10/15/2022 | 1 | |
| 31393A FD 4 | FNMA REMIC Ser 2003-28 CI TC 5.500% 04 | | | 09/01/2018 | Paydown | | 93,097 | 93,097 | 98,683 | 93,815 | | (718) | | (718) | | 93,097 | | | .0 | 3,419 | 04/25/2023 | 1 | |
| 31393A ZB 6 | FNMA REMIC Ser 2003-30 CI BC 5.500% 04 | | | 09/01/2018 | Paydown | | 126,915 | 126,915 | 134,371 | 127,758 | | (843) | | (843) | | 126,915 | | | .0 | 4,594 | 04/25/2023 | 1 | |
| 31393B 3W 3 | FNMA REMIC Ser 2003-51 CI QH 5.500% 06 | | | 09/01/2018 | Paydown | | 157,896 | 157,896 | 162,633 | 159,752 | | (1,855) | | (1,855) | | 157,896 | | | .0 | 5,772 | 06/25/2033 | 1 | |
| 31393C PD 9 | FNMA REMIC Ser 2003-55 CI CD 5.000% 06 | | | 09/01/2018 | Paydown | | 11,247 | 11,247 | 11,130 | 11,189 | | 58 | | 58 | | 11,247 | | | .0 | 378 | 06/25/2023 | 1 | |
| 31393C QH 9 | FNMA REMIC Ser 2003-55 CI HY 5.000% 06 | | | 09/01/2018 | Paydown | | 49,783 | 49,783 | 50,958 | 49,890 | | (107) | | (107) | | 49,783 | | | .0 | 1,648 | 06/25/2023 | 1 | |
| 31393D TX 9 | FNMA REMIC Ser 2003-W10 CI 1A4 4.505% | | | 09/01/2018 | Paydown | | 38,370 | 38,370 | 38,369 | 38,280 | | 90 | | 90 | | 38,370 | | | .0 | 1,152 | 06/25/2043 | 1 | |
| 31393E LF 4 | FNMA REMIC Ser 2003-W12 CI 1A8 4.550% | | | 09/01/2018 | Paydown | | 132,855 | 132,855 | 128,733 | 131,687 | | 1,168 | | 1,168 | | 132,855 | | | .0 | 4,184 | 06/25/2043 | 1 | |
| 31393F 4B 9 | FHLMC REMIC Ser 2528 CI KM 5.500% 11/1 | | | 09/01/2018 | Paydown | | 21,824 | 21,824 | 22,207 | 21,892 | | (69) | | (69) | | 21,824 | | | .0 | 803 | 11/15/2022 | 1 | |
| 31393F PA 8 | FHLMC REMIC Ser 2532 CI PH 5.500% 12/1 | | | 09/01/2018 | Paydown | | 125,997 | 125,997 | 129,501 | 127,585 | | (1,588) | | (1,588) | | 125,997 | | | .0 | 4,561 | 12/15/2032 | 1 | |
| 31393J 6E 3 | FHLMC REMIC Ser 2556 CI TC 5.500% 01/1 | | | 09/01/2018 | Paydown | | 28,000 | 28,000 | 29,330 | 28,194 | | (194) | | (194) | | 28,000 | | | .0 | 1,030 | 01/15/2023 | 1 | |
| 31393N AH 2 | FHLMC REMIC Ser 2587 CI KG 5.000% 03/1 | | | 09/01/2018 | Paydown | | 81,970 | 81,970 | 84,224 | 83,023 | | (1,053) | | (1,053) | | 81,970 | | | .0 | 2,727 | 03/15/2033 | 1 | |
| 31393P DY 7 | FHLMC REMIC Ser 2595 CI GC 5.500% 04/1 | | | 09/01/2018 | Paydown | | 53,270 | 53,270 | 55,900 | 53,663 | | (393) | | (393) | | 53,270 | | | .0 | 1,934 | 04/15/2023 | 1 | |
| 31393P RF 3 | FHLMC REMIC Ser 2603 CI C 5.500% 04/15 | | | 09/01/2018 | Paydown | | 34,990 | 34,990 | 37,029 | 35,328 | | (338) | | (338) | | 34,990 | | | .0 | 1,274 | 04/15/2023 | 1 | |
| 31393T CC 8 | FNMA REMIC Ser 2003-92 CI MB 5.000% 09 | | | 09/01/2018 | Paydown | | 40,884 | 40,884 | 39,143 | 40,368 | | 516 | | 516 | | 40,884 | | | .0 | 1,346 | 09/25/2023 | 1 | |
| 31393U HG 1 | FNMA REMIC Ser 2003-120 CI JD 5.000% 1 | | | 09/01/2018 | Paydown | | 57,213 | 57,213 | 57,106 | 57,041 | | 172 | | 172 | | 57,213 | | | .0 | 1,898 | 12/25/2023 | 1 | |

QE05.4

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) |
| 31393U | QG 1 FNMA REMIC Ser 2003-117 CI MD 5.000% 1 | | 09/01/2018 | Paydown..... | | 167,834 | 167,834 | 156,767 | 164,454 | | 3,380 | | 3,380 | | 167,834 | | | 0 | 5,620 | 12/25/2023 | 1..... |
| 31393V | 4V 0 FHLMC REMIC Ser 2627 CI MW 5.000% 06/1 | | 09/01/2018 | Paydown..... | | 46,767 | 46,767 | 47,359 | 46,802 | | (35) | | (35) | | 46,767 | | | 0 | 1,559 | 06/15/2023 | 1..... |
| 31393Y | 4J 1 FNMA REMIC Ser 2004-51 CI KW 5.500% 07 | | 09/01/2018 | Paydown..... | | 47,621 | 47,621 | 47,413 | 47,438 | | 183 | | 183 | | 47,621 | | | 0 | 1,727 | 07/25/2024 | 1..... |
| 31394A | LU 8 FNMA REMIC Ser 2004-W10 CI A5 5.500% 0 | | 09/01/2018 | Paydown..... | | 547,613 | 547,613 | 557,945 | 547,960 | | (346) | | (346) | | 547,613 | | | 0 | 19,781 | 08/25/2034 | 1..... |
| 31394A | PF 7 FNMA REMIC Ser 2004-65 CI ZA 4.500% 08 | | 09/01/2018 | Paydown..... | | 417,820 | 417,820 | 398,357 | 406,050 | | 11,770 | | 11,770 | | 417,820 | | | 0 | 12,564 | 08/25/2034 | 1..... |
| 31394A | XM 3 FNMA Gtd Grantor Tr Ser2004-T4 CIA9 4.500% 02/ | | 09/01/2018 | Paydown..... | | 54,366 | 54,366 | 54,707 | 54,595 | | (229) | | (229) | | 54,366 | | | 0 | 1,670 | 08/25/2034 | 1..... |
| 31394B | 6M 1 FNMA REMIC Ser 2005-6 CI MB 5.000% 02/ | | 09/01/2018 | Paydown..... | | 142,740 | 142,740 | 142,985 | 142,437 | | 303 | | 303 | | 142,740 | | | 0 | 4,759 | 02/25/2025 | 1..... |
| 31394B | DH 4 FNMA REMIC Ser 2004-78 CI Z 5.500% 11/ | | 09/01/2018 | Paydown..... | | 406,554 | 406,554 | 412,770 | 409,388 | | (2,834) | | (2,834) | | 406,554 | | | 0 | 15,164 | 11/25/2034 | 1..... |
| 31394D | E4 8 FNMA REMIC Ser 2005-53 CI MJ 5.500% 06 | | 09/01/2018 | Paydown..... | | 230,852 | 230,852 | 237,633 | 233,121 | | (2,270) | | (2,270) | | 230,852 | | | 0 | 8,230 | 06/25/2035 | 1..... |
| 31394D | JW 1 FNMA REMIC Ser 2005-W2 CI A8 5.410% 05 | | 09/01/2018 | Paydown..... | | 288,536 | 288,536 | 286,702 | 287,151 | | 1,385 | | 1,385 | | 288,536 | | | 0 | 10,276 | 05/25/2035 | 1..... |
| 31394D | VB 3 FNMA REMIC Ser 2005-43 CI GC 5.500% 05 | | 09/01/2018 | Paydown..... | | 120,940 | 120,940 | 127,289 | 123,223 | | (2,283) | | (2,283) | | 120,940 | | | 0 | 4,413 | 05/25/2035 | 1..... |
| 31394F | H7 3 FNMA REMIC Ser 2005-83 CI LB 5.500% 10 | | 09/01/2018 | Paydown..... | | 649,693 | 649,693 | 638,340 | 645,713 | | 3,980 | | 3,980 | | 649,693 | | | 0 | 23,395 | 10/25/2035 | 1..... |
| 31394G | S8 7 FHLMC REMIC Ser 2657 CI DT 5.000% 08/1 | | 09/01/2018 | Paydown..... | | 32,544 | 32,544 | 30,098 | 31,948 | | 595 | | 595 | | 32,544 | | | 0 | 1,091 | 08/15/2023 | 1..... |
| 31394H | 4W 8 FHLMC REMIC Ser 2664 CI AY 5.000% 08/1 | | 09/01/2018 | Paydown..... | | 75,990 | 75,990 | 70,457 | 74,580 | | 1,410 | | 1,410 | | 75,990 | | | 0 | 2,540 | 08/15/2023 | 1..... |
| 31394H | ZZ 7 FHLMC REMIC Ser 2672 CI XB 5.500% 09/1 | | 09/01/2018 | Paydown..... | | 22,180 | 22,180 | 22,790 | 22,424 | | (244) | | (244) | | 22,180 | | | 0 | 809 | 09/15/2023 | 1..... |
| 31394J | KW 6 FHLMC REMIC Ser 2673 CI QL 5.500% 09/1 | | 09/01/2018 | Paydown..... | | 231,744 | 231,744 | 237,153 | 232,548 | | (805) | | (805) | | 231,744 | | | 0 | 8,506 | 09/15/2023 | 1..... |
| 31394J | MS 3 FHLMC REMIC Ser 2676 CI KY 5.000% 09/1 | | 09/01/2018 | Paydown..... | | 188,022 | 188,022 | 177,928 | 185,509 | | 2,513 | | 2,513 | | 188,022 | | | 0 | 6,249 | 09/15/2023 | 1..... |
| 31394J | YA 9 FHLMC REMIC Ser 2697 CI LG 4.500% 10/1 | | 09/01/2018 | Paydown..... | | 87,420 | 87,420 | 78,159 | 85,227 | | 2,193 | | 2,193 | | 87,420 | | | 0 | 2,615 | 10/15/2023 | 1..... |
| 31394L | N5 7 FHLMC REMIC Ser 2701 CI AC 5.000% 11/1 | | 09/01/2018 | Paydown..... | | 85,964 | 85,964 | 80,054 | 84,498 | | 1,466 | | 1,466 | | 85,964 | | | 0 | 2,876 | 11/15/2023 | 1..... |
| 31394M | YB 0 FHLMC REMIC Ser 2720 CI PC 5.000% 12/1 | | 09/01/2018 | Paydown..... | | 39,025 | 39,025 | 36,330 | 38,146 | | 879 | | 879 | | 39,025 | | | 0 | 1,303 | 12/15/2023 | 1..... |
| 31394U | ZS 4 FHLMC REMIC Ser 2005-112 CI NE 6.000% | | 09/01/2018 | Paydown..... | | 543,476 | 543,476 | 575,235 | 554,271 | | (10,795) | | (10,795) | | 543,476 | | | 0 | 21,904 | 12/25/2035 | 1..... |
| 31394W | KC 1 FHLMC REMIC Ser 2777 CI DG 4.000% 04/1 | | 07/01/2018 | Paydown..... | | 8,070 | 8,070 | 7,031 | 8,032 | | 38 | | 38 | | 8,070 | | | 0 | 188 | 04/15/2033 | 1..... |

QE05.5

SCHEDULE D - PART 4

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

QE05.6

| 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) |
| 31394Y XS 8 | FHLMC REMIC Ser 2811 CI DT 5.000% 06/1 | | 09/01/2018 | Paydown..... | | 30,785 | 30,785 | 30,458 | 30,659 | | 125 | | 125 | | 30,785 | | | 0 | 1,020 | 06/15/2024 | 1..... |
| 31395B R3 9 | FNMA REMIC Ser 2006-24 CI Z 5.500% 04/ | | 09/01/2018 | Paydown..... | | 1,786,924 | 1,786,924 | 1,823,765 | 1,806,547 | | (19,622) | | (19,622) | | 1,786,924 | | | 0 | 64,222 | 04/25/2036 | 1..... |
| 31395D J4 2 | FNMA REMIC Ser 2006-43 CI KD 6.000% 06 | | 09/01/2018 | Paydown..... | | 231,124 | 231,124 | 242,825 | 234,970 | | (3,846) | | (3,846) | | 231,124 | | | 0 | 9,533 | 06/25/2036 | 1..... |
| 31395G M4 1 | FHLMC REMIC Ser 2868 CI AV 5.000% 08/1 | | 09/01/2018 | Paydown..... | | 84,591 | 84,591 | 84,604 | 84,472 | | 120 | | 120 | | 84,591 | | | 0 | 2,833 | 08/15/2024 | 1..... |
| 31395J MG 8 | FHLMC REMIC Ser 2892 CI AD 5.000% 11/1 | | 09/01/2018 | Paydown..... | | 21,829 | 21,829 | 21,815 | 21,795 | | 34 | | 34 | | 21,829 | | | 0 | 732 | 11/15/2024 | 1..... |
| 31395K HE 6 | FHLMC REMIC Ser 2904 CI PE 5.500% 12/1 | | 09/01/2018 | Paydown..... | | 321,112 | 321,112 | 333,455 | 326,156 | | (5,044) | | (5,044) | | 321,112 | | | 0 | 12,561 | 12/15/2034 | 1..... |
| 31395K NS 8 | FHLMC REMIC Ser 2903 CI BD 4.500% 12/1 | | 09/01/2018 | Paydown..... | | 327,591 | 327,591 | 332,812 | 327,935 | | (344) | | (344) | | 327,591 | | | 0 | 9,840 | 12/15/2019 | 1..... |
| 31395M 5N 5 | FHLMC REMIC Ser 2939 CI DK 5.500% 02/1 | | 09/01/2018 | Paydown..... | | 133,618 | 133,618 | 137,021 | 134,606 | | (988) | | (988) | | 133,618 | | | 0 | 4,830 | 02/15/2030 | 1..... |
| 31395U QH 7 | FHLMC REMIC Ser 2982 CI PE 5.500% 05/1 | | 09/01/2018 | Paydown..... | | 340,978 | 340,978 | 331,761 | 337,323 | | 3,655 | | 3,655 | | 340,978 | | | 0 | 12,647 | 05/15/2035 | 1..... |
| 31395X MD 4 | FHLMC REMIC Ser 3025 CI ZC 5.000% 08/1 | | 09/01/2018 | Paydown..... | | 250,646 | 250,646 | 248,208 | 249,023 | | 1,623 | | 1,623 | | 250,646 | | | 0 | 8,218 | 08/15/2035 | 1..... |
| 31395X WS 0 | FHLMC REMIC Ser 3019 CI ZQ 5.000% 06/1 | | 09/01/2018 | Paydown..... | | 2,162,435 | 2,162,435 | 2,144,846 | 2,150,683 | | 11,752 | | 11,752 | | 2,162,435 | | | 0 | 74,060 | 06/15/2035 | 1..... |
| 31396F G3 1 | FHLMC REMIC Ser 3068 CI Z 5.500% 11/15 | | 09/01/2018 | Paydown..... | | 296,572 | 296,572 | 302,691 | 299,946 | | (3,374) | | (3,374) | | 296,572 | | | 0 | 10,807 | 11/15/2035 | 1..... |
| 31396J UF 0 | FHLMC REMIC Ser 3143 CI B 5.500% 04/15 | | 09/01/2018 | Paydown..... | | 119,986 | 119,986 | 116,574 | 118,762 | | 1,224 | | 1,224 | | 119,986 | | | 0 | 4,376 | 04/15/2026 | 1..... |
| 31396T KH 5 | FHLMC REMIC Ser 3174 CI DG 6.000% 06/1 | | 09/01/2018 | Paydown..... | | 31,996 | 31,996 | 33,676 | 32,601 | | (606) | | (606) | | 31,996 | | | 0 | 1,238 | 06/15/2036 | 1..... |
| 31396T QY 2 | FHLMC REMIC Ser 3174 CI PZ 5.000% 01/1 | | 09/01/2018 | Paydown..... | | 433,223 | 433,223 | 430,962 | 431,566 | | 1,657 | | 1,657 | | 433,223 | | | 0 | 14,572 | 01/15/2036 | 1..... |
| 31396W Q7 4 | FNMA REMIC Ser 2007-74 CI ZE 5.500% 08 | | 09/01/2018 | Paydown..... | | 355,226 | 355,226 | 362,090 | 358,067 | | (2,841) | | (2,841) | | 355,226 | | | 0 | 12,849 | 08/25/2037 | 1..... |
| 31396X FY 5 | FNMA REMIC Ser 2007-77 CI PE 6.000% 08 | | 09/01/2018 | Paydown..... | | 346,212 | 346,212 | 355,083 | 347,637 | | (1,425) | | (1,425) | | 346,212 | | | 0 | 13,974 | 08/25/2037 | 1..... |
| 31396X GH 1 | FHLMC REMIC Ser 2007-77 CI MD 6.000% 1 | | 09/01/2018 | Paydown..... | | 216,683 | 216,683 | 237,433 | 217,815 | | (1,132) | | (1,132) | | 216,683 | | | 0 | 8,468 | 12/25/2036 | 1..... |
| 31396X HW 7 | FNMA REMIC Ser 2007-77 CI DC 6.000% 08 | | 09/01/2018 | Paydown..... | | 242,580 | 242,580 | 250,236 | 245,470 | | (2,890) | | (2,890) | | 242,580 | | | 0 | 9,826 | 08/25/2037 | 1..... |
| 31396Y F7 2 | FNMA REMIC Ser 2008-29 CI ZA 4.500% 04 | | 09/01/2018 | Paydown..... | | 391,541 | 391,541 | 371,828 | 379,645 | | 11,896 | | 11,896 | | 391,541 | | | 0 | 11,654 | 04/25/2038 | 1..... |
| 31397A 6C 2 | FHLMC REMIC Ser 3209 CI TZ 5.000% 08/1 | | 09/01/2018 | Paydown..... | | 95,391 | 95,391 | 93,795 | 94,422 | | 969 | | 969 | | 95,391 | | | 0 | 3,235 | 08/15/2036 | 1..... |
| 31397A QF 3 | FHLMC REMIC Ser 3203 CI LX 6.500% 08/1 | | 09/01/2018 | Paydown..... | | 81,439 | 81,439 | 86,427 | 83,684 | | (2,245) | | (2,245) | | 81,439 | | | 0 | 3,407 | 08/15/2036 | 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) |
| 31397B PV 7 | FHLMC REMIC Ser 3230 CI NE 5.500% 10/1 | | 09/01/2018 | Paydown..... | | 148,261 | 148,261 | 151,411 | 149,490 | | (1,229) | | (1,229) | | 148,261 | | | 0 | 5,409 | 10/15/2036 | 1..... |
| 31397F QV 7 | FHLMC REMIC Ser 3290 CI PE 5.500% 03/1 | | 09/01/2018 | Paydown..... | | 208,001 | 208,001 | 213,266 | 209,730 | | (1,729) | | (1,729) | | 208,001 | | | 0 | 7,405 | 03/15/2037 | 1..... |
| 31397G 5Y 2 | FHLMC REMIC Ser 3287 CI GD 5.500% 03/1 | | 09/01/2018 | Paydown..... | | 110,711 | 110,711 | 114,102 | 111,876 | | (1,165) | | (1,165) | | 110,711 | | | 0 | 3,879 | 03/15/2037 | 1..... |
| 31397J RP 1 | FHLMC REMIC Ser 3345 CI JN 6.000% 07/1 | | 09/01/2018 | Paydown..... | | 605,367 | 605,367 | 618,609 | 608,324 | | (2,958) | | (2,958) | | 605,367 | | | 0 | 23,595 | 07/15/2037 | 1..... |
| 31397K AN 1 | FHLMC REMIC Ser 3354 CI PH 5.500% 08/1 | | 09/01/2018 | Paydown..... | | 393,179 | 393,179 | 409,890 | 397,619 | | (4,439) | | (4,439) | | 393,179 | | | 0 | 15,006 | 08/15/2037 | 1..... |
| 31397M TV 9 | FNMA REMIC Ser 2008-84 CI L 6.000% 09/ | | 09/01/2018 | Paydown..... | | 798,755 | 798,755 | 836,696 | 811,871 | | (13,116) | | (13,116) | | 798,755 | | | 0 | 29,585 | 09/25/2038 | 1..... |
| 31397W QB 4 | FHLMC REMIC Ser 3473 CI CH 5.500% 07/1 | | 09/01/2018 | Paydown..... | | 137,241 | 137,241 | 141,254 | 138,938 | | (1,697) | | (1,697) | | 137,241 | | | 0 | 5,061 | 07/15/2038 | 1..... |
| 31398F EF 4 | FNMA REMIC Ser 2009-77 CI PX 5.000% 10 | | 09/01/2018 | Paydown..... | | 195,351 | 195,351 | 200,479 | 196,157 | | (806) | | (806) | | 195,351 | | | 0 | 6,414 | 10/25/2039 | 1..... |
| 31398J LB 7 | FHLMC REMIC Ser 3561 CI PE 5.000% 08/1 | | 09/01/2018 | Paydown..... | | 716,172 | 716,172 | 738,776 | 722,639 | | (6,467) | | (6,467) | | 716,172 | | | 0 | 23,787 | 08/15/2039 | 1..... |
| 31398K 6C 9 | FHLMC REMIC Ser 3585 CI UB 4.500% 10/1 | | 09/01/2018 | Paydown..... | | 579,107 | 579,107 | 562,639 | 570,560 | | 8,547 | | 8,547 | | 579,107 | | | 0 | 17,605 | 10/15/2039 | 1..... |
| 31398K KA 7 | FHLMC REMIC Ser 3591 CI BL 4.500% 10/1 | | 09/01/2018 | Paydown..... | | 517,254 | 517,254 | 506,263 | 512,458 | | 4,796 | | 4,796 | | 517,254 | | | 0 | 15,739 | 10/15/2039 | 1..... |
| 31398N MH 4 | FNMA REMIC Ser 2010-114 CI BY 4.000% 1 | | 09/01/2018 | Paydown..... | | 440,902 | 440,902 | 448,618 | 442,609 | | (1,707) | | (1,707) | | 440,902 | | | 0 | 11,867 | 10/25/2040 | 1..... |
| 31403A WY 7 | FNMA Pool #743263 3.500% 10/25/18... | | 08/01/2018 | Paydown..... | | 11,324 | 11,324 | 10,560 | 11,207 | | 117 | | 117 | | 11,324 | | | 0 | 249 | 10/25/2018 | 1..... |
| 31405E 6P 5 | FNMA Pool #787578 6.000% 07/25/35... | | 09/01/2018 | Paydown..... | | 30,131 | 30,131 | 30,814 | 30,730 | | (599) | | (599) | | 30,131 | | | 0 | 1,134 | 07/25/2035 | 1..... |
| 31406J Y8 0 | FNMA Pool #811735 4.000% 03/25/20... | | 09/01/2018 | Paydown..... | | 21,758 | 21,758 | 20,646 | 21,460 | | 298 | | 298 | | 21,758 | | | 0 | 572 | 03/25/2020 | 1..... |
| 3140J7 XW 0 | FN BM3392 Pool #BM3392 4.000% 01/25/48 | | 09/01/2018 | Paydown..... | | 1,967,106 | 1,967,106 | 2,008,753 | | | (41,647) | | (41,647) | | 1,967,106 | | | 0 | 15,306 | 01/25/2048 | 1FE..... |
| 3140Q8 3K 9 | FNMA Pool #CA1701 4.000% 05/25/48... | | 09/01/2018 | Paydown..... | | 398,113 | 398,113 | 406,199 | | | (8,087) | | (8,087) | | 398,113 | | | 0 | 1,853 | 05/25/2048 | 1..... |
| 3140Q9 N2 5 | FN CA2208 Pool #CA2208 4.500% 08/25/48 | | 09/01/2018 | Paydown..... | | 66,097 | 66,097 | 68,720 | | | (2,623) | | (2,623) | | 66,097 | | | 0 | 248 | 08/25/2048 | 1..... |
| 31411D FZ 7 | FNMA Pool #904784 3.646% 12/25/36... | | 09/01/2018 | Paydown..... | | 23,920 | 23,920 | 24,025 | 20,820 | | 3,100 | | 3,100 | | 23,920 | | | 0 | 540 | 12/25/2036 | 1..... |
| 31412P GX 3 | FNMA Pool #930914 4.000% 04/25/39... | | 09/01/2018 | Paydown..... | | 205,469 | 205,469 | 204,923 | 204,923 | | 547 | | 547 | | 205,469 | | | 0 | 5,480 | 04/25/2039 | 1..... |
| 31412U Z4 5 | FNMA Pool #935563 4.000% 09/25/39... | | 09/01/2018 | Paydown..... | | 93,313 | 93,313 | 94,228 | 94,146 | | (833) | | (833) | | 93,313 | | | 0 | 2,435 | 09/25/2039 | 1..... |
| 31414U ZA 5 | FNMA Pool #976969 6.000% 02/25/38... | | 09/01/2018 | Paydown..... | | 43,055 | 43,055 | 42,880 | 42,880 | | 175 | | 175 | | 43,055 | | | 0 | 1,685 | 02/25/2038 | 1..... |
| 31414U XN 3 | FNMA Pool #976885 6.000% 04/25/38... | | 09/01/2018 | Paydown..... | | 3,199 | 3,199 | 3,216 | 3,214 | | (15) | | (15) | | 3,199 | | | 0 | 128 | 04/25/2038 | 1..... |
| 31416H ZM 0 | FNMA Pool #AA0747 4.000% 03/25/39... | | 09/01/2018 | Paydown..... | | 76,932 | 76,932 | 75,847 | 75,907 | | 1,025 | | 1,025 | | 76,932 | | | 0 | 2,053 | 03/25/2039 | 1..... |
| 31417C 5A 9 | FNMA Pool #AB6240 3.500% 09/25/42... | | 09/01/2018 | Paydown..... | | 243,714 | 243,714 | 247,046 | 246,812 | | (3,098) | | (3,098) | | 243,714 | | | 0 | 5,686 | 09/25/2042 | 1..... |
| 31417G D6 0 | FNMA Pool #AB9124 2.500% 04/25/28... | | 09/01/2018 | Paydown..... | | 110,522 | 110,522 | 110,920 | 110,787 | | (264) | | (264) | | 110,522 | | | 0 | 1,839 | 04/25/2028 | 1..... |
| 31417G FN 1 | FNMA Pool #AB9172 2.500% 04/25/28... | | 09/01/2018 | Paydown..... | | 266,418 | 266,418 | 265,461 | 265,569 | | 849 | | 849 | | 266,418 | | | 0 | 4,449 | 04/25/2028 | 1..... |
| 31418A JV 1 | FNMA Pool #MA1175 3.000% 08/25/42... | | 09/01/2018 | Paydown..... | | 237,178 | 237,178 | 246,813 | 246,005 | | (8,828) | | (8,828) | | 237,178 | | | 0 | 4,759 | 08/25/2042 | 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) |
| 31418B AP 1 | FNMA Pool #MA1813 4.500% 03/25/44... | | 09/01/2018 | Paydown..... | | 245,460 | 245,460 | 263,217 | 262,640 | | (17,180) | | (17,180) | | 245,460 | | | .0 | 7,175 | 03/25/2044 | 1..... |
| 31418B B6 2 | FNMA Pool #MA1860 4.500% 04/25/44... | | 09/01/2018 | Paydown..... | | 842,395 | 842,395 | 903,600 | 901,528 | | (59,133) | | (59,133) | | 842,395 | | | .0 | 25,078 | 04/25/2044 | 1..... |
| 31418C XN 9 | FNMA Pool #MA3384 4.000% 06/25/48... | | 09/01/2018 | Paydown..... | | 853,244 | 853,244 | 869,442 | | | (16,198) | | (16,198) | | 853,244 | | | .0 | 5,576 | 06/25/2048 | 1..... |
| 31419A DT 1 | FNMA Pool #AE0113 4.000% 07/25/40... | | 09/01/2018 | Paydown..... | | 106,815 | 106,815 | 106,994 | 106,964 | | (150) | | (150) | | 106,815 | | | .0 | 2,825 | 07/25/2040 | 1..... |
| 31419E X5 3 | FNMA Pool #AE4299 4.000% 09/25/40... | | 09/01/2018 | Paydown..... | | 144,322 | 144,322 | 145,737 | 145,592 | | (1,270) | | (1,270) | | 144,322 | | | .0 | 3,498 | 09/25/2040 | 1..... |
| 31419F SN 7 | FNMA Pool #AE5024 4.000% 12/25/40... | | 09/01/2018 | Paydown..... | | 290,130 | 290,130 | 290,073 | 290,035 | | 95 | | 95 | | 290,130 | | | .0 | 7,396 | 12/25/2040 | 1..... |
| 31419L EY 5 | FNMA Pool #AE9150 4.000% 12/25/40... | | 09/01/2018 | Paydown..... | | 233,025 | 233,025 | 245,149 | 244,554 | | (11,529) | | (11,529) | | 233,025 | | | .0 | 6,391 | 12/25/2040 | 1..... |
| 76116E FS 4 | Resolution Funding Corp Strips 0.000%... | | 07/15/2018 | Maturity..... | | 25,000,000 | 25,000,000 | 5,284,000 | 24,081,950 | | 918,050 | | 918,050 | | 25,000,000 | | | .0 | | 07/15/2018 | 1..... |
| 841215 AA 4 | Southaven Cmbd Cycle Gen Sec Nt 3.846% | | 08/15/2018 | Redemption 100.0000..... | | 1,006,405 | 1,006,405 | 1,015,798 | 1,013,797 | | (7,392) | | (7,392) | | 1,006,405 | | | .0 | 38,706 | 08/15/2033 | 1FE..... |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... | | | | | 82,184,122 | 82,184,122 | 63,932,945 | 78,666,974 | | 0 | | 164,036 | | 82,184,122 | | 0 | 0 | 1,659,282 | XXX | XXX |

Bonds - Industrial and Miscellaneous

QE058

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|---|--|------------|--------------------------|--|-----------|-----------|-----------|--------|--|-------|--|-------|--|-----------|--|--|----|---------|------------|----------|
| 000000 00 0 | Global Franchise Group LLC Term Ln Nt 2 08/ | | 09/07/2018 | Redemption 100.0000..... | | 7,880 | 7,880 | 7,833 | | | 47 | | 47 | | 7,880 | | | .0 | 15 | 12/18/2019 | 3FE..... |
| 000000 00 0 | Hygiena LLC Term Ln Nt 1 6.336% 08/26/2018 | | 08/17/2018 | Tax Free Exchange..... | | 369,844 | 372,639 | 369,844 | | | | | 0 | | 369,844 | | | .0 | | 08/26/2022 | 3Z..... |
| 000000 00 0 | PHNTM Holdings Inc Incremental Term Ln N | | 09/28/2018 | Redemption 100.0000..... | | 4,388 | 4,388 | 4,327 | | | 61 | | 61 | | 4,388 | | | .0 | 65 | 08/26/2022 | 3FE..... |
| 000000 00 0 | Accruent LLC Incremental 1st Lien DD Nt... | | 09/28/2018 | Redemption 100.0000..... | | 3,091 | 3,091 | 3,061 | 3,061 | | 31 | | 31 | | 3,091 | | | .0 | 149 | 01/27/2023 | 4FE..... |
| 000000 00 0 | Accruent LLC Incremental 1st Lien TL Nt... | | 09/06/2018 | Redemption 100.0000..... | | 8,142 | 8,142 | 8,053 | | | 89 | | 89 | | 8,142 | | | .0 | 58 | 07/28/2023 | 3FE..... |
| 000000 00 0 | MSHC Inc Term Ln Nt 4 6.500% 07/31/23 | | 09/28/2018 | Redemption 100.0000..... | | 5,696 | 5,696 | 5,696 | | | 0 | | 0 | | 5,696 | | | .0 | | 07/31/2023 | 3FE..... |
| 000000 00 0 | Bakemark Holdings LLC New Term Ln Nt 1 | | 09/28/2018 | Redemption 100.0000..... | | 10,338 | 10,338 | 10,120 | | | 218 | | 218 | | 10,338 | | | .0 | | 07/31/2023 | 3FE..... |
| 000000 00 0 | Command Alkon Inc 1st Lien Term Ln Nt 5 | | 09/28/2018 | Redemption 100.0000..... | | 3,542 | 3,542 | 3,489 | | | 53 | | 53 | | 3,542 | | | .0 | 102 | 08/14/2023 | 3FE..... |
| 000000 00 0 | Hai Acquisition Corp Term Ln Nt 1 9.25% | | 09/28/2018 | Redemption 100.0000..... | | 15,000 | 15,000 | 14,822 | | | 178 | | 178 | | 15,000 | | | .0 | 89 | 09/01/2023 | 3FE..... |
| 000000 00 0 | BeyondTrust Software Sol Inc Term Ln Nt... | | 09/28/2018 | Redemption 100.0000..... | | 14,455 | 14,455 | 14,660 | | | 340 | | 340 | | 15,000 | | | .0 | 177 | 10/31/2023 | 2FE..... |
| 000000 00 0 | BeyondTrust Software Sol Inc Term Ln Nt... | | 09/28/2018 | Redemption 100.0000..... | | 14,455 | 14,455 | 14,156 | | | 299 | | 299 | | 14,455 | | | .0 | 227 | 11/21/2023 | 3FE..... |
| 000000 00 0 | Wrench Group LLC Delayed Draw Term Ln Nt | | 07/23/2018 | Tax Free Exchange..... | | 14,156 | 14,455 | 14,129 | 14,133 | | 23 | | 23 | | 14,156 | | | .0 | 714 | 11/21/2023 | 3FE..... |
| 000000 00 0 | Wrench Group LLC Term Ln Nt 1 7.750% | | 09/28/2018 | Redemption 100.0000..... | | 718 | 718 | 718 | | | 0 | | 0 | | 718 | | | .0 | 8 | 12/15/2023 | 2FE..... |
| 000000 00 0 | PetIQ Inc Term Ln Nt 1 7.354% 01/17/24... | | 09/28/2018 | 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 7.756% | | 07/02/2018 | Redemption 100.0000..... | | 5,221 | 5,221 | 5,116 | | | 105 | | 105 | | 5,221 | | | .0 | 170 | 01/17/2024 | 2FE..... |
| 000000 00 0 | Gehl Foods Inc LLC Term Ln Nt 1 7.756% | | 08/01/2018 | Tax Free Exchange..... | | 15,000 | 15,000 | 14,565 | | | 435 | | 435 | | 15,000 | | | .0 | 539 | 01/25/2024 | 3FE..... |
| 000000 00 0 | Spectra Finance LLC Term Ln Nt 1 6.837 | | 07/02/2018 | Tax Free Exchange..... | | 5,806,734 | 5,970,000 | 5,796,956 | | | 9,778 | | 9,778 | | 5,806,734 | | | .0 | 180,356 | 01/25/2024 | 3FE..... |
| 000000 00 0 | Professional Datasolutions Inc Term Ln N... | | 09/28/2018 | Redemption 100.0000..... | | 7,276 | 7,276 | 7,130 | | | 146 | | 146 | | 7,276 | | | .0 | 121 | 04/02/2024 | 2FE..... |
| 000000 00 0 | Worldwide Facilities LLC Term Ln Nt 1..... | | 09/28/2018 | Tax Free Exchange..... | | 38,592 | 39,143 | 38,556 | | | 36 | | 36 | | 38,592 | | | .0 | 1,234 | 04/05/2024 | 2FE..... |
| 000000 00 0 | Worldwide Facilities LLC Delayed Draw Te | | 09/28/2018 | Redemption 100.0000..... | | 1,580 | 1,580 | 1,564 | | | 16 | | 16 | | 1,580 | | | .0 | 43 | 04/26/2024 | 3FE..... |
| 000000 00 0 | Ferraro Fine Foods Corp Term Ln Nt 2 6... | | 09/28/2018 | Redemption 100.0000..... | | 379 | 379 | 379 | | | 0 | | 0 | | 379 | | | .0 | 10 | 04/26/2024 | 3FE..... |
| 000000 00 0 | Ferraro Fine Foods Corp Term Ln Nt 1 6... | | 09/28/2018 | Redemption 100.0000..... | | 3,951 | 3,951 | 3,875 | | | 76 | | 76 | | 3,951 | | | .0 | 35 | 04/30/2024 | 2FE..... |
| 000000 00 0 | NSM Insurance Group LLC Delayed Draw Ter | | 08/09/2018 | Tax Free Exchange..... | | 3,875 | 3,951 | 3,872 | | | 3 | | 3 | | 3,875 | | | .0 | 67 | 04/30/2024 | 2FE..... |
| 000000 00 0 | NSM Insurance Group LLC Delayed Draw Ter | | 09/28/2018 | Redemption 100.0000..... | | 2,954 | 2,954 | 2,924 | | | 30 | | 30 | | 2,954 | | | .0 | 75 | 05/11/2024 | 2FE..... |
| 000000 00 0 | 6 | | 09/28/2018 | Redemption 100.0000..... | | 5,762 | 5,762 | 5,647 | | | 115 | | 115 | | 5,762 | | | .0 | 152 | 05/11/2024 | 2FE..... |

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 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) |
| 000000 00 0 | Sunshine Sub LLC Term Ln Nt 1 6.966% 0 | .. | 09/28/2018 | Redemption 100.0000..... | | 5,694 | 5,694 | 5,580 | | | 114 | | 114 | | 5,694 | | | 0 | 135 | 05/25/2024 | 2FE..... |
| 000000 00 0 | National Seating&Mobility Inc Term Ln Nt. | .. | 09/28/2018 | Redemption 100.0000..... | | 3,041 | 3,041 | 3,008 | | | 33 | | 33 | | 3,041 | | | 0 | 68 | 06/01/2024 | 3FE..... |
| 000000 00 0 | National Seating&Mobility Inc Delayed Dr. | .. | 09/28/2018 | Redemption 100.0000..... | | 135 | 135 | 135 | | | | | 0 | | 135 | | | 0 | 4 | 06/01/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Tax Free Exchange..... | | 83,257 | 83,257 | 83,257 | | | | | 0 | | 83,257 | | | 0 | 410 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Tax Free Exchange..... | | 18,679 | 18,679 | 18,679 | | | | | 0 | | 18,679 | | | 0 | 92 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 08/31/2018 | Tax Free Exchange..... | | 10,674 | 10,674 | 10,674 | | | | | 0 | | 10,674 | | | 0 | 54 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Tax Free Exchange..... | | 31,132 | 31,132 | 31,132 | | | | | 0 | | 31,132 | | | 0 | 132 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 08/31/2018 | Tax Free Exchange..... | | 49,634 | 49,634 | 49,634 | | | | | 0 | | 49,634 | | | 0 | 218 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Tax Free Exchange..... | | 22,415 | 22,415 | 22,415 | | | | | 0 | | 22,415 | | | 0 | 68 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 07/31/2018 | Tax Free Exchange..... | | 62,265 | 62,265 | 62,265 | | | | | 0 | | 62,265 | | | 0 | 230 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Tax Free Exchange..... | | 25,618 | 25,618 | 25,618 | | | | | 0 | | 25,618 | | | 0 | 64 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 08/31/2018 | Tax Free Exchange..... | | 22,415 | 22,415 | 22,415 | | | | | 0 | | 22,415 | | | 0 | 71 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 07/31/2018 | Tax Free Exchange..... | | 38,426 | 38,426 | 38,426 | | | | | 0 | | 38,426 | | | 0 | 101 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 08/31/2018 | Tax Free Exchange..... | | 24,906 | 24,906 | 24,906 | | | | | 0 | | 24,906 | | | 0 | 48 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 07/31/2018 | Tax Free Exchange..... | | 27,041 | 27,041 | 27,041 | | | | | 0 | | 27,041 | | | 0 | 38 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Term L | .. | 09/28/2018 | Redemption 100.0000..... | | 6,712 | 6,712 | 6,648 | | | 64 | | 64 | | 6,712 | | | 0 | 137 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Tax Free Exchange..... | | 79,076 | 79,076 | 79,076 | | | | | 0 | | 79,076 | | | 0 | 1,145 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC Delayed Dr | .. | 09/28/2018 | Redemption 100.0000..... | | 199 | 199 | 199 | | | | | 0 | | 199 | | | 0 | | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 09/28/2018 | Redemption 100.0000..... | | 1,394 | 1,394 | 1,394 | | | | | 0 | | 1,394 | | | 0 | 8 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 07/31/2018 | Tax Free Exchange..... | | 39,127 | 39,127 | 39,127 | | | | | 0 | | 39,127 | | | 0 | 221 | 10/10/2024 | 3FE..... |
| 000000 00 0 | Pathway Partners Vet Mgmt LLC New Delaye | .. | 07/31/2018 | Tax Free Exchange..... | | 21,085 | 21,085 | 21,085 | | | | | 0 | | 21,085 | | | 0 | 119 | 10/10/2024 | 3FE..... |
| 000759 CV 0 | American Business Fin Svcs Inc RMBS Ser | .. | 09/01/2018 | Paydown..... | | 49,737 | 96,343 | 83,541 | 83,541 | | | | 0 | | 83,541 | | (33,804) | (33,804) | 1,653 | 09/15/2033 | 5FM..... |
| 00111@ AA 2 | AES Hawaii Inc Sr Sec Nt 6.870% 06/30/ | .. | 09/30/2018 | Redemption 100.0000..... | | 342,250 | 342,250 | 333,450 | 339,553 | | 2,697 | | 2,697 | | 342,250 | | | 0 | 17,634 | 06/30/2022 | 5..... |

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 | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | |
| 00253C | HH | 3 | 6.5 | 09/01/2018 | Paydown | | 89,700 | 89,700 | 90,750 | 90,797 | | (1,097) | (1,097) | | 89,700 | | | 0 | 4,324 | 04/25/2031 | 1FM | |
| 00253C | HK | 6 | 7.1 | 09/01/2018 | Paydown | | (15,703) | 17,901 | 18,303 | 18,404 | | (34) | (34) | | 18,371 | | (34,073) | (34,073) | 893 | 01/25/2032 | 5FM | |
| 00253C | HS | 9 | 7.4 | 08/01/2018 | Paydown | | | 16,262 | 5,594 | 5,594 | | | 0 | | 5,594 | | (5,594) | (5,594) | 556 | 06/25/2032 | 1FM | |
| 00443L | AB | 4 | | 09/25/2018 | Paydown | | 533 | 533 | 356 | 362 | | 172 | 172 | | 533 | | | 0 | 7 | 01/25/2037 | 1FM | |
| 00443L | AC | 2 | | 09/25/2018 | Paydown | | 17,992 | 17,992 | 12,035 | 12,241 | | 5,752 | 5,752 | | 17,992 | | | 0 | 245 | 01/25/2037 | 1FM | |
| 00443L | AD | 0 | | 09/25/2018 | Paydown | | 19,192 | 19,192 | 12,908 | 12,908 | | 6,283 | 6,283 | | 19,192 | | | 0 | 268 | 01/25/2037 | 1FM | |
| 00443L | AE | 8 | | 09/25/2018 | Paydown | | 17,992 | 17,992 | 12,195 | 12,395 | | 5,597 | 5,597 | | 17,992 | | | 0 | 262 | 01/25/2037 | 1FM | |
| 00449# | AJ | 4 | | 09/06/2018 | Redemption | 100.0000 | 1,296,161 | 1,296,161 | 1,283,578 | 1,284,278 | | 11,883 | 11,883 | | 1,296,161 | | | 0 | 76,897 | 07/28/2023 | 3FE | |
| 00449# | AJ | 4 | | 09/06/2018 | Redemption | 100.0000 | 3,318,562 | 3,318,562 | 3,301,969 | 3,302,383 | | 16,179 | 16,179 | | 3,318,562 | | | 0 | 189,959 | 07/28/2023 | 3FE | |
| 00449# | AJ | 4 | | 07/31/2018 | Tax Free Exchange | | 11,580 | 11,632 | 11,574 | 11,575 | | 5 | 5 | | 11,580 | | | 0 | 581 | 07/28/2023 | 3FE | |
| 00449# | AK | 1 | | 09/06/2018 | Redemption | 100.0000 | 3,216,097 | 3,216,097 | 3,175,378 | 3,177,805 | | 38,291 | 38,291 | | 3,216,097 | | | 0 | 188,124 | 07/28/2023 | 3FE | |
| 00449# | AK | 1 | | 07/31/2018 | Tax Free Exchange | | 8,053 | 8,142 | 8,039 | 8,045 | | 8 | 8 | | 8,053 | | | 0 | 422 | 07/28/2023 | 3FE | |
| 00764M | BD | 8 | | 09/25/2018 | Paydown | | 125,375 | 125,375 | 125,375 | 125,375 | | | 0 | | 125,375 | | | 0 | 2,435 | 04/25/2034 | 1FM | |
| 00764M | BT | 3 | | 09/25/2018 | Paydown | | 433,271 | 433,271 | 393,193 | 404,523 | | 28,747 | 28,747 | | 433,271 | | | 0 | 8,345 | 06/25/2034 | 1FM | |
| 00802# | AA | 4 | | 09/22/2018 | Redemption | 100.0000 | 318,787 | 318,787 | 318,787 | 318,787 | | | 0 | | 318,787 | | | 0 | 18,330 | 03/22/2035 | 3FE | |
| 01877K | AD | 9 | | 07/11/2018 | Redemption | 100.0000 | 235,886 | 235,886 | 246,537 | 219,098 | | 16,788 | 16,788 | | 235,886 | | | 0 | 13,049 | 12/31/2019 | 2FE | |
| 01877K | AD | 5 | | 07/11/2018 | Redemption | 100.0000 | 60,000 | 60,000 | 60,000 | 60,000 | | | 0 | | 60,000 | | | 0 | 1,377 | 12/31/2025 | 2FE | |
| 02146P | AF | 2 | | 09/01/2018 | Paydown | | 767,999 | 767,999 | 747,035 | 747,035 | | 20,965 | 20,965 | | 767,999 | | | 0 | 18,381 | 08/25/2036 | 1FM | |
| 02147B | AA | 3 | | 09/01/2018 | Paydown | | 12,490 | 39,329 | 31,897 | 31,897 | | | 0 | | 31,897 | | (19,407) | (19,407) | 3,131 | 04/25/2037 | 4FM | |
| 02147J | AE | 8 | | 09/01/2018 | Paydown | | 99,095 | 106,071 | 80,856 | 79,494 | | 1,362 | 1,362 | | 80,856 | | 18,239 | 18,239 | 10,269 | 02/25/2047 | 1FM | |
| 02147L | AN | 3 | | 09/01/2018 | Paydown | | 163,236 | 360,117 | 245,674 | 245,646 | | 28 | 28 | | 245,674 | | (82,439) | (82,439) | 19,163 | 05/25/2036 | 1FM | |
| 02148J | AJ | 6 | | 09/01/2018 | Paydown | | 61,949 | 95,773 | 81,125 | 81,125 | | | 0 | | 81,125 | | (19,176) | (19,176) | 4,890 | 01/25/2037 | 1FM | |
| 02149H | AW | 0 | | 09/01/2018 | Paydown | | 234,230 | 259,183 | 220,295 | 215,270 | | 5,024 | 5,024 | | 220,295 | | 13,936 | 13,936 | 14,460 | 03/25/2037 | 3FM | |
| 023761 | AA | 7 | | 08/15/2018 | Redemption | 100.0000 | 651,875 | 651,875 | 651,875 | 651,875 | | | 0 | | 651,875 | | | 0 | 23,793 | 02/15/2029 | 1FE | |
| 02376T | AC | 2 | | 07/15/2018 | Redemption | 100.0000 | 457,071 | 457,071 | 464,689 | 460,654 | | (3,582) | (3,582) | | 457,071 | | | 0 | 25,596 | 07/15/2020 | 3FE | |
| 023772 | AB | 2 | | 07/15/2018 | Redemption | 100.0000 | 127,287 | 127,287 | 120,916 | 122,826 | | 4,461 | 4,461 | | 127,287 | | | 0 | 5,091 | 07/15/2025 | 1FE | |
| 02377U | AB | 0 | | 07/15/2018 | Redemption | 100.0000 | 220,418 | 220,418 | 220,418 | 220,418 | | | 0 | | 220,418 | | | 0 | 10,911 | 01/15/2023 | 2FE | |
| 02660T | BQ | 5 | | 09/01/2018 | Paydown | | 79,414 | 79,414 | 78,459 | 79,101 | | 313 | 313 | | 79,414 | | | 0 | 2,673 | 10/25/2034 | 1FM | |
| 02660T | ER | 0 | | 09/01/2018 | Paydown | | 88,055 | 88,055 | 87,631 | 87,683 | | 373 | 373 | | 88,055 | | | 0 | 2,377 | 09/25/2035 | 1FM | |
| 02660T | GB | 3 | | 09/01/2018 | Paydown | | 54,546 | 54,546 | 54,546 | 54,546 | | | 0 | | 54,546 | | | 0 | 1,336 | 09/25/2035 | 3FM | |

QE05.10

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) |
| 026935 AR 7 | American Home Mtg Inv Tr RMBS Ser 2007-3 | | 09/25/2018 | Paydown | | 16,287 | 16,287 | 16,287 | 16,287 | | | | 0 | | 16,287 | | | 0 | 271 | 09/25/2027 | 1FM |
| 03072S FY 6 | Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C | | 09/01/2018 | Paydown | | 58,118 | 58,118 | 58,115 | 57,951 | | 166 | | 166 | | 58,118 | | | 0 | 1,631 | 04/25/2033 | 1FM |
| 03072S FZ 3 | Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C | | 09/01/2018 | Paydown | | 47,642 | 47,642 | 24,697 | 10,986 | 19,330 | 107 | 5,727 | 13,710 | | 24,697 | | (24,697) | (24,697) | 964 | 04/25/2033 | 1FM |
| 03215P BN 8 | Amresco Resdntl Sec Mtg Loan RMBS Ser 199 | | 09/01/2018 | Paydown | | 6,443 | 6,443 | 6,412 | 6,410 | | 33 | | 33 | | 6,443 | | | 0 | 269 | 03/25/2027 | 1FM |
| 03334@ AA 7 | AnchoragePermit Ctr Bldg Ls Tr CTL 6.3 | | 09/15/2018 | Redemption 100.0000 | | 33,473 | 33,473 | 33,696 | 33,558 | | (85) | | (85) | | 33,473 | | | 0 | 1,415 | 02/15/2025 | 1 |
| 03335# AA 4 | Anchorage Park Svc GSA Fin Tr CTL Ser 20 | | 09/15/2018 | Redemption 100.0000 | | 244,768 | 244,768 | 250,045 | 246,378 | | (1,611) | | (1,611) | | 244,768 | | | 0 | 10,001 | 07/15/2023 | 1 |
| 037411 AV 7 | Apache Corp Nt 6.900% 09/15/18 | | 09/15/2018 | Maturity | | 4,000,000 | 4,000,000 | 4,034,120 | 4,003,208 | | (3,208) | | (3,208) | | 4,000,000 | | | 0 | 276,000 | 09/15/2018 | 2FE |
| 03765L AJ 1 | Apidos CLO CLO Ser 2015-20A CI A1R 3.6 | | 07/16/2018 | Paydown | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | 0 | | 50,000,000 | | | 0 | 1,189,875 | 01/16/2027 | 1FE |
| 040104 BW 0 | Argent Securities Inc RMBS Ser 2003-WD C | | 09/01/2018 | Paydown | | 72,667 | 72,667 | 72,635 | 72,509 | | 159 | | 159 | | 72,667 | | | 0 | 2,818 | 10/25/2033 | 1FM |
| 040104 PB 1 | Argent Securities Inc RMBS Ser 2003-WD C | | 09/25/2018 | Paydown | | 507,459 | 507,459 | 432,150 | 463,954 | | 43,505 | | 43,505 | | 507,459 | | | 0 | 7,192 | 11/25/2035 | 1FM |
| 04541G AL 6 | Asset Backed Securities Corp RMBS Ser 19 | | 09/21/2018 | Paydown | | 46,774 | 46,774 | | | | 46,774 | | 46,774 | | 46,774 | | | 0 | 1,706 | 06/21/2029 | 1FM |
| 04541G AS 1 | Asset Backed Securities Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 14,554 | 14,554 | 15,123 | 14,514 | | 40 | | 40 | | 14,554 | | | 0 | 651 | 03/21/2029 | 1FM |
| 04541G MC 3 | Asset Backed Securities Corp RMBS Ser 20 | | 09/25/2018 | Paydown | | 291,111 | 291,111 | 272,371 | 275,944 | | 15,167 | | 15,167 | | 291,111 | | | 0 | 5,665 | 10/25/2034 | 1FM |
| 04542B CW 0 | Asset Backed Funding Cert RMBS Ser 2003- | | 09/01/2018 | Paydown | | 65,588 | 65,588 | 65,586 | 65,354 | | 235 | | 235 | | 65,588 | | | 0 | 2,079 | 10/25/2032 | 1FM |
| 04542B MU 3 | Asset Backed Funding Cert RMBS Ser 2005- | | 09/01/2018 | Paydown | | 25,419 | 25,419 | 24,283 | 24,812 | | 607 | | 607 | | 25,419 | | | 0 | 836 | 06/25/2035 | 1FM |
| 05549@ AA 3 | BJs Wholesale Club Inc CTL (HG Bowie Rea | | 09/15/2018 | Redemption 100.0000 | | 90,666 | 90,666 | 91,541 | 90,951 | | (285) | | (285) | | 90,666 | | | 0 | 4,203 | 05/15/2022 | 5*GI |
| 05946X DL 4 | Banc of America Funding Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 21,178 | 21,178 | 21,331 | 21,222 | | (43) | | (43) | | 21,178 | | | 0 | 795 | 10/25/2033 | 1FM |
| 05946X Y7 2 | Banc of America Funding Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 142,762 | 146,786 | 139,533 | 139,533 | | | | 0 | | 139,533 | | 3,230 | 3,230 | 5,416 | 01/25/2036 | 2FM |
| 05948K RM 3 | Bank of America Alt Loan Tr RMBS Ser 200 | | 09/01/2018 | Paydown | | 162,143 | 162,143 | 150,250 | 161,139 | | 1,004 | | 1,004 | | 162,143 | | | 0 | 5,402 | 06/25/2019 | 1FM |
| 05948K XQ 7 | Bank of America Alt Loan Tr RMBS Ser 200 | | 09/01/2018 | Paydown | | 182,976 | 158,139 | 155,656 | 155,656 | | | | 0 | | 155,656 | | 27,319 | 27,319 | 10,312 | 03/25/2035 | 3FM |
| 05948K XS 3 | Bank of America Alt Loan Tr RMBS Ser 200 | | 09/01/2018 | Paydown | | 176,424 | 152,476 | 148,325 | 148,325 | | | | 0 | | 148,325 | | 28,099 | 28,099 | 9,943 | 03/25/2035 | 3FM |
| 05948K ZH 5 | Bank of America Alt Loan Tr RMBS Ser 200 | | 09/01/2018 | Paydown | | 306,225 | 328,659 | 318,244 | 318,244 | | | | 0 | | 318,244 | | (12,019) | (12,019) | 15,991 | 05/25/2035 | 2FM |
| 05952D AB 4 | Banc of America Funding Corp RMBS Ser 20 | | 09/20/2018 | Paydown | | 72,034 | 72,034 | 67,379 | 67,379 | | 4,655 | | 4,655 | | 72,034 | | | 0 | 995 | 02/20/2047 | 1FM |
| 05952H AJ 8 | Bank of America Mtg Securities RMBS Ser | | 09/01/2018 | Paydown | | 207,437 | 228,958 | 226,063 | 225,752 | | 222 | | 222 | | 225,974 | | (18,537) | (18,537) | 11,680 | 03/25/2037 | 4FM |
| 05952H BR 9 | Bank of America Mtg Securities RMBS Ser | | 09/01/2018 | Paydown | | 80,969 | 84,234 | 75,840 | 75,840 | | | | 0 | | 75,840 | | 5,129 | 5,129 | 3,524 | 01/25/2037 | 2FM |
| 073249 BU 7 | Bayview Fin Acquisition Tr RMBS Ser 2004 | | 09/28/2018 | Paydown | | 271,639 | 271,639 | 271,639 | 271,639 | | | | 0 | | 271,639 | | | 0 | 5,489 | 02/28/2044 | 1FM |

QE05.11

SCHEDULE D - PART 4

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

QE05.12

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|---------------------------------|---------------|--------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 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) |
| 07383F Y2 8 | Bear Stearns Comm Mtg Sec CMBS Ser 2004- | | 09/01/2018 | Paydown..... | | 725,928 | 725,928 | 729,919 | 725,181 | | 747 | | 747 | | 725,928 | | | 0 | 24,761 | 11/11/2041 | 1FM..... |
| 07384Y MB 9 | Bear Stearns ABS Inc RMBS Ser 2003-AC5 C | | 09/01/2018 | Paydown..... | | 9,699 | 9,699 | 9,729 | 9,706 | | (8) | | (8) | | 9,699 | | | 0 | 348 | 10/25/2033 | 1FM..... |
| 08261@ AA 3 | Benson Power LLC Sr Sec Nt 7.700% 07/1 | | 07/11/2018 | Redemption 0.0000..... | | | | | (3,322) | | 3,322 | | 3,322 | | | | | 0 | 1,172 | 07/15/2027 | 4FE..... |
| 10062@ AA 0 | Boston Cap Int Term Inc Fd LLC Sr Nt 6.. | | 08/15/2018 | Redemption 100.0000..... | | 764,247 | 764,247 | 764,247 | 689,635 | | | | 0 | | 764,247 | | | 0 | 21,851 | 06/30/2019 | 5..... |
| 117017 AB 9 | Brunswick & Glynn Co Dev Auth CTL Rev Le | | 08/15/2018 | Redemption 100.0000..... | | 127,713 | 127,713 | 116,236 | 115,452 | | 12,261 | | 12,261 | | 127,713 | | | 0 | 7,995 | 02/15/2023 | 1..... |
| 117017 AC 7 | Brunswick & Glynn Co Dev Auth CTL Rev Le | | 07/15/2018 | Redemption 100.0000..... | | 186,330 | 186,330 | 186,330 | 186,330 | | | | 0 | | 186,330 | | | 0 | 11,143 | 01/15/2024 | 1..... |
| 12189P AL 6 | Burlington Northern Santa Fe ABS PTC Nt. | | 07/15/2018 | Redemption 100.0000..... | | 202 | 202 | 216 | 204 | | (2) | | (2) | | 202 | | | 0 | 12 | 01/15/2021 | 1FE..... |
| 12489W HD 9 | C-BASS Tr RMBS Ser 2003-CB6 CI AF6 4.7 | | 09/01/2018 | Paydown..... | | 23,627 | 23,627 | 23,627 | 23,627 | | | | 0 | | 23,627 | | | 0 | 772 | 12/25/2033 | 1FM..... |
| 12489W HE 7 | C-BASS Tr RMBS Ser 2003-CB6 CI M1 3.26 | | 09/25/2018 | Paydown..... | | 7,726 | 7,726 | 7,755 | 7,740 | | (15) | | (15) | | 7,726 | | | 0 | 148 | 12/25/2033 | 1FM..... |
| 12489W NP 5 | C-BASS Tr RMBS Ser 2005-CB6 CI A4 3.79 | | 09/01/2018 | Paydown..... | | 125,179 | 125,179 | 125,517 | 124,932 | | 247 | | 247 | | 125,179 | | | 0 | 3,301 | 07/25/2035 | 1FM..... |
| 12506Y BE 8 | CDC Mortgage Capital Trust RMBS Ser 2003 | | 09/25/2018 | Paydown..... | | 20,257 | 20,257 | 13,571 | 13,571 | | 6,686 | | 6,686 | | 20,257 | | | 0 | 416 | 10/25/2033 | 1FM..... |
| 12544A BM 6 | Countrywide Home Loans RMBS Ser 2006-20 | | 09/04/2018 | Paydown..... | | 41,269 | 60,741 | 60,447 | 58,368 | | 2,095 | | 2,095 | | 60,463 | | (19,194) | (19,194) | 3,148 | 02/25/2037 | 5FM..... |
| 12558M BL 5 | CIT Group Home Eq Loan Tr RMBS Ser 2003- | | 09/01/2018 | Paydown..... | | 5,004 | 5,004 | 5,007 | 5,001 | | 3 | | 3 | | 5,004 | | | 0 | 147 | 10/20/2032 | 1FM..... |
| 12566Q AA 1 | Citimortgage Alternative Ln Tr RMBS Ser.. | | 09/01/2018 | Paydown..... | | 80,715 | 102,704 | 86,051 | 84,158 | | 1,894 | | 1,894 | | 86,051 | | (5,336) | (5,336) | 5,300 | 01/25/2037 | 1FM..... |
| 12566U AN 4 | Citimortgage Alternative Ln Tr RMBS Ser.. | | 09/01/2018 | Paydown..... | | 39,399 | 50,748 | 40,133 | 39,550 | | 583 | | 583 | | 40,133 | | (734) | (734) | 2,800 | 02/25/2037 | 1FM..... |
| 12644* AC 1 | CTL Cap Tr CTL Ser 2002-3 Anchorage 7.. | | 09/15/2018 | Redemption 100.0000..... | | 105,714 | 105,714 | 105,714 | 105,714 | | | | 0 | | 105,714 | | | 0 | 5,140 | 12/15/2026 | 1..... |
| 12644@ AX 3 | CTL Cap Tr CTL Lowes 7.070% 08/15/21 | | 08/15/2018 | Redemption 100.0000..... | | 213,699 | 213,699 | 213,699 | 213,699 | | | | 0 | | 213,699 | | | 0 | 15,109 | 08/14/2021 | 1..... |
| 12644@ BQ 7 | CTL Cap Tr CTL Ser 2002-34 CI A Walgreen | | 09/15/2018 | Redemption 100.0000..... | | 33,610 | 33,610 | 33,348 | 33,520 | | 90 | | 90 | | 33,610 | | | 0 | 1,506 | 07/15/2022 | 2..... |
| 12644@ BS 3 | CTL Cap Tr CTL Walgreens 6.620% 01/15/ | | 09/15/2018 | Redemption 100.0000..... | | 73,313 | 73,313 | 73,775 | 73,471 | | (158) | | (158) | | 73,313 | | | 0 | 3,237 | 01/15/2023 | 2..... |
| 12644@ BX 2 | CTL Cap Tr CTL Ser 2004-9 Kohls 5.330% | | 09/15/2018 | Redemption 100.0000..... | | 32,325 | 32,325 | 32,325 | 32,325 | | | | 0 | | 32,325 | | | 0 | 1,149 | 01/15/2025 | 2..... |
| 12644@ CA 1 | CTL Cap Tr CTL Ser 2004-17 Texas Instr.. | | 09/15/2018 | Redemption 100.0000..... | | 445,430 | 445,430 | 438,128 | 441,602 | | 3,828 | | 3,828 | | 445,430 | | | 0 | 16,226 | 01/15/2026 | 1..... |
| 12644@ CC 7 | County | | 09/05/2018 | Redemption 100.0000..... | | 684,516 | 684,516 | 684,516 | 684,516 | | | | 0 | | 684,516 | | | 0 | 26,844 | 04/05/2025 | 1..... |
| 12644@ CH 6 | CTL Cap Tr CTL Ser 2006-5 CI A1 2 Oklahom | | 09/15/2018 | Redemption 100.0000..... | | 475,748 | 475,748 | 475,748 | 475,748 | | | | 0 | | 475,748 | | | 0 | 19,070 | 10/15/2023 | 1..... |
| 12644@ CM 5 | CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6 | | 09/15/2018 | Redemption 100.0000..... | | 148,430 | 148,430 | 148,430 | 148,430 | | | | 0 | | 148,430 | | | 0 | 5,950 | 03/15/2023 | 1..... |
| 12665* AA 9 | CVS Caremark CTL Wells Fargo Bk NW 7.8 | | 09/10/2018 | Redemption 100.0000..... | | 59,273 | 59,273 | 59,273 | 59,273 | | | | 0 | | 59,273 | | | 0 | 3,112 | 10/10/2031 | 2..... |
| 126650 BP 4 | CVS Health Corp LBASS PTC Nt 6.036% 12 | | 09/10/2018 | Redemption 100.0000..... | | 72,133 | 72,133 | 84,282 | 80,861 | | (8,728) | | (8,728) | | 72,133 | | | 0 | 2,904 | 12/10/2028 | 2FE..... |

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) |
| 126650 BQ 2 | CVS Health Corp LBASS PTC Nt 6.943% 01 | | 09/10/2018 | Redemption 100.0000 | | 474,093 | 474,093 | 440,374 | 451,836 | | 22,257 | | 22,257 | | 474,093 | | | 0 | 21,955 | 01/10/2030 | 2FE |
| 126650 BS 8 | CVS Health Corp LBASS PTC Nt 7.507% 01 | | 09/18/2018 | Redemption 100.0000 | | 129,701 | 129,701 | 141,849 | 139,622 | | (9,922) | | (9,922) | | 129,701 | | | 0 | 6,518 | 01/10/2032 | 2FE |
| 12665U AA 2 | CVS Health Corp ABS PTC Nt 4.704% 01/1 | | 09/10/2018 | Redemption 100.0000 | | 40,149 | 40,149 | 40,149 | 40,149 | | | | 0 | | 40,149 | | | 0 | 1,260 | 01/10/2036 | 2FE |
| 126671 R4 0 | CWABS Inc RMBS Ser 2003-5 CI MF1 5.403 | | 09/01/2018 | Paydown | | 40,254 | 40,254 | 40,254 | 40,205 | | 49 | | 49 | | 40,254 | | | 0 | 1,440 | 01/25/2034 | 1FM |
| 126673 GA 4 | CWABS Inc RMBS Ser 2004-9 CI AF6 4.603 | | 09/01/2018 | Paydown | | 10,053 | 10,053 | 10,052 | 10,023 | | 30 | | 30 | | 10,053 | | | 0 | 283 | 12/25/2034 | 1FM |
| 12667F 4S 1 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 118,829 | 117,797 | 113,428 | 111,459 | | 5,150 | | 5,150 | | 116,609 | | 2,220 | 2,220 | 3,708 | 04/25/2035 | 3FM |
| 12667F 5L 5 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 350,547 | 377,394 | 321,296 | 310,865 | | 10,431 | | 10,431 | | 321,296 | | 29,252 | 29,252 | 20,900 | 04/25/2035 | 3FM |
| 12667F MX 0 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 92,156 | 92,156 | 87,807 | 91,594 | | 562 | | 562 | | 92,156 | | | 0 | 3,177 | 08/25/2034 | 1FM |
| 12667F PG 4 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 232,380 | 232,380 | 235,067 | 231,604 | | 776 | | 776 | | 232,380 | | | 0 | 9,681 | 09/25/2034 | 1FM |
| 12667F TA 3 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 33 | 33 | 33 | 33 | | | | 0 | | 33 | | | 0 | 1 | 08/25/2034 | 1FM |
| 12667G D2 6 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 46,266 | 46,260 | 42,323 | 41,313 | | 1,010 | | 1,010 | | 42,323 | | 3,943 | 3,943 | 1,843 | 08/25/2035 | 4FM |
| 12667G D3 4 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 86,907 | 86,896 | 78,077 | 76,214 | | 1,863 | | 1,863 | | 78,077 | | 8,830 | 8,830 | 3,439 | 08/25/2035 | 4FM |
| 12667G FD 0 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 299,499 | 299,499 | 301,417 | 299,658 | | (159) | | (159) | | 299,499 | | | 0 | 11,314 | 05/25/2035 | 2FM |
| 12667G H7 1 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 81,291 | 281,860 | 260,735 | 260,735 | | | | 0 | | 260,735 | | (179,444) | (179,444) | 10,323 | 07/25/2035 | 4FM |
| 126686 AC 8 | CWABS Inc RMBS Ser 2006-H CI 2A1B 2.30 | | 09/17/2018 | Paydown | | 135,038 | 135,038 | 46,750 | 46,750 | | 88,288 | | 88,288 | | 135,038 | | | 0 | 2,218 | 11/15/2036 | 1FM |
| 12668B EH 2 | CWABS Inc RMBS Ser 2005-85CB CI 2A3 5. | | 09/01/2018 | Paydown | | 322,654 | 369,911 | 328,620 | 322,543 | | 6,078 | | 6,078 | | 328,620 | | (5,966) | (5,966) | 19,769 | 02/25/2036 | 1FM |
| 12668B QA 4 | CWABS Inc RMBS Ser 2006-4CB CI 2A6 5.5 | | 09/01/2018 | Paydown | | 92,944 | 93,034 | 84,920 | 83,653 | | 1,267 | | 1,267 | | 84,920 | | 8,024 | 8,024 | 4,052 | 04/25/2036 | 1FM |
| 12668B RZ 8 | CWABS Inc RMBS Ser 2006-6CB CI 1A4 5.5 | | 09/01/2018 | Paydown | | 90,037 | 107,168 | 91,983 | 90,214 | | 1,769 | | 1,769 | | 91,983 | | (1,946) | (1,946) | 5,883 | 05/25/2036 | 1FM |
| 126694 NS 3 | CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500 | | 09/01/2018 | Paydown | | 8,400 | 8,400 | 8,176 | 8,267 | | 134 | | 134 | | 8,400 | | | 0 | 277 | 12/25/2035 | 3FM |
| 12669G R3 7 | Countrywide Home Loans RMBS Ser 2005-15 | | 09/01/2018 | Paydown | | 4,931 | 5,693 | 5,603 | 5,637 | | | | 0 | | 5,638 | | (707) | (707) | 195 | 08/25/2035 | 4FM |
| 12669G TD 3 | Countrywide Home Loans RMBS Ser 2005-6 C | | 09/01/2018 | Paydown | | 193,046 | 193,046 | 185,382 | 185,382 | | 7,664 | | 7,664 | | 193,046 | | | 0 | 6,460 | 04/25/2035 | 1FM |
| 12702# AA 0 | Bakemark Holdings LLC Term Ln Nt 1 7.5 | | 09/28/2018 | Redemption 100.0000 | | 6,535 | 6,535 | 6,339 | 6,348 | | 186 | | 186 | | 6,535 | | | 0 | 340 | 08/17/2023 | 3FE |
| 12702* AA 4 | CVS Lease-Bkd PTC Ser 2017 Priv PI Tr... | | 09/10/2018 | Redemption 100.0000 | | 130,693 | 130,693 | 130,693 | 130,693 | | | | 0 | | 130,693 | | | 0 | 3,400 | 10/10/2039 | 2 |
| 14155# AB 6 | Cardinals Ballpark LLC Sr Nt 5.770% 09.. | | 09/30/2018 | Redemption 100.0000 | | 512,010 | 512,010 | 513,455 | 512,977 | | (967) | | (967) | | 512,010 | | | 0 | 29,543 | 09/30/2027 | 2 |
| 144531 CL 2 | Carrington Mtg Loan Tr RMBS Ser 2005-OPT | | 09/25/2018 | Paydown | | 1,385,583 | 1,385,583 | 1,172,550 | 1,243,578 | | 142,005 | | 142,005 | | 1,385,583 | | | 0 | 25,248 | 05/25/2035 | 1FM |
| 14912L 5T 4 | Caterpillar Finl Svcs Corp Sr Nt 2.450..... | | 09/06/2018 | Maturity | | 5,000,000 | 5,000,000 | 4,997,650 | 4,999,665 | | 335 | | 335 | | 5,000,000 | | | 0 | 122,500 | 09/06/2018 | 1FE |
| 14983A AB 5 | C-BASS Tr RMBS Ser 2006-SL1 CI A2 5.12 | | 09/25/2018 | Paydown | | 152,071 | 152,071 | 28,742 | 33,674 | | 123,329 | 4,931 | 118,398 | | 152,071 | | | 0 | 1,648 | 09/25/2036 | 1FM |
| 152314 DP 2 | Centex Home Equity Loan Tr RMBS Ser 2001 | | 09/01/2018 | Paydown | | 63,339 | 63,339 | 63,334 | 63,218 | | 122 | | 122 | | 63,339 | | | 0 | 2,738 | 07/25/2032 | 4FM |

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------------------------------|---------------|--------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 152314 DQ 0 | Centex Home Equity Loan Tr RMBS Ser 2001 | | 09/01/2018 | Paydown..... | | 24,981 | 24,981 | 24,978 | 24,930 | | .51 | | .51 | | 24,981 | | | .0 | 1,094 | 07/25/2032 | 2FM..... |
| 152314 DS 6 | Centex Home Equity Loan Tr RMBS Ser 2001 | | 09/01/2018 | Paydown..... | | | 74,118 | 59,079 | (8,656) | 67,735 | | | 67,735 | | 59,079 | | (59,079) | (59,079) | 4,191 | 07/25/2032 | 1FM..... |
| 152314 EM 8 | Centex Home Equity Loan Tr RMBS Ser 2002 | | 09/01/2018 | Paydown..... | | 34,435 | 34,435 | 24,763 | 24,763 | | 9,672 | | 9,672 | | 34,435 | | | .0 | .795 | 01/25/2032 | 1FM..... |
| 172973 P6 0 | Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl | | 09/01/2018 | Paydown..... | | 5,285 | 5,285 | 5,311 | 5,268 | | .17 | | .17 | | 5,285 | | | .0 | .185 | 02/25/2035 | 1FM..... |
| 172973 W5 4 | Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl | | 09/01/2018 | Paydown..... | | 55,366 | 55,366 | 51,923 | 55,009 | | .358 | | .358 | | 55,366 | | | .0 | 1,879 | 07/25/2035 | 1FM..... |
| 17306U CE 6 | Citifinancial Mtg Sec Inc RMBS Ser 2004- | | 09/01/2018 | Paydown..... | | 7,159 | 7,159 | 7,159 | 7,152 | | .8 | | .8 | | 7,159 | | | .0 | .205 | 04/25/2034 | 1FM..... |
| 17307G FN 3 | R | | 09/01/2018 | Paydown..... | | 5,395 | 5,395 | 4,997 | 5,243 | | .152 | | .152 | | 5,395 | | | .0 | .141 | 05/25/2034 | 1FM..... |
| 17307G H3 5 | Citigroup Mtg Loan Trust RMBS Ser 2005-8 | | 09/01/2018 | Paydown..... | | 233,407 | 233,407 | 226,787 | 229,004 | | 4,403 | | 4,403 | | 233,407 | | | .0 | 8,700 | 09/25/2035 | 1FM..... |
| 17313K AH 4 | Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C | | 08/01/2018 | Paydown..... | | 3,863,483 | 3,863,483 | 3,608,725 | 3,863,483 | | | | .0 | | 3,863,483 | | | .0 | 158,920 | 12/10/2049 | 1FM..... |
| 184496 AJ 6 | Clean Harbors Inc Sr Nt 5.250% 08/01/2... | | 08/01/2018 | Call 100.0000..... | | 5,192,000 | 5,192,000 | 5,275,960 | 5,236,625 | | (9,622) | | (9,622) | | 5,227,004 | | (35,004) | (35,004) | 272,580 | 08/01/2020 | 3FE..... |
| 18976G AQ 9 | Citimortgage Alternative Ln Tr RMBS Ser... | | 09/01/2018 | Paydown..... | | 247,028 | 304,493 | 267,297 | 257,398 | | 9,899 | | 9,899 | | 267,297 | | (20,269) | (20,269) | 19,823 | 06/25/2037 | 2FM..... |
| 20049# AA 5 | Command Alkon Inc 1st Lien Term Ln Nt 1 | | 09/04/2018 | Tax Free Exchange..... | | 14,822 | 15,000 | 14,793 | 14,802 | | .19 | | .19 | | 14,822 | | | .0 | .793 | 09/01/2023 | 3FE..... |
| 21075W BF 1 | Cointmortgage Home Eq Loan Tr RMBS Ser 1 | | 09/01/2018 | Paydown..... | | 546 | 546 | 545 | 368 | 176 | .2 | | 178 | | 546 | | | .0 | .33 | 08/15/2025 | 1FM..... |
| 210805 CT 2 | Continental Airlines Inc LBASS PTC Ser 1. | | 09/15/2018 | Redemption 100.0000..... | | 12,558 | 12,558 | 12,265 | 12,515 | | .43 | | .43 | | 12,558 | | | .0 | .911 | 03/15/2020 | 1FE..... |
| 212015 AH 4 | Continental Resources Inc Sr Nt 5.000%. | | 08/16/2018 | Call 101.6670..... | | 1,148,837 | 1,130,000 | 1,142,713 | 1,139,692 | | (2,632) | | (2,632) | | 1,137,060 | | (7,060) | (7,060) | 70,786 | 09/15/2022 | 2FE..... |
| 212168 AA 6 | Continental Wind Sr Nt 6.000% 02/28/33. | | 08/31/2018 | Redemption 100.0000..... | | 736,771 | 736,771 | 736,771 | 736,771 | | | | .0 | | 736,771 | | | .0 | 44,206 | 02/28/2033 | 2FE..... |
| 21870L AA 4 | Core Industrial Trust CMBS Ser 2015 CALW | | 08/01/2018 | Paydown..... | | 256,643 | 256,643 | 264,331 | 261,349 | | (4,706) | | (4,706) | | 256,643 | | | .0 | 5,350 | 02/10/2034 | 1FM..... |
| 22357@ AA 9 | Cox Tower II PTC CTL 5.409% 01/02/40. | | 09/02/2018 | Redemption 100.0000..... | | 57,224 | 57,224 | 57,224 | 57,224 | | | | .0 | | 57,224 | | | .0 | 2,064 | 01/02/2040 | 2..... |
| 22410@ AA 4 | Cox Enterprises Inc CTL 5.720% 06/30/2.. | | 09/30/2018 | Redemption 100.0000..... | | 260,093 | 260,093 | 260,093 | 258,724 | | 1,369 | | 1,369 | | 260,093 | | | .0 | 9,922 | 06/30/2027 | 2..... |
| 22540V XC 1 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 08/27/2018 | Paydown..... | | 40,608 | 40,608 | 40,608 | 40,608 | | | | .0 | | 40,608 | | | .0 | .883 | 08/25/2032 | 1FM..... |
| 22541Q 3Y 6 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 105,474 | 105,474 | 107,979 | 105,540 | | (66) | | (66) | | 105,474 | | | .0 | 3,864 | 12/25/2033 | 1FM..... |
| 22541S TQ 1 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 08/01/2018 | Paydown..... | | 30,484 | 30,484 | 30,860 | 30,540 | | (56) | | (56) | | 30,484 | | | .0 | 1,127 | 08/25/2034 | 1FM..... |
| 22541S ZB 7 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 33,414 | 33,414 | 34,359 | 33,503 | | (89) | | (89) | | 33,414 | | | .0 | 1,349 | 09/25/2034 | 1FM..... |
| 225458 2G 2 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 6,056 | 6,056 | 5,882 | 5,975 | | .6 | | .6 | | 5,981 | | 75 | 75 | 230 | 08/25/2025 | 3FM..... |
| 225458 5Q 7 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 58,074 | 58,074 | 53,788 | 53,788 | | 4,286 | | 4,286 | | 58,074 | | | .0 | 2,215 | 10/25/2035 | 1FM..... |
| 225458 AX 6 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 74,761 | 74,761 | 75,441 | 74,832 | | (71) | | (71) | | 74,761 | | | .0 | 2,857 | 02/25/2035 | 1FM..... |
| 225458 EV 6 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 130,330 | 130,330 | 128,279 | 128,279 | | 2,052 | | 2,052 | | 130,330 | | | .0 | 4,131 | 03/25/2035 | 1FM..... |
| 225458 FD 5 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 2,905 | 2,905 | 2,976 | 2,920 | | (14) | | (14) | | 2,905 | | | .0 | .107 | 02/25/2025 | 1FM..... |

QE05.14

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) |
| 225458 FG 8 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 42,650 | 42,650 | 43,497 | 42,724 | | (74) | | (74) | | 42,650 | | | 0 | 1,478 | 02/25/2020 | 1FM |
| 225458 UA 4 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 98,188 | 98,188 | 97,988 | 97,820 | | 368 | | 368 | | 98,188 | | | 0 | 3,602 | 07/25/2035 | 1FM |
| 225458 UL 0 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 34,285 | 34,285 | 33,706 | 34,150 | | 134 | | 134 | | 34,285 | | | 0 | 1,151 | 07/25/2035 | 1FM |
| 225458 XJ 2 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 64,686 | 64,686 | 63,432 | 64,317 | | 369 | | 369 | | 64,686 | | | 0 | 1,881 | 07/25/2035 | 1FM |
| 225458 XW 3 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 167,210 | 167,210 | 165,453 | 165,453 | | 1,757 | | 1,757 | | 167,210 | | | 0 | 5,924 | 07/25/2035 | 1FM |
| 2254W0 GX 7 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 86,158 | 86,158 | 85,593 | 85,832 | | 326 | | 326 | | 86,158 | | | 0 | 3,117 | 10/25/2034 | 1FM |
| 2254W0 NS 0 | CS First Boston Mtg Sec Corp RMBS Ser 20 | | 09/01/2018 | Paydown | | 38,950 | 38,950 | 37,720 | 38,626 | | 21 | | 21 | | 38,647 | | 302 | 302 | 1,365 | 12/25/2020 | 4FM |
| 22942M BF 2 | Credit Suisse Mtg Capital RMBS Ser 2006-0 | | 09/01/2018 | Paydown | | 92,979 | 92,987 | 93,292 | 93,157 | | | | 0 | | 93,157 | | (178) | (178) | 3,978 | 10/25/2026 | 2FM |
| 22959# AA 9 | CSOLAR IV South LLC Sr Sec Nt 5.371% | | 09/30/2018 | Redemption 100.0000 | | 272,157 | 272,157 | 272,157 | 269,313 | | 2,844 | | 2,844 | | 272,157 | | | 0 | 13,119 | 09/30/2038 | 2FE |
| 22962* AA 8 | CTL Cap Tr Ahold CTL Ser 2014-09 4.490 | | 09/15/2018 | Redemption 100.0000 | | 173,046 | 173,046 | 173,046 | 173,046 | | | | 0 | | 173,046 | | | 0 | 5,181 | 04/15/2029 | 2 |
| 22964* AC 2 | CSOLAR IV West. LLC Sr Sec Nt 3.850% 0 | | 09/30/2018 | Redemption 100.0000 | | 191,526 | 191,526 | 191,526 | 191,526 | | | | 0 | | 191,526 | | | 0 | 8,799 | 03/31/2041 | 2FE |
| 23243N AH 1 | Countrywide Home Equity Ln RMBS Ser 2006 | | 08/01/2018 | Paydown | | 9,870 | 9,870 | 4,063 | 4,063 | | | | 0 | | 4,063 | | 5,807 | 5,807 | 405 | 07/25/2034 | 1FM |
| 23245L AB 6 | Countrywide Alternative Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 30,224 | 30,830 | 25,157 | 25,157 | | | | 0 | | 25,157 | | 5,068 | 5,068 | 1,182 | 02/25/2037 | 4FM |
| 23311R AC 0 | DCP Midstream Sr Nt 9.750% 03/15/19... | | 08/09/2018 | Call 104.0083 | | 10,400,831 | 10,000,000 | 9,842,200 | 9,972,401 | | 13,413 | | 13,413 | | 9,985,815 | | 14,185 | 14,185 | 1,278,331 | 03/15/2019 | 3FE |
| 233244 AH 5 | DOT Headquarters II L-B Fin Tr CTL Mtg S | | 09/07/2018 | Redemption 100.0000 | | 555,646 | 555,646 | 555,646 | 555,646 | | | | 0 | | 555,646 | | | 0 | 20,730 | 12/07/2021 | 1 |
| 23340D AG 7 | DTZ LLC 2nd Lien TL Nt 1 10.063% 11/04/ | | 08/08/2018 | Redemption 100.0000 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | 0 | | 7,000,000 | | | 0 | 470,572 | 11/04/2022 | 4FE |
| 23361* AA 3 | DRB Holdings LLC Term Ln Nt 1 7.992% 1 | | 09/28/2018 | Redemption 100.0000 | | 10,076 | 10,076 | 9,823 | 9,831 | | 244 | | 244 | | 10,076 | | | 0 | 696 | 10/06/2023 | 2FE |
| 233851 BA 1 | Daimler Fin NA LLC Sr Nt 2.375% 08/01/ | | 08/01/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,938,000 | 24,992,369 | | 7,631 | | 7,631 | | 25,000,000 | | | 0 | 593,750 | 08/01/2018 | 1FE |
| 24763L FN 5 | Delta Funding Home Eq Ln Tr RMBS Ser 199 | | 09/01/2018 | Paydown | | 26,817 | 26,817 | 26,815 | 26,746 | | 71 | | 71 | | 26,817 | | | 0 | 653 | 08/15/2030 | 1FM |
| 251510 AW 3 | Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS | | 09/01/2018 | Paydown | | 11,005 | 11,005 | 11,002 | 10,989 | | 15 | | 15 | | 11,005 | | | 0 | 397 | 09/25/2033 | 1FM |
| 251510 DS 9 | Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C | | 09/01/2018 | Paydown | | 181,902 | 181,902 | 184,886 | 181,816 | | 85 | | 85 | | 181,902 | | | 0 | 5,925 | 03/25/2020 | 1FM |
| 251510 EE 9 | Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C | | 09/01/2018 | Paydown | | 51,740 | 51,740 | 50,932 | 51,319 | | 422 | | 422 | | 51,740 | | | 0 | 2,024 | 05/25/2035 | 2FM |
| 251510 EH 2 | Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C | | 09/01/2018 | Paydown | | 52,923 | 52,923 | 52,516 | 52,595 | | 328 | | 328 | | 52,923 | | | 0 | 1,810 | 06/25/2035 | 1FM |
| 251510 ER 0 | Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C | | 09/01/2018 | Paydown | | 58,923 | 58,923 | 58,131 | 58,393 | | 530 | | 530 | | 58,923 | | | 0 | 2,199 | 06/25/2035 | 1FM |
| 251510 FX 6 | Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C | | 09/01/2018 | Paydown | | 36,010 | 47,682 | 44,737 | 44,737 | | | | 0 | | 44,737 | | (8,726) | (8,726) | 1,604 | 09/25/2035 | 1FM |

QE05.15

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) |
| 251563 CB 6 | Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI | | 09/01/2018 | Paydown | | 14,787 | 14,787 | 14,783 | 15,031 | | (244) | | (244) | | 14,787 | | | 0 | 509 | 12/25/2033 | 1FM |
| 251563 DM 1 | Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI | | 09/01/2018 | Paydown | | 11,688 | 11,688 | 11,685 | 11,932 | | (244) | | (244) | | 11,688 | | | 0 | 370 | 01/25/2034 | 1FM |
| 25157F AK 0 | Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C | | 09/01/2018 | Paydown | | 1,797,613 | 1,797,613 | 1,788,044 | 1,791,928 | | 5,685 | | 5,685 | | 1,797,613 | | | 0 | 46,218 | 06/26/2035 | 1FM |
| 25278X AJ 8 | Diamondback Energy Inc Sr Nt 5.375% 05 | | 08/24/2018 | Tax Free Exchange | | 210,523 | 210,000 | 210,525 | | | (2) | | (2) | | 210,523 | | | 0 | 2,634 | 05/31/2025 | 3FE |
| 26249Q AC 2 | Dryden Sr Ln Fd CLO Ser 2015-38A CI A | | 08/23/2018 | Paydown | | 40,000,000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | 0 | | 40,000,000 | | | 0 | 1,141,244 | 07/15/2027 | 1FE |
| 26860# AA 8 | EIF Pio Pico LLC Sr Sec Nt 4.170% 12/3 | | 07/02/2018 | Redemption 100.0000 | | 47,262 | 47,262 | 47,262 | 47,262 | | | | 0 | | 47,262 | | | 0 | 985 | 12/31/2041 | 2FE |
| 268668 FD 7 | EMC Mtg Loan Tr RMBS Ser 2006-A CI A 2 | | 09/25/2018 | Paydown | | 29,855 | 29,855 | 23,667 | 23,667 | | 6,188 | | 6,188 | | 29,855 | | | 0 | 424 | 12/25/2042 | 1FM |
| 29273R AH 2 | Energy Transfer Partners Sr Nt 6.700% | | 07/01/2018 | Maturity | | 42,150,000 | 42,150,000 | 42,934,488 | 42,217,449 | | (67,449) | | (67,449) | | 42,150,000 | | | 0 | 2,824,050 | 07/01/2018 | 2FE |
| 294754 AS 5 | Equity One ABS Inc RMBS Ser 2002-1 CI M1 | | 09/01/2018 | Paydown | | 6,071 | 6,071 | 6,071 | 6,063 | | 8 | | 8 | | 6,071 | | | 0 | 142 | 08/25/2032 | 1FM |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 1 8.. | | 09/28/2018 | Redemption 100.0000 | | 10,725 | 10,725 | 10,474 | 9,820 | | 239 | | 239 | | 10,725 | | | 0 | 554 | 08/21/2023 | 3FE |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 4 8.. | | 09/28/2018 | Tax Free Exchange | | 156,634 | 156,634 | 156,634 | | | | | 0 | | 156,634 | | | 0 | 8,711 | 08/21/2023 | 3FE |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 3 8.. | | 09/28/2018 | Redemption 100.0000 | | 667 | 667 | 667 | 274 | | | | 0 | | 667 | | | 0 | 18 | 08/21/2023 | 3FE |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 3 8.. | | 09/28/2018 | Tax Free Exchange | | 265,121 | 265,121 | 265,121 | 108,879 | | | | 0 | | 265,121 | | | 0 | 7,062 | 08/21/2023 | 3FE |
| 30282# AA 0 | First Watch Restaurants Term Ln Nt 2 8.. | | 09/28/2018 | Tax Free Exchange | | 979,436 | 1,000,827 | 976,051 | 976,983 | | 2,454 | | 2,454 | | 979,436 | | | 0 | 62,272 | 08/21/2023 | 3FE |
| 31331F AP 6 | Fedex Corp ABS PTC Ser 1995-B3 7.580% | | 07/02/2018 | Redemption 100.0000 | | 65,787 | 65,787 | 74,176 | 66,149 | | (362) | | (362) | | 65,787 | | | 0 | 4,987 | 07/02/2019 | 2FE |
| 31331F BA 8 | Fedex Corp ABS PTC Ser 1999-1 CI A 7.6 | | 07/15/2018 | Paydown | | 1,127 | 1,127 | 1,329 | 1,177 | | (49) | | (49) | | 1,127 | | | 0 | 86 | 01/15/2022 | 1FE |
| 32007U BW 8 | First Data Corp Term Ln D Nt 1 4.462% | | 09/06/2018 | Redemption 100.0000 | | 153,593 | 153,593 | 154,843 | 154,718 | | (1,126) | | (1,126) | | 153,593 | | | 0 | 3,794 | 07/10/2022 | 3FE |
| 32027N WN 7 | First Franklin Mtg Ln RMBS Ser 2005-FF10 | | 09/25/2018 | Paydown | | 450,923 | 450,923 | 431,177 | 446,633 | | 4,290 | | 4,290 | | 450,923 | | | 0 | 6,761 | 11/25/2035 | 1FM |
| 32051G TC 9 | First Horizon Alt Mtg Sec Tr RMBS Ser 20 | | 09/01/2018 | Paydown | | 42,068 | 50,481 | 47,148 | 47,148 | | | | 0 | | 47,148 | | (5,080) | (5,080) | 1,882 | 09/25/2035 | 4FM |
| 32052W AC 3 | First Horizon Mtg PT Tr RMBS Ser 2007-FA | | 09/01/2018 | Paydown | | 258,300 | 385,181 | 290,864 | 288,343 | | 2,521 | | 2,521 | | 290,864 | | (32,565) | (32,565) | 18,020 | 08/25/2037 | 2FM |
| 337925 ES 6 | First Plus Home Ln Owner Tr RMBS Ser 199 | | 09/01/2018 | Paydown | | 1,360 | 1,360 | 1,390 | 646 | | 712 | | 714 | | 1,360 | | | 0 | 77 | 12/10/2024 | 4FM |
| 33812@ AA 5 | Fitch Group Inc Sr Nt 5.120% 08/09/21 | | 08/09/2018 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | 0 | | 6,000,000 | | | 0 | 307,200 | 08/09/2021 | 2 |
| 35921@ AA 8 | Frontline Technologies Gr LL Term Ln Nt... | | 09/28/2018 | Redemption 100.0000 | | 10,272 | 10,272 | 9,898 | 9,911 | | 361 | | 361 | | 10,272 | | | 0 | 699 | 09/18/2023 | 3FE |
| 361452 AA 3 | GATX Rail Corp ABS PTC Ser 2000-1 8.10 | | 07/13/2018 | Redemption 100.0000 | | 177,559 | 177,559 | 177,559 | 177,559 | | | | 0 | | 177,559 | | | 0 | 22,781 | 01/13/2020 | 2FE |
| 36157R 3X 1 | GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI | | 09/01/2018 | Paydown | | 25,900 | 25,900 | 28,395 | 27,048 | | (1,149) | | (1,149) | | 25,900 | | | 0 | 1,288 | 07/25/2029 | 4FM |
| 36157R D8 5 | GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI | | 09/01/2018 | Paydown | | 31 | 31 | 31 | 31 | | | | 0 | | 31 | | | 0 | 1 | 04/25/2029 | 1FM |
| 361856 ER 4 | GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1 | | 09/25/2018 | Paydown | | 131,812 | 131,812 | 61,482 | 61,482 | | | | 0 | | 61,482 | | 70,330 | 70,330 | 1,916 | 11/25/2036 | 1FM |
| 36197X AL 8 | GS Mortgage Securities Trust CMBS Ser 20 | | 09/01/2018 | Paydown | | 764,108 | 764,108 | 786,983 | 772,638 | | (8,530) | | (8,530) | | 764,108 | | | 0 | 13,611 | 06/10/2046 | 1FM |
| 36226M AE 3 | GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5 | | 09/01/2018 | Paydown | | 23,526 | 23,526 | 23,527 | 23,526 | | | | 0 | | 23,526 | | | 0 | 1,117 | 07/20/2031 | 1FM |
| 36228F 3Q 7 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown | | 21,972 | 21,972 | 21,971 | 21,892 | | 80 | | 80 | | 21,972 | | | 0 | 800 | 04/25/2034 | 1FM |

QE05.16

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) |
| 36228F 5F 9 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 2,692 | 2,692 | 2,692 | 2,685 | | .8 | | .8 | | 2,692 | | | .0 | .87 | 06/25/2034 | 1FM..... |
| 36228F C5 3 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 3,468 | 3,468 | 3,468 | 3,466 | | .2 | | .2 | | 3,468 | | | .0 | .107 | 11/25/2033 | 1FM..... |
| 36228F XK 7 | GS Mortgage Securities Corp RMBS Ser 200 | | 08/27/2018 | Paydown..... | | 26,301 | 26,301 | 19,301 | 19,301 | | 7,000 | | 7,000 | | 26,301 | | | .0 | .477 | 10/25/2033 | 1FM..... |
| 36228F ZK 5 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/25/2018 | Paydown..... | | 30,661 | 30,661 | 30,661 | 30,661 | | | | .0 | | 30,661 | | | .0 | .607 | 11/25/2033 | 1FM..... |
| 36228F ZL 3 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/25/2018 | Paydown..... | | 2,453 | 2,453 | 2,453 | 2,203 | | .250 | | .250 | | 2,453 | | | .0 | .124 | 11/25/2033 | 1FM..... |
| 362341 ES 4 | GSAA Home Equity Tr RMBS Ser 2005-6F CI | | 09/01/2018 | Paydown..... | | 8,930 | 8,930 | 8,942 | 8,914 | | .16 | | .16 | | 8,930 | | | .0 | .355 | 07/25/2035 | 1FM..... |
| 36242D 6Q 1 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 23,981 | 23,981 | 23,801 | 23,862 | | .119 | | .119 | | 23,981 | | | .0 | .850 | 06/25/2035 | 1FM..... |
| 36242D 7B 3 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 73,027 | 73,027 | 70,436 | 71,428 | | 1,599 | | 1,599 | | 73,027 | | | .0 | 2,787 | 06/25/2035 | 1FM..... |
| 36242D 7Q 0 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 131,320 | 131,320 | 125,135 | 127,998 | | 3,322 | | 3,322 | | 131,320 | | | .0 | 4,860 | 06/25/2035 | 1FM..... |
| 36242D DE 0 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 55,727 | 55,727 | 55,725 | 55,527 | | .200 | | .200 | | 55,727 | | | .0 | 2,332 | 06/25/2034 | 1FM..... |
| 36242D ND 1 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 3,038 | 3,038 | 3,038 | 3,029 | | .9 | | .9 | | 3,038 | | | .0 | .162 | 08/25/2034 | 1FM..... |
| 36242D UX 9 | GS Mortgage Securities Corp RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 29,680 | 29,680 | 29,963 | 29,749 | | (69) | | (69) | | 29,680 | | | .0 | 1,224 | 02/25/2035 | 1FM..... |
| 36297N AC 9 | GS Mortgage Sec Corp RMBS Ser 2006-S3 CI | | 09/25/2018 | Paydown..... | | 40,246 | 40,246 | 3,609 | 3,609 | | 36,637 | | 36,637 | | 40,246 | | | .0 | .18 | 05/25/2036 | 3FM..... |
| 37186* AA 6 | Genesis Solar Funding LLC Sr Nt 5.600% | | 09/05/2018 | Redemption 100.0000..... | | 1,181,954 | 1,181,954 | 1,195,074 | 1,193,729 | | (11,774) | | (11,774) | | 1,181,954 | | | .0 | 66,189 | 09/05/2038 | 2FE..... |
| 37946# AA 3 | Global Franchise Group LLC Term Ln Nt 1. | | 09/28/2018 | Redemption 100.0000..... | | 70,922 | 70,922 | 70,213 | 70,301 | | .621 | | .621 | | 70,922 | | | .0 | 3,538 | 12/18/2019 | 3FE..... |
| 37946# AA 3 | Global Franchise Group LLC Term Ln Nt 1. | | 08/31/2018 | Tax Free Exchange..... | | 7,833 | 7,880 | 7,801 | 7,811 | | .22 | | .22 | | 7,833 | | | .0 | .420 | 12/18/2019 | 3FE..... |
| 39121J A* 1 | Great River Energy 1st Mtg Bd 5.810% 0. | | 07/01/2018 | Redemption 100.0000..... | | 1,395,349 | 1,395,349 | 1,395,349 | 1,395,349 | | | | .0 | | 1,395,349 | | | .0 | 81,070 | 07/01/2021 | 1..... |
| 39121J AH 3 | Great River Energy 1st Mtg Bd 4.478% 0. | | 07/01/2018 | Redemption 100.0000..... | | 452,000 | 452,000 | 452,000 | 452,000 | | | | .0 | | 452,000 | | | .0 | 20,241 | 07/01/2030 | 1FE..... |
| 39539M AA 7 | Greenpoint Mtg Funding Tr RMBS Ser 2007- | | 09/25/2018 | Paydown..... | | 413,323 | 413,323 | 385,802 | 385,802 | | 27,521 | | 27,521 | | 413,323 | | | .0 | 5,815 | 06/25/2037 | 1FM..... |
| 40406# AD 4 | Hai Acquisition Corp Term Ln Nt 1 9.250.. | | 08/07/2018 | Tax Free Exchange..... | | 14,660 | 15,000 | 14,623 | 14,631 | | .29 | | .29 | | 14,660 | | | .0 | .920 | 10/31/2023 | 2FE..... |
| 404119 BM 0 | HCA Inc 1st Lien Nt 3.750% 03/15/19..... | | 09/10/2018 | Call 100.4861..... | | 4,019,444 | 4,000,000 | 4,060,000 | 4,021,377 | | (12,133) | | (12,133) | | 4,009,245 | | (9,245) | (9,245) | 167,361 | 03/15/2019 | 3FE..... |
| 404119 BP 3 | HCA Inc 1st Lien Nt 4.250% 10/15/19..... | | 09/10/2018 | Goldman Sachs & Company..... | | 2,017,500 | 2,000,000 | 2,060,000 | 2,027,315 | | (10,441) | | (10,441) | | 2,016,874 | | .626 | .626 | 77,208 | 10/15/2019 | 3FE..... |
| 404121 AC 9 | HCA Inc 1st Lien Nt 6.500% 02/15/20..... | | 09/10/2018 | Goldman Sachs & Company..... | | 7,280,000 | 7,000,000 | 7,822,500 | 7,410,952 | | (131,816) | | (131,816) | | 7,279,136 | | .864 | .864 | 489,125 | 02/15/2020 | 3FE..... |
| 41164Y AB 7 | Harborview Mtg Loan Tr RMBS Ser 2007-4 C | | 09/19/2018 | Paydown..... | | 228,916 | 228,916 | 223,121 | 223,494 | | 5,422 | | 5,422 | | 228,916 | | | .0 | 3,016 | 07/19/2047 | 1FM..... |
| 41781@ AA 5 | Harvey Tool Co LLC 1st Lien Term Ln Nt 1 | | 09/28/2018 | Redemption 100.0000..... | | 23,680 | 23,680 | 23,143 | 23,156 | | .524 | | .524 | | 23,680 | | | .0 | 1,170 | 10/12/2024 | 3FE..... |
| 41902@ AA 9 | Sigma Electric Manufact Corp Term Ln A-2 | | 09/28/2018 | Redemption 100.0000..... | | 8,630 | 8,630 | 8,456 | 8,460 | | .169 | | .169 | | 8,630 | | | .0 | .503 | 10/31/2023 | 3FE..... |

QE05.17

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 |
|----------------------|--|---------------------------------|---------------|--------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 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) |
| 43708A AD 4 | Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S | | 07/01/2018 | Paydown..... | | 2,244 | 2,244 | 2,244 | 2,244 | | | | 0 | | 2,244 | | | 0 | 75 | 05/25/2033 | 1FM..... |
| 43709B AE 9 | Indymac Resident ABS Tr RMBS Ser 2006-C | | 09/25/2018 | Paydown..... | | 753,896 | 753,896 | 699,061 | 699,061 | | 54,835 | | 54,835 | | 753,896 | | | 0 | 10,109 | 08/25/2036 | 1FM..... |
| 437690 AL 4 | Homestar Mtg Acceptance Corp RMBS Ser 20 | | 08/27/2018 | Paydown..... | | 930,485 | 930,485 | 911,439 | 884,834 | | 45,651 | | 45,651 | | 930,485 | | | 0 | 17,469 | 06/25/2034 | 1FM..... |
| 44919* AC 2 | I595 Express LLC Sr Nt 3.310% 12/31/31 | | 09/30/2018 | Redemption 100.0000..... | | 592,511 | 592,511 | 592,511 | 592,511 | | | | 0 | | 592,511 | | | 0 | 14,709 | 12/31/2031 | 1FE..... |
| 449669 CD 0 | IMC Global Inc Sr Nt 7.375% 08/01/18..... | | 08/01/2018 | Maturity..... | | 13,400,000 | 13,400,000 | 14,994,562 | 13,534,953 | | (134,953) | | (134,953) | | 13,400,000 | | | 0 | 988,250 | 08/01/2018 | 2FE..... |
| 45254N PV 3 | IMPAC CMB Tr RMBS Ser 2005-5 CI A2 2.6 | | 09/25/2018 | Paydown..... | | 62,752 | 62,752 | 61,429 | 61,429 | | 1,322 | | 1,322 | | 62,752 | | | 0 | 970 | 08/25/2035 | 1FM..... |
| 45254T NY 6 | IMPAC Secd Assets CMN Owner Tr RMBS Ser | | 09/01/2018 | Paydown..... | | 21,321 | 21,321 | 21,319 | 21,258 | | 63 | | 63 | | 21,321 | | | 0 | 725 | 03/25/2034 | 1FM..... |
| 45254T PM 0 | IMPAC Secd Assets CMN Owner Tr RMBS Ser | | 09/01/2018 | Paydown..... | | 3,100 | 3,100 | 3,100 | 3,092 | | 8 | | 8 | | 3,100 | | | 0 | 86 | 08/25/2034 | 1FM..... |
| 45320* AA 6 | Implementation Mgmt Assistance Term Ln N | | 09/28/2018 | Redemption 100.0000..... | | 2,360 | 2,360 | 2,256 | 2,257 | | 103 | | 103 | | 2,360 | | | 0 | 77 | 12/13/2023 | 1FE..... |
| 45320* AB 4 | Implementation Mgmt Assistance Delayed D | | 09/28/2018 | Redemption 100.0000..... | | 5,416 | 5,416 | 5,349 | | | 68 | | 68 | | 5,416 | | | 0 | 96 | 12/13/2023 | 1FE..... |
| 454889 AN 6 | Indiana Michigan Pwr Co Sr Nt Ser I 7..... | | 09/07/2018 | Call 102.1771..... | | 25,544,284 | 25,000,000 | 28,687,350 | 25,585,143 | | (326,657) | | (326,657) | | 25,258,486 | | (258,486) | (258,486) | 2,255,395 | 03/15/2019 | 2FE..... |
| 456606 AG 7 | Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | | 7,155 | 4,815 | 715 | 3,406 | 694 | | 4,100 | | 4,815 | | (4,815) | (4,815) | 274 | 06/25/2031 | 1FM..... |
| 45660L HT 9 | Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3 | | 09/01/2018 | Paydown..... | | 80,710 | 80,710 | 80,685 | 80,552 | | 158 | | 158 | | 80,710 | | | 0 | 3,100 | 04/25/2035 | 3FM..... |
| 45660L SS 9 | Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C | | 09/01/2018 | Paydown..... | | 42,253 | 46,993 | 45,380 | 43,960 | | 1,420 | | 1,420 | | 45,380 | | (3,127) | (3,127) | 3,024 | 07/25/2035 | 4FM..... |
| 45660L XA 2 | Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1 | | 09/01/2018 | Paydown..... | | 181,645 | 212,318 | 170,564 | 165,971 | | 4,593 | | 4,593 | | 170,564 | | 11,081 | 11,081 | 6,551 | 10/25/2035 | 1FM..... |
| 45661K AG 5 | Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1 | | 09/01/2018 | Paydown..... | | 191,172 | 259,498 | 181,613 | 177,347 | | 4,267 | | 4,267 | | 181,613 | | 9,559 | 9,559 | 12,178 | 06/25/2036 | 1FM..... |
| 45662B AD 1 | Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1 | | 09/01/2018 | Paydown..... | | 23,988 | 23,988 | 22,699 | 22,699 | | 1,289 | | 1,289 | | 23,988 | | | 0 | 577 | 08/25/2036 | 1FM..... |
| 45662D AA 3 | Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2 | | 09/25/2018 | Paydown..... | | 77,956 | 77,956 | 60,872 | 60,872 | | | | 0 | | 60,872 | | 17,084 | 17,084 | 1,067 | 11/25/2036 | 1FM..... |
| 45662J AC 6 | Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1 | | 09/01/2018 | Paydown..... | | 56,192 | 110,333 | 94,299 | 89,999 | | 4,299 | | 4,299 | | 94,299 | | (38,107) | (38,107) | 4,629 | 12/25/2035 | 1FM..... |
| 466247 EN 9 | JP Morgan Mtg Tr RMBS Ser 2004-S1 CI 1A4 | | 09/01/2018 | Paydown..... | | 181,136 | 181,136 | 174,471 | 180,368 | | 768 | | 768 | | 181,136 | | | 0 | 5,477 | 09/25/2034 | 1FM..... |
| 466247 MU 4 | JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3 | | 09/01/2018 | Paydown..... | | 117,360 | 117,360 | 118,332 | 117,620 | | (260) | | (260) | | 117,360 | | | 0 | 4,301 | 01/25/2035 | 1FM..... |
| 466247 VP 5 | JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2 | | 09/01/2018 | Paydown..... | | 75,061 | 75,061 | 69,549 | 73,933 | | 1,128 | | 1,128 | | 75,061 | | | 0 | 2,526 | 09/25/2020 | 4FM..... |
| 466247 YS 6 | JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6 | | 09/01/2018 | Paydown..... | | 29,528 | 29,528 | 29,039 | 29,240 | | 289 | | 289 | | 29,528 | | | 0 | 703 | 11/25/2035 | 1FM..... |
| 46627M AA 5 | JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C | | 09/01/2018 | Paydown..... | | 63,653 | 63,409 | 57,534 | 57,534 | | | | 0 | | 57,534 | | 6,119 | 6,119 | 2,316 | 12/25/2035 | 5FM..... |

SCHEDULE D - PART 4

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

QE05.19

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|---------------------------------|---------------|--------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 46627M AP 2 | JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C | | 09/01/2018 | Paydown..... | | 20,448 | 20,434 | 17,967 | 17,967 | | | | 0 | | 17,967 | | 2,482 | 2,482 | 1,044 | 12/25/2035 | 1FM..... |
| 46627M EH 6 | JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C | | 09/01/2018 | Paydown..... | | 60,632 | 60,632 | 50,261 | 50,261 | | | | 0 | | 50,261 | | 10,372 | 10,372 | 2,703 | 03/25/2036 | 2FM..... |
| 46629D AK 1 | JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2 | | 09/01/2018 | Paydown..... | | 74,936 | 74,698 | 52,490 | 52,490 | | | | 0 | | 52,490 | | 22,446 | 22,446 | 2,048 | 01/25/2037 | 1FM..... |
| 46629E AH 6 | JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C | | 09/01/2018 | Paydown..... | | 208,799 | 206,944 | 187,836 | 179,011 | | 8,825 | | 8,825 | | 187,836 | | 20,964 | 20,964 | 4,086 | 09/25/2036 | 1FM..... |
| 46636D AJ 5 | JP Morgan Chase Comm Mtg Secs CMBS Ser 2 | | 08/01/2018 | Paydown..... | | 239,380 | 239,380 | 249,190 | 241,823 | | (2,443) | | (2,443) | | 239,380 | | | 0 | 7,002 | 07/15/2046 | 1FM..... |
| 46640J AS 6 | JP Morgan Chase Comm Mtg Secs CMBS Ser 2 | | 09/01/2018 | Paydown..... | | 100,657 | 100,657 | 103,999 | 102,073 | | (1,416) | | (1,416) | | 100,657 | | | 0 | 2,268 | 01/15/2046 | 1FM..... |
| 50180L AC 4 | LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A | | 07/11/2018 | Paydown..... | | 13,543 | 13,543 | 13,909 | 13,540 | | 3 | | 3 | | 13,543 | | | 0 | 495 | 04/15/2041 | 1FM..... |
| 50180L AD 2 | LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A | | 09/11/2018 | Paydown..... | | 5,225,476 | 5,225,476 | 4,745,325 | 5,119,094 | | 106,382 | | 106,382 | | 5,225,476 | | | 0 | 191,534 | 04/15/2041 | 1FM..... |
| 502413 AY 3 | L-3 Communications Corp Gtd Nt 5.200% | | 07/06/2018 | Call 103.0480..... | | 21,640,080 | 21,000,000 | 21,222,720 | 21,052,283 | | (14,467) | | (14,467) | | 21,037,816 | | (37,816) | (37,816) | 1,431,780 | 10/15/2019 | 2FE..... |
| 52465# BP 9 | Legg Mason Mtg Cap Corp LBASS Ser 2003-C | | 09/01/2018 | Redemption 100.0000..... | | 359,455 | 359,455 | 339,880 | 353,336 | | 6,119 | | 6,119 | | 359,455 | | | 0 | 11,554 | 03/01/2023 | 1..... |
| 524660 AT 4 | Leggett & Platt Inc Sr Nt 4.400% 07/01..... | | 07/01/2018 | Maturity..... | | 3,000,000 | 3,000,000 | 3,319,800 | 3,032,115 | | (32,115) | | (32,115) | | 3,000,000 | | | 0 | 132,000 | 07/01/2018 | 2FE..... |
| 52467@ AA 3 | Legg Mason Mtg Cap Corp CTL 7.400% 12/ | | 09/15/2018 | Redemption 100.0000..... | | 113,286 | 113,286 | 118,590 | 114,475 | | (1,190) | | (1,190) | | 113,286 | | | 0 | 5,554 | 12/15/2021 | 1..... |
| 52467@ AH 8 | Legg Mason Mtg Cap Corp CTL 7.750% 01/ | | 09/15/2018 | Redemption 100.0000..... | | 52,402 | 52,402 | 54,958 | 52,916 | | (514) | | (514) | | 52,402 | | | 0 | 2,667 | 01/15/2021 | 4..... |
| 52467@ BC 8 | Legg Mason Mtg Cap Corp CTL 7.750% CI | | 09/15/2018 | Redemption 100.0000..... | | 190,869 | 190,869 | 213,337 | 192,332 | | (1,463) | | (1,463) | | 190,869 | | | 0 | 10,440 | 11/15/2018 | 5*GI..... |
| 52518R CD 6 | Lehman Structured Sec Corp RMBS Ser 2005 | | 09/26/2018 | Paydown..... | | 27,582 | 30,312 | 14,825 | 14,825 | | | | 0 | | 14,825 | | 12,757 | 12,757 | 408 | 09/26/2045 | 1FM..... |
| 532621 AN 9 | Limerock CLO CLO Ser 2014-2A CI AR 3.6 | | 07/18/2018 | Paydown..... | | 20,664,858 | 20,664,858 | 20,664,858 | 20,664,858 | | | | 0 | | 20,664,858 | | | 0 | 487,827 | 04/18/2026 | 1FE..... |
| 542514 GW 8 | Long Beach Mtg Loan Tr RMBS Ser 2004-5 C | | 09/25/2018 | Paydown..... | | 432,091 | 432,091 | 404,005 | 412,096 | | 19,995 | | 19,995 | | 432,091 | | | 0 | 6,606 | 09/25/2034 | 1FM..... |
| 55265W CA 9 | Master Seasoned Securities Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | 11,615 | 11,615 | 12,000 | 11,921 | | (306) | | (306) | | 11,615 | | | 0 | 501 | 08/25/2032 | 2FM..... |
| 55275S AC 4 | MASTR Alternative Loans Tr RMBS Ser 2007 | | 09/01/2018 | Paydown..... | | 171,487 | 171,487 | 171,930 | 171,055 | | (102) | | (102) | | 170,953 | | 534 | 534 | 6,571 | 10/25/2036 | 2FM..... |
| 55340# AB 5 | MB2 Dental Solutions LLC Term Ln Nt 1..... | | 07/02/2018 | Redemption 100.0000..... | | 5,842 | 5,842 | 5,769 | 5,772 | | 71 | | 71 | | 5,842 | | | 0 | 203 | 09/29/2023 | 3FE..... |
| 55368* AD 2 | MSHC Inc Term Ln Nt 1 6.592% 07/31/23 | | 09/28/2018 | Tax Free Exchange..... | | 10,120 | 10,338 | 10,080 | 10,093 | | 27 | | 27 | | 10,120 | | | 0 | 327 | 07/31/2023 | 3FE..... |
| 55368* AF 7 | 6.6 | | 09/28/2018 | Tax Free Exchange..... | | 78,300 | 78,300 | 78,300 | | | | | 0 | | 78,300 | | | 0 | 2,614 | 07/31/2023 | 3FE..... |
| 55954E AC 3 | Magnetite CLO Ltd CLO Ser 2016-17A CI A | | 07/03/2018 | Paydown..... | | 11,250,000 | 11,250,000 | 11,250,000 | 11,250,000 | | | | 0 | | 11,250,000 | | | 0 | 266,550 | 04/20/2028 | 1FE..... |
| 55954E AE 9 | Magnetite CLO Ltd CLO Ser 2016-17A CI B1 | | 07/03/2018 | Paydown..... | | 12,750,000 | 12,750,000 | 12,750,000 | 12,750,000 | | | | 0 | | 12,750,000 | | | 0 | 374,623 | 04/20/2028 | 1FE..... |
| 576434 2D 5 | Master Asset Securitization Tr RMBS Ser.. | | 09/01/2018 | Paydown..... | | 301,968 | 405,640 | 310,662 | 310,662 | | | | 0 | | 310,662 | | (8,694) | (8,694) | 16,348 | 03/25/2036 | 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) |
| 576434 A2 0 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 54,294 | 54,294 | 54,837 | 54,379 | | | (85) | (85) | | 54,294 | | | .0 | 1,983 | 01/25/2035 | 4FM |
| 576434 J5 4 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 46,855 | 46,855 | 47,689 | 47,183 | | (329) | | (329) | | 46,855 | | | .0 | 1,684 | 03/25/2035 | 1FM |
| 576434 N2 6 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 127,989 | 127,989 | 125,840 | 126,657 | | 1,332 | | 1,332 | | 127,989 | | | .0 | 4,563 | 04/25/2035 | 2FM |
| 576434 UH 5 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 33,200 | 33,200 | 33,200 | 33,200 | | | | .0 | | 33,200 | | | .0 | 1,124 | 08/25/2034 | 1FM |
| 576434 WD 2 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 71,207 | 71,207 | 71,764 | 70,954 | | 253 | | 253 | | 71,207 | | | .0 | 2,684 | 09/25/2034 | 1FM |
| 576434 YM 0 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 368,229 | 368,229 | 351,900 | 357,891 | | 10,338 | | 10,338 | | 368,229 | | | .0 | 14,823 | 12/25/2034 | 1FM |
| 57643M FN 9 | Master Asset Securitization Tr RMBS Ser... | | 09/01/2018 | Paydown | | 11,230 | 11,230 | 10,893 | 11,068 | | 162 | | 162 | | 11,230 | | | .0 | 393 | 07/25/2034 | 1FM |
| 589929 PJ 1 | Merrill Lynch Mtg Investors RMBS Ser 199 | | 09/01/2018 | Paydown | | 6,525 | 6,525 | 6,587 | 6,521 | | 5 | | 5 | | 6,525 | | | .0 | 309 | 08/25/2027 | 1FM |
| 589929 XZ 6 | Merrill Lynch Mtg Investors RMBS Ser 200 | | 09/01/2018 | Paydown | | 53,496 | 53,496 | 53,475 | 53,282 | | (11) | | (11) | | 53,271 | | 225 | 225 | 2,436 | 09/25/2032 | 1FM |
| 59073@ AA 4 | Mesquite Power Priv Pl 4.640% 12/31/39 | | 09/30/2018 | Redemption 100.0000 | | 1,594 | 1,594 | 1,594 | 1,594 | | | | .0 | | 1,594 | | | .0 | 15,773 | 12/31/2039 | 2FE |
| 59549W AB 9 | Mid State Tr LBASS Ser 11 CI M1 5.598% | | 09/15/2018 | Paydown | | 33,613 | 33,613 | 33,612 | 33,613 | | | | .0 | | 33,613 | | | .0 | 1,331 | 07/15/2038 | 2AM |
| 60367* AA 9 | Ministry Brands LLC Delayed Draw TL Nt 1 | | 09/28/2018 | Redemption 100.0000 | | 6,043 | 6,043 | 6,043 | 1,382 | | | | .0 | | 6,043 | | | .0 | 206 | 08/22/2022 | 3FE |
| 61166W AP 6 | Monsanto Co Sr Nt 4.400% 07/15/44 | | 07/12/2018 | Tax Free Exchange | | 13,897,074 | 14,000,000 | 13,888,980 | 13,895,967 | | 1,107 | | 1,107 | | 13,897,074 | | | .0 | 308,000 | 07/15/2044 | 2FE |
| 61166W AT 8 | Monsanto Co Sr Nt 2.750% 07/15/21 | | 07/12/2018 | Tax Free Exchange | | 1,998,338 | 2,000,000 | 1,996,300 | 1,998,059 | | 279 | | 279 | | 1,998,338 | | | .0 | 27,500 | 07/15/2021 | 2FE |
| 61166W AU 5 | Monsanto Co Sr Nt 3.375% 07/15/24 | | 07/12/2018 | Tax Free Exchange | | 8,089,249 | 8,000,000 | 8,131,370 | 8,096,432 | | (7,183) | | (7,183) | | 8,089,249 | | | .0 | 135,000 | 07/15/2024 | 2FE |
| 61744C HP 4 | Morgan Stanley Cap I RMBS Ser 2004-NC8 C | | 09/25/2018 | Paydown | | 359,746 | 359,746 | 337,262 | 342,395 | | 17,351 | | 17,351 | | 359,746 | | | .0 | 6,569 | 09/25/2034 | 1FM |
| 617451 CT 4 | Morgan Stanley Cap I Tr CMBS Ser 2006-T2 | | 09/01/2018 | Paydown | | 72,733 | 72,733 | 71,199 | 72,733 | | | | .0 | | 72,733 | | | .0 | 2,552 | 10/12/2052 | 1FM |
| 617458 AG 9 | Morgan Stanley Cap I CMBS Ser 2011-C1 CI | | 09/01/2018 | Paydown | | 506,540 | 506,540 | 531,167 | 511,551 | | (5,011) | | (5,011) | | 506,540 | | | .0 | 16,940 | 09/15/2047 | 1FM |
| 61745M 5K 5 | Morgan Stanley Cap I CMBS Ser 2005-T19 C | | 09/01/2018 | Paydown | | 518,659 | 518,659 | 517,097 | 517,807 | | 852 | | 852 | | 518,659 | | | .0 | 17,492 | 06/12/2047 | 1FM |
| 61745M WN 9 | Morgan Stanley Cap I RMBS Ser 2004-1 CI | | 09/01/2018 | Paydown | | 4,647 | 4,647 | 4,427 | 4,567 | | 81 | | 81 | | 4,647 | | | .0 | 171 | 11/25/2033 | 1FM |
| 61756U AH 4 | Morgan Stanley BAML Tr CMBS Ser 2013-IQ16 | | 09/01/2018 | Paydown | | 419,146 | 419,146 | 398,477 | 398,477 | | 20,669 | | 20,669 | | 419,146 | | | .0 | 17,782 | 12/12/2049 | 4FM |
| 61761Q AC 7 | Morgan Stanley BAML Tr CMBS Ser 2013-C8 | | 09/01/2018 | Paydown | | 600,652 | 600,652 | 620,971 | 607,557 | | (6,905) | | (6,905) | | 600,652 | | | .0 | 10,785 | 12/15/2048 | 1FM |
| 61762T AC 0 | Morgan Stanley BAML Tr CMBS Ser 2013-C11 | | 09/01/2018 | Paydown | | 381,784 | 381,784 | 393,225 | 386,505 | | (4,721) | | (4,721) | | 381,784 | | | .0 | 10,773 | 08/15/2046 | 1FM |
| 629568 AT 3 | Nabors Industries Inc Co Gtd Nt 9.250% | | 07/06/2018 | Call 103.4117 | | 21,095,991 | 20,400,000 | 25,756,180 | 21,237,283 | | (408,489) | | (408,489) | | 20,828,794 | | (428,794) | (428,794) | 2,535,816 | 01/15/2019 | 3FE |
| 63080# AA 5 | NARA Caves Lease Tr CTL 5.300% 09/15/2 | | 09/15/2018 | Call 100.0000 | | 83,095 | 83,095 | 83,095 | 83,095 | | | | .0 | | 83,095 | | | .0 | 2,937 | 09/15/2028 | 1 |
| 636516 AB 2 | National Inst of Hlth Fishers CTL PI I B | | 07/15/2018 | Redemption 100.0000 | | 77,051 | 77,051 | 77,051 | 77,051 | | | | .0 | | 77,051 | | | .0 | 5,394 | 01/15/2024 | 1 |
| 63651P AA 2 | National Inst Health Twinbrook CTL B Bld. | | 09/15/2018 | Redemption 100.0000 | | 208,050 | 208,050 | 212,019 | 208,481 | | (431) | | (431) | | 208,050 | | | .0 | 8,090 | 01/15/2019 | 1 |
| 637432 LR 4 | National Rural Utilities Coop ABS Coll T | | 07/12/2018 | Call 102.3667 | | 2,149,701 | 2,100,000 | 2,529,471 | 2,149,737 | | (31,270) | | (31,270) | | 2,118,467 | | (18,467) | (18,467) | 201,608 | 11/01/2018 | 1FE |
| 64352V EF 4 | New Century Home Equity Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 678 | 678 | 677 | 675 | | 2 | | 2 | | 678 | | | .0 | 23 | 11/25/2033 | 1FM |
| 64828Y AQ 4 | New Residential Mtg Ln Tr RMBS Ser 2014- | | 09/01/2018 | Paydown | | 95,154 | 95,154 | 97,563 | 97,451 | | (2,297) | | (2,297) | | 95,154 | | | .0 | 2,331 | 05/25/2054 | 1FE |
| 65535V BZ 0 | Nomura Asset Sec Corp RMBS Ser 2003-A3 C | | 09/01/2018 | Paydown | | 10,942 | 10,942 | 10,952 | 10,775 | | 167 | | 167 | | 10,942 | | | .0 | 422 | 08/25/2033 | 1FM |
| 65535V CN 6 | Nomura Asset Sec Corp RMBS Ser 2004-AP1 | | 09/01/2018 | Paydown | | 2,934 | 2,934 | 2,934 | 2,933 | | 1 | | 1 | | 2,934 | | | .0 | 103 | 03/25/2034 | 1FM |

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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) |
| 65535V DC 9 | Nomura Asset Sec Corp RMBS Ser 2004-AP2 | | 09/01/2018 | Paydown | | 6,005 | 6,005 | 5,957 | 5,967 | | 38 | | 38 | | 6,005 | | | 0 | 220 | 07/25/2034 | 1FM |
| 65535V GH 5 | Nomura Asset Sec Corp RMBS Ser 2004-AP3 | | 09/01/2018 | Paydown | | 1,615 | 1,615 | 1,708 | 1,625 | | (10) | | (10) | | 1,615 | | | 0 | 57 | 10/25/2034 | 1FM |
| 65535V HH 4 | Nomura Asset Sec Corp RMBS Ser 2005-AP1 | | 09/01/2018 | Paydown | | 2,248 | 2,248 | 2,237 | 2,240 | | 8 | | 8 | | 2,248 | | | 0 | 67 | 02/25/2035 | 1FM |
| 65535V US 5 | Nomura Asset Sec Corp RMBS Ser 2006-AR2 | | 09/25/2018 | Paydown | | 67,289 | 67,289 | 32,627 | 32,627 | | 34,662 | | 34,662 | | 67,289 | | | 0 | 840 | 04/25/2036 | 2FM |
| 66586G CD 7 | Northern Trust Co Sub Bk Nt 6.500% 08/ | | 08/15/2018 | Maturity | | 18,030,000 | 18,030,000 | 18,577,670 | 18,074,462 | | (44,462) | | (44,462) | | 18,030,000 | | | 0 | 1,171,950 | 08/15/2018 | 1FE |
| 67104C AA 5 | Oak Hill Credit Partners CLO Ser 2013-8A | | 07/20/2018 | Paydown | | 8,669,314 | 8,669,314 | 8,669,314 | 8,669,314 | | | | 0 | | 8,669,314 | | | 0 | 193,137 | 04/20/2025 | 1FE |
| 67104C AB 3 | Oak Hill Credit Partners CLO Ser 2013-8A | | 07/20/2018 | Paydown | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | 0 | | 10,000,000 | | | 0 | 262,974 | 04/20/2025 | 1FE |
| 67706H AL 2 | OHA Loan Funding LTD CLO Ser 2013-1A CI | | 08/10/2018 | Paydown | | 20,447,693 | 20,447,693 | 20,447,693 | 20,447,693 | | | | 0 | | 20,447,693 | | | 0 | 477,920 | 07/23/2025 | 1FE |
| 68233J AD 6 | Oncor Electric Delivery 1st Mtg Bd 6.8 | | 09/01/2018 | Maturity | | 22,400,000 | 22,400,000 | 25,326,144 | 22,668,323 | | (268,323) | | (268,323) | | 22,400,000 | | | 0 | 1,523,200 | 09/01/2018 | 1FE |
| 68557N AA 1 | Orbital ATK Inc Sr Nt 5.250% 10/01/21 | | 07/19/2018 | Call | 102.6250 | 2,565,625 | 2,500,000 | 2,609,375 | 2,577,408 | | (10,503) | | (10,503) | | 2,566,905 | | (66,905) | (66,905) | 170,625 | 10/01/2021 | 3FE |
| 68557N AC 7 | Orbital ATK Inc Sr Nt 5.500% 10/01/23 | | 07/19/2018 | Call | 104.6176 | 10,823,734 | 10,346,000 | 10,945,800 | 10,805,874 | | (62,683) | | (62,683) | | 10,743,191 | | (397,191) | (397,191) | 932,958 | 10/01/2023 | 3FE |
| 69371V AC 1 | PSMC Trust RMBS Ser 2018-1A CI A3 3.50 | | 09/01/2018 | Paydown | | 206,828 | 206,828 | 206,569 | | | 259 | | 259 | | 206,828 | | | 0 | 2,943 | 02/25/2048 | 1FE |
| 695114 CH 9 | Pacificorp 1st Mtg Bd 5.650% 07/15/18 | | 07/15/2018 | Maturity | | 3,370,000 | 3,370,000 | 3,504,025 | 3,379,446 | | (9,446) | | (9,446) | | 3,370,000 | | | 0 | 190,405 | 07/15/2018 | 1FE |
| 70069F AY 3 | Park Place Securities Inc RMBS Ser 2004- | | 09/25/2018 | Paydown | | 779,266 | 779,266 | 767,820 | 770,558 | | 8,708 | | 8,708 | | 779,266 | | | 0 | 15,078 | 10/25/2034 | 1FM |
| 70069F HV 2 | Park Place Securities Inc RMBS Ser 2005- | | 09/25/2018 | Paydown | | 1,163,922 | 1,163,922 | 1,003,883 | 1,068,798 | | 10,101 | | 10,101 | | 1,078,900 | | 85,023 | 85,023 | 19,574 | 05/25/2035 | 1FM |
| 718009 A@ 2 | Philadelphia Suburban Corp Sr Nt 4.870 | | 07/31/2018 | Redemption | 100.0000 | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | | | | 0 | | 2,200,000 | | | 0 | 107,140 | 07/31/2023 | 1 |
| 73019# AB 8 | PNC Equip Finc LLC LBASS Priv PI Nt Ser | | 09/13/2018 | Redemption | 100.0000 | 91,499 | 91,499 | 91,499 | 91,499 | | | | 0 | | 91,499 | | | 0 | 2,745 | 09/13/2027 | 1 |
| 73019# AC 6 | PNC Equip Finc LLC LBASS Priv PI Nt Ser | | 09/13/2018 | Redemption | 100.0000 | 275,149 | 275,149 | 275,149 | 275,149 | | | | 0 | | 275,149 | | | 0 | 8,254 | 09/13/2027 | 1 |
| 74040T AC 7 | Preferred Term Sec Ltd LBASS Mezz Nt PTP | | 09/24/2018 | Redemption | 100.0000 | 586 | 586 | 194 | 194 | | 392 | | 392 | | 586 | | | 0 | 19 | 12/23/2031 | 1AM |
| 74041W AA 3 | Preferred Term Sec Ltd VI LBASS Sec Nt | | 07/10/2018 | Paydown | | (1) | | | | | (1) | | (1) | | | | | 0 | 86,505 | 09/24/2033 | 1FE |
| 74042C AA 6 | Preferred Term Sec Ltd LBASS Sr Nt CI A- | | 09/24/2018 | Paydown | | 29,304 | 29,304 | 25,120 | 25,779 | | 3,525 | | 3,525 | | 29,304 | | | 0 | 657 | 03/22/2038 | 1FE |
| 74042E AC 8 | Preferred Term Sec Ltd LBASS Mezz Nt CI | | 09/24/2018 | Paydown | | 7,337 | 7,337 | 5,444 | 5,425 | | 1,912 | | 1,912 | | 7,337 | | | 0 | 194 | 06/23/2035 | 1AM |
| 74042H AA 5 | Preferred Term Sec Ltd LBASS XIX Fit Rt | | 09/24/2018 | Paydown | | 36,009 | 36,009 | 21,605 | 23,936 | | 12,073 | | 12,073 | | 36,009 | | | 0 | 655 | 12/22/2035 | 1FE |
| 74042H AC 1 | Preferred Term Sec Ltd LBASS XIX Nt CI B | | 09/24/2018 | Paydown | | 25,708 | 25,708 | 25,715 | 25,708 | | | | 0 | | 25,708 | | | 0 | 517 | 12/22/2035 | 4AM |
| 74042J AA 1 | Preferred Term Sec Ltd LBASS XXI Nt Ser | | 09/24/2018 | Redemption | 100.0000 | 10,496 | 10,496 | 10,496 | 10,496 | | | | 0 | | 10,496 | | | 0 | 190 | 03/22/2038 | 1FE |
| 74042T AC 5 | Preferred Term Sec Ltd LBASS Nt CI A-2 P | | 09/24/2018 | Paydown | | 32,766 | 32,766 | 29,378 | 29,378 | | 3,389 | | 3,389 | | 32,766 | | | 0 | 609 | 12/22/2037 | 1AM |
| 74042W AB 0 | Preferred Term Sec Ltd LBASS Nt CI A-2 P | | 09/24/2018 | Paydown | | 26,944 | 26,944 | 23,975 | 21,331 | | 5,613 | | 5,613 | | 26,944 | | | 0 | 774 | 09/23/2035 | 1FE |
| 74042W AC 8 | Preferred Term Sec Ltd LBASS Nt CI B PTP | | 09/24/2018 | Paydown | | 46,403 | 46,403 | 46,612 | 46,409 | | (6) | | (6) | | 46,403 | | | 0 | 967 | 09/23/2035 | 4AM |
| 74042W AD 6 | Preferred Term Sec Ltd LBASS Nt CI C PTP | | 09/24/2018 | Paydown | | 22,968 | 22,968 | 10,308 | 4,734 | | 5,575 | | 18,235 | | 22,968 | | | 0 | 582 | 09/23/2035 | 6FE |
| 74043A AD 3 | Preferred Term Sec Ltd LBASS XXIII Nt CI | | 09/24/2018 | Paydown | | 10,234 | 10,234 | 9,756 | 9,892 | | 342 | | 342 | | 10,234 | | | 0 | 183 | 12/22/2036 | 1FE |
| 741382 AA 3 | P | | 09/26/2018 | Paydown | | 300,469 | 300,469 | 172,061 | 172,061 | | 128,407 | | 128,407 | | 300,469 | | | 0 | 3,338 | 09/26/2034 | 1AM |
| 74160M BP 6 | Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1 | | 09/01/2018 | Paydown | | 4,246 | 4,246 | 3,954 | 4,217 | | 29 | | 29 | | 4,246 | | | 0 | 141 | 10/25/2033 | 1FM |

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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) |
| 742741 AA 9 | Procter & Gamble ESOP Deb Ser A 9.360% | | 07/01/2018 | Redemption 100.0000 | | 1,518,059 | 1,518,059 | 1,991,417 | 1,647,015 | | (128,956) | | (128,956) | | 1,518,059 | | | 0 | 142,090 | 01/01/2021 | 1FE |
| 743873 AY 7 | Provident Funding Mtg Loan Tr RMBS Ser 2 | | 09/25/2018 | Paydown | | 205,372 | 205,372 | 205,115 | 205,196 | | 176 | | 176 | | 205,372 | | | 0 | 3,399 | 05/25/2035 | 1FM |
| 74927# AA 9 | RB Investment Associates CTL 7.220% 12 | | 09/15/2018 | Redemption 100.0000 | | 42,610 | 42,610 | 42,610 | 42,610 | | | | 0 | | 42,610 | | | 0 | 2,052 | 09/15/2028 | 2 |
| 74927U AW 8 | RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1 5 | | 09/01/2018 | Paydown | | 134,842 | 132,284 | 132,697 | 132,218 | | (5) | | (5) | | 132,214 | | 2,628 | 2,628 | 5,190 | 04/25/2035 | 4FM |
| 749581 AJ 3 | Residential Funding Mtg Sec I RMBS Ser 2 | | 09/01/2018 | Paydown | | 38,145 | 59,370 | 59,518 | 59,404 | | (2) | | (2) | | 59,402 | | (21,257) | (21,257) | 2,379 | 01/25/2037 | 4FM |
| 74966U AP 5 | RPI Finance Trust Term Ln 6 Nt 1 4.073.. | | 09/28/2018 | Redemption 100.0000 | | 79,902 | 79,902 | 79,441 | 79,377 | | 525 | | 525 | | 79,902 | | | 0 | 2,492 | 03/27/2023 | 2FE |
| 75114R AD 7 | Residential Accredit Loans Inc RMBS Ser.. | | 09/25/2018 | Paydown | | 99,224 | 96,563 | 70,525 | 70,525 | | | | 0 | | 70,525 | | 28,699 | 28,699 | 1,316 | 04/25/2036 | 1FM |
| 75115L AA 5 | Residential Accredit Loans Inc RMBS Ser.. | | 09/25/2018 | Paydown | | 477,086 | 477,086 | 408,881 | 408,881 | | 68,205 | | 68,205 | | 477,086 | | | 0 | 6,144 | 08/25/2037 | 1FM |
| 75970J AB 2 | Renaissance Home Equity Ln Tr RMBS Ser 2 | | 09/25/2018 | Paydown | | 25,097 | 25,097 | 17,313 | 7,134 | 10,179 | 7,784 | | 17,963 | | 25,097 | | | 0 | 388 | 04/25/2037 | 1FM |
| 759950 AD 0 | Renaissance Acceptance Mtg Crp RMBS Ser | | 09/25/2018 | Paydown | | 134,430 | 134,430 | 134,430 | 134,430 | | | | 0 | | 134,430 | | | 0 | 2,806 | 06/25/2032 | 1FM |
| 759950 DP 0 | Renaissance Home Equity Ln Tr RMBS Ser 2 | | 08/01/2018 | Paydown | | 89,978 | 89,978 | 89,978 | 89,708 | | (10) | | (10) | | 89,698 | | 280 | 280 | 2,449 | 11/25/2034 | 1FM |
| 759950 EL 8 | Renaissance Home Equity Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 109,785 | 109,785 | 109,785 | 109,489 | | 296 | | 296 | | 109,785 | | | 0 | 3,345 | 02/25/2035 | 1FM |
| 759950 FE 3 | Renaissance Home Equity Ln Tr RMBS Ser 2 | | 09/01/2018 | Paydown | | 36,140 | 36,140 | 31,713 | 33,778 | | 2,362 | | 2,362 | | 36,140 | | | 0 | 1,195 | 05/25/2035 | 1FM |
| 760985 2G 5 | Residential Asset Mtg Prod Inc RMBS Ser. | | 09/25/2018 | Paydown | | 157,540 | 157,540 | 157,540 | 157,540 | | | | 0 | | 157,540 | | | 0 | 2,796 | 10/25/2031 | 1FM |
| 76110H 3B 3 | Residential Accredit Loans Inc RMBS Ser.. | | 09/01/2018 | Paydown | | 88,637 | 101,529 | 92,232 | 92,232 | | | | 0 | | 92,232 | | (3,595) | (3,595) | 3,844 | 04/25/2035 | 2FM |
| 76110H X9 5 | Residential Accredit Loans Inc RMBS Ser.. | | 09/01/2018 | Paydown | | 145,133 | 154,325 | 156,398 | 155,018 | | (14) | | (14) | | 155,004 | | (9,871) | (9,871) | 5,810 | 03/25/2035 | 4FM |
| 76110W MC 7 | Residential Asset Secs Corp RMBS Ser 200 | | 09/01/2018 | Paydown | | 2,003 | 2,003 | 2,002 | 1,995 | | 8 | | 8 | | 2,003 | | | 0 | 75 | 09/25/2031 | 1FM |
| 76110W MF 0 | Residential Asset Secs Corp RMBS Ser 200 | | 09/01/2018 | Paydown | | 78,720 | 41,847 | 38,164 | 38,164 | 3,684 | | | 3,684 | | 41,847 | | (41,847) | (41,847) | 3,128 | 09/25/2031 | 6FM |
| 76110W RQ 1 | Residential Asset Secs Corp RMBS Ser 200 | | 09/01/2018 | Paydown | | 16,068 | 16,068 | 16,060 | 16,028 | | 40 | | 40 | | 16,068 | | | 0 | 441 | 05/25/2033 | 1FM |
| 76112B SN 1 | Residential Asset Mtg Products RMBS Ser | | 09/01/2018 | Paydown | | 112,765 | 112,765 | 107,444 | 112,122 | | 643 | | 643 | | 112,765 | | | 0 | 3,830 | 09/25/2034 | 1FM |
| 76112B SV 3 | Residential Asset Mtg Products RMBS Ser | | 09/01/2018 | Paydown | | 177,413 | 177,413 | 171,543 | 176,567 | | 846 | | 846 | | 177,413 | | | 0 | 6,023 | 09/25/2034 | 1FM |
| 76112F AG 6 | Residential Asset Sec Tr RMBS Ser 2006-A | | 09/01/2018 | Paydown | | 63,122 | 89,134 | 62,630 | 62,630 | | | | 0 | | 62,630 | | 492 | 492 | 3,626 | 06/25/2036 | 3FM |
| 761143 AD 8 | Residential Asset Sec Tr RMBS Ser 2007-A | | 09/01/2018 | Paydown | | 120,422 | 88,124 | 88,124 | 88,124 | | | | 0 | | 88,124 | | (88,124) | (88,124) | 4,364 | 09/25/2037 | 4FM |
| 76114H AK 1 | Residential Asset Sec Tr RMBS Ser 2007-A | | 09/01/2018 | Paydown | | 79,779 | 77,100 | 70,230 | 70,230 | | | | 0 | | 70,230 | | 9,549 | 9,549 | 3,367 | 05/25/2037 | 4FM |
| 76126C DE 9 | RACERS Tr ABS Ser 1998-CCE-1 CI A1 6.6 | | 07/31/2018 | Redemption 0.0000 | | | | | | | | | 0 | | | | | 0 | 5,833 | 05/15/2018 | 1 |
| 762009 BJ 6 | Residential Funding Mtg Sec I RMBS Ser 2 | | 09/01/2018 | Paydown | | 108,860 | 145,196 | 125,686 | 125,647 | | | | 0 | | 125,647 | | (16,787) | (16,787) | 6,340 | 06/25/2037 | 4FM |
| 78402C AA 1 | SC Commercial Mtg Pass Through CTL Ser 2 | | 09/01/2018 | Redemption 100.0000 | | 216,819 | 216,819 | 227,507 | 220,757 | | (3,938) | | (3,938) | | 216,819 | | | 0 | 9,981 | 11/01/2026 | 2 |

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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) |
| 78411E AC 2 | SCSG EA Acquisition Co Inc Initial Term..... | | 07/03/2018 | Redemption 100.0000..... | | 4,920 | 4,920 | 4,898 | | | 22 | | 22 | | 4,920 | | | 0 | | 09/01/2023 | 4FE..... |
| 78411E AC 2 | SCSG EA Acquisition Co Inc Initial Term..... | | 07/03/2018 | Tax Free Exchange..... | | 4,898 | 4,920 | 4,896 | 4,897 | | 2 | | 2 | | 4,898 | | | 0 | 178 | 09/01/2023 | 4FE..... |
| 78532* AD 5 | Sabine Mining Co Sec Nt 4.580% 02/21/3 | | 08/21/2018 | Redemption 100.0000..... | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 22,900 | 02/21/2032 | 2..... |
| 79548K ZJ 0 | Salomon Bros Mtg Sec VII Inc RMBS Ser 19 | | 09/01/2018 | Paydown..... | | 772 | 772 | 779 | 769 | | | | 0 | | 769 | | 3 | 3 | 40 | 06/25/2028 | 1FM..... |
| 805564 NM 9 | Saxon Asset Securities Tr RMBS Ser 2003- | | 09/01/2018 | Paydown..... | | 148,426 | 148,426 | 148,419 | 148,008 | | 418 | | 418 | | 148,426 | | | 0 | 4,526 | 06/25/2032 | 1FM..... |
| 81441P CF 6 | Security Natl Mtg Loan Tr RMBS Ser 2005- Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2 | | 09/01/2018 | Paydown..... | | 228,649 | 228,649 | 228,572 | 227,941 | | 708 | | 708 | | 228,649 | | | 0 | 8,439 | 02/25/2035 | 1FM..... |
| 81744H AD 5 | | | 09/01/2018 | Paydown..... | | 189,587 | 209,278 | 197,268 | 197,268 | | | | 0 | | 197,268 | | (7,681) | (7,681) | 4,896 | 02/20/2047 | 2FM..... |
| 81760H AE 2 | ServiceMaster Co Term Ln C Nt 1 4.633% | | 08/17/2018 | Redemption 100.0000..... | | 1,785,455 | 1,785,455 | 1,780,991 | 1,781,628 | | 3,827 | | 3,827 | | 1,785,455 | | | 0 | 45,726 | 11/07/2023 | 3FE..... |
| 82454N AA 6 | Shiloh Texas Properties Ltd CTL 6.232% | | 08/15/2018 | Redemption 100.0000..... | | 363,994 | 363,994 | 385,783 | 368,589 | | (4,595) | | (4,595) | | 363,994 | | | 0 | 22,684 | 02/15/2020 | 1..... |
| 82454N AB 4 | Shiloh Texas Properties Ltd CTL Ser B..... | | 08/15/2018 | Redemption 100.0000..... | | 89,847 | 89,847 | 89,847 | 89,847 | | | | 0 | | 89,847 | | | 0 | 4,717 | 02/15/2020 | 1..... |
| 83611P AP 6 | Soundview Home Eq Loan Tr RMBS Ser 2001- | | 09/01/2018 | Paydown..... | | 18,779 | 18,779 | 19,008 | 18,710 | | 69 | | 69 | | 18,779 | | | 0 | 775 | 03/25/2030 | 1FM..... |
| 842400 FJ 7 | Southern CA Edison Co 1st Ref Mtg Bd 5 | | 08/15/2018 | Maturity..... | | 6,000,000 | 6,000,000 | 6,331,800 | 6,026,975 | | (26,975) | | (26,975) | | 6,000,000 | | | 0 | 330,000 | 08/15/2018 | 1FE..... |
| 842587 CJ 4 | Southern Co Sr Nt 2.450% 09/01/18..... | | 09/01/2018 | Maturity..... | | 8,000,000 | 8,000,000 | 7,983,840 | 7,997,749 | | 2,251 | | 2,251 | | 8,000,000 | | | 0 | 196,000 | 09/01/2018 | 2FE..... |
| 84611@ AB 9 | Sovos Compliance LLC Additional Term Ln | | 09/28/2018 | Redemption 100.0000..... | | 21,287 | 21,287 | 20,854 | 20,880 | | 406 | | 406 | | 21,287 | | | 0 | 1,136 | 03/01/2022 | 3FE..... |
| 84611@ AC 7 | Sovos Compliance LLC New Additional Term | | 09/28/2018 | Redemption 100.0000..... | | 3,962 | 3,962 | 3,935 | 3,937 | | 25 | | 25 | | 3,962 | | | 0 | 269 | 03/01/2022 | 3FE..... |
| 84751P LP 2 | Specialty Underw & Residen Fin RMBS Ser | | 09/01/2018 | Paydown..... | | 56,732 | 56,732 | 37,645 | 42,653 | | 19,087 | 5,007 | 14,080 | | 56,732 | | | 0 | 723 | 02/25/2037 | 4FM..... |
| 85231C AA 3 | St Louis Fed Office Bldg Tr CTL GSA Gtd.. | | 07/15/2018 | Redemption 100.0000..... | | 61,331 | 61,331 | 61,331 | 61,331 | | | | 0 | | 61,331 | | | 0 | 4,238 | 01/15/2019 | 1..... |
| 85231C AB 1 | St Louis Fed Office Bldg Tr CTL GSA Gtd.. | | 09/15/2018 | Redemption 100.0000..... | | 105,779 | 105,779 | 105,779 | 105,779 | | | | 0 | | 105,779 | | | 0 | 3,653 | 01/13/2019 | 1..... |
| 863576 AC 8 | 2005- | | 09/01/2018 | Paydown..... | | 13,569 | 13,569 | 13,669 | 13,584 | | (15) | | (15) | | 13,569 | | | 0 | 537 | 04/25/2035 | 4FM..... |
| 863579 CD 8 | 2004 | | 09/01/2018 | Paydown..... | | 44,635 | 44,635 | 45,018 | 44,564 | | 71 | | 71 | | 44,635 | | | 0 | 1,097 | 10/25/2034 | 1FM..... |
| 863579 VS 4 | 2005 | | 09/01/2018 | Paydown..... | | 768,151 | 885,184 | 691,886 | 691,886 | | | | 0 | | 691,886 | | 76,265 | 76,265 | 22,057 | 08/25/2035 | 1FM..... |
| 86359B 5U 1 | 2005- | | 09/01/2018 | Paydown..... | | 23,793 | 31,854 | 28,455 | 28,377 | | | | 0 | | 28,377 | | (4,584) | (4,584) | 1,287 | 03/25/2035 | 4FM..... |
| 86359B G3 9 | 2004- | | 09/01/2018 | Paydown..... | | 11,213 | 11,213 | 11,208 | 11,175 | | 38 | | 38 | | 11,213 | | | 0 | 387 | 10/25/2034 | 1FM..... |
| 86359B JU 6 | 2004- | | 09/01/2018 | Paydown..... | | 3,503 | 3,503 | 3,502 | 3,498 | | 4 | | 4 | | 3,503 | | | 0 | 122 | 03/25/2034 | 1FM..... |
| 86359B WR 8 | 2004- | | 09/01/2018 | Paydown..... | | 68,799 | 68,799 | 69,251 | 68,654 | | 145 | | 145 | | 68,799 | | | 0 | 1,696 | 07/25/2034 | 1FM..... |
| 86359B XL 0 | 2004- | | 09/01/2018 | Paydown..... | | 12,713 | 12,713 | 12,425 | 12,640 | | 73 | | 73 | | 12,713 | | | 0 | 511 | 08/25/2034 | 1FM..... |
| 86359B ZG 9 | 2004- | | 09/01/2018 | Paydown..... | | 14,511 | 14,511 | 14,506 | 14,463 | | 48 | | 48 | | 14,511 | | | 0 | 466 | 09/25/2034 | 1FM..... |
| 86359D FQ 5 | 2005- | | 09/01/2018 | Paydown..... | | 75,786 | 75,786 | 76,603 | 75,994 | | (209) | | (209) | | 75,786 | | | 0 | 2,665 | 06/25/2035 | 3FM..... |
| 86359D GQ 4 | 2005- | | 09/01/2018 | Paydown..... | | 48,197 | 71,076 | 71,284 | 70,977 | | (1) | | (1) | | 70,976 | | (22,779) | (22,779) | 2,493 | 12/25/2034 | 3FM..... |
| 86361Q AG 9 | Structured Adj Mtg Rt Ln RMBS Ser 2006-1 | | 09/04/2018 | Paydown..... | | 555,591 | 547,851 | 380,704 | 380,704 | | | | 0 | | 380,704 | | 174,888 | 174,888 | 23,872 | 11/25/2036 | 1FM..... |
| 86363A AA 5 | 2006- | | 09/25/2018 | Paydown..... | | 32,986 | 32,986 | 6,539 | 6,539 | | 26,448 | | 26,448 | | 32,986 | | | 0 | 94 | 01/25/2037 | 4FM..... |
| 86738* AA 6 | Sigma Electric Manufact Corp Term Ln A-1 | | 09/26/2018 | Redemption 100.0000..... | | 4,569 | 4,569 | 4,477 | 4,479 | | 90 | | 90 | | 4,569 | | | 0 | 266 | 10/31/2023 | 3FE..... |
| 87246A AE 8 | TIAA Real Estate CDO Ltd CMBS Ser 2007-C | | 09/10/2018 | Paydown..... | | 550,308 | 550,308 | 568,911 | 550,081 | | 227 | | 227 | | 550,308 | | | 0 | 29,784 | 08/15/2039 | 1FM..... |
| 88031R AA 6 | Tenaska Alabama II Partners LP Sr Sec Nt | | 09/30/2018 | Redemption 100.0000..... | | 223,013 | 223,013 | 223,013 | 223,013 | | | | 0 | | 223,013 | | | 0 | 10,245 | 03/30/2023 | 2FE..... |

QE05.23

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) |
| 887317 | AF 2 | | 09/27/2018 | Call 102.8316 | | 46,274,219 | 45,000,000 | 44,851,500 | 44,960,991 | | 12,548 | | 12,548 | | 44,973,539 | | 26,461 | 26,461 | 3,541,094 | 03/15/2020 | 2FE |
| 88732J | AL 2 | | 07/01/2018 | Maturity | | 11,500,000 | 11,500,000 | 11,503,475 | 11,500,260 | | (260) | | (260) | | 11,500,000 | | | | 776,250 | 07/01/2018 | 2FE |
| 89054X | AA 3 | | 07/26/2018 | Stonecastle Securities LLC | | 30,920,922 | 29,734,801 | 29,734,801 | 29,734,801 | | | | 0 | | 29,734,801 | | 1,186,121 | 1,186,121 | 1,424,793 | 09/30/2039 | 2FE |
| 90216# | AA 5 | | 09/15/2018 | Redemption 100.0000 | | 120,415 | 120,415 | 120,415 | 120,415 | | | | 0 | | 120,415 | | | | 7,955 | 09/15/2018 | 1 |
| 90270R | BF 0 | | 09/01/2018 | Paydown | | 232,651 | 232,651 | 222,364 | 228,805 | | 3,847 | | 3,847 | | 232,651 | | | | 3,803 | 12/10/2045 | 1FM |
| 90347B | AH 1 | | 09/28/2018 | Redemption 100.0000 | | 3,591 | 3,591 | 3,609 | | | (18) | | (18) | | 3,591 | | | | 21 | 06/01/2024 | 3FE |
| 90783V | AA 3 | | 07/02/2018 | Redemption 100.0000 | | 7,032 | 7,032 | 6,976 | 7,008 | | 24 | | 24 | | 7,032 | | | | 358 | 01/02/2029 | 1 |
| 91530# | AA 2 | | 09/15/2018 | Redemption 100.0000 | | 134,812 | 134,812 | 134,812 | 134,812 | | | | 0 | | 134,812 | | | | 5,078 | 10/15/2024 | 1 |
| 91736# | AA 4 | | 09/15/2018 | Redemption 100.0000 | | 437,990 | 437,990 | 434,953 | 436,915 | | 1,075 | | 1,075 | | 437,990 | | | | 25,097 | 03/15/2024 | 1 |
| 91736# | AB 2 | | 09/15/2018 | Redemption 100.0000 | | 63,124 | 63,124 | 63,124 | 63,124 | | | | 0 | | 63,124 | | | | 3,787 | 03/15/2024 | 1 |
| 91737# | AA 3 | | 09/15/2018 | Redemption 100.0000 | | 1,312,705 | 1,312,705 | 1,308,828 | 1,312,331 | | 374 | | 374 | | 1,312,705 | | | | 41,180 | 11/15/2018 | 1 |
| 91740# | AA 8 | | 09/15/2018 | Redemption 100.0000 | | 486,739 | 486,739 | 486,739 | 486,739 | | | | 0 | | 486,739 | | | | 18,698 | 10/15/2025 | 1 |
| 91741@ | AA 9 | | 09/15/2018 | Redemption 100.0000 | | 184,289 | 184,289 | 184,289 | 184,289 | | | | 0 | | 184,289 | | | | 6,637 | 12/15/2026 | 1 |
| 91821* | AA 4 | | 09/15/2018 | Redemption 100.0000 | | 144,118 | 144,118 | 144,118 | 144,118 | | | | 0 | | 144,118 | | | | 5,402 | 07/15/2031 | 1 |
| 91847* | AA 4 | | 07/26/2018 | Call 109.9506 | | 18,934,493 | 17,220,913 | 17,220,913 | 17,220,913 | | | | 0 | | 17,220,913 | | | | 2,239,248 | 10/14/2031 | 1 |
| 91847* | AA 4 | | 07/14/2018 | Redemption 100.0000 | | 76,544 | 76,544 | 76,544 | 76,544 | | | | 0 | | 76,544 | | | | 2,210 | 10/14/2031 | 1 |
| 91849@ | AB 8 | | 09/15/2018 | Redemption 100.0000 | | 47,975 | 47,975 | 47,975 | 47,975 | | | | 0 | | 47,975 | | | | 1,334 | 04/15/2032 | 1 |
| 928432 | A* 4 | | 09/28/2018 | Redemption 100.0000 | | 10,833 | 10,833 | 10,593 | | | 240 | | 240 | | 10,833 | | | | 491 | 08/30/2022 | 3FE |
| 928432 | A@ 2 | | 09/28/2018 | Redemption 100.0000 | | 11,823 | 11,823 | 11,705 | | | 118 | | 118 | | 11,823 | | | | 384 | 08/30/2022 | 3FE |
| 92851@ | AA 3 | | 09/15/2018 | Redemption 100.0000 | | 53,787 | 53,787 | 53,787 | 53,787 | | | | 0 | | 53,787 | | | | 2,378 | 04/15/2022 | 2 |
| 92917G | AC 7 | | 07/21/2018 | Call 0.0000 | | | | | | | | | 0 | | | | | | 104 | 04/04/2023 | 3FE |
| 929227 | N8 5 | | 07/31/2018 | Paydown | | 2,693 | 2,693 | 2,619 | 2,682 | | 11 | | 11 | | 2,693 | | | | 34 | 05/25/2018 | 4FM |
| 92922F | EB 0 | | 09/01/2018 | Paydown | | 268,547 | 268,547 | 264,582 | 267,490 | | 1,057 | | 1,057 | | 268,547 | | | | 6,287 | 10/25/2033 | 1FM |
| 92922F | RF 7 | | 09/01/2018 | Paydown | | 81,170 | 81,170 | 77,517 | 79,578 | | 1,592 | | 1,592 | | 81,170 | | | | 2,966 | 06/25/2034 | 1FM |
| 92926U | AD 3 | | 09/01/2018 | Paydown | | 299,489 | 299,489 | 283,080 | 283,080 | | | | 0 | | 283,080 | | 16,409 | 16,409 | 7,253 | 11/25/2036 | 1FM |
| 933634 | AJ 6 | | 09/01/2018 | Paydown | | 396,745 | 395,697 | 329,206 | 329,206 | | | | 0 | | 329,206 | | 67,540 | 67,540 | 9,479 | 03/25/2037 | 1FM |
| 93363P | AA 8 | | 09/01/2018 | Paydown | | 46,994 | 45,972 | 42,183 | 42,183 | | | | 0 | | 42,183 | | 4,811 | 4,811 | 1,003 | 11/25/2036 | 1FM |
| 939336 | 2H 5 | | 09/01/2018 | Paydown | | 205,705 | 205,705 | 207,152 | 206,170 | | (465) | | (465) | | 205,705 | | | | 7,605 | 03/25/2035 | 3FM |
| 939336 | 2U 6 | | 09/01/2018 | Paydown | | 10,814 | 10,814 | 10,908 | 10,831 | | (17) | | (17) | | 10,814 | | | | 394 | 03/25/2035 | 4FM |
| 939336 | 3H 4 | | 09/01/2018 | Paydown | | 433,510 | 487,032 | 486,665 | 486,665 | | | | 0 | | 486,665 | | (53,155) | (53,155) | 17,603 | 04/25/2035 | 4FM |

QE05.24

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) |
| 939336 4Y 6 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 338,489 | 379,901 | 376,892 | 376,892 | | | | 0 | | 376,892 | | (38,402) | (38,402) | 13,883 | 05/25/2035 | 3FM..... |
| 939336 6F 5 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 289,855 | 323,028 | 324,135 | 323,688 | | (24) | | (24) | | 323,665 | | (33,810) | (33,810) | 11,683 | 06/25/2035 | 4FM..... |
| 939336 6U 2 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 59,803 | 66,575 | 66,752 | 66,525 | | (2) | | (2) | | 66,523 | | (6,720) | (6,720) | 2,204 | 06/25/2035 | 3FM..... |
| 939344 AR 8 | Washington Mutual Alt Ln Tr RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 57,642 | 108,482 | 85,379 | 85,379 | | | | 0 | | 85,379 | | (27,737) | (27,737) | 3,631 | 05/25/2036 | 1FM..... |
| 93934F BQ 4 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 105,405 | 111,575 | 99,293 | 99,293 | | | | 0 | | 99,293 | | 6,112 | 6,112 | 4,231 | 08/25/2035 | 1FM..... |
| 93934F CM 2 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 20,632 | 22,063 | 22,242 | 22,165 | | (3) | | (3) | | 22,162 | | (1,530) | (1,530) | 772 | 10/25/2035 | 3FM..... |
| 93934F HW 5 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 21,476 | 25,644 | 25,303 | 25,363 | | 3 | | 3 | | 25,366 | | (3,889) | (3,889) | 1,016 | 01/25/2036 | 4FM..... |
| 93934F KZ 4 | Washington Mutual MSC Mtg PT RMBS Ser 20 | | 09/01/2018 | Paydown..... | | 362,802 | 414,588 | 347,113 | 347,113 | | | | 0 | | 347,113 | | 15,689 | 15,689 | 15,434 | 02/25/2036 | 1FM..... |
| 93935G AG 4 | Washington Mutual Alt Ln Tr RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 64,423 | 66,851 | 64,511 | 64,486 | | | | 0 | | 64,486 | | (63) | (63) | 3,125 | 11/25/2034 | 1FM..... |
| 93935H AJ 6 | Washington Mutual Alt Ln Tr RMBS Ser 200 | | 09/01/2018 | Paydown..... | | 113,001 | 113,001 | 70,027 | 70,027 | | 42,974 | | 42,974 | | 113,001 | | 0 | 0 | 1,845 | 09/25/2036 | 3FM..... |
| 94973V BE 6 | Wellpoint Inc Sr Nt 2.300% 07/15/18..... | | 07/15/2018 | Maturity..... | | 10,000,000 | 10,000,000 | 9,957,900 | 9,995,167 | | 4,833 | | 4,833 | | 10,000,000 | | 0 | 0 | 230,000 | 07/15/2018 | 2FE..... |
| 94978# AT 4 | Wells Fargo Bank Northwest NA CTL Ser 20 | | 09/01/2018 | Redemption 100.0000..... | | 16,868 | 16,868 | 16,868 | 16,868 | | | | 0 | | 16,868 | | 0 | 0 | 748 | 08/01/2027 | 2..... |
| 94978# AU 1 | Wells Fargo Bank Northwest NA CTL MWRA L | | 09/15/2018 | Redemption 100.0000..... | | 140,505 | 140,505 | 147,108 | 144,430 | | (3,925) | | (3,925) | | 140,505 | | 0 | 0 | 6,902 | 05/15/2032 | 1..... |
| 94978# AX 5 | Wells Fargo Bank Northwest NA CTL CVS Co | | 09/10/2018 | Redemption 100.0000..... | | 26,912 | 26,912 | 26,912 | 26,912 | | | | 0 | | 26,912 | | 0 | 0 | 1,402 | 10/10/2024 | 2..... |
| 94978# BC 0 | Wells Fargo Bank Northwest NA CTL 6.59 | | 09/01/2018 | Redemption 100.0000..... | | 188,988 | 188,988 | 188,988 | 188,988 | | | | 0 | | 188,988 | | 0 | 0 | 8,475 | 11/01/2022 | 2..... |
| 94980G AK 7 | Wells Fargo Home Equity Tr RMBS Ser 2004 | | 09/01/2018 | Paydown..... | | 22,656 | 22,656 | 22,127 | 22,550 | | 105 | | 105 | | 22,656 | | 0 | 0 | 737 | 04/25/2034 | 1FM..... |
| 94981Q AJ 7 | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | 601,766 | 601,766 | 518,083 | 586,671 | | 15,095 | | 15,095 | | 601,766 | | 0 | 0 | 13,983 | 10/25/2035 | 1FM..... |
| 94982B AC 4 | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | 142,531 | 142,531 | 146,852 | 142,867 | | (336) | | (336) | | 142,531 | | 0 | 0 | 3,521 | 06/25/2035 | 1FM..... |
| 94982F AE 1 | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | 291,184 | 291,184 | 290,729 | 290,145 | | 1,039 | | 1,039 | | 291,184 | | 0 | 0 | 10,576 | 04/25/2035 | 1FM..... |
| 94982G AC 3 | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | 39,696 | 39,696 | 40,292 | 39,584 | | 113 | | 113 | | 39,696 | | 0 | 0 | 1,495 | 05/25/2035 | 1FM..... |
| 94983B AM 1 | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 | | 09/01/2018 | Paydown..... | | 236,908 | 236,908 | 225,210 | 234,770 | | 2,138 | | 2,138 | | 236,908 | | 0 | 0 | 8,759 | 04/25/2036 | 1FM..... |
| 96928# AC 7 | William Blair CTL CTL PTC Ser 2004-1 7. | | 09/25/2018 | Redemption 100.0000..... | | 148,261 | 148,261 | 166,981 | 151,814 | | (3,552) | | (3,552) | | 148,261 | | 0 | 0 | 7,575 | 01/25/2023 | 2..... |
| 96928* EA 1 | William Blair CTL CTL PTC Ser 2011-G 6 | | 09/15/2018 | Redemption 100.0000..... | | 36,085 | 36,085 | 36,085 | 36,085 | | | | 0 | | 36,085 | | 0 | 0 | 1,543 | 01/15/2032 | 2..... |

QE05.25

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 | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 97181# | CY 7 | | 07/01/2018 | Wilmington Tr Co ABS Lease Nt-Polymers | 100.0000 | 24,453 | 24,453 | 24,453 | 24,453 | | | | 0 | | 24,453 | | 0 | 0 | 1,959 | 07/01/2018 | 1 |
| 98881@ | AA 4 | | 07/25/2018 | ZC Specialty Ins Co CTL Ser 2002-31 | 100.0000 | 209,157 | 209,157 | 209,157 | 209,157 | | | | 0 | | 209,157 | | 0 | 0 | 15,348 | 12/23/2022 | 3 |
| 124900 | B@ 9 | | 07/08/2018 | CCL Industries Inc Gtd Sr Nt Ser C | 7.0000 | 5,000,000 | 5,000,000 | 5,070,495 | 5,003,958 | | (3,958) | | (3,958) | | 5,000,000 | | 0 | 0 | 354,500 | 07/08/2018 | 2 |
| 136375 | BT 8 | | 08/30/2018 | Canadian Natl RR Co Nt 5.550% 03/01/19 | 101.3905 | 12,166,859 | 12,000,000 | 11,865,720 | 11,980,313 | | 10,963 | | 10,963 | | 11,991,276 | | 8,724 | 8,724 | 831,009 | 03/01/2019 | 1FE |
| 335934 | AK 1 | | 08/31/2018 | First Quantum Minerals LTD Sr Nt 7.250% | | 195,500 | 200,000 | 196,500 | 196,872 | | 337 | | 337 | | 197,209 | | (1,709) | (1,709) | 13,453 | 04/01/2023 | 4FE |
| 335934 | AL 9 | | 08/31/2018 | First Quantum Minerals LTD Sr Nt 7.500% | | 360,938 | 375,000 | 371,880 | 372,121 | | 207 | | 207 | | 372,328 | | (11,391) | (11,391) | 26,094 | 04/01/2025 | 4FE |
| 89352H | AF 6 | | 08/15/2018 | TransCanada Pipelines Ltd Sr Nt 6.500% | | 15,000,000 | 15,000,000 | 15,027,250 | 15,002,248 | | (2,248) | | (2,248) | | 15,000,000 | | 0 | 0 | 975,000 | 08/15/2018 | 2FE |
| 000000 | AF 0 | | 09/25/2018 | Cielo SA / Cielo USA Sr Nt 3.750% 11/1.. | | 325,063 | 350,000 | 346,057 | | | 518 | | 518 | | 346,575 | | (21,512) | (21,512) | 11,339 | 11/16/2022 | 3FE |
| 000000 | AF 0 | | 08/06/2018 | Credito Real Sab De CV Sr Nt 7.250% 07 | | 609,725 | 595,000 | 602,928 | 601,810 | | (604) | | (604) | | 601,206 | | 8,518 | 8,518 | 44,519 | 07/20/2023 | 3FE |
| 000000 | AF 0 | | 09/13/2018 | Capex SA Sr Nt 6.875% 05/15/24 | | 184,500 | 225,000 | 227,529 | | | (158) | | (158) | | 227,371 | | (42,871) | (42,871) | 12,977 | 05/15/2024 | 4FE |
| 05462G | AJ 3 | | 07/23/2018 | Axtel SAB de CV Sr Nt 6.375% 11/14/24 | | 534,750 | 550,000 | 550,000 | 550,000 | | | | 0 | | 550,000 | | (15,250) | (15,250) | 24,225 | 11/14/2024 | 3FE |
| 05959L | AG 8 | | 09/25/2018 | Banco do Brasil (Cayman) Sr Nt 4.875% | | 332,500 | 350,000 | 350,000 | | | | | 0 | | 350,000 | | (17,500) | (17,500) | 7,489 | 04/19/2023 | 3FE |
| 067687 | AC 7 | | 08/16/2018 | Barmingo Finance Pty LTD Secured Nt 6. | | 351,450 | 355,000 | 355,000 | 355,000 | | | | 0 | | 355,000 | | (3,550) | (3,550) | 17,966 | 05/15/2022 | 4FE |
| 11042T | AA 1 | | 09/20/2018 | British Airways Plc PTC 3.800% 09/20/3. | 100.0000 | 628 | 628 | 628 | | | | | 0 | | 628 | | 0 | 0 | 12 | 06/20/2031 | 1FE |
| 12657@ | AA 7 | | 07/01/2018 | Callitum I CTL Nt 4.130% 04/01/27 | 100.0000 | 307,757 | 307,757 | 307,757 | 307,757 | | | | 0 | | 307,757 | | 0 | 0 | 9,533 | 04/01/2027 | 2 |
| 134638 | AC 9 | | 09/06/2018 | Camposol SA Sec Nt 10.500% 07/15/21 | | 1,157,100 | 1,102,000 | 848,540 | 905,399 | | 26,980 | | 26,980 | | 932,379 | | 224,721 | 224,721 | 125,831 | 07/15/2021 | 4FE |
| 25156P | AL 7 | | 08/20/2018 | Deutsche Telekom Co Gtd Nt 6.750% 08/2 | | 15,000,000 | 15,000,000 | 15,734,350 | 15,064,059 | | (64,059) | | (64,059) | | 15,000,000 | | 0 | 0 | 1,012,500 | 08/20/2018 | 2FE |
| 37255B | AA 7 | | 09/26/2018 | Geopark Ltd 1st Lien Nt 6.500% 09/21/2. | | 527,250 | 525,000 | 525,000 | 525,000 | | | | 0 | | 525,000 | | 2,250 | 2,250 | 34,734 | 09/21/2024 | 4FE |
| 423012 | A@ 2 | | 08/15/2018 | Heineken NV Sr Nt 6.340% 08/15/18 | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | 0 | | 25,000,000 | | 0 | 0 | 1,585,000 | 08/15/2018 | 2 |
| 63938N | AE 4 | | 08/09/2018 | Navios SA Logistics Inc Sr Nt 7.250% 0 | | 461,265 | 483,000 | 387,263 | 405,722 | | 8,322 | | 8,322 | | 414,044 | | 47,221 | 47,221 | 27,430 | 05/01/2022 | 5FE |
| 71647N | AW 9 | | 09/24/2018 | Petrobras Global Finance Sr Nt 5.999% | | 475,000 | 475,000 | 475,000 | 475,000 | | | | 0 | | 475,000 | | 0 | 0 | 28,258 | 01/27/2028 | 3FE |
| 71647N | AY 5 | | 09/25/2018 | Petrobras Global Finance Sr Nt 5.999% | | 249,700 | 275,000 | 275,000 | | | | | 0 | | 275,000 | | (25,300) | (25,300) | 2,750 | 01/27/2028 | 3FE |
| 92857W | AS 9 | | 08/14/2018 | Vodafone Group PLC Sr Nt 5.450% 06/10/ | 0.0000 | | | | | | | | 0 | | | | 0 | 0 | 602,528 | 06/10/2019 | 2FE |
| 984245 | AM 2 | | 08/09/2018 | YPF Sociedad Anonima Sr Nt 8.500% 03/2 | | 251,250 | 250,000 | 250,000 | 250,000 | | | | 0 | | 250,000 | | 1,250 | 1,250 | 18,889 | 03/23/2021 | 4FE |
| 984245 | AR 1 | | 08/08/2018 | YPF Sociedad Anonima Sr Nt 7.000% 12/1 | | 147,440 | 194,000 | 194,000 | 194,000 | | | | 0 | | 194,000 | | (46,560) | (46,560) | 8,865 | 12/15/2047 | 4FE |
| L8038* | AA 4 | | 09/17/2018 | SBM Baleia Priv PI Nt 5.500% 09/15/27 | 100.0000 | 259,200 | 259,200 | 259,200 | 259,200 | | | | 0 | | 259,200 | | 0 | 0 | 10,692 | 09/15/2027 | 3 |
| M63751 | AB 3 | | 09/14/2018 | Koc Holdings AS Sr Nt 5.250% 03/15/23. | | 496,375 | 550,000 | 565,125 | 563,145 | | (1,696) | | (1,696) | | 561,449 | | (65,074) | (65,074) | 29,116 | 03/15/2023 | 3FE |
| N6777# | AG 4 | | 09/30/2018 | Overseas Assistance Fin BV Sr Nt 5.000. | 100.0000 | 2,934,120 | 2,934,120 | 3,001,895 | 2,973,891 | | (39,771) | | (39,771) | | 2,934,120 | | 0 | 0 | 110,029 | 03/30/2024 | 2FE |
| P19189 | AC 6 | | 07/30/2018 | Camposol SA 1st Lien 10.500% 07/15/21. | | 261,450 | 249,000 | 260,205 | 257,711 | | (1,789) | | (1,789) | | 255,922 | | 5,528 | 5,528 | 26,957 | 07/15/2021 | 4FE |
| P989MJ | AY 7 | | 08/08/2018 | YPF Sociedad Anonima Sr Nt 8.750% 04/0 | | 231,086 | 233,000 | 250,613 | 247,793 | | (1,427) | | (1,427) | | 246,366 | | (15,280) | (15,280) | 17,288 | 04/04/2024 | 4FE |
| Y62276 | AD 5 | | 08/09/2018 | Navios SA Logistics Inc Sr Nt 7.250% 0 | | 272,175 | 285,000 | 262,255 | 268,822 | | 1,943 | | 1,943 | | 270,765 | | 1,410 | 1,410 | 16,186 | 05/01/2022 | 5FE |
| 3899999. | | | | Total - Bonds - Industrial and Miscellaneous | | 765,925,359 | 760,810,346 | 775,191,603 | 751,161,372 | 110,797 | (250,072) | 15,665 | (154,940) | 0 | 760,048,999 | 0 | (190,816) | (190,816) | 41,727,712 | XXX | XXX |
| 8399997. | | | | Total - Bonds - Part 4 | | 850,405,810 | 845,554,272 | 841,395,688 | 830,822,469 | 110,797 | (87,113) | 15,665 | 8,019 | 0 | 844,487,517 | 0 | (148,883) | (148,883) | 43,457,371 | XXX | XXX |
| 8399999. | | | | Total - Bonds | | 850,405,810 | 845,554,272 | 841,395,688 | 830,822,469 | 110,797 | (87,113) | 15,665 | 8,019 | 0 | 844,487,517 | 0 | (148,883) | (148,883) | 43,457,371 | XXX | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 26922A | 64 | | 08/30/2018 | Nationwide Max Diversification Emerging... | | 354,150 | XXX | 376,545 | | | | | 0 | | 376,545 | | (22,395) | (22,395) | | XXX | L |
| 9099999. | | | | Total - Common Stocks - Industrial and Miscellaneous | | 354,150 | XXX | 376,545 | 0 | 0 | 0 | 0 | 0 | 0 | 376,545 | 0 | (22,395) | (22,395) | 0 | XXX | XXX |
| 9799997. | | | | Total - Common Stocks - Part 4 | | 354,150 | XXX | 376,545 | 0 | 0 | 0 | 0 | 0 | 0 | 376,545 | 0 | (22,395) | (22,395) | 0 | XXX | XXX |

QE05.26

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) |
| 9799999 | Total - Common Stocks..... | | | | | 354,150 | XXX | 376,545 | 0 | 0 | 0 | 0 | 0 | 0 | 376,545 | 0 | (22,395) | (22,395) | 0 | XXX | XXX |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | 354,150 | XXX | 376,545 | 0 | 0 | 0 | 0 | 0 | 0 | 376,545 | 0 | (22,395) | (22,395) | 0 | XXX | XXX |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | 850,759,960 | XXX | 841,772,233 | 830,822,469 | 110,797 | (87,113) | 15,665 | 8,019 | 0 | 844,864,062 | 0 | (171,278) | (171,278) | 43,457,371 | XXX | XXX |

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

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|-------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|------------------------------|------|------------|--|--|---|--|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 01/22/2018 | 12/31/2018 | 361 | 916,910 | 2,538.6500 | 66,381 | | | 79,882 | | 79,882 | 13,501 | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 01/22/2018 | 12/31/2018 | 36,439 | 97,424,584 | 2,673.6100 | 2,295,678 | | | 2,809,787 | | 2,809,787 | 514,108 | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 01/22/2018 | 12/31/2018 | | | 2,781.6000 | (0) | | | | | | | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 01/22/2018 | 12/31/2018 | | | 2,760.4500 | (0) | | | | | | | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 04/26/2018 | 03/29/2019 | 46 | 127,873 | 2,770.2100 | 3,385 | | | 6,082 | | 6,082 | 2,697 | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 04/26/2018 | 03/29/2019 | 71 | 189,674 | 2,658.3600 | 9,676 | | | 16,015 | | 16,015 | 6,339 | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 04/26/2018 | 03/29/2019 | 29,990 | 79,199,903 | 2,640.8700 | 1,581,977 | | | 2,254,183 | | 2,254,183 | 672,206 | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 04/26/2018 | 03/29/2019 | | | 2,959.0600 | (0) | | | | | | | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 04/26/2018 | 03/29/2019 | | | 2,729.8200 | (0) | | | | | | | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Wells Fargo & Co KB1H1DSPRFMYMUCUFT09 | 07/20/2018 | 06/28/2019 | 28,579 | 77,689,574 | 2,718.3700 | 1,673,042 | | | 1,919,879 | | 1,919,879 | 246,837 | | | | | | 003..... |
| S&P500 Index CALL Spread (SPX) Options..... | VAGLB Hedge - Equity Indexed Annuity..... | N/A..... | Equity/Index | Wells Fargo & Co KB1H1DSPRFMYMUCUFT09 | 07/20/2018 | 06/28/2019 | | | 2,805.6400 | (0) | | | | | | | | | | | | 003..... |
| 0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants..... | | | | | | | | | | 0 | 5,630,140 | 0 | 7,085,828 | XX | 7,085,828 | 1,455,689 | 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/Index | Morgan Stanley & Co Intl Ltd 4PQUHN3JPFQFN3BB653... | 01/29/2018 | 11/01/2018 | 174,500 | 421,068,500 | 2,413.0000 | 6,489,655 | | | 258,103 | | 258,103 | (6,231,552) | | | | | | 003..... |
| S&P 500 Index Options - PUT Options..... | S&P Equity Hedge..... | N/A..... | Equity/Index | Societe Generale. O2RNE8IBXP4R0TD8PU41... | 01/26/2018 | 11/01/2018 | 175,179 | 422,705,962 | 2,413.0000 | 6,370,159 | | | 236,226 | | 236,226 | (6,133,933) | | | | | | 003..... |
| S&P 500 Index Options - PUT Options..... | S&P Equity Hedge..... | N/A..... | Equity/Index | Credit Suisse Intl. E58DKGMJYYJL8C3868... | 01/29/2018 | 11/01/2018 | 87,344 | 210,761,072 | 2,413.0000 | 3,367,985 | | | 117,782 | | 117,782 | (3,250,202) | | | | | | 003..... |
| S&P 500 Index Options - PUT Options..... | S&P Equity Hedge..... | N/A..... | Equity/Index | Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528... | 01/25/2018 | 11/01/2018 | 175,863 | 424,357,757 | 2,413.0000 | 6,741,608 | | | 284,418 | | 284,418 | (6,457,190) | | | | | | 003..... |
| S&P 500 Index Options - PUT Options..... | S&P Equity Hedge..... | N/A..... | Equity/Index | Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528... | 01/26/2018 | 11/01/2018 | 174,810 | 421,816,265 | 2,413.0000 | 6,388,427 | | | 282,714 | | 282,714 | (6,105,713) | | | | | | 003..... |
| 0099999. Total-Purchased Options-Hedging Other-Put Options..... | | | | | | | | | | 0 | 29,357,834 | 0 | 1,179,243 | XX | 1,179,243 | (28,178,591) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999. Total-Purchased Options-Hedging Other..... | | | | | | | | | | 0 | 34,987,974 | 0 | 8,265,072 | XX | 8,265,072 | (26,722,903) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0369999. Total-Purchased Options-Call Options and Warrants..... | | | | | | | | | | 0 | 5,630,140 | 0 | 7,085,828 | XX | 7,085,828 | 1,455,689 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0379999. Total-Purchased Options-Put Options..... | | | | | | | | | | 0 | 29,357,834 | 0 | 1,179,243 | XX | 1,179,243 | (28,178,591) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999. Total-Purchased Options..... | | | | | | | | | | 0 | 34,987,974 | 0 | 8,265,072 | XX | 8,265,072 | (26,722,903) | 0 | 0 | 0 | 0 | XXX | XXX |
| Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | | | | | | | | | | | |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G0566*AB5..... | D 1..... | Currency..... | Barclays Bank PLC G5GSEF7VJP5I7OUK5573... | 05/30/2013 | 06/30/2025 | | 10,921,680 | 4.601 USD (4.101 GBP) | | | 85,744 | 1,539,360 | | 1,169,062 | 347,040 | | | | 141,913 | | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G0566*AB5..... | D 1..... | Currency..... | Barclays Bank PLC G5GSEF7VJP5I7OUK5573... | 05/30/2013 | 06/30/2025 | | 10,011,540 | 4.601 USD (4.101 GBP) | | | 78,599 | 1,411,080 | | 1,071,640 | 318,120 | | | | 130,087 | | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G0566*AB5..... | D 1..... | Currency..... | Barclays Bank PLC G5GSEF7VJP5I7OUK5573... | 05/30/2013 | 06/30/2025 | | 10,011,540 | 4.601 USD (4.101 GBP) | | | 78,599 | 1,411,080 | | 1,071,640 | 318,120 | | | | 130,087 | | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G0566*AB5..... | D 1..... | Currency..... | Barclays Bank PLC G5GSEF7VJP5I7OUK5573... | 05/30/2013 | 06/30/2025 | | 10,011,540 | 4.601 USD (4.101 GBP) | | | 78,599 | 1,411,080 | | 1,071,640 | 318,120 | | | | 130,087 | | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- L8367#AB9..... | D 1..... | Currency..... | JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97... | 06/25/2014 | 07/24/2024 | | 14,993,000 | 4.615 USD (3.11 EUR) | | | 222,309 | 2,228,600 | | 1,341,901 | 441,100 | | | | 180,838 | | 100 / 100..... |
| Pay Floating GBP Receive Fixed USD Currency Swap | AFS Bond -- G0566*AC3..... | D 1..... | Currency..... | Barclays Bank PLC G5GSEF7VJP5I7OUK5573... | 06/27/2014 | 06/29/2029 | | 23,828,000 | 5.08 USD (British Pound 6 Month LIBOR GBP) | | | 642,408 | 5,584,600 | | 5,988,549 | 674,800 | | | | 390,689 | | 100 / 100..... |

QE06

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|-------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|------------------------------|-------|-------------|--|--|---|--|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- L8367#AA1..... | D 1..... | Currency..... | JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97. | 06/25/2014 | 07/24/2021 | ..... | 19,082,000 | 4.165 USD (2.67 EUR) | ..... | ..... | 272,829 | 2,836,400 | ..... | 2,091,266 | ..... | 561,400 | ..... | ..... | 160,119 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- Q1297#AE8..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 09/17/2014 | 11/12/2022 | ..... | 24,624,000 | 3.545 USD (1.65 EUR) | ..... | ..... | 381,862 | 2,576,400 | ..... | 1,532,994 | ..... | 761,900 | ..... | ..... | 249,923 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 70645JAN2..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 02/15/2005 | 02/24/2025 | ..... | 2,602,000 | 6.48 USD (5.5 EUR) | ..... | ..... | 27,843 | 281,200 | ..... | 26,990 | ..... | 80,200 | ..... | ..... | 32,934 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 70645JAN2..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 02/15/2005 | 02/24/2025 | ..... | 2,602,000 | 6.48 USD (5.5 EUR) | ..... | ..... | 27,843 | 281,200 | ..... | 26,990 | ..... | 80,200 | ..... | ..... | 32,934 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 70645JAN2..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 03/03/2005 | 02/24/2025 | ..... | 5,248,000 | 6.669 USD (5.5 EUR) | ..... | ..... | 65,264 | 606,400 | ..... | 163,871 | ..... | 160,400 | ..... | ..... | 66,425 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 70645JAN2..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 03/03/2005 | 02/24/2025 | ..... | 7,872,000 | 6.669 USD (5.5 EUR) | ..... | ..... | 97,896 | 909,600 | ..... | 245,807 | ..... | 240,600 | ..... | ..... | 99,638 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- D8563#AA2..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 03/31/2011 | 05/06/2021 | ..... | 47,506,350 | 5.85 USD (5.736 EUR) | ..... | ..... | 388,050 | 8,632,950 | ..... | 5,891,774 | ..... | 1,343,350 | ..... | ..... | 383,008 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G1745#AM3..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 04/10/2014 | 06/15/2029 | ..... | 15,093,000 | 4.886 USD (4.51 GBP) | ..... | ..... | 152,568 | 3,365,100 | ..... | 2,561,227 | ..... | 433,800 | ..... | ..... | 247,026 | ..... | 100 / 100..... |
| Pay Fixed AUD Receive Fixed USD Currency Swap | AFS Bond -- Q7794#AF0..... | D 1..... | Currency..... | JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97. | 06/11/2014 | 08/14/2029 | ..... | 20,636,000 | 4.545 USD (6.28 AUD) | ..... | ..... | (61,407) | 4,743,200 | ..... | 2,994,566 | ..... | 1,287,000 | ..... | ..... | 340,329 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G2956#AP6..... | D 1..... | Currency..... | JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97. | 06/25/2015 | 09/23/2025 | ..... | 15,750,000 | 3.89 USD (3.43 GBP) | ..... | ..... | 109,816 | 2,719,000 | ..... | 1,894,699 | ..... | 482,000 | ..... | ..... | 208,149 | ..... | 100 / 100..... |
| Pay Fixed DKK Receive Fixed USD Currency Swap | AFS Bond -- K3752#AH1..... | D 1..... | Currency..... | JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97. | 06/09/2015 | 08/27/2025 | ..... | 24,858,757 | 3.935 USD (2.35 DKK) | ..... | ..... | 269,923 | (818,980) | ..... | (3,161,884) | ..... | 905,582 | ..... | ..... | 326,785 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- G1696#BH8..... | D 1..... | Currency..... | BNP Paribas..... R0MUWSFPU8MPRO8K5P83 | 09/16/2015 | 11/19/2022 | ..... | 39,536,000 | 3.66 USD (1.82 EUR) | ..... | ..... | 530,448 | (1,078,000) | ..... | (3,224,946) | ..... | 1,403,500 | ..... | ..... | 402,206 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- D8563#AB0..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 03/31/2011 | 05/06/2023 | ..... | 12,053,850 | 5.955 USD (5.78 EUR) | ..... | ..... | 104,631 | 2,190,450 | ..... | 1,084,479 | ..... | 340,850 | ..... | ..... | 129,263 | ..... | 100 / 100..... |
| Pay Fixed CAD Receive Fixed USD Currency Swap | AFS Bond -- C7051#AA8..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 11/20/2015 | 12/15/2025 | ..... | 26,305,900 | 4.04 USD (3.86 CAD) | ..... | ..... | 21,204 | (809,067) | ..... | (1,169,921) | ..... | 726,891 | ..... | ..... | 353,266 | ..... | 100 / 100..... |
| Pay Fixed CHF Receive Fixed USD Currency Swap | AFS Bond -- 249030C*6..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 11/24/2015 | 12/11/2025 | ..... | 24,591,777 | 3.98 USD (0.86 CHF) | ..... | ..... | 569,901 | (874,250) | ..... | (1,242,820) | ..... | 193,419 | ..... | ..... | 329,996 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 249030C@4..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 11/24/2015 | 12/11/2025 | ..... | 15,954,000 | 3.955 USD (2.05 EUR) | ..... | ..... | 203,766 | (1,452,000) | ..... | (2,579,375) | ..... | 601,500 | ..... | ..... | 214,086 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G6596#AA4..... | D 1..... | Currency..... | Morgan Stanley Capital Svcs I7331LVCZKQK5T7XV54.... | 10/08/2014 | 12/20/2029 | ..... | 19,284,000 | 4.57 USD (4.07 GBP) | ..... | ..... | 180,861 | 3,646,800 | ..... | 2,525,026 | ..... | 578,400 | ..... | ..... | 323,117 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- G9006@AJ5..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 04/13/2016 | 05/04/2026 | ..... | 11,413,000 | 3.5 USD (1.69 EUR) | ..... | ..... | 148,445 | (338,238) | ..... | (1,088,525) | ..... | 406,088 | ..... | ..... | 157,289 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- G9006@AJ5..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 04/13/2016 | 05/04/2026 | ..... | 10,000,000 | 3.5 USD (1.69 EUR) | ..... | ..... | 130,067 | (296,362) | ..... | (953,759) | ..... | 355,812 | ..... | ..... | 137,816 | ..... | 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) | ..... | ..... | 178,745 | 1,235,741 | ..... | (1,052,094) | ..... | 2,050,511 | ..... | ..... | 355,244 | ..... | 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) | ..... | ..... | 178,745 | 1,235,741 | ..... | (1,052,094) | ..... | 2,050,511 | ..... | ..... | 355,244 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- G4273*AK1..... | D 1..... | Currency..... | Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074. | 10/13/2016 | 01/11/2024 | ..... | 19,839,600 | 3.34 USD (1.32 EUR) | ..... | ..... | 288,948 | (1,047,600) | ..... | (2,041,988) | ..... | 721,800 | ..... | ..... | 228,046 | ..... | 100 / 100..... |

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|--|---|-------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|------------------------------|------|-------------|--|--|---|--|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G1745#AS0..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 10/19/2016 | 11/10/2031 | ..... | 14,760,000 | 3.72 USD (2.91 GBP) | ..... | ..... | 63,897 | (877,200) | | (2,058,864) | ..... | 578,400 | ..... | ..... | 267,321 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- D8286#AB6..... | D 1..... | Currency..... | Citibank NA..... E57ODZWZ7FF32TWEFA76. | 10/05/2016 | 10/27/2027 | ..... | 25,166,250 | 3.224 USD (1.31 EUR) | ..... | ..... | 345,891 | (942,750) | | (2,239,063) | ..... | 902,250 | ..... | ..... | 379,156 | ..... | 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) | ..... | ..... | 115,297 | (314,250) | | (746,354) | ..... | 300,750 | ..... | ..... | 126,385 | ..... | 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) | ..... | ..... | 80,106 | (1,459,800) | | (2,960,261) | ..... | 867,600 | ..... | ..... | 323,192 | ..... | 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) | ..... | ..... | 230,177 | (607,550) | | (1,425,609) | ..... | 581,450 | ..... | ..... | 231,238 | ..... | 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) | ..... | ..... | 28,792 | (488,400) | | (883,067) | ..... | 289,200 | ..... | ..... | 92,701 | ..... | 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) | ..... | ..... | 427,078 | (1,735,700) | | (2,986,445) | ..... | 681,700 | ..... | ..... | 288,142 | ..... | 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) | ..... | ..... | 741,105 | (3,011,950) | | (5,182,361) | ..... | 1,182,950 | ..... | ..... | 500,012 | ..... | 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) | ..... | ..... | 78,545 | 1,889,000 | | 1,220,753 | ..... | 482,000 | ..... | ..... | 159,091 | ..... | 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) | ..... | ..... | 157,788 | 3,778,000 | | 1,567,667 | ..... | 964,000 | ..... | ..... | 461,157 | ..... | 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) | ..... | ..... | 165,620 | (1,314,875) | | (2,802,228) | ..... | 807,350 | ..... | ..... | 344,155 | ..... | 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) | ..... | ..... | 165,620 | (1,314,875) | | (2,802,228) | ..... | 807,350 | ..... | ..... | 344,155 | ..... | 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) | ..... | ..... | 226,308 | 131,692 | | (251,834) | ..... | 88,286 | ..... | ..... | 184,210 | ..... | 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) | ..... | ..... | 226,308 | 131,692 | | (251,834) | ..... | 88,286 | ..... | ..... | 184,210 | ..... | 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) | ..... | ..... | 114,272 | 65,845 | | (81,068) | ..... | 44,143 | ..... | ..... | 73,254 | ..... | 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) | ..... | ..... | 114,272 | 65,845 | | (81,068) | ..... | 44,143 | ..... | ..... | 73,254 | ..... | 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) | ..... | ..... | 114,272 | 65,845 | | (81,068) | ..... | 44,143 | ..... | ..... | 73,254 | ..... | 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) | ..... | ..... | 114,272 | 65,845 | | (81,068) | ..... | 44,143 | ..... | ..... | 73,254 | ..... | 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) | ..... | ..... | 193,365 | (409,200) | | (1,142,208) | ..... | 481,200 | ..... | ..... | 199,844 | ..... | 100 / 100..... |

QE062

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|--|---|-------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|------------------------------|-------|-------------|--|--|---|--|--------------------|------------------------------------|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Pay 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) | ..... | ..... | 193,365 | (409,200) | ..... | (1,142,208) | ..... | 481,200 | ..... | ..... | 199,844 | ..... | 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) | ..... | ..... | 236,462 | (1,324,800) | ..... | (1,417,225) | ..... | 867,600 | ..... | ..... | 267,686 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- F1840#AA0..... | D 1..... | Currency..... | BNP Paribas R0MUWSPFU8MPRO8K5P83 | 01/15/2016 | 03/30/2026 | ..... | 49,230,000 | 3.43 USD (1.839 EUR) | ..... | ..... | 525,815 | (2,988,000) | ..... | (7,174,061) | ..... | 1,804,500 | ..... | ..... | 674,171 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G7304*AA9..... | D 1..... | Currency..... | BNP Paribas R0MUWSPFU8MPRO8K5P83 | 10/04/2017 | 10/31/2027 | ..... | 13,280,000 | 4.032 USD (2.96 GBP) | ..... | ..... | 132,808 | 249,000 | ..... | (207,189) | ..... | 482,000 | ..... | ..... | 200,198 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G7304*AA9..... | D 1..... | Currency..... | BNP Paribas R0MUWSPFU8MPRO8K5P83 | 10/04/2017 | 10/31/2027 | ..... | 29,216,000 | 4.032 USD (2.96 GBP) | ..... | ..... | 292,178 | 547,800 | ..... | (455,816) | ..... | 1,060,400 | ..... | ..... | 440,436 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G7304*AA9..... | D 1..... | Currency..... | BNP Paribas R0MUWSPFU8MPRO8K5P83 | 10/04/2017 | 10/31/2027 | ..... | 6,640,000 | 4.032 USD (2.96 GBP) | ..... | ..... | 66,404 | 124,500 | ..... | (103,594) | ..... | 241,000 | ..... | ..... | 100,099 | ..... | 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) | ..... | ..... | 180,597 | (859,000) | ..... | (1,213,573) | ..... | 401,000 | ..... | ..... | 114,608 | ..... | 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) | ..... | ..... | 193,507 | (945,400) | ..... | (1,358,860) | ..... | 441,100 | ..... | ..... | 139,262 | ..... | 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) | ..... | ..... | 299,568 | 258,000 | ..... | (323,094) | ..... | 601,500 | ..... | ..... | 217,914 | ..... | 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) | ..... | ..... | 299,568 | 258,000 | ..... | (323,094) | ..... | 601,500 | ..... | ..... | 217,914 | ..... | 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) | ..... | ..... | 456,915 | 430,000 | ..... | (746,807) | ..... | 1,002,500 | ..... | ..... | 443,746 | ..... | 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) | ..... | ..... | 94,570 | 25,500 | ..... | (196,010) | ..... | 200,500 | ..... | ..... | 88,444 | ..... | 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) | ..... | ..... | 302,624 | 81,600 | ..... | (627,232) | ..... | 641,600 | ..... | ..... | 283,021 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G2686@AC2..... | D 1..... | Currency..... | BNP Paribas R0MUWSPFU8MPRO8K5P83 | 10/27/2017 | 11/15/2032 | ..... | 47,131,200 | 3.895 USD (2.69 GBP) | ..... | ..... | 410,922 | 219,600 | ..... | (979,529) | ..... | 1,735,200 | ..... | ..... | 886,047 | ..... | 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) | ..... | ..... | 102,404 | 25,500 | ..... | (157,433) | ..... | 200,500 | ..... | ..... | 72,632 | ..... | 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) | ..... | ..... | 245,769 | 61,200 | ..... | (377,839) | ..... | 481,200 | ..... | ..... | 174,317 | ..... | 100 / 100..... |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- G2479@AA7..... | D 1..... | Currency..... | Deutsche Bank AG 7LTFWFZYICNSX8D621K86.... | 09/16/2014 | 12/16/2024 | ..... | 48,642,000 | 4.025 USD (3.63 GBP) | ..... | ..... | 392,520 | 9,549,000 | ..... | 7,226,200 | ..... | 1,446,000 | ..... | ..... | 606,390 | ..... | 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) | ..... | ..... | 63,671 | 624,500 | ..... | 641,154 | ..... | 624,500 | ..... | ..... | 130,990 | ..... | 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) | ..... | ..... | 63,671 | 624,500 | ..... | 641,154 | ..... | 624,500 | ..... | ..... | 130,990 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 70645JAN2..... | D 1..... | Currency..... | Royal Bank of Scotland PLC RR3QVICWIPCS8A4S074. | 02/16/2005 | 02/24/2025 | ..... | 6,500,000 | 6.5025 USD (5.5 EUR) | ..... | ..... | 69,600 | 698,000 | ..... | 71,929 | ..... | 200,500 | ..... | ..... | 82,272 | ..... | 100 / 100..... |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- 70645JAN2..... | D 1..... | Currency..... | Royal Bank of Scotland PLC RR3QVICWIPCS8A4S074. | 02/16/2005 | 02/24/2025 | ..... | 6,500,000 | 6.5025 USD (5.5 EUR) | ..... | ..... | 69,600 | 698,000 | ..... | 71,929 | ..... | 200,500 | ..... | ..... | 82,272 | ..... | 100 / 100..... |
| Pay Floating GBP Receive Fixed USD Currency Swap | AFS Bond -- G6970*AE6..... | D 1..... | Currency..... | Bank of America Corp B4TYDEB6GKMZ0031MB27. | 11/21/2013 | 01/02/2025 | ..... | 16,000,000 | 5.59 USD (British Pound 3 Month LIBOR GBP) | ..... | ..... | 358,735 | 3,064,798 | ..... | 3,467,976 | ..... | 478,454 | ..... | ..... | 200,208 | ..... | 100 / 100..... |

QE063

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---|---|-------------------------------|------------------------|--|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|------------------------------|------|------------|--|--|---|--|--------------------|------------------------------------|--|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| Pay Floating 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) | ..... | ..... | 896,837 | 7,661,995 | | 8,669,939 | ..... | 1,196,135 | ..... | ..... | 500,520 | ..... | 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) | ..... | ..... | 201,788 | 1,723,949 | | 1,950,736 | ..... | 269,130 | ..... | ..... | 112,617 | ..... | 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) | ..... | ..... | 201,788 | 1,723,949 | | 1,950,736 | ..... | 269,130 | ..... | ..... | 112,617 | ..... | 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) | ..... | ..... | ..... | 411,600 | | (243,703) | ..... | 411,600 | ..... | ..... | 326,507 | ..... | 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) | ..... | ..... | ..... | 147,000 | | (103,500) | ..... | 147,000 | ..... | ..... | 127,728 | ..... | 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) | ..... | ..... | ..... | 220,500 | | (155,250) | ..... | 220,500 | ..... | ..... | 191,592 | ..... | 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 | ..... | 5,159,700 | 4.355 USD (4.58 AUD) | ..... | ..... | ..... | 102,900 | | (72,450) | ..... | 102,900 | ..... | ..... | 89,409 | ..... | 100 / 100..... | |
| Pay Fixed EUR Receive Fixed USD Currency Swap | AFS Bond -- TBD..... | D 1..... | Currency..... | Wells Fargo & Co KB1H1DSPRFMYMCUFXT09 | 07/12/2018 | 10/12/2028 | ..... | 16,342,000 | 4.2685 USD (1.82 EUR) | ..... | ..... | ..... | 96,400 | | (114,827) | ..... | 96,400 | ..... | ..... | 258,920 | ..... | 100 / 100..... | |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- TBD..... | D 1..... | Currency..... | Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074. | 08/08/2018 | 11/07/2028 | ..... | 7,720,200 | 4.2375 USD (2.75 GBP) | ..... | ..... | ..... | (98,400) | | (2,016) | ..... | (98,400) | ..... | ..... | 122,751 | ..... | 100 / 100..... | |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- TBD..... | D 1..... | Currency..... | Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074. | 08/08/2018 | 11/07/2028 | ..... | 5,146,800 | 4.2375 USD (2.75 GBP) | ..... | ..... | ..... | (65,600) | | (1,344) | ..... | (65,600) | ..... | ..... | 81,834 | ..... | 100 / 100..... | |
| Pay Fixed GBP Receive Fixed USD Currency Swap | AFS Bond -- TBD..... | D 1..... | Currency..... | Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074. | 08/08/2018 | 11/07/2028 | ..... | 25,734,000 | 4.2375 USD (2.75 GBP) | ..... | ..... | ..... | (328,000) | | (6,721) | ..... | (328,000) | ..... | ..... | 409,169 | ..... | 100 / 100..... | |
| 0879999. Total-Swaps-Hedging Effective-Foreign Exchange..... | | | | | | | | | | 0 | 0 | 15,509,178 | 58,458,093 | XX | (893,109) | 0 | 44,500,908 | 0 | 0 | 18,701,652 | XXX | XXX | |
| 0909999. Total-Swaps-Hedging Effective..... | | | | | | | | | | 0 | 0 | 15,509,178 | 58,458,093 | XX | (893,109) | 0 | 44,500,908 | 0 | 0 | 18,701,652 | XXX | XXX | |
| Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | | | | | | | | | | | |
| Pay Fixed Receive Floating Interest Rate Swap. | Bond Portfolio Hedge..... | B 1..... | Interest..... | Credit Suisse Intl. E58DKGMJYYYJLN8C3868.. | 09/21/2006 | 03/01/2022 | ..... | 6,750,000 | USD LIBOR 3M (5.3135) | ..... | ..... | (165,286) | (492,039) | | (492,039) | ..... | (492,039) | ..... | ..... | 62,407 | ..... | 001..... | |
| 0919999. Total-Swaps-Hedging Other-Interest Rate..... | | | | | | | | | | 0 | 0 | (165,286) | (492,039) | XX | (492,039) | (492,039) | 0 | 0 | 62,407 | 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 | ..... | ..... | (31,850) | (8,836) | | (8,836) | ..... | 28,852 | ..... | ..... | ..... | ..... | 006..... | |
| 0929999. Total-Swaps-Hedging Other-Credit Default..... | | | | | | | | | | 0 | 0 | (31,850) | (8,836) | XX | (8,836) | 28,852 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999. Total-Swaps-Hedging Other..... | | | | | | | | | | 0 | 0 | (197,136) | (500,875) | XX | (500,875) | (463,187) | 0 | 0 | 0 | 62,407 | XXX | XXX | |
| 1159999. Total-Swaps-Interest Rate..... | | | | | | | | | | 0 | 0 | (165,286) | (492,039) | XX | (492,039) | (492,039) | 0 | 0 | 0 | 62,407 | XXX | XXX | |

QE064

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 | 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) |
| 1169999 | Total-Swaps-Credit Default | | | | | | | | | 0 | 0 | (31,850) | (8,836) | XX | (8,836) | 28,852 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1179999 | Total-Swaps-Foreign Exchange | | | | | | | | | 0 | 0 | 15,509,178 | 58,458,093 | XX | (893,109) | 0 | 44,500,908 | 0 | 0 | 18,701,652 | XXX | XXX |
| 1209999 | Total-Swaps | | | | | | | | | 0 | 0 | 15,312,043 | 57,957,219 | XX | (1,393,984) | (463,187) | 44,500,908 | 0 | 0 | 18,764,059 | XXX | XXX |
| 1399999 | Total-Hedging Effective | | | | | | | | | 0 | 0 | 15,509,178 | 58,458,093 | XX | (893,109) | 0 | 44,500,908 | 0 | 0 | 18,701,652 | XXX | XXX |
| 1409999 | Total-Hedging Other | | | | | | | | | 0 | 34,987,974 | (197,136) | 7,764,197 | XX | 7,764,197 | (27,186,089) | 0 | 0 | 0 | 62,407 | XXX | XXX |
| 1449999 | TOTAL | | | | | | | | | 0 | 34,987,974 | 15,312,043 | 66,222,290 | XX | 6,871,087 | (27,186,089) | 44,500,908 | 0 | 0 | 18,764,059 | XXX | XXX |

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|--|---------------------|-----------------|--|---|-------------------------------|------------------------|--------------------------------|----------|------------|-------------------|----------------------|-------------|------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|--|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| Short Futures | | | | | | | | | | | | | | | | | | | | | |
| Hedging Other | | | | | | | | | | | | | | | | | | | | | |
| ESZ8..... | 8,318 | 1,204,268,726 | S&P 500 E-Mini Index Future Futures | VAGLB Market Risk Capital Hedge | N/A..... | Equity / Index | 12/15/2018 | CME..... | 09/15/2018 | 2,895.5728 | 2,919.0000 | 423,429 | | | | (9,743,374) | (9,743,374) | 43,665,654 | 1 | 50 | |
| ESZ8..... | 20 | 2,893,351 | S&P 500 E-Mini Index Future Futures | VAGLB Hedge - Guaranteed Minimum Annuity Benefit | N/A..... | Equity / Index | 12/15/2018 | CME..... | 09/15/2018 | 2,893.3510 | 2,919.0000 | 900 | | | | (25,649) | (25,649) | 104,991 | 1 | 50 | |
| ESZ8..... | 6 | 868,004 | S&P 500 E-Mini Index Future Futures | VAGLB Hedge - Equity Indexed Annuity | N/A..... | Equity / Index | 12/15/2018 | CME..... | 09/15/2018 | 2,893.3462 | 2,919.0000 | 270 | | | | (7,696) | (7,696) | 31,497 | 1 | 50 | |
| FAZ8..... | 1,851 | 377,809,822 | S&P 400 E-Mini Index Future Futures | VAGLB Market Risk Capital Hedge | N/A..... | Equity / Index | 12/15/2018 | CME..... | 09/15/2018 | 2,041.1120 | 2,025.2000 | (1,136,126) | | | | 2,945,302 | 2,945,302 | 9,716,894 | 1 | 100 | |
| FAZ8..... | 5 | 1,018,735 | S&P 400 E-Mini Index Future Futures | VAGLB Hedge - Guaranteed Minimum Annuity Benefit | N/A..... | Equity / Index | 12/15/2018 | CME..... | 09/15/2018 | 2,037.4698 | 2,025.2000 | (3,250) | | | | 6,135 | 6,135 | 26,248 | 1 | 100 | |
| MFZ8..... | 5,997 | 583,945,910 | MSCI EAFE Mini Index Future Futures | VAGLB Market Risk Capital Hedge | N/A..... | Equity / Index | 12/15/2018 | ICE..... | 09/15/2018 | 1,947.4601 | 1,975.5000 | 5,030,104 | | | | (8,407,765) | (8,407,765) | 31,481,477 | 1 | 50 | |
| MFZ8..... | 15 | 1,457,063 | MSCI EAFE Mini Index Future Futures | VAGLB Hedge - Guaranteed Minimum Annuity Benefit | N/A..... | Equity / Index | 12/15/2018 | ICE..... | 09/15/2018 | 1,942.7506 | 1,975.5000 | 13,275 | | | | (24,562) | (24,562) | 78,743 | 1 | 50 | |
| RTYZ8..... | 1,302 | 111,963,367 | Russell 2000 Index Mini Future Futures | VAGLB Market Risk Capital Hedge | N/A..... | Equity / Index | 12/15/2018 | CBT..... | 09/15/2018 | 1,719.8674 | 1,700.8000 | (255,727) | | | | 1,241,287 | 1,241,287 | 6,834,898 | 1 | 50 | |
| RTYZ8..... | 4 | 344,340 | Russell 2000 Index Mini Future Futures | VAGLB Hedge - Guaranteed Minimum Annuity Benefit | N/A..... | Equity / Index | 12/15/2018 | CBT..... | 09/15/2018 | 1,721.7010 | 1,700.8000 | (860) | | | | 4,180 | 4,180 | 20,998 | 1 | 50 | |
| 13429999. Total-Short Futures-Hedging Other..... | | | | | | | | | | | | 4,072,015 | 0 | 0 | 0 | (14,012,142) | (14,012,142) | 91,961,400 | XXX | XXX | |
| 13899999. Total-Short Futures..... | | | | | | | | | | | | 4,072,015 | 0 | 0 | 0 | (14,012,142) | (14,012,142) | 91,961,400 | XXX | XXX | |
| 14099999. Total-Hedging Other..... | | | | | | | | | | | | 4,072,015 | 0 | 0 | 0 | (14,012,142) | (14,012,142) | 91,961,400 | XXX | XXX | |
| 14499999. TOTAL..... | | | | | | | | | | | | 4,072,015 | 0 | 0 | 0 | (14,012,142) | (14,012,142) | 91,961,400 | XXX | XXX | |

QE07

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|------------------------------|------------------------|------------------------|---------------------|
| Bank of America | 72,840,795 | 19,120,605 | 91,961,400 |
| Total Net Cash Deposits..... | 72,840,795 | 19,120,605 | 91,961,400 |

| (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 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure | |
|---|-----------------------------------|---------------------------------------|--|--|--|---------------------------------|------------------------------------|------------------------------------|----------------------------------|--------------------------|----------------------------------|-------------|
| | | | | 5 Contracts with Book/Adjusted Carrying Value > 0 | 6 Contracts with Book/Adjusted Carrying Value < 0 | 7 Exposure Net of Collateral | 8 Contracts with Fair Value > 0 | 9 Contracts with Fair Value < 0 | 10 Exposure Net of Collateral | | | |
| Exchange Traded Derivatives | | | | | | | | | | | | |
| 0199999. Aggregate Sum of Exchange Traded..... | XXX | XXX | XXX | 91,961,400 | | 91,961,400 | 5,467,978 | (1,395,963) | 5,467,978 | 91,961,400 | 91,961,400 | |
| NAIC 1 Designation | | | | | | | | | | | | |
| Bank of America Corp..... | B4TYDEB6GKMZO031MB27 | Y | Y | 16,562,747 | 14,174,691 | | 0 | 16,039,388 | | 0 | 925,963 | 0 |
| Barclays Bank PLC..... | G5GSEF7VJP5I7OUK5573... | Y | Y | 6,802,000 | 12,303,200 | (827,236) | 4,673,964 | 10,372,531 | (3,686,246) | 0 | 2,202,122 | 2,202,122 |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | Y | Y | | 1,140,900 | (8,813,650) | 0 | | (20,313,941) | 0 | 3,491,311 | 0 |
| Citibank NA..... | E57ODZWZ7FF32WEFA76 | Y | Y | | 16,931,549 | (11,589,067) | 5,342,482 | 8,164,949 | (26,202,819) | 0 | 7,238,753 | 7,238,753 |
| Credit Suisse Intl..... | E58DKGMJYYYJLN8C3868. | Y | Y | | 117,782 | (492,039) | 0 | 117,782 | (492,039) | 0 | 62,407 | 0 |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86.. | Y | Y | 14,100,000 | 22,450,800 | | 8,350,800 | 14,666,112 | | 566,112 | 1,350,593 | 1,350,593 |
| Goldman Sachs Intl Ltd..... | W22LROWP2IHZNBB6K528 | Y | Y | 599,000 | 567,132 | | 0 | 567,132 | | 0 | 0 | 0 |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804... | Y | Y | | | (2,629,750) | 0 | | (5,604,457) | 0 | 688,309 | 0 |
| JPMorgan Chase & Co..... | 7H6GLXDRUGQU57RNE97 | Y | Y | 4,999,000 | 12,527,200 | (818,980) | 6,709,220 | 8,322,433 | (3,161,884) | 161,549 | 1,216,220 | 1,216,220 |
| Morgan Stanley Capital Svcs..... | I7331LVCZKQKX5T7XV54... | Y | Y | 2,550,000 | 3,646,800 | | 1,096,800 | 2,525,026 | | 0 | 323,117 | 323,117 |
| Morgan Stanley & Co Intl Ltd..... | 4PQUHN3JPFQFN3BB653. | Y | Y | 284,000 | 258,103 | | 0 | 258,103 | | 0 | 0 | 0 |
| Royal Bank of Scotland PLC..... | RR3QWICWWIPCS8A4S074 | Y | Y | | 1,396,000 | (1,539,600) | 0 | 143,858 | (2,052,069) | 0 | 1,006,344 | 862,744 |
| Societe Generale..... | O2RNE8IBXP4R0TD8PU41.. | Y | Y | 5,410,000 | 5,402,175 | | 0 | 5,402,175 | | 0 | 0 | 0 |
| Wells Fargo & Co..... | KB1H1DSPRFMYMCUFXT09 | Y | Y | 4,350,000 | 2,016,279 | | 0 | 1,919,879 | (114,827) | 0 | 258,920 | 0 |
| 0299999. Total NAIC 1 Designation..... | | | | 55,656,747 | 92,932,612 | (26,710,321) | 26,173,266 | 68,499,368 | (61,628,281) | 727,661 | 18,764,059 | 13,193,549 |
| 0999999. Gross Totals..... | | | | 55,656,747 | 184,894,012 | (26,710,321) | 118,134,666 | 73,967,347 | (63,024,244) | 6,195,639 | 110,725,459 | 105,154,949 |
| 1. Offset per SSAP No. 64..... | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64..... | | | | | 184,894,012 | (26,710,321) | | | | | | |

QE08

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..... | 549300EX04Q2QBFTQ27... | Cash..... | Cash..... | 6,855,896 | 6,855,896 | 6,855,896 | | I..... |
| Bank of America Corp - CME..... | SNZ20JLFBK8MNNCLQOF39.. | Cash..... | Cash..... | 53,545,284 | 53,545,284 | 53,545,284 | | I..... |
| Bank of America Corp - ICE..... | 5493004R83R1LVX2I36..... | Cash..... | Cash..... | 31,560,220 | 31,560,220 | 31,560,220 | | I..... |
| BNP Paribas - OTC..... | R0MUWSFPU8MPRO8K5P83... | Cash..... | Cash..... | 21,242,000 | 21,242,000 | 21,242,000 | | V..... |
| Citibank NA - OTC..... | E57ODZWZ7FF32TWEFA76.. | Cash..... | Cash..... | 19,882,100 | 19,882,100 | 19,882,100 | | V..... |
| Credit Suisse Intl - OTC..... | E58DKGMJYYYJLN8C3868... | Cash..... | Cash..... | 285,000 | 285,000 | 285,000 | | V..... |
| HSBC - OTC..... | 1IE8VN30JCEQV1H4R804.... | Cash..... | Cash..... | 6,360,000 | 6,360,000 | 6,360,000 | | V..... |
| Royal Bank of Scotland - OTC..... | RR3QWICWWIPCS8A4S074.. | Cash..... | Cash..... | 2,568,000 | 2,568,000 | 2,568,000 | | V..... |
| 0199999. Totals..... | | | | 142,298,500 | 142,298,500 | 142,298,500 | XXX | XXX |
| Collateral Pledged to Reporting Entity | | | | | | | | |
| Barclays Bank PLC - OTC..... | G5GSEF7VJP5I7OUK5573.... | Cash..... | Cash..... | 6,802,000 | 6,802,000 | XXX | | V..... |
| Deutsche Bank AG - OTC..... | 7LTWFZYICNSX8D621K86.... | Cash..... | Cash..... | 14,100,000 | 14,100,000 | XXX | | V..... |
| Goldman Sachs International Ltd - OTC..... | W22LROWP2IHZNB6K528.... | Cash..... | Cash..... | 599,000 | 599,000 | XXX | | V..... |
| JPMorgan Chase & Co - OTC..... | 7H6GLXDRUGQFU57RNE97... | Cash..... | Cash..... | 4,999,000 | 4,999,000 | XXX | | V..... |
| Morgan Stanley Capital Service - OTC..... | I7331LVCZKQKX5T7XV54.... | Cash..... | Cash..... | 2,550,000 | 2,550,000 | XXX | | V..... |
| Morgan Stanley & Co International Ltd - OTC..... | 4PQUHN3JPF6FNF3BB653.... | Cash..... | Cash..... | 284,000 | 284,000 | XXX | | V..... |
| Societe Generale - OTC..... | O2RNE8IBXP4R0TD8PU41.... | Cash..... | Cash..... | 5,410,000 | 5,410,000 | XXX | | V..... |
| Wells Fargo - OTC..... | KB1H1DSPRFMYMCUFXT09... | Cash..... | Cash..... | 4,350,000 | 4,350,000 | XXX | | V..... |
| Bank of America - OTC..... | B4TYDEB6GKMZO031MB27.. | Treasury..... | 912828 H8 6 U S Treasury Nt..... | 878,184 | 919,000 | XXX | 01/31/2022. | V..... |
| Bank of America - OTC..... | B4TYDEB6GKMZO031MB27.. | Treasury..... | 912828 M9 8 U S Treasury Nt..... | 468,731 | 481,000 | XXX | 11/30/2020. | V..... |
| Bank of America - OTC..... | B4TYDEB6GKMZO031MB27.. | Treasury..... | 912828 N4 8 U S Treasury Nt..... | 15,215,833 | 15,586,000 | XXX | 12/31/2020. | V..... |
| 0299999. Totals..... | | | | 55,656,747 | 56,080,000 | XXX | XXX | XXX |

QE09

**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..... | 441,577 | 648,064 | 07/25/2036..... |
| 36829J AA 9 | GE Capital Commercial Mortgage RMBS Ser..... | | 5FM..... | 141,014 | 225,878 | 08/25/2036..... |
| 362334 BQ 6 | GSAA Home Equity Tr RMBS Ser 2006-3 CI A1..... | | 1FM..... | 6,635 | 6,635 | 03/25/2036..... |
| 3399999 | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities..... | | | 589,226 | 880,577 | XXX |
| 3899999 | Total - Industrial & Miscellaneous (Unaffiliated)..... | | | 589,226 | 880,577 | XXX |
| 6299999 | Total - Residential Mortgage-Backed Securities..... | | | 589,226 | 880,577 | XXX |
| 6699999 | Subtotal - Bonds..... | | | 589,226 | 880,577 | XXX |
| Cash Equivalents (Schedule E Part 2 Type) | | | | | | |
| 000000 00 0 | Overnight Repos SEC LENDING ONLY..... | | | 163,758,213 | 163,758,213 | 10/01/2018..... |
| 9199999 | Total - Cash Equivalents (Schedule E Part 2 Type)..... | | | 163,758,213 | 163,758,213 | XXX |
| 9999999 | Totals..... | | | 164,347,439 | 164,638,790 | XXX |

General Interrogatories:

- The activity for the year: Fair Value \$.....(55,827,145) Book/Adjusted Carrying Value \$.....(55,806,708)
- Average balance for the year: Fair Value \$.....188,269,864 Book/Adjusted Carrying Value \$.....188,551,769
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....6,635 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....873,941 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 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|---|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Open Depositories | | | | | | | | |
| American Savings Bank..... Honolulu, HI..... | | | | | 437,326 | 614,813 | 165,808 | XXX |
| Bank of America..... Charlotte, NC..... | | | | | 469,238 | 649,155 | 344,792 | XXX |
| Bank of New York Mellon..... New York, NY..... | | | | | 10,170,206 | 5,593,723 | 57,608,909 | XXX |
| JP Morgan Chase..... New York, NY..... | | | | | (103,925,091) | (98,013,356) | (122,796,303) | XXX |
| PNC..... Pittsburgh, PA..... | | | | | 718,236 | 749,312 | 747,478 | XXX |
| Wachovia..... Charlotte, NC..... | | | | | 637,280 | 116,563 | 389,016 | XXX |
| The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH..... | | | | | 232,565 | 249,445 | 259,629 | XXX |
| 0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..... | XXX | XXX | | | 75,398 | 230,478 | 180,441 | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX | 0 | 0 | (91,184,842) | (89,809,867) | (63,100,230) | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | 0 | 0 | (91,184,842) | (89,809,867) | (63,100,230) | XXX |
| 0599999. Total Cash..... | XXX | XXX | 0 | 0 | (91,184,842) | (89,809,867) | (63,100,230) | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due & Accrued | 9 Amount Received During Year |
|--|--|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | | | |
| 825252 40 6 | S/T Investment Co Treasury Trust (AIM) | | 09/28/2018 | 2.042 | | 3,997,441 | 6,607 | 647 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 3,997,441 | 6,607 | 647 |
| 8899999. Total - Cash Equivalents | | | | | | 3,997,441 | 6,607 | 647 |

QE13