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QUARTERLY STATEMENT

As of March 31, 2019

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

Licensed as Business Type: Life, Accident & Health

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

Statutory Home Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact KELLY M. VANHOOSE 614-249-1545
(Name) (Area Code) (Telephone Number)
STATACCT@NATIONWIDE.COM 877-669-5908
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. DENISE LYNN SKINGLE #	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP 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
ERIC RAY STEVENSON #	SVP-RET PLAN SALES	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	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3 day of May 2019

Norma J Perkins

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	32,785,270,036		32,785,270,036	32,348,220,478
2. Stocks:				
2.1 Preferred stocks	37,493,863		37,493,863	37,817,864
2.2 Common stocks	2,049,689,119		2,049,689,119	1,781,925,664
3. Mortgage loans on real estate:				
3.1 First liens	7,671,893,025		7,671,893,025	7,764,452,138
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 $.....0 encumbrances)			0	
5. Cash ($.....(64,406,324)), cash equivalents ($.....3,704,091) and short-term investments ($.....636,377,092)	575,674,859		575,674,859	1,098,787,897
6. Contract loans (including $.....0 premium notes)	915,055,361	367,626	914,687,735	905,054,998
7. Derivatives	102,376,344		102,376,344	99,992,609
8. Other invested assets	706,839,485	4,163,965	702,675,520	656,805,528
9. Receivables for securities	400,201		400,201	
10. Securities lending reinvested collateral assets	124,321,605		124,321,605	100,594,748
11. Aggregate write-ins for invested assets	143,270,985	0	143,270,985	226,402,649
12. Subtotals, cash and invested assets (Lines 1 to 11)	45,112,284,883	4,531,591	45,107,753,292	45,020,054,573
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	433,438,790		433,438,790	393,518,500
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	61,649,917	1,200,559	60,449,358	47,818,613
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	24,870,621		24,870,621	26,092,986
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	13,072,650		13,072,650	16,600,255
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,482,542		6,482,542	245,623,510
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	287,277,098		287,277,098	128,780,823
18.2 Net deferred tax asset	613,036,641	120,097,796	492,938,845	532,938,267
19. Guaranty funds receivable or on deposit	1,861,490		1,861,490	1,861,490
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	192,421,226		192,421,226	13,571,782
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	280,761,941	152,299,188	128,462,753	40,469,432
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	47,027,157,799	278,129,134	46,749,028,665	46,467,330,231
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	100,299,166,128		100,299,166,128	92,873,973,071
28. Total (Lines 26 and 27)	147,326,323,927	278,129,134	147,048,194,793	139,341,303,302

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables	143,270,985		143,270,985	226,402,649
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)	143,270,985	0	143,270,985	226,402,649
2501. Accrued fees and other assets	123,449,586		123,449,586	35,456,265
2502. Cash value of corporate owned insurance	1,541,191		1,541,191	1,541,191
2503. Deferred software costs	75,690,573	75,690,573	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	80,080,591	76,608,615	3,471,976	3,471,976
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	280,761,941	152,299,188	128,462,753	40,469,432

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....35,096,310,584 less $.....0 included in Line 6.3 (including $.....65,057,163 Modco Reserve)	35,096,310,584	34,814,714,724
2.	Aggregate reserve for accident and health contracts (including $....34,750,431 Modco Reserve)	45,403,665	30,606,889
3.	Liability for deposit-type contracts (including $.....235,357 Modco Reserve)	3,708,201,377	3,836,724,776
4.	Contract claims:		
	4.1 Life	58,673,029	56,127,721
	4.2 Accident and health	90,665,995	100,968,106
5.	Policyholders' dividends/refunds to members $.....33,068 and coupons $.....0 due and unpaid	33,068	34,973
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....595,762 Modco)	41,213,381	41,837,499
	6.2 Policyholder's dividends/refunds to members 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 $.....25,047 accident and health premiums	3,731,268	3,301,970
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....2,794,925 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	2,794,925	2,303,942
	9.3 Other amounts payable on reinsurance, including $.....856,613 assumed and $.....286,496,410 ceded	287,353,023	23,491,401
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,583,335, accident and health $.....6,697,157 and deposit-type contract funds $.....5,182,836	18,463,329	16,520,995
11.	Commissions and expense allowances payable on reinsurance assumed	2,848,743	7,246,234
12.	General expenses due or accrued	41,579,674	80,795,002
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,492,338,101) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,620,269,529)	(1,625,405,925)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,865,394	6,880,508
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	4,466,552	4,584,235
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,048,082	6,551,784
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	2,430,700	83,470,961
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 $.....187,900,000 and interest thereon $.....17,997,164	205,897,164	364,779,456
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	386,148,341	372,052,839
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	154,992	131,501
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	45,321,983	22,515,935
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	730,542,400	869,743,040
	24.08 Derivatives	15,785,570	20,300,910
	24.09 Payable for securities	203,263,528	157,726,587
	24.10 Payable for securities lending	124,607,080	100,873,256
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	173,833,050	223,364,140
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	39,681,367,368	39,622,243,459
27.	From Separate Accounts statement	100,299,166,128	92,873,973,071
28.	Total liabilities (Lines 26 and 27)	139,980,533,496	132,496,216,530
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	1,398,017,274	1,398,017,274
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	4,965,829,244	4,743,254,719
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)	7,063,846,518	6,841,271,993
38.	Totals of Lines 29, 30 and 37	7,067,661,297	6,845,086,772
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	147,048,194,793	139,341,303,302

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	31,651	672,799
2502.	Loss recognition reserve	4,475,000	4,475,000
2503.	Reserve for escheat funds	36,167,846	34,657,821
2598.	Summary of remaining write-ins for Line 25 from overflow page	133,158,553	183,558,520
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	173,833,050	223,364,140
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,297,236,224	2,293,270,975	9,827,966,018
2. Considerations for supplementary contracts with life contingencies	51,484	383,208	1,076,014
3. Net investment income	453,918,079	458,500,773	1,927,293,419
4. Amortization of Interest Maintenance Reserve (IMR)	(432,759)	(274,924)	(1,168,357)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	17,251,789	16,533,040	80,081,624
7. Reserve adjustments on reinsurance ceded	15,303,102	16,907,034	(11,108,592)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	481,724,338	465,329,153	1,909,795,872
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	67,487,606	76,452,244	261,552,644
9. Totals (Lines 1 to 8.3)	3,332,539,863	3,327,101,503	13,995,488,642
10. Death benefits	148,393,580	144,588,735	545,931,113
11. Matured endowments (excluding guaranteed annual pure endowments)	470,587	349,319	1,474,040
12. Annuity benefits	486,678,796	469,445,345	1,869,703,559
13. Disability benefits and benefits under accident and health contracts	1,214,848	1,093,138	4,835,580
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,815,258,196	3,104,579,896	11,458,319,973
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	22,063,209	18,878,534	77,504,396
18. Payments on supplementary contracts with life contingencies	810,785	867,531	3,122,319
19. Increase in aggregate reserves for life and accident and health contracts	295,755,100	(34,533,735)	735,839,312
20. Totals (Lines 10 to 19)	3,770,645,101	3,705,268,763	14,696,730,292
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	158,378,332	160,710,554	645,470,188
22. Commissions and expense allowances on reinsurance assumed	2,357,284	2,387,942	24,709,228
23. General insurance expenses and fraternal expenses	81,709,195	77,056,395	316,476,719
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,876,518	14,851,909	51,008,080
25. Increase in loading on deferred and uncollected premiums	(313,114)	(35,524)	337,075
26. Net transfers to or (from) Separate Accounts net of reinsurance	(816,531,752)	(735,736,538)	(2,467,765,346)
27. Aggregate write-ins for deductions	(113,046,019)	(135,188,806)	(321,464,967)
28. Totals (Lines 20 to 27)	3,100,075,545	3,089,314,695	12,945,501,269
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	232,464,318	237,786,808	1,049,987,373
30. Dividends to policyholders and refunds to members	8,921,054	10,120,812	40,179,517
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	223,543,264	227,665,996	1,009,807,856
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(68,166,880)	15,436,706	63,679,624
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	291,710,144	212,229,290	946,128,232
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....583,909 (excluding taxes of $.....(586,989) transferred to the IMR)	(141,242,319)	(78,114,366)	(235,079,568)
35. Net income (Line 33 plus Line 34)	150,467,825	134,114,924	711,048,664
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	6,845,086,772	5,949,323,388	5,949,323,388
37. Net income (Line 35)	150,467,825	134,114,924	711,048,664
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(33,755,375)	164,106,308	(67,843,909)	(306,554,059)
39. Change in net unrealized foreign exchange capital gain (loss)	(895,769)	309,142	2,564,370
40. Change in net deferred income tax	(58,399,752)	19,244,477	71,786,891
41. Change in nonadmitted assets	(18,398,844)	(1,941,201)	(6,045,696)
42. Change in liability for reinsurance in unauthorized and certified companies	(23,491)	(40,193)	(42,548)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(14,095,502)	(2,351,487)	(11,913,678)
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			435,000,000
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	(186,250)	(186,250)	(80,560)
54. Net change in capital and surplus (Lines 37 through 53)	222,574,525	81,305,503	895,763,384
55. Capital and surplus as of statement date (Lines 36 + 54)	7,067,661,297	6,030,628,891	6,845,086,772

DETAILS OF WRITE-INS

08.301. Miscellaneous income	67,487,606	76,452,244	261,552,644
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)	67,487,606	76,452,244	261,552,644
2701. Reserve adjustments on reinsurance assumed	(70,741,679)	(106,313,270)	(351,619,433)
2702. Change in contingency reserve	(50,126,801)	(33,870,169)	6,638,541
2703. Net investment earnings on funds withheld by ceding company	7,872,940	4,592,687	20,168,100
2798. Summary of remaining write-ins for Line 27 from overflow page	(50,479)	401,946	3,347,825
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(113,046,019)	(135,188,806)	(321,464,967)
5301. Adjustment to initial commision and expense allowance	(186,250)	(186,250)	(745,000)
5302. Change in prepaid pension cost			664,440
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(186,250)	(186,250)	(80,560)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	2,288,929,659	2,272,221,142	9,812,078,058
2. Net investment income	420,128,551	495,683,672	2,040,926,270
3. Miscellaneous income	935,918,257	624,999,951	2,329,057,687
4. Total (Lines 1 through 3)	3,644,976,467	3,392,904,765	14,182,062,015
5. Benefit and loss related payments	3,470,629,352	3,781,173,559	13,946,830,213
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(821,668,148)	(769,502,786)	(2,605,667,901)
7. Commissions, expenses paid and aggregate write-ins for deductions	187,928,717	166,061,324	709,479,224
8. Dividends paid to policyholders	9,547,077	10,628,041	45,270,699
9. Federal and foreign income taxes paid (recovered) net of $.....14,382,306 tax on capital gains (losses)	90,326,315	11,516,659	(73,633,599)
10. Total (Lines 5 through 9)	2,936,763,313	3,199,876,797	12,022,278,636
11. Net cash from operations (Line 4 minus Line 10)	708,213,154	193,027,968	2,159,783,379
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	864,470,651	854,514,267	3,365,768,730
12.2 Stocks	8,443,428	5,265	565,925
12.3 Mortgage loans	227,610,926	193,235,860	579,851,781
12.4 Real estate			
12.5 Other invested assets	12,101,339	16,046,802	73,650,914
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	923,881	(217,596)	(2,540,118)
12.7 Miscellaneous proceeds	128,268,401	40,279,858	680,066,884
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,241,818,626	1,103,864,456	4,697,364,116
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,308,918,814	675,527,138	4,498,902,784
13.2 Stocks	155,677,685	65,042,230	607,906,214
13.3 Mortgage loans	140,569,603	199,821,587	761,809,525
13.4 Real estate			
13.5 Other invested assets	69,741,258	48,228,509	439,026,317
13.6 Miscellaneous applications	327,675,306	101,517,522	171,438,836
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,002,582,666	1,090,136,986	6,479,083,676
14. Net increase or (decrease) in contract loans and premium notes	9,645,909	15,462,991	(35,799,607)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(770,409,949)	(1,735,521)	(1,745,919,953)
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			435,000,000
16.3 Borrowed funds	(158,882,292)	295,033,323	364,779,456
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(128,523,399)	(87,806,175)	228,069,591
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(173,510,552)	22,124,707	(306,916,405)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(460,916,243)	229,351,855	720,932,642
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)	(523,113,038)	420,644,301	1,134,796,068
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,098,787,897	(36,008,171)	(36,008,171)
19.2 End of period (Line 18 plus Line 19.1)	575,674,859	384,636,130	1,098,787,897

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

20.0001	Exchange of bond investment to bond investment	147,189,921	92,031,726	572,838,057
20.0002	Intercompany transfer of securities	5,990,125		108,324,220
20.0003	Exchange of bond investment to equity investment			1,175,774
20.0004	Tax credit commitment liabilities	790,203	386,019	17,941,170
20.0005	Capitalized interest on mortgage loans	2,174,909	1,072,647	6,554,677
20.0006	Capitalized interest on bonds	438,027	420,531	1,764,939
20.0007	Intercompany transfer of mortgages			154,966,753
20.0008	REO 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	164,487,556	169,272,664	670,575,877
3. Ordinary individual annuities	1,089,449,332	1,029,444,924	4,272,075,182
4. Credit life (group and individual)			
5. Group life insurance	120,769,895	196,990,106	1,314,888,488
6. Group annuities	1,077,942,491	1,049,242,351	4,192,447,323
7. A&H - group	108,417,269	88,190,057	282,318,333
8. A&H - credit (group and individual)			
9. A&H - other	1,385,305	6,591,621	6,672,173
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	2,562,451,848	2,539,731,723	10,738,977,376
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	2,562,451,848	2,539,731,723	10,738,977,376
14. Deposit-type contracts	226,000,000	36,500,000	1,460,499,569
15. Total (Lines 13 and 14)	2,788,451,848	2,576,231,723	12,199,476,945

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 $301,057,015 and $183,179,487 as of March 31, 2019 and December 31, 2018, 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 $67,000,000 as of March 31, 2019 and December 31, 2018.

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 #	2019	2018
	Net Income					
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 150,467,825	$ 711,048,664
(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	$ 150,467,825	$ 711,048,664
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 7,067,661,297	$ 6,845,086,772
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle	52	2	8	(301,057,015)	(183,179,487)
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Olentangy	20	2	2.2	67,000,000	67,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,301,718,312	$ 6,961,266,259

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.

(2) Bonds, excluding loan-backed and structured securities, are stated at amortized cost, except those with an NAIC designation of "6", which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.

(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.

NOTES TO THE FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

2. None

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
61756UAH4	$ 3,356,661	$ 2,757,283	$ 599,378	$ 2,757,283	$ 2,859,512	Q1 '19
Total			$ 599,378			

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 $ (13,025,170)
2. 12 Months or Longer $ (33,147,956)

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

1. Less than 12 Months $ 1,188,093,926
2. 12 Months or Longer $ 628,393,057

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.

2-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Open - No Maturity	$-	$-	$-	$-	$-	$-	$-	$-
b. Overnight	-	154,591,015	115,506,275	123,458,057	-	-	-	-
c. 2 Days to 1 Week	-	-	-	-	-	-	-	-
d. > 1 Week to 1 Month	-	-	-	-	-	-	-	-
e. > 1 Month to 3 Months	-	-	-	-	-	-	-	-
f. > 3 Months to 1 Year	-	-	-	-	-	-	-	-
g. > 1 Year	-	-	-	-	-	-	-	-

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

4. Not applicable.

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

First Quarter				Second Quarter			
1	2	3	4	5	6	7	8
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
$-	$157,682,835	$117,816,401	$125,927,218	$-	$-	$-	$-

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

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	$-	$125,927,218	$-	$-	$-	$-	$-	$125,927,218
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	$-	$125,927,218	$-	$-	$-	$-	$-	$125,927,218

NOTES TO THE FINANCIAL STATEMENTS

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	$-	$154,591,015	$115,506,275	$123,458,057	$-	$-	$-	$-
b. Securities (FV)	-	-	-	-	-	-	-	-
c. Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

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

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$123,458,057	$123,458,057
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	7	-
(2) Aggregate Amount of Investment Income	$ (217,745)	$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

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

H. The Company has no premium cost due in each of the following four years and thereafter.

Note 9 - Income Taxes

No significant changes from prior year end.

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

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

During the three months ended March 31, 2019, the Company made capital contributions to Nationwide Life and Annuity Insurance Company (NLAIC) of $150,000,000. On April 29, 2019, the Company made an additional capital contribution to NLAIC of $50,000,000.

On May 10, 2019, the Company received a distribution of $212,000,000 from Eagle, which was declared on March 26, 2019. The distribution consisted of a return of contributed surplus of $190,000,000, which has been recorded on the Assets page in Receivables from parent, subsidiaries and affiliates; and a dividend of $22,000,000, which has been recorded on the Assets page in Investment income due and accrued

During 2018, NLAIC borrowed $340,100,000 from the Company at interest rates ranging from 3-month LIBOR plus 0.785% to 3.57% with maturity dates ranging from January 16, 2019 to March 21, 2019. During 2019, NLAIC made payments of principal and interest and, as of March 21, 2019, the promissory notes were repaid in full.

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, shared between the Company and NLAIC, 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 $300,000,000 from the FHLB that expires on March 20, 2020. The Company had no amounts outstanding under the agreement as of March 31, 2019 and December 31, 2018. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 52,530,400	$ 52,530,400	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 77,530,400	$ 77,530,400	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,300,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c) Activity Stock	$ 52,530,400	$ 52,530,400	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 77,530,400	$ 77,530,400	$ -
(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	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

(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)	$ 3,083,893,832	$ 3,052,511,391	$ 2,381,960,079
2 Current Year General Account Total Collateral Pledged	$ 3,083,893,832	$ 3,052,511,391	$ 2,381,960,079
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 3,046,683,312	$ 3,073,592,213	$ 2,515,365,701

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)	$ 3,083,893,832	$ 3,052,511,391	$ 2,515,365,701
2 Current Year General Account Maximum Collateral Pledged	$ 3,083,893,832	$ 3,052,511,391	$ 2,515,365,701
3 Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 3,046,683,312	$ 3,073,592,213	$ 2,515,365,701

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,381,960,079	$ 2,381,960,079	$ -	$ 2,381,960,079
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,381,960,079	$ 2,381,960,079	$ -	$ 2,381,960,079

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,515,365,701	$ 2,515,365,701	$ -	$ 2,515,365,701
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,515,365,701	$ 2,515,365,701	$ -	$ 2,515,365,701

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 2,515,365,701	$ 2,515,365,701	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,515,365,701	$ 2,515,365,701	$ -

NOTES TO THE FINANCIAL STATEMENTS

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.

A. Defined Benefit Plans

Not applicable.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

No significant changes from prior year end.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

The 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 held at fair value as of March 31, 2019:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	2,776,374	26,554,720	-	$ 29,331,094
Total Bonds	$ -	$ 2,776,374	$ 26,554,720	$ -	$ 29,331,094
Securities lending collateral assets	-	6,004	-	-	6,004
Common stocks	$ 51,601,840	$ 77,530,400	$ 755,043	$ 17,609,899	147,497,182
Separate account assets	96,043,471,925	2,181,699,631	70,035,286	1,694,906,131	99,990,112,973
Derivative assets	-	-	5,145,462	-	5,145,462
Total Assets at Fair Value/(NAV)	$ 96,095,073,765	$ 2,262,012,409	$ 102,490,511	$ 1,712,516,030	$ 100,172,092,715
Derivative liabilities	-	567,617	-	-	$ 567,617
Total Liabilities at Fair Value	$ -	$ 567,617	$ -	$ -	$ 567,617

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2019:

	Beginning Balance at 1/1/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2019
Assets at Fair Value										
Industrial and miscellaneous	$8,333,583	$23,561,069	$-	$-	$(3,455,846)	$2,565,129	$-	$(4,484,142)	$34,927	$26,554,720
Total Bonds	$8,333,583	$23,561,069	$-	$-	$(3,455,846)	$2,565,129	$-	$(4,484,142)	$34,927	$26,554,720
Common stocks	$789,845	$-	$-	$-	$(34,802)	$-	$-	$-	$-	$755,043
Separate account assets	$80,281,170	$-	$-	$-	$(10,245,884)	$-	$-	$-	$-	$70,035,286
Derivative assets	$1,653,913	$-	$-	$1,088,103	$3,198,948	$1,887,639	$-	$(2,683,141)	$-	$5,145,462
Total Assets at Fair Value	$91,058,511	$23,561,069	$-	$1,088,103	$(10,537,584)	$4,452,768	$-	$(7,167,283)	$34,927	$102,490,511

Transfers into and/or out of Level 3 during the period ended March 31, 2019 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2019:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$33,869,287,537	$32,755,938,942	$1,230,630,102	$31,710,983,259	$927,674,176	$-	$-
Stocks	1,938,069,691	1,939,685,800	-	35,877,753	1,902,191,938	-	-
Mortgage loans, net of allowance	7,749,644,881	7,671,893,025	-	-	7,749,644,881	-	-
Short-term investments	636,377,312	636,377,092	-	636,377,312	-	-	-
Derivative assets	88,097,304	97,230,882	-	88,097,304	-	-	-
Policy loans	914,687,735	914,687,735	-	-	914,687,735	-	-
Separate account assets	319,642,067	309,053,155	3,078,774	316,563,293	-	-	-
Securities lending collateral assets	123,998,737	124,315,601	123,458,057	540,680	-	-	-
Total Assets	$45,639,805,264	$44,449,182,232	$1,357,166,933	$32,788,439,601	$11,494,198,730	$-	$-
Liabilities							
Derivative liabilities	$27,354,192	$15,217,953	$-	$27,354,192	$-	$-	$-
Investment Contracts	23,155,948,487	25,454,904,766	-	-	23,155,948,487	-	-
Total Liabilities	$23,183,302,679	$25,470,122,719	$-	$27,354,192	$23,155,948,487	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Common stocks measured at NAV of $17,609,899 represents an investment in a business development company (BDC). The Company has the ability and intent to hold this investment. The price at which the investment in the BDC could be sold largely depends on when the BDC becomes a public entity, at which time the Company can liquidate the investment or convert its investment into publicly-traded stock. The Company has unfunded commitments of $7,390,101 to the BDC. The BDC's strategy includes, but is not limited to, originating loans and making debt and equity investments in domestic middle market companies.

The Company has separate account assets and liabilities measured at NAV of $1,694,906,131. Valuation gains and losses (changes in NAV/fair value of the separate account asset and liability) accrue directly to, and investment risk is borne by, the separate account contractholder.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 10, 2019 for the statutory statement issued on May 13, 2019.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 10, 2019 for the statutory statement issued on May 13, 2019.

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

Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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 Trust Company, FSB	Columbus, OH	No	Yes	No	No
Nationwide Investment Services Corp.	Columbus, OH	No	No	No	Yes
Nationwide Investment Advisors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Securities, LLC	Columbus, OH	No	No	No	Yes
Nationwide Fund Advisors	Columbus, OH	No	No	No	Yes
Nationwide Fund Distributors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Asset Management, LLC	Columbus, OH	No	No	No	Yes
Jefferson National Securities Corporation	Louisville, KY	No	No	No	Yes
JNF Advisors, Inc.	Louisville, KY	No	No	No	Yes

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

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

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

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

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

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 290,494,102

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 3,571,428	$ 3,571,428
14.22	Preferred Stock	0	0
14.23	Common Stock	1,644,025,688	1,902,191,938
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	247,651,697	244,895,788
14.26	All Other	141,440,400	139,188,585
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,036,689,213	$ 2,289,847,739
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 124,004,741

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 124,321,605

16.3 Total payable for securities lending reported on the liability page: $ 124,607,080

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

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO
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 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$7,662,207,363
1.14	Total mortgages in good standing	$7,662,207,363
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$9,685,662
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)	$7,671,893,025
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	262.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	37.0

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 [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates								
88340	59-2859797	05/01/2018	Hannover Life Reassurance Company of America	FL	YRT/I	Authorized		
66346	58-0828824	07/09/2018	Munich American Reassurance Co	GA	YRT/I	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

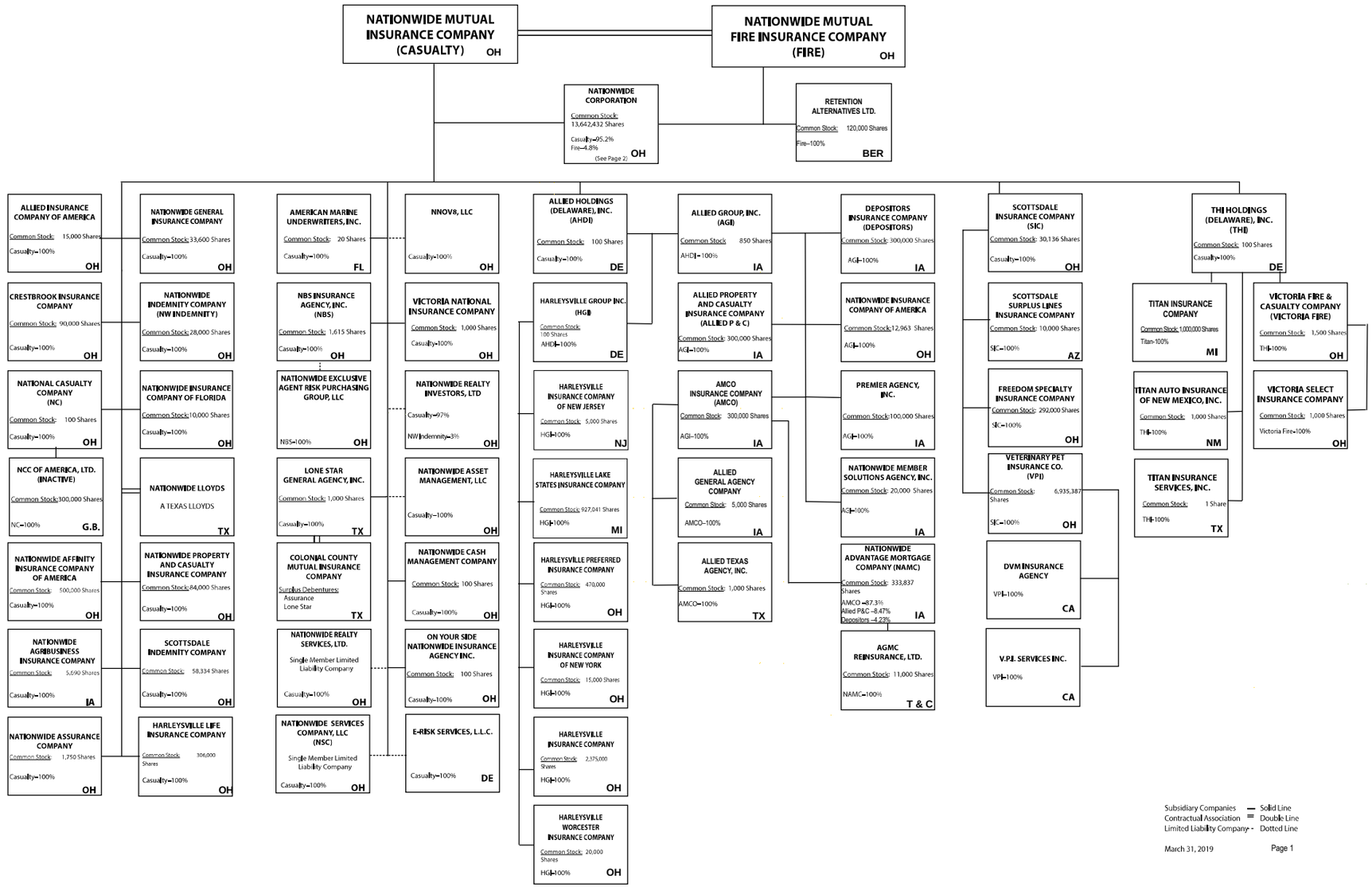
Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	2,754,582	978,677	3,459,925	20,679,247	27,872,431	
2. Alaska AK	L	44,138	130,103	1,817,612	1,878,709	3,870,562	
3. Arizona AZ	L	13,537,853	2,763,332	4,287,951	87,310,159	107,899,295	
4. Arkansas AR	L	873,359	498,928	344,382	11,019,837	12,736,506	
5. California CA	L	23,116,292	19,115,193	4,185,808	198,317,881	244,735,174	
6. Colorado CO	L	8,224,102	2,975,257	1,125,984	27,135,853	39,461,196	
7. Connecticut CT	L	1,483,378	4,393,897	2,319,411	31,638,057	39,834,743	
8. Delaware DE	L	43,061,281	511,355	325,669	3,113,596	47,011,901	
9. District of Columbia DC	L	136,941	250,000	420,075	968,915	1,775,931	
10. Florida FL	L	19,321,992	18,874,970	2,377,976	273,263,697	313,838,635	
11. Georgia GA	L	8,321,198	3,348,338	7,861,688	35,487,345	55,018,569	
12. Hawaii HI	L	989,552	2,639,891	28,069	19,545,865	23,203,377	
13. Idaho ID	L	465,193	388,683	184,746	9,986,659	11,025,281	
14. Illinois IL	L	2,797,215	4,651,161	6,106,485	75,563,909	89,118,770	
15. Indiana IN	L	1,037,637	2,205,431	3,995,333	31,151,396	38,389,797	
16. Iowa IA	L	9,999,199	276,000	972,769	10,826,494	22,074,462	
17. Kansas KS	L	1,311,429	1,674,513	1,126,455	11,202,649	15,315,046	
18. Kentucky KY	L	3,041,703	885,216	1,486,594	13,675,194	19,088,707	
19. Louisiana LA	L	3,440,373	710,589	634,236	28,298,005	33,083,203	
20. Maine ME	L	193,438	535,272	175,401	4,681,699	5,585,810	
21. Maryland MD	L	3,292,013	3,229,628	796,063	42,545,855	49,863,559	
22. Massachusetts MA	L	3,438,768	11,362,530	1,420,593	60,185,968	76,407,859	
23. Michigan MI	L	7,717,162	3,509,361	2,761,379	45,858,609	59,846,511	
24. Minnesota MN	L	1,174,683	3,286,856	1,128,348	21,387,440	26,977,327	
25. Mississippi MS	L	602,858	566,486	279,297	2,138,199	3,586,840	
26. Missouri MO	L	1,830,151	1,612,584	1,714,321	74,410,512	79,567,568	
27. Montana MT	L	83,343	894,605	421,591	4,209,209	5,608,748	
28. Nebraska NE	L	179,213	2,475,323	613,774	5,068,097	8,336,407	
29. Nevada NV	L	677,883	1,929,727	902,068	8,575,665	12,085,343	
30. New Hampshire NH	L	402,832	2,238,025	2,942,840	6,769,616	12,353,313	
31. New Jersey NJ	L	6,026,821	7,209,012	3,471,705	77,275,966	93,983,504	
32. New Mexico NM	L	170,644	1,384,220	600,512	4,896,513	7,051,889	
33. New York NY	L	41,560,389	18,062,343	4,081,509	170,653,672	234,357,913	
34. North Carolina NC	L	7,038,969	5,916,297	3,161,454	27,617,890	43,734,610	
35. North Dakota ND	L	8,654,322	303,182	86,016	3,557,724	12,601,244	
36. Ohio OH	L	11,842,964	9,179,613	8,240,079	132,048,568	161,311,224	226,000,000
37. Oklahoma OK	L	254,867	1,316,800	672,911	13,057,253	15,301,831	
38. Oregon OR	L	2,059,510	2,543,894	81,337	15,790,363	20,475,104	
39. Pennsylvania PA	L	9,606,315	17,765,852	4,707,837	103,700,167	135,780,171	
40. Rhode Island RI	L	651,551	1,368,686	90,562	7,369,068	9,479,867	
41. South Carolina SC	L	1,959,608	1,695,339	1,857,708	12,456,100	17,968,755	
42. South Dakota SD	L	137,534	136,764	716,076	194,887	1,185,261	
43. Tennessee TN	L	2,411,787	1,253,208	1,189,477	18,716,670	23,571,142	
44. Texas TX	L	17,047,291	8,125,928	14,518,723	115,037,106	154,729,048	
45. Utah UT	L	1,012,622	1,117,212	607,521	7,398,176	10,135,531	
46. Vermont VT	L	291,810	274,716	218,765	3,988,618	4,773,909	
47. Virginia VA	L	5,400,837	4,160,596	1,417,002	27,166,329	38,144,764	
48. Washington WA	L	526,122	4,013,740	1,355,206	25,143,695	31,038,763	
49. West Virginia WV	L	1,037,824	3,147,447	2,915,517	6,528,309	13,629,097	
50. Wisconsin WI	L	350,095	2,185,082	2,789,528	26,698,099	32,022,804	
51. Wyoming WY	L	67,050		492,506	1,682,034	2,241,590	
52. American Samoa AS	N	4,151				4,151	
53. Guam GU	L	140			1,200	1,340	
54. Puerto Rico PR	L	73,690	1,754,442		7,392,996	9,221,128	
55. US Virgin Islands VI	L	2,152		(174)		1,978	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	14,483			2,903	17,386	
58. Aggregate Other Alien OT	XXX	79,685	279,826	501	17,035	377,047	0
59. Subtotal	XXX	281,832,994	192,106,130	109,489,121	1,975,285,677	2,558,713,922	226,000,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,639,503			16	4,639,519	
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	875,691		10,415		886,106	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	287,348,188	192,106,130	109,499,536	1,975,285,693	2,564,239,547	226,000,000
96. Plus Reinsurance Assumed	XXX	4,534,233	1,488	2,385,898	3,868,047	10,789,666	
97. Totals (All Business)	XXX	291,882,421	192,107,618	111,885,434	1,979,153,740	2,575,029,213	226,000,000
98. Less Reinsurance Ceded	XXX	31,607,051	506	111,794,755	132,499,221	275,901,533	
99. Totals (All Business) less Reinsurance Ceded	XXX	260,275,370	192,107,112	90,679	1,846,654,519	2,299,127,680	226,000,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	79,685	279,826	501	17,035	377,047	
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	79,685	279,826	501	17,035	377,047	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	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	3

NATIONWIDE®

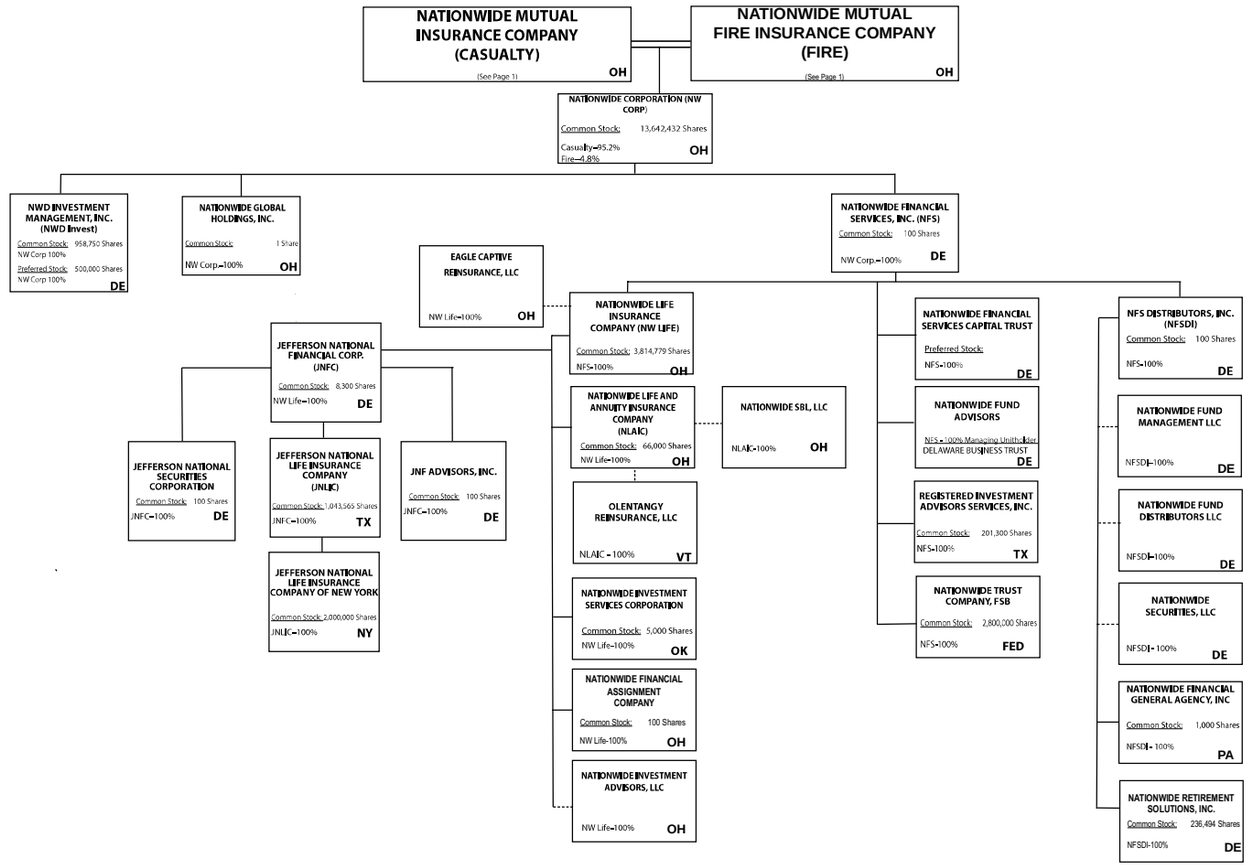


(Casualty/Fire subsidiaries)

Q12

Q12.1

NATIONWIDE®



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

March 31 , 2019

(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	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309				10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1733036				120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939867				1175 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-2451988				1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				111 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				155 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				161 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				170 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				275 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				300 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				310 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				400 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				410 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				75 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				777 Swan Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			37-1865892				828 at the Yard Condominiums Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		20-4939866				828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			20-4939866				950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808				AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314				AGMC Reinsurance, Ltd	TCA	NIA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1011300				ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655				ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790				Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983				ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931				ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863				ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959				AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596				American Marine Underwriters, Inc	FL	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504				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				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				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				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				American Tax Credit Fund 2018-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3900932				American Tax Credit Fund 2019-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3953721				American Tax Credit Fund 2019-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			36-4857239				Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			35-2582728				Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		31-1486309				Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207				Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1555487				Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3624379				Brooke School Investment Fund, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Cavasson Hotel, LLC	OH	NIA	Cavasson Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Cavasson Hotel Holdings, LLC	OH	NIA	NRI Cavasson, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0899413				CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	N	2
0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232				CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
			n/a				Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973				COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.760	Other non-Nationwide	N	1
0140	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	
			45-4901238				Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309				Cottages at Hyatts LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	18961	68-0066866				Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150				Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4104813				Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-0096671				DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959				Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276				East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276				East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-32605559				E-Risk Services, L.L.C.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			30-0951639				ERN-4 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587				Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4736379				GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866				Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Harlem Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172				Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250				Harleysville Insurance Company	OH	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669				Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10674	23-2864924				Harleysville Insurance Company of New York	OH	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide	14516	38-3198542				Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983				Harleysville Life Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978				Harleysville Preferred Insurance Company	OH	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660				Harleysville Worcester Insurance Company	OH	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216				Hideaway Properties Corporation	CA	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3289512				Jefferson National Financial Corp.	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900				Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15727	47-1180302				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				Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-2974590				Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-8945345				JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-2956640				Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309				JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229				Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250				National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920				National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690				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				Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869				Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712				Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970				Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1036287				Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546				Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546				Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		05-0630007				Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1667326				Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		23-2412039				Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353				Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870				Nationwide Financial Services, Inc.	DE	UDP	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857				Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721				Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518				Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763				Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938				Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201				Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882				Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686				Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		41-2206199				Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0988442				Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	92657	31-1000740				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				Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		13-4212969				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				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				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				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				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				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				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				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				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				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				Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1

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0140	Nationwide		20-2303602				Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2450960				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				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				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				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				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				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				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				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				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				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				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				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				Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380				Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025				Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025				Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110				Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100				Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765				Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750				Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1

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0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a				Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330				Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2250056				Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406				Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100				Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0743545				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				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				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				Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	USA	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-5976272				Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0871532				NBS Insurance Agency, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828				ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871				NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		14-1892640				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				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		14-1892640				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				NLIC REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5194959				NMIC REO Holdings, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3762545				NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			61-1753500				Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		26-4083354				Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309				NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217				NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		31-1486309				NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354				NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		45-3123274				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				NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627				NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-0741029				NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-3309896				NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-4111078				NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1404116				NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1413242				NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-3909345				NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-4148470				NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-3836925				NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82--2015065				NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-0936428				NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919				NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191				NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078				NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284				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				NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861				NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4999493				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				NW-Cameron Village, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1211881				NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3674167				NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2957977				NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440				NW-Civita NLAIC, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1285433				NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		31-1580283				NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022				NWD Franklinton, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1636299				NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283				NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		35-2642005				NWGH, LLC	DE	OTH	Nationwide Realty Investors, Ltd	ownership	75.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-2327221				NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4401901				NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4330384				NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-1881115				NW-Ironhorse, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565				NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648				NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596				NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1361460				NW-Marketplace, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4777464				NW-Mayo, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146266				NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2457568				NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2260477				NW-ORBPD, LLC	OH	NIA	NW REI (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3888719				NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		83-0849392				NW-Park Place, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812				NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044				NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044				NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2173918				NW-Radius, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4016536				NW-Santa Cruz, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5083560				NW-Twin Lakes, LLC	OH	NIA	NW REI (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1100378				NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783				NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024				NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428				NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190				NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4876417				NW Village Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092				OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092				Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0947092				Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0263012				Old Track Street Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444				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				OYS Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a				Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	N	2
			32-0516252				Parks Edge Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309				Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1169305				Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		39-1907217				Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844				Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218				Retention Alternatives Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014				Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014				Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014				Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2

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0140	Nationwide		26-0384865				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				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				Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978				Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870				Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040				The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677				THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide		74-2825853				Titan Auto Insurance of New Mexico, Inc	NM	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	36269	86-0619597				Titan Insurance Company	MI	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530				Titan Insurance Services, Inc	TX	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923				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				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				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				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				V.P.I. Services, Inc	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42285	95-3750113				Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42889	34-1394913				Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778	34-1842604				Victoria National Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105	34-1777972				Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309				Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a				Zais Zephyr A4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	N	2

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

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
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

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.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

6686920194900001

6686920194470001

6686920193650001

6686920194480001

6686920194450001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Prepaid pension costs	74,935,476	71,463,500	3,471,976	3,471,976
2505. Disallowed interest maintenance reserve	5,145,115	5,145,115	0	
2597. Summary of remaining write-ins for Line 25	80,080,591	76,608,615	3,471,976	3,471,976

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	3,587,306	3,585,748
2505. Reserve for rate stabilizations	16,242,862	16,293,341
2506. Tax credit commitment liabilities	29,085,796	29,310,041
2507. Contingency reserve	84,242,589	134,369,390
2597. Summary of remaining write-ins for Line 25	133,158,553	183,558,520

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	(50,479)	401,946	2,722,825
2705. Change in Loss Recognition Reserves			625,000
2797. Summary of remaining write-ins for Line 27	(50,479)	401,946	3,347,825

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	7,787,243,640	7,445,369,865
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	134,637,500	871,563,163
2.2 Additional investment made after acquisition	5,932,103	45,213,115
3. Capitalized deferred interest and other	2,174,909	6,554,677
4. Accrual of discount	13,850	2,781,712
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(50,961)	(77,431)
7. Deduct amounts received on disposals	227,610,926	583,755,546
8. Deduct amortization of premium and mortgage interest points and commitment fees	70,028	405,915
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,702,270,087	7,787,243,640
12. Total valuation allowance	(30,377,069)	(22,791,510)
13. Subtotal (Line 11 plus Line 12)	7,671,893,018	7,764,452,130
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,671,893,018	7,764,452,130

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	660,894,494	526,081,616
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	33,785,078	36,157,821
2.2 Additional investment made after acquisition	35,165,977	384,927,326
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	185,923,821	(179,195,191)
6. Total gain (loss) on disposals	(100)	6,286,403
7. Deduct amounts received on disposals	202,101,339	73,650,914
8. Deduct amortization of premium and depreciation	6,809,417	39,702,976
9. Total foreign exchange change in book/adjusted carrying value	(19,029)	(9,591)
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)	706,839,485	660,894,494
12. Deduct total nonadmitted amounts	4,163,965	4,088,965
13. Statement value at end of current period (Line 11 minus Line 12)	702,675,520	656,805,529

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	34,167,964,017	32,841,992,934
2. Cost of bonds and stocks acquired	1,618,214,571	5,790,911,988
3. Accrual of discount	9,255,990	42,284,729
4. Unrealized valuation increase (decrease)	109,891,501	(448,456,539)
5. Total gain (loss) on disposals	3,381,893	2,578,597
6. Deduct consideration for bonds and stocks disposed of	1,019,886,255	3,962,727,499
7. Deduct amortization of premium	11,251,776	51,906,271
8. Total foreign exchange change in book/adjusted carrying value	(4,299,787)	(62,056,369)
9. Deduct current year's other-than-temporary impairment recognized	599,378	7,036,579
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(217,745)	22,379,026
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,872,453,031	34,167,964,017
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	34,872,453,031	34,167,964,017

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)	17,855,802,595	1,022,151,850	535,695,712	(65,015,438)	18,277,243,295			17,855,802,595
2. NAIC 2 (a)	13,041,611,123	423,399,889	493,020,266	(67,410,878)	12,904,579,868			13,041,611,123
3. NAIC 3 (a)	1,057,665,935	40,056,921	20,915,607	117,525,163	1,194,332,412			1,057,665,935
4. NAIC 4 (a)	338,228,735	12,719,172	15,032,182	(12,367,218)	323,548,507			338,228,735
5. NAIC 5 (a)	91,956,968	3,734,593	9,779,290	(2,017,100)	83,895,171			91,956,968
6. NAIC 6 (a)	22,004,113	1,245,741	3,365,686	19,953,534	39,837,702			22,004,113
7. Total Bonds	32,407,269,469	1,503,308,166	1,077,808,743	(9,331,937)	32,823,436,955	0	0	32,407,269,469
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	32,125,426				32,125,426			32,125,426
10. NAIC 3	5,368,438				5,368,438			5,368,438
11. NAIC 4		250,000	250,000		0			
12. NAIC 5					0			
13. NAIC 6	324,000		324,000		0			324,000
14. Total Preferred Stock	37,817,864	250,000	574,000	0	37,493,864	0	0	37,817,864
15. Total Bonds and Preferred Stock	32,445,087,333	1,503,558,166	1,078,382,743	(9,331,937)	32,860,930,819	0	0	32,445,087,333

(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 $.....37,468,543; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....698,375; 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	636,377,092	XXX	636,373,897	561,439	40,244

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	812,709,045	38,199,693
2. Cost of short-term investments acquired	6,039,474,477	29,103,253,724
3. Accrual of discount	12,286	4,354
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	6,215,818,716	28,328,748,726
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)	636,377,092	812,709,045
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	636,377,092	812,709,045

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)	79,691,664
2.	Cost paid/(consideration received) on additions	1,887,639
3.	Unrealized valuation increase/(decrease)	3,183,427
4.	Total gain (loss) on termination recognized	1,088,103
5.	Considerations received/(paid) on terminations	2,683,141
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	3,423,047
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	86,590,740
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	86,590,740

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				126,811,050
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,789,500
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	(65,845,066)			
3.14	Section 1, Column 18, prior year	95,217,268	(161,062,334)	(161,062,334)	
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	(65,845,066)			
3.24	Section 1, Column 19, prior year	95,217,268	(161,062,334)	(161,062,334)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(148,181,686)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(148,181,686)	(148,181,686)		
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)				128,600,550
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				128,600,550

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

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	86,590,771	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	128,600,550	
3.	Total (Line 1 plus Line 2)		215,191,321
4.	Part D, Section 1, Column 5	230,976,892	
5.	Part D, Section 1, Column 6	(15,785,572)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	65,320,958	
8.	Part B, Section 1, Column 13	(13,492,695)	
9.	Total (Line 7 plus Line 8)		51,828,263
10.	Part D, Section 1, Column 8	93,242,768	
11.	Part D, Section 1, Column 9	(41,414,505)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	20,208,102	
14.	Part B, Section 1, Column 20	128,600,550	
15.	Part D, Section 1, Column 11	148,808,652	
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	342,589,484	2,875,083
2. Cost of cash equivalents acquired	5,752,750	369,735,143
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	344,638,143	30,020,742
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)	3,704,091	342,589,484
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,704,091	342,589,484

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102927	SANTA ANA	CA		02/01/2019	4.350	10,000,000		14,750,500
00-1102928	LAKE FOREST	CA		03/18/2019	4.330	6,000,000		11,041,500
00-1102929	CARSON	CA		03/11/2019	4.350	5,600,000		8,065,000
00-1102945	COCONUT CREEK	FL		02/28/2019	4.410	33,000,000		45,216,875
00-1102953	ORLANDO	FL		03/18/2019	4.300	4,000,000		6,417,571
00-1102958	BERKELEY	CA		03/13/2019	4.160	21,000,000		33,546,059
00-1102965	COLORADO SPRINGS	CO		02/28/2019	4.400	15,000,000		20,970,319
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019	4.610	15,000,000		20,823,000
00-1102968	PHOENIX	AZ		02/27/2019	4.020	10,037,500		15,438,000
00-1102981	BROOKHAVEN	GA		03/28/2019	3.910	15,000,000		23,080,235
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	134,637,500	0	199,349,059
Mortgages in Good Standing - Mezzanine Loans								
99-0000059	DENVER	CO		12/23/2016	10.500		1,270,256	111,266,377
99-0000065	DALLAS	TX		12/20/2017	11.000		4,661,847	95,422,059
99-0000071	FORT WORTH	TX		12/21/2018	12.000			86,200,000
99-0000074	SACRAMENTO	CA		03/05/2019	10.250			55,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	5,932,103	347,988,436
0899999. Total - Mortgages in Good Standing				XXX	XXX	134,637,500	5,932,103	547,337,495
3399999. Total Mortgages				XXX	XXX	134,637,500	5,932,103	547,337,495

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100796	TAMPA	FL		02/14/2006	03/01/2019	105,552					0		105,552	105,552			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006	02/28/2019	3,357,494					0		3,357,494	3,357,494			0
00-1101640	MOON TOWNSHIP	PA		07/24/2008	02/06/2019	15,689,839					0		15,689,839	15,689,839			0
00-1101792	LEXINGTON	KY		02/07/2012	01/02/2019	3,537,331					0		3,537,331	3,537,331			0
00-1101875	GRANDVIEW	MO		07/25/2012	02/19/2019	9,633,213					0		9,633,213	9,633,213			0
00-1101930	KANSAS CITY	MO		02/05/2013	03/06/2019	2,434,876					0		2,434,876	2,434,876			0
00-1101950	KANSAS CITY	MO		03/04/2013	01/18/2019	6,795,080					0		6,795,080	6,795,080			0
00-1102043	GRAPEVINE	TX		12/05/2013	01/07/2019	27,583,419					0		27,583,419	27,583,419			0
00-1102059	TALLAHASSEE	FL		10/25/2013	03/26/2019	17,491,073					0		17,491,073	17,490,762		(311)	(311)
00-1102115	LEXINGTON	KY		01/10/2014	01/02/2019	2,261,876					0		2,261,876	2,261,876			0
00-1102129	PHOENIX	AZ		01/30/2014	02/27/2019	5,501,548					0		5,501,548	5,501,548			0
00-1102205	GREENVILLE	SC		08/06/2014	03/29/2019	23,720,448		(4,968)			(4,968)		23,715,480	23,664,830		(50,650)	(50,650)
00-1102443	OVERLAND PARK	KS		10/23/2015	01/31/2019	22,530,095					0		22,530,095	22,530,095			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102444	LEES SUMMIT	MO		10/23/2015	02/05/2019	17,419,242					0		17,419,242	17,419,242			0
00-1102592	SAN JUAN CAPISTRANO	CA		07/13/2016	02/28/2019	6,200,000					0		6,200,000	6,200,000			0
03-0308428	PLAINVILLE	OH		03/14/1996	01/31/2019	110,948					0		110,948	110,948			0
0199999. Total - Mortgages Closed by Repayment						164,372,035	0	(4,968)	0	0	(4,968)	0	164,367,066	164,316,106	0	(50,961)	(50,961)
Mortgages With Partial Repayments																	
00-1000030	PITTSBURGH	PA		11/16/1999		939,902					0		228,317	228,317			0
00-1000032	PITTSBURGH	PA		09/20/1999		2,192,118					0		98,791	98,791			0
00-1000171	CANTON	OH		08/15/2000		505,376					0		67,708	67,708			0
00-1000188	KEASBY	NJ		04/17/2000		1,090,124					0		183,266	183,266			0
00-1000593	KENILWORTH	NJ		08/08/2001		2,390,424					0		196,408	196,408			0
00-1000665	EDISON	NJ		07/06/2001		3,194,741					0		272,337	272,337			0
00-1000701	VILLANOVA	PA		12/17/2001		1,794,720					0		130,893	130,893			0
00-1000714	CLOSTER	NJ		11/08/2001		886,908					0		66,323	66,323			0
00-1000774	FLINT	MI		12/20/2001		1,284,473					0		287,977	287,977			0
00-1000788	FT. PIERCE	FL		11/20/2001		218,499					0		53,179	53,179			0
00-1000818	LEECHBURG	PA		02/22/2002		2,349,291					0		161,399	161,399			0
00-1000819	BARBERTON	OH		12/21/2001		1,231,792					0		89,772	89,772			0
00-1000820	PITTSBURGH	PA		12/21/2001		567,099					0		41,330	41,330			0
00-1000821	LOWER BURRELL	PA		12/21/2001		638,317					0		46,520	46,520			0
00-1000822	CANAL FULTON	OH		12/21/2001		350,812					0		25,567	25,567			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,050,270					0		72,155	72,155			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		829,748					0		46,659	46,659			0
00-1000914	CINCINNATI	OH		07/01/2002		796,658					0		51,517	51,517			0
00-1000926	MARIETTA	GA		12/23/2002		1,946,551					0		39,566	39,566			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		15,397,397					0		321,824	321,824			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		4,794,680					0		89,256	89,256			0
00-1000949	STOW	OH		05/30/2002		1,195,486					0		75,255	75,255			0
00-1000958	HOUSTON	TX		06/18/2002		1,433,674					0		29,952	29,952			0
00-1000964	COLUMBUS	OH		10/03/2002		1,081,244					0		61,064	61,064			0
00-1001017	STARKVILLE	MS		07/03/2002		1,061,175					0		21,829	21,829			0
00-1001038	ITHACA	NY		10/01/2002		4,672,436					0		46,142	46,142			0
00-1001042	RAVENNA	OH		06/27/2002		2,750,277					0		169,013	169,013			0
00-1001215	EDISON	NJ		12/17/2002		5,724,341					0		314,825	314,825			0
00-1001237	DALLAS	TX		11/20/2002		3,406,137					0		265,774	265,774			0
00-1001244	PITTSBURGH	PA		02/08/2005		13,813,004					0		206,619	206,619			0
00-1001279	PITTSBURGH	PA		12/23/2003		3,297,530					0		141,438	141,438			0
00-1001283	GARLAND	TX		03/03/2003		1,229,831					0		62,869	62,869			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,779,412					0		38,508	38,508			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		2,072,943					0		100,064	100,064			0
00-1002014	KNOXVILLE	TN		07/28/2003		1,419,703					0		66,961	66,961			0
00-1100046	GLEN CARBON	IL		01/05/2004		2,023,276					0		35,300	35,300			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100047	SAINT LOUIS	MO		11/14/2003		4,472,798					0		76,727	76,727			0
00-1100067	JOHNSON CITY	TN		10/31/2003		1,355,700					0		60,334	60,334			0
00-1100068	BELLEVUE	TN		10/31/2003		1,658,950					0		73,830	73,830			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		3,494,221					0		77,482	77,482			0
00-1100163	RESTON	VA		10/27/2003		2,567,042					0		112,914	112,914			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,560,789					0		55,749	55,749			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,449,337					0		62,553	62,553			0
00-1100195	HOUSTON	TX		11/21/2003		1,399,051					0		25,085	25,085			0
00-1100196	HOUSTON	TX		11/21/2003		1,428,755					0		25,618	25,618			0
00-1100197	HOUSTON	TX		11/21/2003		1,805,994					0		32,382	32,382			0
00-1100233	ITHACA	NY		12/10/2003		492,931					0		4,930	4,930			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,199,387					0		50,912	50,912			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,231,508					0		71,990	71,990			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,537,884					0		25,780	25,780			0
00-1100296	CINCINNATI	OH		01/21/2004		1,901,360					0		79,181	79,181			0
00-1100346	FARRAGUT	TN		05/04/2004		1,167,483					0		46,402	46,402			0
00-1100365	WENATCHEE	WA		08/09/2004		1,331,517					0		48,936	48,936			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,488,228					0		38,569	38,569			0
00-1100371	ANDERSON	SC		12/21/2004		1,870,174					0		30,042	30,042			0
00-1100375	ALGONQUIN	IL		09/15/2004		320,320					0		105,355	105,355			0
00-1100403	BAKERSFIELD	CA		05/20/2004		85,039					0		3,390	3,390			0
00-1100406	EDISON	NJ		05/18/2004		2,506,138					0		98,938	98,938			0
00-1100414	BOURNE	MA		05/05/2004		2,089,358					0		111,310	111,310			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,367,062					0		53,042	53,042			0
00-1100421	PORT ORANGE	FL		09/16/2004		433,499					0		35,479	35,479			0
00-1100464	GAINESVILLE	FL		05/26/2004		4,802,774					0		88,621	88,621			0
00-1100475	ITHACA	NY		06/25/2004		2,494,841					0		23,652	23,652			0
00-1100487	HILLIARD	OH		01/06/2005		167,297					0		33,494	33,494			0
00-1100497	KENT	WA		08/23/2004		315,069					0		103,380	103,380			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,587,950					0		18,695	18,695			0
00-1100581	CHARLOTTE	NC		05/11/2005		6,065,949					0		119,418	119,418			0
00-1100602	HOUSTON	TX		12/16/2004		1,599,451					0		25,053	25,053			0
00-1100603	HOUSTON	TX		12/16/2004		1,042,680					0		16,332	16,332			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,746,990					0		44,994	44,994			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,769,712					0		59,549	59,549			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,271,466					0		14,128	14,128			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		4,315,502					0		147,892	147,892			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,541,187					0		64,148	64,148			0
00-1100698	ALGONQUIN	IL		03/02/2005		5,810,515					0		93,305	93,305			0
00-1100720	HOUSTON	TX		12/16/2004		655,609					0		10,269	10,269			0
00-1100722	HOUSTON	TX		12/16/2004		821,713					0		12,871	12,871			0
00-1100723	WAUSAU	WI		03/28/2006		1,658,761					0		12,937	12,937			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100738	CHULA VISTA	CA		01/28/2005		978,135					0		20,391	20,391			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		3,295,159					0		80,313	80,313			0
00-1100773	SIMI VALLEY	CA		08/31/2005		3,964,743					0		121,822	121,822			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,374,149					0		55,001	55,001			0
00-1100806	RENO	NV		03/15/2005		6,490,589					0		104,458	104,458			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,043,692					0		61,291	61,291			0
00-1100822	LAS VEGAS	NV		06/07/2005		10,136,710					0		156,930	156,930			0
00-1100867	CARSON	CA		07/27/2005		2,823,703					0		44,068	44,068			0
00-1100868	REDMOND	WA		09/08/2006		18,562,275					0		244,274	244,274			0
00-1100877	FAIRFIELD	NJ		07/06/2005		7,574,500					0		117,248	117,248			0
00-1100917	W. BABYLON	NY		02/05/2008		3,784,267					0		40,006	40,006			0
00-1100918	IONIA	MI		08/16/2005		1,907,575					0		29,153	29,153			0
00-1100920	BEAVERTON	OR		08/09/2005		4,691,697					0		73,354	73,354			0
00-1100928	TAMPA	FL		09/01/2005		5,000,817					0		157,578	157,578			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,042,307					0		31,200	31,200			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,642,557					0		51,398	51,398			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,865,124					0		84,658	84,658			0
00-1101003	JACKSONVILLE	FL		10/12/2005		3,132,863					0		93,447	93,447			0
00-1101007	TAMPA	FL		12/08/2005		765,555					0		91,050	91,050			0
00-1101025	MANHATTAN	KS		12/08/2005		2,684,354					0		77,488	77,488			0
00-1101031	PLANO	TX		12/01/2005		2,056,168					0		245,570	245,570			0
00-1101041	GARDEN CITY	GA		04/28/2006		3,026,929					0		113,904	113,904			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,817,624					0		79,252	79,252			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		19,274,052					0		77,199	77,199			0
00-1101137	FRANKFORT	IL		04/23/2007		2,731,477					0		32,703	32,703			0
00-1101138	INDIAN TRAIL	NC		04/26/2006		2,176,717					0		50,906	50,906			0
00-1101152	CINCINNATI	OH		09/28/2006		1,119,353					0		91,298	91,298			0
00-1101157	MASPETH	NY		04/21/2006		1,013,554					0		27,651	27,651			0
00-1101197	COLUMBUS	OH		02/06/2007		6,310,073					0		37,849	37,849			0
00-1101211	LAS VEGAS	NV		06/29/2006		2,778,534					0		36,057	36,057			0
00-1101214	MIAMI	FL		12/07/2006		9,608,684					0		117,919	117,919			0
00-1101244	CHANTILLY	VA		09/12/2006		9,746,874					0		61,212	61,212			0
00-1101309	BRANCHBURG	NJ		11/07/2006		3,318,478					0		46,467	46,467			0
00-1101419	AVON	MA		04/27/2007		417,191					0		27,813	27,813			0
00-1101447	TAMPA	FL		06/29/2007		1,267,922					0		28,658	28,658			0
00-1101456	BURLINGTON	WA		05/14/2007		1,904,828					0		123,432	123,432			0
00-1101475	LONGWOOD	FL		12/27/2007		4,202,212					0		229,420	229,420			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		3,327,012					0		73,254	73,254			0
00-1101509	ITHACA	NY		07/31/2007		3,865,994					0		38,114	38,114			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,122,479					0		21,496	21,496			0
00-1101521	ATLANTA	GA		08/07/2007		9,728,299					0		70,177	70,177			0
00-1101525	AUSTIN	TX		07/18/2007		3,635,148					0		42,378	42,378			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101540	ORANGE	CA		08/29/2007		9,584,161					0		49,667	49,667			0
00-1101567	VARIOUS	PA		08/31/2007		8,063,416					0		478,997	478,997			0
00-1101568	VARIOUS	OH		08/31/2007		4,783,034					0		284,130	284,130			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,341,218					0		45,083	45,083			0
00-1101650	BEDFORD	OH		09/26/2008		6,049,031					0		259,027	259,027			0
00-1101686	PITTSBURGH	PA		03/26/2010		740,248					0		42,764	42,764			0
00-1101690	WEST VIEW	PA		06/10/2010		4,813,265					0		39,020	39,020			0
00-1101695	KENT	WA		07/15/2010		3,192,844					0		98,162	98,162			0
00-1101700	HOUSTON	TX		09/01/2010		2,665,344					0		82,122	82,122			0
00-1101701	FAIRVIEW	OR		09/29/2010		11,127,560					0		70,364	70,364			0
00-1101702	CLINTON	UT		10/08/2010		8,024,649					0		153,275	153,275			0
00-1101703	GLENSHAW	PA		01/27/2011		10,277,048					0		148,014	148,014			0
00-1101715	LYNDHURST	NJ		12/01/2010		7,794,553					0		46,648	46,648			0
00-1101719	LOVELAND	OH		12/13/2010		660,132					0		76,184	76,184			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,049,950					0		36,893	36,893			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,125,511					0		18,759	18,759			0
00-1101726	COLUMBUS	OH	S	12/29/2010		15,844,025					0		135,730	135,730			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,657,334					0		36,664	36,664			0
00-1101728	COLUMBUS	OH	S	06/08/2011		1,002,860					0		91,500	91,500			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		33,309,866					0		262,751	262,751			0
00-1101736	SHAWNEE	KS		03/01/2011		2,977,363					0		42,819	42,819			0
00-1101738	FLORHAM PARK	NJ		06/02/2011		18,427,467					0		105,135	105,135			0
00-1101743	CHAPEL HILL	NC		11/15/2011		6,990,012					0		53,564	53,564			0
00-1101746	MESA	AZ		05/20/2011		2,277,455					0		40,033	40,033			0
00-1101747	IRVINE	CA		05/02/2011		5,713,882					0		155,011	155,011			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,644,150					0		14,438	14,438			0
00-1101751	WOOD DALE	IL		05/05/2011		3,921,128					0		31,602	31,602			0
00-1101753	HOUSTON	TX		06/29/2011		10,021,865					0		267,923	267,923			0
00-1101755	CLIFTON	VA		06/28/2011		24,855,360					0		88,311	88,311			0
00-1101756	NASHVILLE	TN		07/20/2011		7,528,400					0		103,234	103,234			0
00-1101760	WOOD DALE	IL		05/05/2011		2,165,731					0		27,764	27,764			0
00-1101761	WOOD DALE	IL		05/05/2011		4,525,982					0		36,477	36,477			0
00-1101762	WOOD DALE	IL		05/05/2011		3,441,415					0		27,736	27,736			0
00-1101763	CINCINNATI	OH		08/30/2011		13,245,624					0		114,623	114,623			0
00-1101765	CHICAGO	IL		08/31/2011		4,183,982					0		113,967	113,967			0
00-1101767	GREENFIELD	WI		09/12/2011		8,835,713					0		76,145	76,145			0
00-1101771	CINCINNATI	OH		07/27/2011		4,895,285					0		37,007	37,007			0
00-1101772	PARKER	CO		09/01/2011		13,952,963					0		83,239	83,239			0
00-1101776	ORANGE	CA		09/29/2011		4,090,113					0		120,480	120,480			0
00-1101777	ELON	NC		10/12/2018		1,976,090					0		16,022	16,022			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		17,446,784					0		105,860	105,860			0

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00-1101782	LAGUNA HILLS	CA		10/11/2011		8,708,405					0		78,683	78,683			0
00-1101783	MISSION VIEJO	CA		12/15/2011		4,139,007					0		36,631	36,631			0
00-1101784	SEATTLE	WA		09/30/2011		6,250,509					0		37,425	37,425			0
00-1101788	WEST CHESTER	PA		10/31/2011		6,739,087					0		62,490	62,490			0
00-1101789	LENEXA	KS		12/08/2011		6,699,043					0		90,661	90,661			0
00-1101794	RALEIGH	NC		11/21/2011		4,264,288					0		26,609	26,609			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,122,657					0		34,292	34,292			0
00-1101800	CHICAGO	IL		11/30/2011		15,748,498					0		95,051	95,051			0
00-1101802	COLUMBUS	OH	S	12/01/2011		9,801,723					0		135,715	135,715			0
00-1101807	LAGRANGE	KY		12/14/2011		2,453,569					0		61,768	61,768			0
00-1101808	GAITHERSBURG	MD		12/13/2011		10,000,000					0		26,148	26,148			0
00-1101812	PLATTEVILLE	WI		01/25/2012		4,703,897					0		27,012	27,012			0
00-1101816	ATLANTA	GA		03/01/2012		40,963,864					0		383,585	383,585			0
00-1101817	OAKLAND	CA		06/27/2012		9,166,272					0		51,734	51,734			0
00-1101819	HOUSTON	TX		03/29/2012		23,554,905					0		131,627	131,627			0
00-1101825	REISTERSTOWN	MD		06/01/2012		5,292,569					0		68,552	68,552			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,498,230					0		55,470	55,470			0
00-1101828	DYER	IN		04/05/2012		1,333,711					0		30,922	30,922			0
00-1101830	PITTSBURGH	PA		05/03/2012		3,710,147					0		48,860	48,860			0
00-1101831	COMMACK	NY		04/25/2012		3,784,707					0		53,004	53,004			0
00-1101832	CENTEREACH	NY		06/29/2012		13,657,453					0		133,060	133,060			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,234,990					0		43,634	43,634			0
00-1101838	ANN ARBOR	MI		04/27/2012		13,399,002					0		115,408	115,408			0
00-1101839	WASHINGTON	DC		09/17/2012		21,290,110					0		126,292	126,292			0
00-1101841	FORT WRIGHT	KY		10/12/2018		1,537,113					0		51,531	51,531			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		3,869,956					0		23,397	23,397			0
00-1101847	BRENTWOOD	TN		11/08/2012		7,480,956					0		61,096	61,096			0
00-1101848	CINCINNATI	OH		07/20/2012		18,076,272					0		181,882	181,882			0
00-1101860	MILWAUKEE	WI		06/15/2012		8,653,867					0		118,391	118,391			0
00-1101861	REDMOND	WA		06/08/2012		20,716,180					0		227,796	227,796			0
00-1101862	MILWAUKEE	WI		10/12/2018		3,647,855					0		31,874	31,874			0
00-1101863	MULLICA HILL	NJ		06/20/2012		3,996,514					0		52,515	52,515			0
00-1101865	COLUMBUS	OH		08/09/2012		6,211,699					0		49,022	49,022			0
00-1101869	IRVINE	CA		08/09/2012		25,618,375					0		164,507	164,507			0
00-1101870	PORTLAND	OR		09/25/2012		3,428,197					0		30,833	30,833			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,463,992					0		39,069	39,069			0
00-1101873	CINCINNATI	OH		08/23/2012		10,388,745					0		88,313	88,313			0
00-1101874	FT. THOMAS	KY		08/23/2012		7,348,137					0		62,465	62,465			0
00-1101876	CARLSBAD	CA		06/22/2012		16,451,935					0		95,626	95,626			0
00-1101881	NASHVILLE	TN		09/10/2012		4,239,351					0		35,612	35,612			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,279,401					0		25,851	25,851			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,181,838					0		25,399	25,399			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,069,057					0		24,876	24,876			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		21,531,914					0		137,535	137,535			0
00-1101893	FORT WORTH	TX		10/01/2012		8,900,803					0		49,092	49,092			0
00-1101894	SCOTTSDALE	AZ	S	11/13/2012		19,796,929					0		250,568	250,568			0
00-1101895	CHARLESTON	SC		11/13/2012		6,575,996					0		51,716	51,716			0
00-1101898	NEW YORK	NY		11/15/2012		26,637,182					0		159,742	159,742			0
00-1101899	NEW YORK	NY		11/15/2012		3,707,784					0		69,410	69,410			0
00-1101900	BELLEVUE	WA		12/06/2012		10,480,958					0		85,496	85,496			0
00-1101901	NASHVILLE	TN		03/14/2013		4,970,062					0		41,470	41,470			0
00-1101904	WOODLAND	CA		10/24/2012		5,846,541					0		35,181	35,181			0
00-1101905	HERNDON	VA		10/26/2012		28,406,377					0		140,304	140,304			0
00-1101906	CHICAGO	IL		04/01/2013		10,277,209					0		134,516	134,516			0
00-1101909	IRVINE	CA		11/30/2012		39,694,825					0		249,458	249,458			0
00-1101912	COLUMBUS	OH	S	12/19/2012		22,452,319					0		360,933	360,933			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,084,126					0		13,187	13,187			0
00-1101914	LOGAN	UT		11/13/2012		4,750,395					0		29,649	29,649			0
00-1101920	CHANDLER	AZ		12/20/2012		5,238,926					0		43,755	43,755			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		10,641,625					0		138,657	138,657			0
00-1101922	JUANITA	WA		02/07/2013		6,914,600					0		52,852	52,852			0
00-1101924	TUSTIN	CA		12/05/2012		19,134,756					0		122,260	122,260			0
00-1101927	BRICK	NJ		12/12/2012		20,295,042					0		128,437	128,437			0
00-1101929	IRVINE	CA		01/03/2013		3,141,776					0		41,438	41,438			0
00-1101933	PITTSBURGH	PA		12/21/2012		5,625,505					0		47,084	47,084			0
00-1101934	SCOTTSDALE	AZ		05/01/2013		13,811,292		(9,262)			(9,262)		81,922	81,922			0
00-1101935	WASHINGTON	DC		03/14/2013		17,330,555					0		155,382	155,382			0
00-1101938	GRIMES	IA		03/27/2013		4,050,800					0		32,716	32,716			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		14,605,954					0		90,781	90,781			0
00-1101944	OMAHA	NE		03/07/2013		4,900,794					0		29,729	29,729			0
00-1101946	MCLEAN	VA		08/02/2013		9,400,727					0		57,930	57,930			0
00-1101949	COLUMBIA	SC		03/19/2013		14,727,079					0		76,595	76,595			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,371,905					0		68,216	68,216			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		5,030,166					0		103,396	103,396			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,931,267					0		49,071	49,071			0
00-1101956	CHINO	CA		04/11/2013		5,346,602					0		66,338	66,338			0
00-1101957	CINCINNATI	OH		05/31/2013		16,495,358		3,024			3,024		135,820	135,820			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,123,846					0		68,142	68,142			0
00-1101959	SAN MATEO	CA		06/03/2013		6,756,532					0		38,706	38,706			0
00-1101960	OMAHA	NE		04/03/2013		3,332,744					0		28,232	28,232			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,007,345					0		32,531	32,531			0
00-1101964	BELLMORE	NY		04/24/2013		5,913,775					0		34,693	34,693			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,457,367					0		27,792	27,792			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,034,872					0		50,151	50,151			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,242,029					0		13,060	13,060			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,678,729					0		75,665	75,665			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,124,253					0		57,538	57,538			0
00-1101972	CHAPEL HILL	NC		05/17/2013		5,668,396					0		68,961	68,961			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,205,003					0		58,490	58,490			0
00-1101975	SOMERVILLE	NJ		10/12/2018		5,555,028					0		35,060	35,060			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		20,149,830					0		343,828	343,828			0
00-1101977	ANN ARBOR	MI		07/01/2013		13,320,614					0		85,521	85,521			0
00-1101978	FREDERICK	MD		06/27/2013		28,004,666					0		156,072	156,072			0
00-1101979	SEATTLE	WA		08/01/2013		16,033,794					0		206,059	206,059			0
00-1101980	NASHVILLE	TN		07/02/2013		44,725,746					0		271,540	271,540			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,042,427					0		18,419	18,419			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,305,822					0		40,020	40,020			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,387,096					0		46,642	46,642			0
00-1101989	SALEM	OR		08/05/2013		12,523,287					0		77,718	77,718			0
00-1101990	LADY LAKE	FL		05/30/2013		20,245,432					0		132,305	132,305			0
00-1101993	ROCHESTER	MN		10/01/2013		25,276,889					0		147,013	147,013			0
00-1101994	TIGARD	OR		08/21/2013		7,419,089		8,719			8,719		64,257	64,257			0
00-1101995	MENLO PARK	CA		06/10/2013		26,474,895					0		177,895	177,895			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		6,163,204					0		51,655	51,655			0
00-1101997	LEXINGTON	KY		03/03/2014		11,701,275					0		95,488	95,488			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,592,007					0		59,391	59,391			0
00-1102000	NEW BEDFORD	MA		08/12/2013		9,801,908					0		62,772	62,772			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		8,098,365					0		514,864	514,864			0
00-1102003	JUPITER	FL		09/17/2013		15,070,278					0		83,342	83,342			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		9,433,635					0		80,599	80,599			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		10,543,550					0		133,339	133,339			0
00-1102009	AVON	OH		08/22/2013		30,714,793					0		208,414	208,414			0
00-1102010	MANSFIELD	TX		11/25/2013		4,940,734					0		59,122	59,122			0
00-1102011	MANSFIELD	TX		11/25/2013		21,409,847					0		256,195	256,195			0
00-1102013	TULSA	OK		09/25/2013		18,648,695					0		101,203	101,203			0
00-1102015	BOSTON	MA		07/30/2013		12,830,892					0		112,329	112,329			0
00-1102016	ANN ARBOR	MI		08/01/2013		6,033,959					0		76,516	76,516			0
00-1102021	EVANSTON	IL		09/09/2013		2,194,191					0		16,608	16,608			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,278,746					0		46,143	46,143			0
00-1102027	OWASSO	OK		10/10/2013		18,615,566					0		268,817	268,817			0
00-1102028	MOORE	OK		10/10/2013		14,561,122					0		210,269	210,269			0
00-1102029	BROKEN ARROW	OK		10/10/2013		8,723,198					0		125,967	125,967			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,603,091					0		35,078	35,078			0
00-1102031	PASADENA	CA		09/03/2013		2,191,948					0		16,704	16,704			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		8,999,828					0		191,155	191,155			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,675,429					0		70,273	70,273			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		8,881,949					0		60,180	60,180			0
00-1102038	LONE TREE	CO		08/29/2013		19,631,961					0		154,375	154,375			0
00-1102040	CARSON	CA		08/29/2013		3,919,457					0		31,166	31,166			0
00-1102041	SPARTANBURG	SC		10/23/2013		6,065,561					0		121,242	121,242			0
00-1102044	CHARLESTON	SC		10/12/2018		2,525,331					0		14,641	14,641			0
00-1102045	DENVER	CO		02/13/2014		34,939,973					0		180,850	180,850			0
00-1102046	EAST ISLIP	NY		11/21/2013		11,899,375					0		127,208	127,208			0
00-1102047	CHARLOTTESVILLE	VA		10/12/2018		2,744,545					0		14,428	14,428			0
00-1102050	CHINO	CA		12/30/2013		10,028,885					0		55,191	55,191			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,545,691					0		64,309	64,309			0
00-1102065	SEATTLE	WA		11/01/2013		3,916,908					0		21,230	21,230			0
00-1102066	TUKWILA	WA		11/01/2013		5,389,796		(4,625)			(4,625)		28,078	28,078			0
00-1102067	FARGO	ND		02/03/2014		3,834,939					0		74,264	74,264			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,544,273					0		25,645	25,645			0
00-1102073	NORMAN	OK		11/07/2013		8,335,048					0		94,486	94,486			0
00-1102076	MISSION VIEJO	CA		11/19/2013		7,000,000					0		30,574	30,574			0
00-1102077	YUKON	OK		12/19/2013		20,938,381					0		97,800	97,800			0
00-1102079	TEMPE	AZ		12/16/2013		25,713,447		(10,213)			(10,213)		119,229	119,229			0
00-1102084	WOODSTOCK	GA		01/09/2014		25,328,714					0		120,242	120,242			0
00-1102087	MADISON	WI		06/03/2014		10,703,445					0		50,735	50,735			0
00-1102088	MADISON	WI		02/03/2014		2,108,168					0		23,286	23,286			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		4,060,560					0		19,702	19,702			0
00-1102092	SANDY	OR		04/07/2014		2,036,984					0		10,010	10,010			0
00-1102093	CHATTANOOGA	TN		02/07/2014		3,036,275					0		33,509	33,509			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,199,514					0		35,609	35,609			0
00-1102096	BALTIMORE	MD		11/12/2013		9,487,519					0		45,855	45,855			0
00-1102099	BEAVERTON	OR		12/10/2013		29,584,225					0		227,310	227,310			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,286,869					0		52,751	52,751			0
00-1102102	ONTARIO	CA		10/31/2013		6,605,252					0		48,601	48,601			0
00-1102106	CARROLLTON	TX		12/26/2013		10,318,756					0		48,200	48,200			0
00-1102107	ADDISON	IL		12/19/2013		5,458,466					0		42,227	42,227			0
00-1102108	WAUKEE	IA		12/20/2013		15,662,038					0		82,354	82,354			0
00-1102109	BROOKLYN	NY		12/20/2013		11,387,832					0		63,128	63,128			0
00-1102110	PITTSBURGH	PA		06/05/2014		20,618,992					0		148,067	148,067			0
00-1102111	FORT COLLINS	CO		01/23/2014		7,960,556					0		60,296	60,296			0
00-1102114	MILWAUKEE	WI		10/12/2018		4,954,616					0		556,753	556,753			0
00-1102116	CHARLOTTE	NC		01/22/2014		48,543,896					0		258,361	258,361			0
00-1102117	BOSTON	MA		06/02/2014		22,135,956					0		116,847	116,847			0
00-1102121	AUBURN HILLS	MI		01/29/2014		16,337,114					0		97,453	97,453			0
00-1102126	GRIMES	IA		03/06/2014		4,018,501					0		29,027	29,027			0
00-1102128	ONTARIO	CA		04/22/2014		7,122,526					0		53,306	53,306			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102130	LONG BEACH	CA		10/12/2018		2,408,247					0		17,347	17,347			0
00-1102132	PITTSBURGH	PA		03/31/2014		8,383,365					0		78,960	78,960			0
00-1102133	BALTIMORE	MD		03/10/2014		50,730,806					0		244,185	244,185			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		6,981,729					0		100,795	100,795			0
00-1102138	CANONSBURG	PA		03/12/2014		10,556,860					0		112,217	112,217			0
00-1102139	ONTARIO	CA		04/10/2014		3,798,693					0		27,583	27,583			0
00-1102140	LA QUINTA	CA		02/28/2014		20,028,853					0		94,366	94,366			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		17,778,470					0		183,787	183,787			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,409,994					0		17,663	17,663			0
00-1102147	WALNUT CREEK	CA		09/29/2014		28,745,360					0		151,137	151,137			0
00-1102148	MIAMISBURG	OH		05/28/2014		9,423,077					0		61,295	61,295			0
00-1102149	ANNAPOLIS	MD		06/10/2014		3,781,748					0		28,788	28,788			0
00-1102150	LITTLE ROCK	AR		06/24/2014		4,682,174					0		51,497	51,497			0
00-1102152	EDISON	NJ		06/12/2014		19,503,296					0		221,948	221,948			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,640,729					0		37,234	37,234			0
00-1102158	PORTLAND	OR		05/15/2014		18,756,386					0		99,304	99,304			0
00-1102161	FULLERTON	CA		07/15/2014		6,626,765					0		30,963	30,963			0
00-1102162	CHULA VISTA	CA		11/03/2014		10,377,228					0		109,907	109,907			0
00-1102164	ITASCA	IL		07/29/2014		5,552,527					0		43,942	43,942			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,121,587					0		30,525	30,525			0
00-1102168	LEXINGTON	KY		06/18/2014		6,353,705					0		71,693	71,693			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,522,046					0		50,398	50,398			0
00-1102170	WATERLOO	IL		08/22/2014		5,461,383					0		60,780	60,780			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,104,549					0		16,570	16,570			0
00-1102173	LEXINGTON	KY		09/12/2014		8,977,703					0		100,136	100,136			0
00-1102179	COLUMBUS	OH		01/02/2015		2,193,556					0		28,371	28,371			0
00-1102183	VERONA	WI		10/12/2018		3,904,218					0		149,313	149,313			0
00-1102184	CHEVY CHASE	MD		07/29/2014		13,336,279					0		104,935	104,935			0
00-1102185	CHEVY CHASE	MD		07/29/2014		13,336,279					0		104,935	104,935			0
00-1102186	MESA	AZ		07/14/2014		19,627,385		(317)			(317)		125,895	125,895			0
00-1102190	LOS ANGELES	CA		08/07/2014		20,548,076					0		93,234	93,234			0
00-1102191	ALPHARETTA	GA		06/27/2014		47,575,496					0		262,284	262,284			0
00-1102192	SEATAC	WA		09/05/2014		12,032,285					0		223,526	223,526			0
00-1102193	OCALA	FL		09/11/2014		19,200,654					0		150,184	150,184			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,353,626					0		6,659	6,659			0
00-1102197	VISTA	CA		12/15/2014		3,181,021					0		15,648	15,648			0
00-1102198	VISTA	CA		12/15/2014		2,910,296					0		14,316	14,316			0
00-1102199	SAN DIEGO	CA		07/10/2014		9,918,004					0		99,189	99,189			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,428,841					0		73,644	73,644			0
00-1102206	GREENVILLE	SC		10/22/2014		11,532,455					0		64,425	64,425			0
00-1102208	SANTA CLARA	CA		12/04/2014		42,468,260					0		239,236	239,236			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102213	TEMPE	AZ		11/03/2014		18,049,085		(10,505)			(10,505)		186,140	186,140			0
00-1102215	LEXINGTON	MA		11/03/2014		6,612,387					0		34,424	34,424			0
00-1102217	RICHMOND	VA		10/23/2014		30,473,692					0		168,465	168,465			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,169,135					0		56,212	56,212			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,588,715					0		59,496	59,496			0
00-1102225	LINCOLN	NE		10/12/2018		2,071,737					0		81,748	81,748			0
00-1102230	NEWPORT	KY		10/15/2014		8,633,459					0		44,751	44,751			0
00-1102231	CINCINNATI	OH		01/28/2015		7,373,434					0		44,777	44,777			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		9,484,586					0		70,608	70,608			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,973,347					0		15,076	15,076			0
00-1102238	COLUMBUS	OH		09/30/2014		10,165,198					0		35,966	35,966			0
00-1102242	NASHVILLE	TN		11/14/2014		4,632,757					0		35,190	35,190			0
00-1102243	ROCKVILLE	MD		11/14/2014		25,452,972					0		140,196	140,196			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,661,732					0		24,801	24,801			0
00-1102249	JERICHO	NY		12/19/2014		14,338,489					0		80,245	80,245			0
00-1102253	WASHINGTON	DC		12/01/2014		23,790,399					0		158,141	158,141			0
00-1102256	DALLAS	TX		12/18/2014		5,340,832					0		39,008	39,008			0
00-1102257	COLUMBIA	SC		12/11/2014		12,721,880					0		70,877	70,877			0
00-1102258	STANTON	CA		12/04/2014		8,856,466					0		40,080	40,080			0
00-1102259	WALTHAM	MA		12/18/2014		9,869,264					0		77,850	77,850			0
00-1102260	BRANDYWINE	MD		10/12/2018		3,475,966					0		62,663	62,663			0
00-1102263	DERBY	KS		12/01/2014		8,609,550					0		160,891	160,891			0
00-1102265	FONTANA	CA		12/03/2014		4,830,979					0		53,388	53,388			0
00-1102266	SARTELL	MN		06/11/2015		14,643,874					0		106,779	106,779			0
00-1102267	RIVERSIDE	MO		03/12/2015		12,050,185					0		132,376	132,376			0
00-1102268	WESTPORT	CT		12/11/2014		8,788,106					0		49,182	49,182			0
00-1102269	WOODLAND	CA		12/04/2014		6,439,237					0		49,204	49,204			0
00-1102270	MADISON	WI		12/22/2014		29,847,864					0		156,182	156,182			0
00-1102271	COLUMBUS	OH	S	02/17/2015		39,961,600					0		436,219	436,219			0
00-1102272	COLUMBUS	OH	S	02/17/2015		15,637,147					0		170,694	170,694			0
00-1102274	EL SEGUNDO	CA		04/01/2015		23,682,383					0		171,537	171,537			0
00-1102275	BURKE	VA		12/16/2014		50,118,773					0		262,486	262,486			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		28,429,722					0		145,241	145,241			0
00-1102285	DUBLIN	OH		12/15/2015		27,099,192					0		83,728	83,728			0
00-1102290	TULSA	OK		03/02/2015		10,577,258					0		61,134	61,134			0
00-1102291	CARLSBAD	CA		01/16/2015		10,137,396					0		51,376	51,376			0
00-1102292	RICHMOND	VA		06/19/2015		30,072,257					0		159,154	159,154			0
00-1102293	SEATTLE	WA		12/30/2014		13,252,424					0		243,998	243,998			0
00-1102294	CHESAPEAKE	VA		12/18/2014		23,953,124					0		142,339	142,339			0
00-1102296	CLIVE	IA		06/22/2015		16,121,902					0		84,888	84,888			0
00-1102299	CANTON	MI		04/30/2015		13,829,327					0		145,429	145,429			0
00-1102301	NORTH BEND	WA		10/12/2018		6,304,374					0		52,021	52,021			0

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	2	3					8	9	10	11	12	13					
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00-1102302	CINCINNATI	OH		10/13/2015		20,604,911					0		93,683	93,683			0
00-1102308	TUCSON	AZ		01/22/2015		7,936,820					0		46,434	46,434			0
00-1102312	MIRA LOMA	CA		10/12/2018		2,532,393					0		19,264	19,264			0
00-1102316	ROCKVILLE	MD		06/01/2015		4,769,698					0		36,709	36,709			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015		44,524,879					0		450,239	450,239			0
00-1102322	CINCINNATI	OH		09/03/2015		23,190,583					0		158,319	158,319			0
00-1102323	ANN ARBOR	MI		07/01/2015		16,450,833					0		121,717	121,717			0
00-1102324	CANONSBURG	PA		02/27/2015		8,523,193					0		92,381	92,381			0
00-1102325	WILMINGTON	NC		10/12/2018		2,590,492					0		91,843	91,843			0
00-1102326	BURKE	VA		06/22/2015		15,115,923					0		80,416	80,416			0
00-1102328	CLEARWATER	FL		04/20/2015		3,918,509					0		28,498	28,498			0
00-1102330	DUBLIN	OH		04/20/2015		39,411,520					0		212,535	212,535			0
00-1102334	CINCINNATI	OH		09/17/2015		17,957,146					0		125,789	125,789			0
00-1102336	MENLO PARK	CA		04/15/2015		32,056,996					0		367,547	367,547			0
00-1102337	CHATSWORTH	CA		04/08/2015		9,026,253					0		72,391	72,391			0
00-1102340	CONCORD	NC		11/13/2015		17,527,806					0		288,417	288,417			0
00-1102341	CINCINNATI	OH		10/12/2018		6,746,806					0		239,907	239,907			0
00-1102343	BELLEVUE	WA		04/22/2016		10,720,681		(14,271)			(14,271)		52,244	52,244			0
00-1102344	BELLEVUE	WA		04/22/2016		7,378,409		(15,866)			(15,866)		49,889	49,889			0
00-1102346	ATLANTA	GA		10/12/2018		3,233,459					0		16,565	16,565			0
00-1102348	SAN DIEGO	CA		08/03/2015		27,423,710					0		206,459	206,459			0
00-1102350	MELVILLE	NY		04/29/2015		9,280,124					0		53,669	53,669			0
00-1102352	COLUMBUS	OH	S	06/02/2015		10,786,377		2,106			2,106		123,324	123,324			0
00-1102353	PALO ALTO	CA		08/04/2015		3,543,636					0		61,691	61,691			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,279,980					0		55,161	55,161			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,556,858					0		77,600	77,600			0
00-1102361	CHEEKTOWAGA	NY		10/12/2018		3,271,365					0		56,972	56,972			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,774,682					0		72,630	72,630			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016		4,642,195					0		101,104	101,104			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,982,729					0		98,736	98,736			0
00-1102366	WILMINGTON	NC		06/18/2015		7,471,289					0		41,385	41,385			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,510,194					0		41,363	41,363			0
00-1102369	VANCOUVER	WA		12/31/2015		12,222,120					0		68,558	68,558			0
00-1102373	MARYSVILLE	WA		05/08/2015		2,850,040					0		49,776	49,776			0
00-1102377	REDMOND	WA		06/30/2015		10,570,615					0		112,527	112,527			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,457,940					0		41,505	41,505			0
00-1102380	SAN ANTONIO	TX		05/07/2015		19,826,268					0		88,182	88,182			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		24,546,652					0		191,279	191,279			0
00-1102382	DUNWOODY	GA		06/01/2015		21,351,898					0		125,317	125,317			0
00-1102384	ROCHESTER	MN		10/12/2018		10,163,370					0		167,643	167,643			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,441,627					0		37,986	37,986			0

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00-1102387	VISTA	CA		07/01/2015		3,266,916					0		16,918	16,918			0
00-1102388	LADUE	MO		09/18/2015		3,696,973					0		25,719	25,719			0
00-1102391	FISHERS	IN		09/09/2015		29,840,931					0		140,741	140,741			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,425,430					0		26,065	26,065			0
00-1102394	ANN ARBOR	MI		07/31/2015		32,047,337					0		237,201	237,201			0
00-1102397	DRAPER	UT		07/30/2015		10,397,853					0		68,166	68,166			0
00-1102408	AUSTIN	TX		09/10/2015		5,749,072					0		30,227	30,227			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,382,291					0		32,709	32,709			0
00-1102423	MOORE	OK		11/18/2015		9,823,590					0		45,211	45,211			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		17,171,029					0		82,715	82,715			0
00-1102439	CONYERS	GA		10/15/2015		11,604,025					0		120,861	120,861			0
00-1102460	BROOKFIELD	WI		12/03/2015		23,644,470					0		112,037	112,037			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,476,091					0		46,514	46,514			0
00-1102462	TEMPE	AZ		03/28/2016		13,263,922					0		401,686	401,686			0
00-1102465	SAN DIEGO	CA		05/03/2016		6,325,223					0		28,693	28,693			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,836,926					0		19,472	19,472			0
00-1102475	SANTA CLARA	CA		12/09/2015		13,734,055					0		67,976	67,976			0
00-1102482	BOCA RATON	FL		01/12/2016		33,000,000					0		12,506,760	12,506,760			0
00-1102487	MALDEN	MA		10/12/2018		3,204,897					0		33,176	33,176			0
00-1102491	MERIDIAN	ID		02/01/2016		9,319,074					0		64,056	64,056			0
00-1102512	LAKESIDE	CA		11/01/2016		8,418,542					0		34,993	34,993			0
00-1102519	ROCKVILLE	MD		02/24/2016		2,979,549					0		21,227	21,227			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		9,340,616					0		53,593	53,593			0
00-1102530	COLUMBUS	OH	S	07/07/2016		18,340,315					0		186,268	186,268			0
00-1102531	COLUMBUS	OH	S	07/07/2016		16,047,775					0		162,984	162,984			0
00-1102532	COLUMBUS	OH	S	07/07/2016		11,462,697					0		116,417	116,417			0
00-1102535	CINCINNATI	OH		09/30/2016		24,510,358					0		152,135	152,135			0
00-1102542	MAUMEE	OH		07/25/2016		13,562,604					0		66,327	66,327			0
00-1102546	CERRITOS	CA		05/02/2016		11,696,078					0		84,472	84,472			0
00-1102558	FULLERTON	CA		06/30/2016		22,338,511					0		120,463	120,463			0
00-1102561	ANAHEIM	CA		06/30/2016		6,858,733					0		36,986	36,986			0
00-1102563	COSTA MESA	CA		06/30/2016		14,527,177					0		78,339	78,339			0
00-1102565	COSTA MESA	CA		06/30/2016		21,862,210					0		117,894	117,894			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		9,335,497					0		50,343	50,343			0
00-1102573	LAS VEGAS	NV		12/01/2016		9,266,691					0		63,061	63,061			0
00-1102587	DALLAS	TX		09/30/2016		10,370,981					0		51,872	51,872			0
00-1102590	CHARLOTTE	NC		06/06/2016		7,990,786					0		55,464	55,464			0
00-1102598	NOVATO	CA		07/12/2016		14,542,168					0		74,045	74,045			0
00-1102601	RICHMOND	VA		06/30/2016		2,677,905					0		18,730	18,730			0
00-1102602	CHANDLER	AZ		06/24/2016		8,449,334					0		59,853	59,853			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017		5,035,839					0		72,272	72,272			0
00-1102606	CHARLOTTE	NC		07/12/2016		7,839,790					0		40,499	40,499			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102620	PORTLAND	OR		08/25/2016		7,917,551					0		38,840	38,840			0
00-1102621	COLUMBUS	OH		10/12/2018		2,472,136					0		28,626	28,626			0
00-1102622	CHARLOTTE	NC		12/09/2016		23,186,202					0		231,998	231,998			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		15,919,965					0		109,305	109,305			0
00-1102625	CHATTANOOGA	TN		10/14/2016		8,113,089					0		79,822	79,822			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017		7,947,045					0		52,440	52,440			0
00-1102638	MARIETTA	GA		08/08/2016		8,939,539					0		64,998	64,998			0
00-1102639	GAINESVILLE	GA		08/08/2016		11,950,753					0		86,892	86,892			0
00-1102640	WAKE FOREST	NC		08/08/2016		8,845,439					0		64,313	64,313			0
00-1102642	DURHAM	NC		10/25/2016		8,608,461					0		48,704	48,704			0
00-1102645	BEAVERTON	OR		10/27/2016		8,691,575					0		39,002	39,002			0
00-1102661	BURBANK	CA		12/07/2016		20,000,000					0		65,046	65,046			0
00-1102663	STREAMWOOD	IL		11/07/2016		19,970,000					0		93,251	93,251			0
00-1102664	CAROL STREAM	IL		11/07/2016		6,230,000					0		28,337	28,337			0
00-1102671	CHICAGO	IL		10/11/2016		7,194,354					0		38,196	38,196			0
00-1102677	ISSAQUAH	WA		11/23/2016		10,567,438					0		56,202	56,202			0
00-1102679	ANN ARBOR	MI		12/09/2016		18,331,132					0		90,943	90,943			0
00-1102680	AUSTIN	TX		12/19/2016		34,372,493					0		174,535	174,535			0
00-1102681	VANCOUVER	WA		06/16/2017		14,705,528					0		99,691	99,691			0
00-1102689	MACON	GA		02/06/2017		10,917,324					0		49,613	49,613			0
00-1102690	WAYZATA	MN		01/05/2017		6,867,689					0		47,084	47,084			0
00-1102691	ROCKVILLE	MD		04/03/2017		6,732,304					0		43,825	43,825			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017		15,123,074					0		94,697	94,697			0
00-1102705	TUSTIN	CA		10/12/2018		3,582,830					0		29,321	29,321			0
00-1102709	CORONA	CA		03/10/2017		8,227,216					0		40,489	40,489			0
00-1102710	CARSON	CA		03/10/2017		3,083,475					0		15,075	15,075			0
00-1102711	ONTARIO	CA		09/01/2017		5,670,794					0		26,616	26,616			0
00-1102713	HAWTHORNE	CA		04/17/2017		1,693,980					0		8,339	8,339			0
00-1102714	ONTARIO	CA		09/01/2017		6,355,200					0		29,829	29,829			0
00-1102721	BROOKLYN	NY		06/01/2017		13,310,805					0		119,180	119,180			0
00-1102723	MADISON	WI		04/26/2017		3,731,840					0		44,813	44,813			0
00-1102727	CHARLESTON	SC		05/22/2017		16,870,630					0		151,988	151,988			0
00-1102731	DERBY	KS		06/01/2017		7,693,328					0		139,302	139,302			0
00-1102740	MEMPHIS	TN		08/16/2017		14,000,794					0		102,790	102,790			0
00-1102758	WOOD DALE	IL		09/01/2017		4,434,098					0		34,204	34,204			0
00-1102759	MOBILE	AL		08/08/2017		13,278,452					0		80,862	80,862			0
00-1102771	RANCHO DOMINGEZ	CA		10/12/2018		4,834,859					0		31,892	31,892			0
00-1102772	NORTHBROOK	IL		08/10/2017		15,314,326					0		141,059	141,059			0
00-1102782	LAS VEGAS	NV		09/14/2017		5,834,880					0		36,415	36,415			0
00-1102805	SUN PRAIRIE	WI		11/15/2017		5,316,914					0		46,928	46,928			0
00-1102811	OREM	UT		01/08/2018		5,885,159					0		35,246	35,246			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102825	NAPLES	FL		12/05/2017		8,802,822					0		55,024	55,024			0
00-1102831	PHOENIX	AZ		02/12/2018		19,542,786					0		155,558	155,558			0
00-1102836	WHITTIER	CA		12/18/2017		21,512,583					0		135,956	135,956			0
00-1102845	LAS VEGAS	NV		02/28/2018		4,527,436					0		58,714	58,714			0
00-1102864	SAN FRANCISCO	CA		05/09/2018		19,831,414					0		85,624	85,624			0
00-1102869	HARTLAND	WI		06/22/2018		6,645,604					0		54,410	54,410			0
00-1102872	CHICAGO	IL		04/13/2018		4,911,911					0		38,514	38,514			0
00-1102878	SALT LAKE CITY	UT		05/31/2018		10,530,778					0		86,008	86,008			0
00-1102879	MARLTON	NJ		06/26/2018		24,762,163					0		144,709	144,709			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		4,965,853					0		25,980	25,980			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		14,893,313					0		64,893	64,893			0
00-1102888	WARMINSTER	PA		06/25/2018		10,853,176					0		89,348	89,348			0
00-1102892	SALT LAKE CITY	UT		06/26/2018		19,844,598					0		94,581	94,581			0
00-1102893	INDIANAPOLIS	IN		08/14/2018		19,899,740					0		101,420	101,420			0
00-1102907	WESTERVILLE	OH		09/07/2018		16,190,946					0		89,410	89,410			0
00-1102911	TAMPA	FL		09/05/2018		24,933,072					0		101,319	101,319			0
00-1102914	PATCHOGUE	NY		10/12/2018		29,944,301					0		168,305	168,305			0
00-1102927	SANTA ANA	CA		02/01/2019							0		13,531	13,531			0
00-1102936	SENECA	SC		12/21/2018		10,000,000					0		34,057	34,057			0
00-1102942	NEW YORK	NY		12/12/2018		10,000,000					0		26,243	26,243			0
00-9000144	ROCK HILL	SC		08/01/2002		128,016					0		7,598	7,598			0
03-0307129	AMHERST	NY		06/27/1995		359,627					0		53,488	53,488			0
03-0310231	ST PAUL	MN		08/27/1997		1,037,612					0		59,123	59,123			0
03-0310337	HOUSTON	TX		09/30/1997		2,477,316					0		321,326	321,326			0
03-0310442	HOUSTON	TX		09/30/1997		145,128					0		18,824	18,824			0
03-0310520	OAKDALE	MN		12/01/1997		437,586					0		23,415	23,415			0
03-0311838	SEATTLE	WA		04/07/1999		46,960					0		35,112	35,112			0
03-4000027	NAUGATUCK	CT		09/10/1996		1,464,510					0		119,494	119,494			0
99-0000034	HOUSTON	TX		02/06/2015		2,620,289				(226,535)	(226,535)		132,106	132,106			0
0299999. Total - Mortgages With Partial Repayments						5,354,901,511	0	(51,210)	0	(226,535)	(277,745)	0	63,294,820	63,294,820	0	0	0
0599999. Total Mortgages						5,519,273,546	0	(56,178)	0	(226,535)	(282,713)	0	227,661,886	227,610,926	0	(50,961)	(50,961)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2	-	2,316,726		12,716,589	0.800
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	-	766,753		8,399,980	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	-	1,797,893		5,918,850	4.670
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	-	1,800,000		10,281,157	0.600
	Owl Rock First Lien Insurance Fund, LP	New York	NY	Owl Rock Capital Advisors LLC		03/28/2019	2	7,766,403	-		2,400,000	1.000
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management		05/14/2018	3	-	216,042		7,160,334	0.400
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	-	489,186		1,346,159	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	-	363,934		957,908	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								7,766,403	7,750,534	0	49,180,977	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Blackstone Infrastructure Partners, L.P.	New York	NY	Blackstone Group		03/14/2019	3	3,374,991	-		12,625,009	0.210
	Catalyst Fund V, L.P.	Toronto	CAN	Catalyst Group, LLC		08/12/2015	3	-	250,000		6,690,003	0.670
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital Group		12/05/2017	3	-	323,805		2,113,774	0.110
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016	3	-	82,731		13,122,424	0.380
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC		05/04/2018	3	-	312,500		3,929,500	0.100
	ICG Europe VII	St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	-	799,991		7,590,707	0.180
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners		12/06/2018	3	-	586,047		7,498,292	0.170
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital		05/05/2016	3	-	276,000		564,000	2.670
	Siris Partners IV, L.P.	New York	NY	Siris Capital Group, LLC		03/15/2019	3	762,903	-		4,237,097	0.140
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2	-	3,245,947		12,343,685	4.180
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,137,894	5,877,021	0	70,714,492	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust		02/21/2019		15,000,000	-		-	0.170
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners		12/21/2018		-	230,606		19,719,080	1.000
	Bell Institutional Fund VI, LLC	Dover	DE	Bell Fund VI Manager, LLC		06/15/2017		-	887,696		5,065,155	2.170
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011		-	1,582		-	33.330
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014		-	385,081		1,697,564	0.510
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015		-	12,962		1,020,860	0.670
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Crow Holdings Capital Partners, LLC		09/24/2018		-	1,466,221		5,479,754	0.750
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015		-	36,293		1,276,952	3.390
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC		12/27/2018		-	1,453,258		12,577,903	2.420
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC		12/29/2017		-	320		-	
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street		08/09/2017		-	720,000		2,798,075	1.260
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019		759,781	-		9,240,219	0.770
	Helios Devco LLC	Washington	DC	Sol Systems LLC		05/23/2018		-	80,616		12,486,817	27.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017		-	869,330		8,131,801	13.500
	Mill No 1 LLC	Baltimore	MD	Mount Vernon Mill/Terra Nova LLC		04/18/2013		-	424		-	99.990
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC		07/21/2016		-	354,061		0	49.990
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		-	1,800,000		24,810,000	3.750

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 and Administrative Symbol/ Market Indicator	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
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP		09/18/2018		-	1,576,020		11,046,263	1.670
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Stuyvesant Hall Holdings Inc.		04/03/2012		-	1,440		-	99.000
	US Government Building Open-End Feeder 1, LP	San Antonio	TX	USAA Equity Advisors		03/01/2019		6,120,000	-		2,880,000	1.440
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC		12/02/2014		-	593,394		11,198,569	5.130
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC		10/18/2016		-	228,243		10,610,068	13.330
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016		-	31,955		6,407,467	1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017		-	872,285		9,647,747	2.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								21,879,781	11,601,787	0	156,094,295	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		-	75,000		-	100.000
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016		-	6,042,328		-	100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	6,117,328	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014		-	1,594,964		3,025,753	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015		-	712,902		393,818	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		-	429,456		18,422,918	49.990
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH	Nationwide Life Insurance Co.		11/24/2003		-	329		-	99.990
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		-	1,074,502		3,679,565	4.820
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	3,812,153	0	25,522,054	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2018-C LLC	Columbus	OH	Nationwide Life Insurance Company		10/31/2018		1,000	-		-	0.010
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								1,000	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2018-A LLC	Columbus	OH	Nationwide Life Insurance Company		03/14/2018		-	7,154		3,156,136	0.010
3899999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated								0	7,154	0	3,156,136	XXX
4499999. Subtotal - Unaffiliated								33,784,078	29,041,495	0	301,511,817	XXX
4599999. Subtotal - Affiliated								1,000	6,124,482	0	3,156,136	XXX
4699999. Totals								33,785,078	35,165,977	0	304,667,953	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Helier	JEY	Distribution	11/13/2014	03/15/2019	684,486		-	-	-	0	-	684,486	684,486			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	03/27/2019	289,813		-	-	-	0	-	289,813	289,813			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	03/21/2019	2,006,667		-	-	-	0	-	2,006,667	2,006,667			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	02/19/2019	62,375		-	-	-	0	-	62,375	62,375			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	01/09/2019	32,357		-	-	-	0	-	32,357	32,357			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/20/2015	02/05/2019	1,832,657		-	-	-	0	-	1,832,657	1,832,657			0	
	TCW Direct Lending VII, LLC	Los Angeles	CA	Distribution	05/14/2018	02/19/2019	1,157,538		-	-	-	0	-	1,157,538	1,157,538			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	01/25/2019	64,706		-	-	-	0	-	64,706	64,706			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	02/25/2019	76,180		-	-	-	0	-	76,180	76,180			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							6,206,779	0	0	0	0	0	0	6,206,779	6,206,779	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	02/04/2019	35,650		-	-	-	0	-	35,650	35,650			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	03/08/2019	175,327		-	-	-	0	-	175,327	175,327			0	
	ICG Europe VII	St Helier	JEY	Distribution	08/24/2018	03/14/2019	15,206		-	-	-	0	-	15,206	15,044	(162)		(162)	
	Landmark Equity Partners XVI, LP	Wilmington	DE	Distribution	12/06/2018	03/29/2019	199,214		-	-	-	0	-	199,214	199,214			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							425,397	0	0	0	0	0	0	425,397	425,235	(162)	0	(162)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC	Columbus	OH	Distribution	08/11/2015	03/31/2019	190,000,000		-	-	-	0	-	190,000,000	190,000,000			0	-
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							190,000,000	0	0	0	0	0	0	190,000,000	190,000,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund VI, LLC	Dover	DE	Distribution	06/15/2017	01/31/2019	33,913		-	-	-	0	-	33,913	33,913			0	
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	02/14/2019	1,161		-	-	-	0	-	1,161	1,161			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	Distribution	12/10/2015	02/15/2019	28,562		-	-	-	0	-	28,562	28,562			0	
	CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	02/15/2019	12,898		-	-	-	0	-	12,898	12,898			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004	01/10/2019			-	-	-	0	-	-	62		62	62	
	CIM Fund VIII, L.P.	Los Angeles	CA	Distribution	12/31/2014	03/28/2019	611,949		-	-	-	0	-	611,949	611,949			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	05/01/2015	03/27/2019	58,509		-	-	-	0	-	58,509	58,509			0	
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Distribution	08/09/2017	03/08/2019	478,580		-	-	-	0	-	478,580	478,580			0	
	Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016	02/01/2019	215,269		-	-	-	0	-	215,269	215,269			0	
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017	02/01/2019	49,708		-	-	-	0	-	49,708	49,708			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/25/2019	1,171,179		-	-	-	0	-	1,171,179	1,171,179			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016	02/13/2019	125,493		-	-	-	0	-	125,493	125,493			0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC	Distribution	07/25/2014	01/28/2019	61,170		-	-	-	0	-	61,170	61,170			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015	01/28/2019	74,094		-	-	-	0	-	74,094	74,094			0	
	SunE DGS Master Tenant LLC	Wilmington	DE	Distribution	12/30/2013	03/21/2019	24,036		-	-	-	0	-	24,036	24,036			0	
	US Office Development Program, L.P.	Wilmington	DE	Distribution	12/02/2014	02/25/2019	922,742		-	-	-	0	-	922,742	922,742			0	
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	03/22/2019	1,600,000		-	-	-	0	-	1,600,000	1,600,000			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,469,263	0	0	0	0	0	0	5,469,263	5,469,325	0	62	62	0
4499999. Subtotal - Unaffiliated							12,101,439	0	0	0	0	0	0	12,101,439	12,101,339	(162)	62	(100)	0
4599999. Subtotal - Affiliated							190,000,000	0	0	0	0	0	0	190,000,000	190,000,000	0	0	0	0
4699999. Totals							202,101,439	0	0	0	0	0	0	202,101,439	202,101,339	(162)	62	(100)	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - All Other Government									
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0	D	03/26/2019	Direct		570,983	655,000	4,844	4FE
1099999.	Total - Bonds - All Other Government					570,983	655,000	4,844	XXX
Bonds - U.S. Political Subdivisions of States									
30382A JB 9	Fairfax Cnty VA GO Ref Ser B 3.500% 10		01/29/2019	Raymond James USA Ltd		6,592,744	6,650,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					6,592,744	6,650,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		03/01/2019	Interest Capitalization		397,029	397,029		1
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49		03/28/2019	Citigroup		101,515,625	100,000,000	272,222	1
594698 QS 4	Michigan St Strategic Fd Rev Bds AMT-I-7		01/11/2019	Merrill Lynch		13,819,367	13,742,000	89,228	1FE
594712 UF 6	Michigan St Univ Rev Txbl Ref Ser A 4		02/11/2019	Citigroup		17,462,582	17,367,000		1FE
650035 8W 1	New York St Urban Dev Corp Rev Txbl-St P		01/09/2019	Morgan Stanley & Co LLC		19,402,221	19,445,000		1FE
717893 L2 5	Philadelphia PA Wtr & Wst Rev Txbl Ref S		02/14/2019	Loop Capital Markets LLC		4,300,000	4,300,000		1FE
717893 L3 3	Philadelphia PA Wtr & Wst Rev Txbl Ref S		02/21/2019	Loop Capital Markets LLC		4,757,704	4,750,000		1FE
79766D MC 0	San Francisco CA Cty & Cnty AMT Ser A		01/11/2019	JP Morgan Securities LLC		6,951,000	7,000,000		1FE
88213A NV 3	Texas A & M Univ Rev Txbl-Ser A 3.673%		01/09/2019	Morgan Stanley & Co LLC		3,500,000	3,500,000		1FE
88213A NX 9	Texas A & M Univ Rev Txbl-Ser A 3.803%		01/09/2019	Morgan Stanley & Co LLC		9,798,087	9,798,087		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					181,903,615	180,299,116	361,450	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Marcone Appliance Parts Inc Term Ln Nt 1		01/02/2019	Direct		384,557	389,691		3FE
13976M AB 0	Capital Auto Rec Asset LBASS Ser 2018-1		01/01/2019	Goldman Sachs & Company		5,990,125	6,001,883		1
00122@ AA 9	AES Southland Sr Sec Nt 4.500% 02/29/4		02/28/2019	Direct		1,743,711	1,743,711		2PL
018522 L* 1	Allete Inc 1st Mtg Bd 4.080% 03/01/29		03/01/2019	Us Bancorp Investments Inc		17,000,000	17,000,000		1Z
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt 5		01/10/2019	Bank of America BISD Dealer		5,980,020	6,000,000		2FE
037833 AR 1	Apple Inc Sr Nt 2.850% 05/06/21		02/28/2019	Bank of America BISD Dealer		10,030,200	10,000,000	93,417	1FE
038522 AQ 1	Aramark Services Inc Sr Nt 5.000% 02/0		03/11/2019	Various		4,389,250	4,460,000	24,597	3FE
04317@ BJ 6	Arthur J Gallagher & Co Sr Nt Ser II 4		02/13/2019	Bank of America BISD Dealer		5,000,000	5,000,000		2
05595# AA 4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel		02/27/2019	Bank of America BISD Dealer		10,000,000	10,000,000		2Z
065403 BC 0	BANK CMBS Ser 2019-BN17 Cl A4 3.714% 0		03/21/2019	Morgan Stanley & Co LLC		3,604,713	3,500,000	1,083	1FE
065405 AE 2	BANK CMBS Ser 2019-BN16 Cl A4 4.005% 0		02/01/2019	Wells Fargo Securities LLC		19,259,766	18,700,000	41,608	1FE
08162V AE 8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A4		03/29/2019	Various		13,729,975	13,300,000	13,732	1FE
08162V AG 3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM		03/21/2019	Deutsche Bank Capital		1,235,974	1,200,000	1,326	1FE
084659 AR 2	Berkshire Hathaway Energy Sr Nt 4.450%		02/14/2019	Tax Free Exchange		19,993,600	20,000,000	71,694	1FE
097023 CD 5	Boeing Co Sr Nt 3.200% 03/01/29		02/13/2019	Bank of America BISD Dealer		7,140,743	7,250,000		1FE
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6		01/16/2019	Direct		30,084	30,084		5
101137 AU 1	Boston Scientific Corp Sr Nt 4.700% 03		02/21/2019	Various		6,718,020	6,750,000		2FE
101137 AV 9	Boston Scientific Corp Sr Nt 3.450% 03		03/25/2019	Jefferies & Company Inc		5,103,450	5,000,000	15,333	2FE
101137 AW 7	Boston Scientific Corp Sr Nt 3.750% 03		03/07/2019	Various		10,493,045	10,500,000	4,167	2FE
101137 AX 5	Boston Scientific Corp Sr Nt 4.000% 03		03/25/2019	Various		16,838,228	16,772,000	16,225	2FE
113804 AB 4	Brooklyn Navy Yard Cogeneratio Sr Secure		02/14/2019	Barclays Capital Inc		25,000,000	25,000,000		2Z
12505F AF 8	Outfront Media Cap LLC/C Sr Nt 5.875%		03/13/2019	Goldman Sachs & Company		82,000	80,000		4FE
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		02/27/2019	Credit Suisse Securities LLC		9,998,626	10,000,000	27,375	1FE
126408 HM 8	CSX Corp Sr Nt 4.250% 03/15/29		02/21/2019	JP Morgan Securities LLC		9,775,880	9,500,000	115,517	2FE
14041N FF 3	Capital One Multi Asset ExecTr LBASS Ser		01/10/2019	Goldman Sachs & Company		3,503,240	3,535,000	3,787	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
14312J AQ 5	Carlyle Global Mkt Strategies CLO Ser 20		01/30/2019	Citigroup		25,000,000	25,000,000		1FE
14312J AS 1	Carlyle Global Mkt Strategies CLO Ser 20		01/30/2019	Citigroup		10,000,000	10,000,000		1FE
000000 00 0	NFP Corp Nt 7.000% 01/24/24		02/14/2019	Direct		2,737,022	2,792,880		4FE
161571 HC 1	Chase Issuance Tr LBASS Ser 2016-A2 Cl A		01/28/2019	Goldman Sachs & Company		3,975,234	4,000,000	2,588	1FE
18055# BC 5	Clarion Lion Prop Hlds LP Sr Nt Ser AA		02/01/2019	Bank of America BISD Dealer		10,000,000	10,000,000		1Z
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt		02/15/2019	JP Morgan Securities LLC		1,952,123	1,952,123		1PL
22945D AG 8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1		02/28/2019	Credit Suisse Securities LLC		22,865,978	22,200,000	12,496	1FE
233851 DS 0	Daimler Fin NA LLC Sr Nt 3.650% 02/22/		02/19/2019	Citigroup		12,968,800	13,000,000		1FE
254687 CG 9	Disney Walt Co Sr Nt 5.650% 08/15/20		03/20/2019	Tax Free Exchange		7,540,574	7,500,000		1FE
254687 CS 3	Disney Walt Co Sr Nt 7.750% 01/20/24		03/20/2019	Tax Free Exchange		5,113,091	5,000,000		1FE
254687 DC 7	Disney Walt Co Sr Nt 3.700% 10/15/25		03/20/2019	Tax Free Exchange		5,990,130	6,000,000		1FE
254687 DN 3	Disney Walt Co Sr Nt 7.300% 04/30/28		03/20/2019	Tax Free Exchange		5,278,967	5,000,000		1FE
254687 DY 9	Disney Walt Co Sr Nt 6.200% 12/15/34		03/20/2019	Tax Free Exchange		26,731,595	26,000,000		1FE
254687 EG 7	Disney Walt Co Sr Nt 6.650% 11/15/37		03/20/2019	Tax Free Exchange		4,049,927	3,100,000		1FE
254687 EN 2	Disney Walt Co Sr Nt 6.900% 08/15/39		03/20/2019	Tax Free Exchange		2,670,177	2,000,000		1FE
254687 EQ 5	Disney Walt Co Sr Nt 6.150% 02/15/41		03/20/2019	Tax Free Exchange		29,948,119	29,000,000		1FE
25746U CY 3	Dominion Resources Inc Sr Nt 4.250% 06		03/11/2019	Scotia Capital		12,341,640	12,000,000	144,500	2FE
25746U CZ 0	Dominion Resources Inc Sr Nt 4.600% 03		03/11/2019	Scotia Capital		4,998,350	5,000,000		2FE
26249G AJ 9	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR2		02/20/2019	Goldman Sachs & Company		9,000,000	9,000,000		1FE
26249G AL 4	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR2		02/20/2019	Goldman Sachs & Company		7,956,449	7,956,449		1FE
26252J AA 6	Dryden Senior Loan Fund CLO Ser 2019-75A		01/23/2019	Jefferies & Company Inc		30,000,000	30,000,000		1FE
26252J AC 2	Dryden Senior Loan Fund CLO Ser 2019-75A		01/23/2019	Jefferies & Company Inc		5,000,000	5,000,000		1FE
29278N AG 8	Energy Transfer Partners Sr Nt 5.250%		01/09/2019	Bank of America BISD Dealer		25,409,305	25,300,000		2FE
316773 CX 6	Fifth Third Bancorp Sr Nt 3.650% 01/25		01/23/2019	Morgan Stanley & Co LLC		34,934,900	35,000,000		2FE
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019		01/15/2019	Bank of America BISD Dealer		11,997,256	12,000,000		1FE
35137L AB 1	Fox Corp Sr Nt 4.030% 01/25/24		01/15/2019	Goldman Sachs & Company		10,000,000	10,000,000		2FE
361448 BE 2	GATX Corp Sr Nt 4.700% 04/01/29		01/29/2019	Bank of America BISD Dealer		3,993,440	4,000,000		2FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		01/22/2019	Deutsche Bank Capital		5,998,178	6,000,000		1FE
404119 BW 8	HCA Inc Sr Nt 5.875% 02/01/29		03/04/2019	Various		2,803,500	2,680,000	10,604	3FE
423452 AC 5	Helmerich & Payne Sr Nt 4.650% 03/15/2		03/22/2019	Tax Free Exchange		17,817,320	17,500,000	15,823	2FE
446413 AL 0	Huntington Ingalls Industries Sr Nt 3		03/13/2019	Citigroup		3,383,870	3,500,000	35,217	2FE
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt 4.300		02/05/2019	Morgan Stanley & Co LLC		9,589,010	9,450,000	25,961	2FE
48128Y AW 1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		02/15/2019	JP Morgan Securities LLC		12,153,988	11,800,000	35,658	1FE
49327V 2B 9	Key Bank NA Sub Bk Nt 3.900% 04/13/29		03/06/2019	KeyCorp		9,217,625	9,250,000		2FE
513075 BM 2	Lamar Media Corp Sr Nt 5.750% 02/01/26		01/24/2019	JP Morgan Securities LLC		2,194,438	2,150,000		3FE
513272 AA 2	Lamb Weston HLD Sr Nt 4.625% 11/01/24		03/04/2019	JP Morgan Securities LLC		613,050	610,000	9,796	3FE
513272 AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26		03/04/2019	Various		3,601,125	3,580,000	59,088	3FE
53117C AT 9	Liberty Property LP Sr Nt 4.375% 02/01		01/22/2019	Various		11,707,763	11,715,000		2FE
532457 BT 4	Eli Lilly & Co Sr Nt 3.950% 03/15/49		03/25/2019	Various		13,058,765	13,000,000	23,865	1FE
532457 BV 9	Eli Lilly & Co Sr Nt 3.375% 03/15/29		03/29/2019	Various		39,768,997	39,600,000	36,891	1FE
539830 BH 1	Lockheed Martin Corp Sr Nt 3.550% 01/1		01/07/2019	Morgan Stanley & Co LLC		9,969,200	10,000,000	171,583	2FE
591894 CC 2	Metropolitan Edison Company Nt 4.300%		01/11/2019	Various		15,747,735	15,750,000	1,194	2FE
595620 AT 2	MidAmerican Energy Co 1st Mtg Bd 3.650		01/07/2019	Mizuho Securities USA Inc		10,490,655	10,500,000		1FE
595620 AU 9	MidAmerican Energy Co 1st Mtg Bd 4.250		01/07/2019	Mizuho Securities USA Inc		9,442,050	9,500,000		1FE

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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 and Administrative Symbol/Market Indicator (a)
615394 AK 9	MOOG INC Sr Nt 5.250% 12/01/22		03/18/2019	Wells Fargo Securities LLC		159,551	157,000	2,407	3FE
64132D AA 6	Neuberger Berman CLO Ltd CLO Ser 2019-32		01/28/2019	Wells Fargo Securities LLC		15,000,000	15,000,000		1FE
64132D AC 2	Neuberger Berman CLO Ltd CLO Ser 2019-32		01/28/2019	Wells Fargo Securities LLC		8,500,000	8,500,000		1FE
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/09/2019	JP Morgan Securities LLC		14,853,382	14,800,000	65,778	1FE
68267E AA 2	OneMain Direct Auto Rec Tr LBASS Ser 201		03/12/2019	Barclays Capital Inc.		14,997,428	15,000,000		1FE
69370C AA 8	PTC Inc Sr Nt 6.000% 05/15/24		03/19/2019	Various		1,678,756	1,607,000	26,827	3FE
70432* AA 9	Paychex New York LLC Sr Nt Ser A 4.070		03/13/2019	JP Morgan Securities LLC		20,000,000	20,000,000		1Z
713448 EE 4	Pepsico Inc Sr Nt 7.290% 09/15/26		01/04/2019	Tax Free Exchange		6,500,564	6,500,000	143,471	1FE
717081 ES 8	Pfizer Inc Nt 2.950% 03/15/24		03/04/2019	Barclays Capital Inc.		4,997,450	5,000,000		1FE
717081 ET 6	Pfizer Inc Nt 3.450% 03/15/29		03/25/2019	Various		11,221,380	11,000,000	13,800	1FE
717081 EV 1	Pfizer Inc Nt 4.000% 03/15/49		03/04/2019	JP Morgan Securities LLC		2,951,010	3,000,000		1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		03/22/2019	Interest Capitalization		1,407	1,407		4FE
827048 AU 3	Silgan Holdings Inc Sr Nt 4.750% 03/15		03/19/2019	Barclays Capital Inc.		406,925	410,000	325	3FE
854502 AK 7	Stanley Black & Decker Inc Sr Nt 3.400		02/27/2019	Citigroup		29,957,400	30,000,000		2FE
858119 BH 2	Steel Dynamics Inc Sr Nt 4.125% 09/15/		01/16/2019	Bank of America BISD Dealer		5,449,365	5,836,000	82,251	3FE
87305Q CN 9	TTX Co Sr Nt 4.600% 02/01/49		01/11/2019	Various		25,089,309	25,000,000		1FE
87612B BG 6	Targa Resources Partners Sr Nt 5.000%		03/04/2019	JP Morgan Securities LLC		545,300	560,000	3,967	3FE
88579Y BG 5	3M Co Sr Nt 3.375% 03/01/29		02/12/2019	Morgan Stanley & Co LLC		14,994,750	15,000,000		1FE
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/24/2019	Bank of America BISD Dealer		14,908,641	15,000,000	46,875	1FE
902494 BH 5	Tyson Foods Inc Sr Nt 5.100% 09/23/48		02/13/2019	Morgan Stanley & Co LLC		10,155,390	10,500,000	209,738	2FE
902494 BK 8	Tyson Foods Inc Sr Nt 4.350% 03/01/29		02/13/2019	Morgan Stanley & Co LLC		6,998,740	7,000,000		2FE
90276F AW 4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 Cl A		03/20/2019	Cantor Fitzgerald & Co.		1,438,594	1,350,000	3,397	1FM
90276Y AE 3	UBS Commercial Mtg Tr CMBS Ser 2019-C16		03/27/2019	UBS Financial Services Inc.		2,832,479	2,750,000	4,131	1FE
907818 FB 9	Union Pacific Corp Sr Nt 3.700% 03/01/		02/11/2019	Morgan Stanley & Co LLC		29,987,100	30,000,000		2FE
907818 FC 7	Union Pacific Corp Sr Nt 4.300% 03/01/		02/11/2019	JP Morgan Securities LLC		4,964,850	5,000,000		2FE
90931C AA 6	United Air Lines LBASS PTC Ser 2019-1 Cl		01/28/2019	Citigroup Global Markets Inc.		15,670,000	15,670,000		1FE
90931E AA 2	United Air Lines LBASS PTC Ser 2019-1 Cl		01/30/2019	Citigroup Global Markets Inc.		2,638,045	2,636,000		1FE
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A Cl A 4.1		03/15/2019	Goldman Sachs & Company		32,543,551	32,543,551		1Z
92338B AE 5	Verde CLO Ltd CLO Ser 2019-1A Cl B 4.6		03/15/2019	Goldman Sachs & Company		10,000,000	10,000,000		1Z
92940P AD 6	Westrock Company Sr Nt 4.900% 03/15/29		02/20/2019	Tax Free Exchange		499,755	500,000	5,240	2FE
94106L BE 8	Waste Management Inc Sr Nt 3.150% 11/1		01/08/2019	Barclays Capital Inc.		14,313,000	15,000,000	72,188	2FE
95001W BB 3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4		02/21/2019	Wells Fargo Securities LLC		15,758,342	15,300,000	6,839	1FE
96145D AH 8	Westrock Co Sr Nt 4.000% 03/15/28		02/20/2019	Tax Free Exchange		8,486,546	8,500,000	146,389	2FE
941053 AH 3	Waste Connections Inc Sr Nt 4.250% 12/	A	02/22/2019	Deutsche Bank Capital		4,115,540	4,000,000	39,194	2FE
000000 00 0	Digicel Group Two Ltd Sr Nt PIK 7.981%	D	02/28/2019	Direct		25,833	79,000	2,392	6FE
000000 00 0	DTEK Finance PLC 1st Lien PIK 10.750% 1	D	02/21/2019	Direct		324,113	335,000	5,402	6FE
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	03/18/2019	Direct		844,561	845,000		3FE
22550G AA 0	Credito Real Sab De CV Sr Nt 9.500% 02	D	01/31/2019	Direct		600,000	600,000		3FE
25382D AA 4	Digicel Group Two Ltd 1st Lien 8.250%	D	01/14/2019	Taxable Exchange		667,920	759,000	18,090	5FE
25382F AA 9	Digicel Group Two Ltd Sr Nt 7.981% 04/	D	02/28/2019	Direct		189,375	528,000	15,543	6FE
25382F AA 9	Digicel Group Two Ltd Sr Nt 7.981% 04/	D	01/14/2019	Taxable Exchange		352,000	800,000	16,308	6FE
25382F AB 7	Digicel Group Two Ltd Sr Nt 8.250% 09/	D	01/14/2019	Taxable Exchange		354,420	716,000	17,065	6FE
30052K AA 7	Evraz Plc Sr Nt 5.250% 04/02/24	D	03/26/2019	Direct		300,000	300,000		3FE
31772D AD 4	QNB Finansbank AS / Turkey Sr Nt 6.875	D	02/28/2019	Direct		219,256	220,000		3FE

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 and Administrative Symbol/Market Indicator (a)
377373 AH 8	Glaxosmithkline Cap Inc Nt 3.375% 06/0	D	03/21/2019	Various		18,764,622	18,950,000		1FE
44962L AF 4	IHS Markit Ltd Sr Nt 4.750% 08/01/28	D	03/26/2019	Morgan Stanley & Co LLC		8,238,199	7,900,000	59,415	2FE
456873 AD 0	Ingersoll-Rand Lux Finance Nt 3.800% 0	D	03/19/2019	Citigroup		6,493,565	6,500,000		2FE
45900T AA 0	Intl Airport Finance SA 1st Lien 12.000	D	03/08/2019	Direct		515,000	515,000		4FE
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	03/06/2019	Direct		442,303	445,000		3FE
600814 AQ 0	Millicom Intl Cellular Sr Nt 6.250% 03	D	03/14/2019	Direct		200,000	200,000		3FE
86964W AC 6	Suzano Austria GMBH Sr Nt 6.000% 01/15	D	01/29/2019	Direct		597,925	575,000	1,917	2FE
87124V C@ 6	Sydney Airport Finance Co Pty Sr Nt 4	B	02/05/2019	MUFG Securities Inc		21,702,000	21,702,000		2Z
90015W AH 6	Turkiye Garanti Bankasi Sr Nt 8.125% 0	D	03/21/2019	Direct		648,031	650,000		4FE
G1746# AB 2	Cadent Finance plc Sr Nt 2.790% 03/19/	B	03/19/2019	RBC Capital Markets LLC		19,902,000	19,902,000		1FE
G6655@ AA 4	Northern Gas Networks Ltd Sr Nt Ser A	B	01/10/2019	Lloyds Securities Inc		17,845,800	17,845,800		2
G6750* AE 2	The 1887 Co Ltd Sr Nt Ser E 2.960% 01/	B	01/10/2019	Barclays Capital Inc		15,296,400	15,296,400		2Z
G6750* AF 9	The 1887 Co Ltd Sr Nt Ser F 3.210% 01/	B	01/10/2019	Barclays Capital Inc		10,197,600	10,197,600		2Z
G7334@ AL 7	RRPF Engine Leasing Ltd. Sr Nt Ser S 4	D	02/11/2019	JP Morgan Securities LLC		6,000,000	6,000,000		1FE
N8505# AA 2	TenneT Holding Sr Nt Green Ser A 1.610	B	01/24/2019	Natwest Securities		22,608,000	22,608,000		1Z
Q3973# AC 9	GPT Funds Management Ltd Sr Nt 4.400%	D	02/07/2019	Commonwealth Australia Sec LLC		10,000,000	10,000,000		1Z
3899999. Total - Bonds - Industrial and Miscellaneous						1,238,979,026	1,233,688,579	2,024,074	XXX
Bonds - Bank Loans									
000000 00 0	OTG Management LLC Incremental DD Term L		01/14/2019	Direct		10,463	10,463		3FE
000000 00 0	Animal Supply Company New Term Ln Nt 1		03/28/2019	Interest Capitalization		6,118	6,118		5
000000 00 0	Animal Supply Company New Term Ln Nt 1		02/28/2019	Tax Free Exchange		2,999,383	3,038,133		5
000000 00 0	DecoPac Inc Term Ln Nt 2 6.500% 09/29/		03/29/2019	Tax Free Exchange		174,304	176,950		3FE
000000 00 0	National Seating&Mobility Inc Delayed Dr		01/02/2019	Direct		95,673	95,673		3FE
000000 00 0	MSHC Inc Term Ln Nt 5 6.746% 07/31/23		02/28/2019	Tax Free Exchange		15,704	16,018		3FE
000000 00 0	First Watch Restaurants Delayed Draw Ter		03/25/2019	Direct		247,766	247,766		3FE
000000 00 0	First Watch Restaurants Delayed Draw Ter		02/25/2019	Tax Free Exchange		417,190	417,190	296	3FE
000000 00 0	Frontline Technologies Gr LL Delayed Dra		02/15/2019	Direct		179,261	179,261		3FE
000000 00 0	MB2 Dental Solutions LLC Incremental Ter		01/18/2019	Direct		531,677	537,048		3FE
000000 00 0	Differential Brands Group Inc 1st Lien T		01/29/2019	Tax Free Exchange		9,808	10,000		4FE
000000 00 0	Foundation Risk Partners Corp Delayed Dr		02/12/2019	Direct		372,852	376,618		2FE
000000 00 0	Harmony Foods Corp Term Ln Nt 1 7.738%		02/04/2019	Direct		1,693,226	1,714,659		4FE
000000 00 0	SecurAmerica LLC Term Ln Nt 2 9.000% 1		03/22/2019	Tax Free Exchange		2,331	2,404		2FE
000000 00 0	SecurAmerica LLC Delayed Draw Term Ln Nt		01/31/2019	Direct		79,215	80,116		2FE
000000 00 0	Ultimus Group Midco LLC 1st Lien Term Ln		02/01/2019	Direct		577,206	577,206		3FE
000000 00 0	Ultimus Group Midco LLC Delayed Draw Ter		02/01/2019	Direct		580,062	580,062		4FE
000000 00 0	Bragg Live Food Products LLC Term Ln Nt		03/11/2019	Direct		2,156,687	2,211,987		4Z
000000 00 0	Sunshine Sub LLC Delayed Draw Term Ln Nt		03/18/2019	Direct		1,319,820	1,337,574		2FE
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter		03/26/2019	Tax Free Exchange		14,351	14,621	3	4FE
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L		02/05/2019	Direct		4,394,275	4,438,062		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L		03/29/2019	Direct		232,203	233,252		3FE
000000 00 0	NMC Skincare Inter Hold LLC Delayed Draw		02/01/2019	Direct		61,628	62,250		2FE
000000 00 0	Hai Acquistion Corp Term Ln Nt 6 7.739		02/07/2019	Tax Free Exchange		14,674	15,000	8	2FE
000000 00 0	Alcami Holdings LLC 1st Lien Term Ln Nt		03/19/2019	Tax Free Exchange		3,655	3,750	4	4FE
000000 00 0	Mac Lean-Fogg Company Delayed Draw Term		03/20/2019	Direct		250,000	250,000		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.9		02/28/2019	Interest Capitalization		633	633		5
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 7.099%		02/26/2019	Direct		1,014,998	1,035,712		4FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 4.4		01/30/2019	Barclays Capital Inc.		987,500	1,000,000		3FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 6		03/01/2019	Tax Free Exchange		14,836	15,000		3FE
22818R AW 6	Crown Americas LLC Term Ln B Nt 1 4.41		02/21/2019	Citigroup		410,040	408,000		2FE
30282# AB 8	First Watch Restaurants Delayed Draw Ter		01/25/2019	Tax Free Exchange		205,175	205,175		3FE
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 4 6		02/14/2019	Tax Free Exchange		3,881	3,951	2	2FE
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		03/29/2019	Tax Free Exchange		439,967	444,139		2FE
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.990%		03/01/2019	Interest Capitalization		32,840	32,840		3FE
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1		01/17/2019	JP Morgan Securities LLC		1,945,000	2,000,000		3FE
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		01/02/2019	Direct		1,167,978	1,179,775		3FE
55368* AD 2	MSHC Inc Term Ln Nt 1 6.994% 07/31/23		03/28/2019	Tax Free Exchange		15,709	16,018		3FE
67113@ AB 7	OTG Management LLC Incremental DD Term L		02/14/2019	Tax Free Exchange		51,759	51,759		3FE
67113@ AB 7	OTG Management LLC Incremental DD Term L		01/10/2019	Tax Free Exchange		138,025	138,025		3FE
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1 4.483		03/27/2019	Various		3,925,000	4,000,000		3FE
81726J AE 1	Sensata Technologies New 1st Lien Term L		03/19/2019	Morgan Stanley & Co LLC		352,810	350,842		2FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		01/10/2019	Tax Free Exchange		674,464	680,157	1,250	3FE
000000 00 0	Array Canada Inc Term Ln Nt 1 7.738% 0	A	01/23/2019	UBS Financial Services Inc.		965,000	1,000,000		4FE
68371Y AJ 2	Open Text Corp Term Ln Nt 1 4.249% 05/	A	03/12/2019	Barclays Capital Inc.		5,705,375	5,700,000		2FE
8299999. Total - Bonds - Bank Loans						34,490,522	34,894,207	1,563	XXX
8399997. Total - Bonds - Part 3						1,462,536,890	1,456,186,902	2,391,931	XXX
8399999. Total - Bonds						1,462,536,890	1,456,186,902	2,391,931	XXX
Preferred Stocks - Industrial and Miscellaneous									
984848 AL 5	Yapi Ve Kredi Bankasi AS Jr Sub Pfrd Hyb	D	01/09/2019	Direct	250,000.000	250,000			P4Z
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						250,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						250,000	XXX	0	XXX
8999999. Total - Preferred Stocks						250,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
000000 00 0	Animal Supply Company Com		02/22/2019	Direct	1,312.000		XXX		U
69120# 10 6	Owl Rock Capital Corp Com		03/21/2019	Direct	221,595.850	3,427,545	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						3,427,545	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
63866# 10 7	Nationwide Life & Annuity Ins Com		02/25/2019	Capital Contribution		150,000,000	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						150,000,000	XXX	0	XXX
Common Stocks - Mutual Funds									
63868D 80 3	Nationwide Loomis Fund -R6		03/08/2019	Direct	1.230	25	XXX		L
63868D 87 8	Nationwide Loomis Dynamic US Gr-Eagle		03/08/2019	Direct	0.990	9	XXX		L
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq		01/22/2019	Direct	50,000.000	500,000	XXX		L
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq		01/22/2019	Direct	50,000.000	500,000	XXX		L
63868J 80 0	Nationwide Var Ins Tr IShares Fixed Inc		01/22/2019	Direct	50,000.000	500,000	XXX		L
63868J 87 5	Nationwide Var Ins Tr Govt Money Market		03/29/2019	Direct	106.060	106	XXX		L
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc		01/22/2019	Direct	50,000.000	500,000	XXX		L
9299999. Total - Common Stocks - Mutual Funds						2,000,140	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						155,427,685	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
9799999.	Total - Common Stocks					155,427,685	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					155,677,685	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,618,214,575	XXX	2,391,931	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
362197 3A 1	GNMA GNSF Pool #269993 9.500% 06/15/20		03/01/2019.	Paydown		54	54	56	54				0		54			0	1	06/15/2020.	1
455780 A# 3	Indonesia (Republic of) AID Nt 9.020%		02/01/2019.	Redemption 100.0000		99,650	99,650	97,159	99,547		103		103		99,650			0	4,494	08/01/2019.	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		03/01/2019.	Paydown		74,398	74,398	77,115	74,781		(383)		(383)		74,398			0	844	09/15/2025.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		03/01/2019.	Paydown		59,237	59,237	60,942	59,548		(311)		(311)		59,237			0	676	06/15/2028.	1
0599999.	Total - Bonds - U.S. Government					233,339	233,339	235,272	233,930	0	(591)	0	(591)	0	233,339	0	0	0	6,015	XXX	XXX
Bonds - All Other Government																					
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt 4.8	D	03/01/2019.	Redemption 100.0000		2,058,296	2,058,296	2,058,296	2,058,296				0		2,058,296			0	24,957	03/01/2019.	1
1099999.	Total - Bonds - All Other Government					2,058,296	2,058,296	2,058,296	2,058,296	0	0	0	0	0	2,058,296	0	0	0	24,957	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48.		03/01/2019.	Paydown		3,924,572	3,924,572	4,058,559	4,059,034		(134,462)		(134,462)		3,924,572			0	33,063	09/15/2048.	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/		03/01/2019.	Paydown		73,822	73,822	75,754	75,592		(1,770)		(1,770)		73,822			0	421	01/15/2042.	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.		03/01/2019.	Paydown		141,158	141,158	150,620	150,215		(9,057)		(9,057)		141,158			0	1,167	02/15/2044.	1
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		03/15/2019.	Paydown		93	93	95	92				0		93			0	1	05/15/2021.	1
312904 F7 5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20		03/01/2019.	Paydown		3,408	3,408	3,364	3,396		12		12		3,408			0	35	12/15/2020.	1
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		03/01/2019.	Paydown		441	441	466	447		(6)		(6)		441			0	7	12/15/2020.	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2019.	Paydown		2,217	2,217	2,247	2,215		2		2		2,217			0	32	05/15/2021.	1
312906 E5 5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2019.	Paydown		3,988	3,988	3,838	3,959		29		29		3,988			0	42	08/15/2021.	1
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		03/01/2019.	Paydown		5,580	5,580	5,802	5,620		(40)		(40)		5,580			0	77	07/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2019.	Paydown		4,848	4,848	4,973	4,886		(38)		(38)		4,848			0	58	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2019.	Paydown		5,360	5,360	5,514	5,409		(49)		(49)		5,360			0	66	05/15/2023.	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		03/01/2019.	Paydown		8,500	8,500	8,582	8,522		(22)		(22)		8,500			0	84	02/15/2032.	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		03/01/2019.	Paydown		6,951	6,951	6,934	6,934		17		17		6,951			0	65	10/15/2031.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2019.	Paydown		3,517	3,517	3,590	3,538		(21)		(21)		3,517			0	30	05/15/2023.	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		03/01/2019.	Paydown		38,940	38,940	40,910	39,495		(555)		(555)		38,940			0	399	12/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2019.	Paydown		20,071	20,071	20,692	20,314		(243)		(243)		20,071			0	222	04/15/2026.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2019.	Paydown		4,650	4,650	4,826	4,735		(85)		(85)		4,650			0	59	11/20/2027.	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564		03/01/2019.	Paydown		71	71	68	71				0		71			0	1	03/25/2029.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2019.	Paydown		4,444	4,444	4,558	4,509		(65)		(65)		4,444			0	24	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		03/01/2019.	Paydown		2,101	2,101	1,970	2,082		20		20		2,101			0	21	03/15/2029.	1
31340Y JX 8	02/15/20		02/15/2019.	Paydown		18	18	18	18				0		18			0		02/15/2020.	1
31340Y X6 1	01/15/21		03/15/2019.	Paydown		2,804	2,804	2,667	2,776		28		28		2,804			0	39	01/15/2021.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2019.	Paydown		2,390	2,390	2,334	2,371		20		20		2,390			0	36	07/25/2020.	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2019.	Paydown		2,053	2,053	2,017	2,038		15		15		2,053			0	29	06/25/2021.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2019.	Paydown		990	990	951	979		11		11		990			0	13	07/25/2021.	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		03/01/2019.	Paydown		3,743	3,743	3,858	3,752		(10)		(10)		3,743			0	46	08/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2019.	Paydown		483	483	497	485		(2)		(2)		483			0	6	09/25/2021.	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		03/01/2019.	Paydown		7,895	7,895	7,841	7,851		44		44		7,895			0	95	07/25/2022.	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2019.	Paydown		31,521	31,521	32,430	31,701		(180)		(180)		31,521			0	368	07/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2019.	Paydown		20,158	20,158	18,366	19,714		444		444		20,158			0	188	07/25/2023.	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2019.	Paydown		4,537	4,537	4,478	4,509		28		28		4,537			0	50	07/25/2023.	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		03/01/2019.	Paydown		27,641	27,641	25,189	26,765		877		877		27,641			0	291	10/25/2023.	1
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1		03/01/2019.	Paydown		10,605	10,605	10,776	10,664		(59)		(59)		10,605			0	119	12/25/2023.	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		03/01/2019.	Paydown		19,706	19,706	20,010	19,714		(7)		(7)		19,706			0	197	03/25/2024.	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/		03/01/2019.	Paydown		6,733	6,733	6,867	6,759		(26)		(26)		6,733			0	82	09/25/2021.	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		03/01/2019.	Paydown		5,839	5,839	5,941	5,886		(47)		(47)		5,839			0	68	09/18/2027.	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06		03/01/2019.	Paydown		33,626	33,626	34,623	33,879		(253)		(253)		33,626			0	339	06/17/2028.	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		03/01/2019.	Paydown		1,070	1,070	1,074	1,070		(1)		(1)		1,070			0	11	09/18/2028.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	03/01/2019.	Paydown		2,394	2,394	2,456	2,430		(36)		(36)		2,394			0	25	10/17/2038.	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	03/01/2019.	Paydown		514	514	512	511		3		3		514			0	8	10/25/2019.	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	..	03/01/2019.	Paydown		1,574	1,574	1,577	1,566		7		7		1,574			0	22	10/25/2019.	1
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2	..	03/01/2019.	Paydown		35	35	37	35				0		35			0	1	04/25/2020.	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	..	03/01/2019.	Paydown		277	277	274	275		2		2		277			0	4	11/25/2019.	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	..	03/01/2019.	Paydown		937	937	988	937		(1)		(1)		937			0	13	12/25/2019.	1
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2	..	03/01/2019.	Paydown		1,870	1,870	1,896	1,862		8		8		1,870			0	26	03/25/2020.	1
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	03/01/2019.	Paydown		12,092	12,092	12,978	12,121		(29)		(29)		12,092			0	122	12/25/2019.	1
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24	..	03/01/2019.	Paydown		1,335,426	1,335,426	1,477,315	1,375,171		(39,745)		(39,745)		1,335,426			0	21,707	04/25/2024.	1
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1	..	03/01/2019.	Paydown		918,407	918,407	876,792	903,224		15,183		15,183		918,407			0	5,503	01/15/2040.	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	03/01/2019.	Paydown		162,224	162,224	166,964	163,152		(928)		(928)		162,224			0	1,476	11/25/2023.	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	03/01/2019.	Paydown		48,125	48,125	49,448	48,377		(252)		(252)		48,125			0	439	09/25/2023.	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	03/01/2019.	Paydown		6,655	6,655	7,908	7,450		(796)		(796)		6,655			0	74	01/25/2028.	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	03/01/2019.	Paydown		8,696	8,696	9,716	9,495		(800)		(800)		8,696			0	86	01/25/2035.	1
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20	..	03/01/2019.	Paydown		40,965	40,965	43,948	41,345		(380)		(380)		40,965			0	308	05/25/2020.	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20	..	03/01/2019.	Paydown		45,464	45,464	47,990	45,864		(400)		(400)		45,464			0	322	10/25/2020.	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	03/01/2019.	Paydown		21,592	21,592	24,628	23,671		(2,079)		(2,079)		21,592			0	224	12/25/2029.	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20	..	03/01/2019.	Paydown		37,892	37,892	39,100	38,049		(157)		(157)		37,892			0	244	09/25/2020.	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20	..	03/01/2019.	Paydown		73,335	73,335	73,335	73,335				0		73,335			0	420	10/25/2020.	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	03/01/2019.	Paydown		12,006	12,006	13,930	13,281		(1,275)		(1,275)		12,006			0	127	01/25/2029.	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	03/01/2019.	Paydown		14,501	14,501	17,445	16,495		(1,994)		(1,994)		14,501			0	180	07/25/2029.	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	03/01/2019.	Paydown		4,348	4,348	4,209	4,228		120		120		4,348			0	51	02/25/2030.	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	03/01/2019.	Paydown		93,792	93,792	94,712	94,624		(831)		(831)		93,792			0	474	03/25/2041.	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	03/01/2019.	Paydown		34,961	34,961	35,304	35,267		(306)		(306)		34,961			0	232	04/25/2041.	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	03/01/2019.	Paydown		31,400	31,400	31,768	31,727		(326)		(326)		31,400			0	195	04/25/2041.	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	03/01/2019.	Paydown		15,576	15,576	15,729	15,717		(142)		(142)		15,576			0	104	08/25/2041.	1
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21	..	03/01/2019.	Paydown		151,681	151,681	162,298	154,239		(2,558)		(2,558)		151,681			0	1,180	06/25/2021.	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	03/01/2019.	Paydown		760,236	760,236	765,712	765,187		(4,951)		(4,951)		760,236			0	4,392	10/25/2042.	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	03/01/2019.	Paydown		97,243	97,243	99,583	98,990		(1,746)		(1,746)		97,243			0	458	02/25/2028.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31		03/01/2019.	Paydown		4,317	4,317	5,476	5,163		(846)		(846)		4,317			0	60	01/25/2031.	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31		03/01/2019.	Paydown		7,423	7,423	9,439	8,897		(1,474)		(1,474)		7,423			0	102	02/25/2031.	1
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31		03/01/2019.	Paydown		2,798	2,798	3,652	3,421		(623)		(623)		2,798			0	42	01/25/2031.	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42		03/01/2019.	Paydown		49,981	49,981	52,012	51,790		(1,808)		(1,808)		49,981			0	250	07/25/2042.	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42		03/01/2019.	Paydown		44,642	44,642	46,456	46,233		(1,591)		(1,591)		44,642			0	229	07/25/2042.	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42		03/01/2019.	Paydown		15,188	15,188	15,806	15,736		(548)		(548)		15,188			0	77	08/25/2042.	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27		03/01/2019.	Paydown		74,252	74,252	73,986	74,028		224		224		74,252			0	312	11/25/2027.	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28		03/01/2019.	Paydown		1,109,205	1,109,205	1,101,579	1,103,172		6,033		6,033		1,109,205			0	4,546	01/25/2028.	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43		03/01/2019.	Paydown		1,196,634	1,196,634	1,185,883	1,186,521		10,113		10,113		1,196,634			0	7,273	08/25/2043.	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43		03/01/2019.	Paydown		476,528	476,528	478,464	478,254		(1,726)		(1,726)		476,528			0	3,057	08/25/2043.	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39		03/01/2019.	Paydown		419,369	419,369	448,888	447,500		(28,131)		(28,131)		419,369			0	3,960	11/25/2039.	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45		03/01/2019.	Paydown		1,286,026	1,286,026	1,328,827	1,327,045		(41,019)		(41,019)		1,286,026			0	7,259	09/01/2045.	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43		03/01/2019.	Paydown		55,558	55,558	54,004	54,120		1,438		1,438		55,558			0	295	05/25/2043.	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28		03/01/2019.	Paydown		128,390	128,390	127,347	127,552		838		838		128,390			0	549	05/25/2028.	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43		03/01/2019.	Paydown		69,586	69,586	67,371	67,553		2,032		2,032		69,586			0	359	08/25/2043.	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28		03/01/2019.	Paydown		312,425	312,425	309,887	310,406		2,020		2,020		312,425			0	1,246	07/25/2028.	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43		03/01/2019.	Paydown		202,953	202,953	196,492	196,942		6,010		6,010		202,953			0	695	08/25/2043.	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43		03/01/2019.	Paydown		199,493	199,493	193,142	193,713		5,780		5,780		199,493			0	996	07/25/2043.	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44		03/01/2019.	Paydown		20,393	20,393	20,684	20,670		(277)		(277)		20,393			0	118	01/25/2044.	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43		03/01/2019.	Paydown		180,450	180,450	184,331	184,107		(3,657)		(3,657)		180,450			0	972	10/25/2043.	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44		03/01/2019.	Paydown		7,638	7,638	8,190	8,169		(531)		(531)		7,638			0	57	01/25/2044.	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44		03/01/2019.	Paydown		36,022	36,022	36,268	36,253		(231)		(231)		36,022			0	241	03/25/2044.	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44		03/01/2019.	Paydown		70,992	70,992	76,250	76,043		(5,051)		(5,051)		70,992			0	532	03/25/2044.	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44		03/01/2019.	Paydown		7,506	7,506	8,049	8,010		(504)		(504)		7,506			0	56	02/25/2044.	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44		03/01/2019.	Paydown		370,496	370,496	393,102	392,429		(21,933)		(21,933)		370,496			0	2,169	08/25/2044.	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42		03/01/2019.	Paydown		730,300	730,300	780,508	778,190		(47,890)		(47,890)		730,300			0	4,394	01/25/2042.	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44		03/01/2019.	Paydown		534,132	534,132	571,354	570,131		(36,000)		(36,000)		534,132			0	5,031	11/25/2044.	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04		03/01/2019.	Paydown		4,939	4,939	5,083	5,044		(105)		(105)		4,939			0	57	04/25/2032.	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11		03/01/2019.	Paydown		66,547	66,547	65,539	66,166		381		381		66,547			0	590	11/25/2022.	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356		03/01/2019.	Paydown		15,183	15,183	15,439	15,317		(134)		(134)		15,183			0	145	06/25/2042.	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2019.	Paydown		4,976	4,976	5,183	5,015		(39)		(39)		4,976			0	51	08/15/2022.	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1		03/01/2019.	Paydown		68,571	68,571	69,257	68,570		1		1		68,571			0	627	10/15/2022.	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04		03/01/2019.	Paydown		77,687	77,687	82,348	78,169		(482)		(482)		77,687			0	706	04/25/2023.	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04		03/01/2019.	Paydown		99,130	99,130	104,953	99,642		(512)		(512)		99,130			0	903	04/25/2023.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	..	03/01/2019.	Paydown		230,794	230,794	237,717	233,483		(2,689)		(2,689)		230,794			0	1,841	06/25/2033.	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	..	03/01/2019.	Paydown		10,442	10,442	10,333	10,391		51		51		10,442			0	86	06/25/2023.	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	..	03/01/2019.	Paydown		45,418	45,418	46,490	45,486		(68)		(68)		45,418			0	398	06/25/2023.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	03/01/2019.	Paydown		57,353	57,353	57,350	57,195		157		157		57,353			0	450	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	03/01/2019.	Paydown		160,543	160,543	155,562	159,595		948		948		160,543			0	1,267	06/25/2043.	1
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1	..	03/01/2019.	Paydown		18,534	18,534	18,860	18,578		(44)		(44)		18,534			0	174	11/15/2022.	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1	..	03/01/2019.	Paydown		103,125	103,125	105,993	104,404		(1,279)		(1,279)		103,125			0	1,140	12/15/2032.	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1	..	03/01/2019.	Paydown		21,872	21,872	22,911	21,995		(123)		(123)		21,872			0	192	01/15/2023.	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1	..	03/01/2019.	Paydown		50,056	50,056	51,432	50,693		(637)		(637)		50,056			0	372	03/15/2033.	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1	..	03/01/2019.	Paydown		43,269	43,269	45,405	43,532		(263)		(263)		43,269			0	388	04/15/2023.	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15	..	03/01/2019.	Paydown		27,210	27,210	28,796	27,433		(223)		(223)		27,210			0	247	04/15/2023.	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09	..	03/01/2019.	Paydown		33,293	33,293	31,875	32,911		382		382		33,293			0	280	09/25/2023.	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1	..	03/01/2019.	Paydown		48,429	48,429	48,338	48,281		148		148		48,429			0	406	12/25/2023.	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1	..	03/01/2019.	Paydown		133,736	133,736	124,918	131,352		2,384		2,384		133,736			0	1,077	12/25/2023.	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1	..	03/01/2019.	Paydown		38,168	38,168	38,651	38,183		(15)		(15)		38,168			0	319	06/15/2023.	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07	..	03/01/2019.	Paydown		36,247	36,247	36,088	36,108		138		138		36,247			0	332	07/25/2024.	1
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0	..	02/01/2019.	Paydown		283,251	283,251	288,595	282,754		497		497		283,251			0	1,997	08/25/2034.	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08	..	03/01/2019.	Paydown		288,634	288,634	275,188	280,607		8,027		8,027		288,634			0	1,975	08/25/2034.	1
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9 4.	..	03/01/2019.	Paydown		40,032	40,032	40,283	40,192		(160)		(160)		40,032			0	297	08/25/2034.	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	..	03/01/2019.	Paydown		126,447	126,447	126,664	126,158		288		288		126,447			0	1,057	02/25/2025.	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	..	03/01/2019.	Paydown		345,071	345,071	350,347	347,294		(2,223)		(2,223)		345,071			0	3,002	11/25/2034.	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	..	03/01/2019.	Paydown		119,103	119,103	122,602	120,141		(1,038)		(1,038)		119,103			0	1,032	06/25/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	..	03/01/2019.	Paydown		268,349	268,349	266,643	267,031		1,318		1,318		268,349			0	2,146	05/25/2035.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	03/01/2019.	Paydown		83,927	83,927	88,333	85,484		(1,557)		(1,557)		83,927			0	771	05/25/2035.	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10	..	03/01/2019.	Paydown		436,461	436,461	428,834	434,009		2,451		2,451		436,461			0	4,101	10/25/2035.	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	..	03/01/2019.	Paydown		26,838	26,838	24,821	26,404		434		434		26,838			0	218	08/15/2023.	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	..	03/01/2019.	Paydown		66,969	66,969	62,093	65,864		1,105		1,105		66,969			0	568	08/15/2023.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	03/01/2019.	Paydown		20,101	20,101	20,653	20,283		(183)		(183)		20,101			0	184	09/15/2023.	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	..	03/01/2019.	Paydown		225,003	225,003	230,255	225,633		(631)		(631)		225,003			0	1,960	09/15/2023.	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	..	03/01/2019.	Paydown		149,474	149,474	141,449	147,702		1,772		1,772		149,474			0	1,243	09/15/2023.	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	..	03/01/2019.	Paydown		63,845	63,845	57,081	62,432		1,413		1,413		63,845			0	476	10/15/2023.	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	..	03/01/2019.	Paydown		82,787	82,787	77,095	81,518		1,269		1,269		82,787			0	680	11/15/2023.	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	..	03/01/2019.	Paydown		42,885	42,885	39,924	42,020		866		866		42,885			0	382	12/15/2023.	1
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE 6.000%	..	03/01/2019.	Paydown		329,123	329,123	348,356	335,146		(6,024)		(6,024)		329,123			0	2,834	12/25/2035.	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	..	03/01/2019.	Paydown		23,679	23,679	23,428	23,588		91		91		23,679			0	199	06/15/2024.	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	..	03/01/2019.	Paydown		1,267,815	1,267,815	1,293,953	1,280,477		(12,662)		(12,662)		1,267,815			0	11,788	04/25/2036.	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	..	03/01/2019.	Paydown		47,628	47,628	50,039	48,411		(783)		(783)		47,628			0	629	06/25/2036.	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	..	03/01/2019.	Paydown		75,010	75,010	75,022	74,900		110		110		75,010			0	633	08/15/2024.	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	..	03/01/2019.	Paydown		20,325	20,325	20,312	20,292		33		33		20,325			0	169	11/15/2024.	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	..	03/01/2019.	Paydown		213,516	213,516	221,723	216,761		(3,246)		(3,246)		213,516			0	2,526	12/15/2034.	1
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1	..	03/01/2019.	Paydown		239,385	239,385	243,200	239,231		154		154		239,385			0	1,738	12/15/2019.	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	..	03/01/2019.	Paydown		49,795	49,795	51,063	50,149		(354)		(354)		49,795			0	463	02/15/2030.	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	..	03/01/2019.	Paydown		208,412	208,412	202,778	206,170		2,242		2,242		208,412			0	2,147	05/15/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1		03/01/2019.	Paydown		189,842	189,842	187,995	188,608		1,234		1,234		189,842			0	1,585	08/15/2035.	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1		03/01/2019.	Paydown		2,243,894	2,243,894	2,225,642	2,231,689		12,204		12,204		2,243,894			0	19,307	06/15/2035.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		03/01/2019.	Paydown		223,889	223,889	228,508	226,408		(2,520)		(2,520)		223,889			0	2,039	11/15/2035.	1
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15		03/01/2019.	Paydown		101,454	101,454	98,569	100,466		988		988		101,454			0	929	04/15/2026.	1
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1		03/01/2019.	Paydown		95,201	95,201	100,199	97,040		(1,839)		(1,839)		95,201			0	595	06/15/2036.	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		03/01/2019.	Paydown		327,654	327,654	325,944	326,391		1,263		1,263		327,654			0	2,690	01/15/2036.	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		03/01/2019.	Paydown		265,492	265,492	270,622	267,645		(2,153)		(2,153)		265,492			0	2,162	08/25/2037.	1
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08		03/01/2019.	Paydown		266,495	266,495	273,324	267,693		(1,197)		(1,197)		266,495			0	2,615	08/25/2037.	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		03/01/2019.	Paydown		250,373	250,373	258,275	253,005		(2,632)		(2,632)		250,373			0	2,596	08/25/2037.	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		03/01/2019.	Paydown		195,465	195,465	185,624	189,721		5,744		5,744		195,465			0	1,409	04/25/2038.	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		03/01/2019.	Paydown		56,682	56,682	55,734	56,103		579		579		56,682			0	445	08/15/2036.	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		03/01/2019.	Paydown		18,436	18,436	19,565	18,938		(502)		(502)		18,436			0	213	08/15/2036.	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		03/01/2019.	Paydown		95,092	95,092	97,113	95,792		(700)		(700)		95,092			0	765	10/15/2036.	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		03/01/2019.	Paydown		284,855	284,855	292,065	287,301		(2,446)		(2,446)		284,855			0	3,215	03/15/2037.	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		03/01/2019.	Paydown		119,172	119,172	122,821	120,462		(1,290)		(1,290)		119,172			0	1,221	03/15/2037.	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1		03/01/2019.	Paydown		558,431	558,431	570,647	561,276		(2,845)		(2,845)		558,431			0	5,070	07/15/2037.	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1		03/01/2019.	Paydown		423,770	423,770	441,780	428,955		(5,185)		(5,185)		423,770			0	3,421	08/15/2037.	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		03/01/2019.	Paydown		233,704	233,704	244,805	237,332		(3,628)		(3,628)		233,704			0	1,253	09/25/2038.	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		03/01/2019.	Paydown		285,024	285,024	293,358	288,615		(3,591)		(3,591)		285,024			0	2,307	07/15/2038.	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10		03/01/2019.	Paydown		85,956	85,956	88,213	86,344		(388)		(388)		85,956			0	717	10/25/2039.	1
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1		03/01/2019.	Paydown		394,586	394,586	407,040	398,228		(3,642)		(3,642)		394,586			0	3,155	08/15/2039.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		03/01/2019.	Paydown		238,844	238,844	232,051	235,518		3,325		3,325		238,844			0	1,887	10/15/2039.	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1		03/01/2019.	Paydown		305,299	305,299	298,811	302,483		2,816		2,816		305,299			0	2,570	10/15/2039.	1
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1		03/01/2019.	Paydown		361,856	361,856	368,188	363,306		(1,450)		(1,450)		361,856			0	2,425	10/25/2040.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		03/01/2019.	Paydown		2,563	2,563	2,621	2,613		(50)		(50)		2,563			0	26	07/25/2035.	1
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20		03/01/2019.	Paydown		10,806	10,806	10,254	10,699		106		106		10,806			0	71	03/25/2020.	1
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48		03/01/2019.	Paydown		815,357	815,357	832,620	832,499		(17,142)		(17,142)		815,357			0	5,769	01/25/2048.	1
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		03/01/2019.	Paydown		491,323	491,323	501,302	501,147		(9,825)		(9,825)		491,323			0	3,385	05/25/2048.	1
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48		03/01/2019.	Paydown		747,543	747,543	777,211	777,098		(29,555)		(29,555)		747,543			0	6,098	08/25/2048.	1
31411D FZ 7	FNMA Pool #904784 4.572% 12/25/36		03/01/2019.	Paydown		37,297	37,297	37,460	37,435		(138)		(138)		37,297			0	143	12/25/2036.	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39		03/01/2019.	Paydown		188,543	188,543	188,042	188,041		502		502		188,543			0	1,093	04/25/2039.	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39		03/01/2019.	Paydown		51,150	51,150	51,652	51,597		(447)		(447)		51,150			0	341	09/25/2039.	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38		03/01/2019.	Paydown		18,042	18,042	17,968	17,968		73		73		18,042			0	154	02/25/2038.	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38		03/01/2019.	Paydown		3,363	3,363	3,381	3,378		(15)		(15)		3,363			0	34	04/25/2038.	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39		03/01/2019.	Paydown		95,978	95,978	94,625	94,717		1,261		1,261		95,978			0	458	03/25/2039.	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42		03/01/2019.	Paydown		144,012	144,012	145,981	145,808		(1,796)		(1,796)		144,012			0	845	09/25/2042.	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28		03/01/2019.	Paydown		99,134	99,134	99,490	99,342		(209)		(209)		99,134			0	413	04/25/2028.	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28		03/01/2019.	Paydown		197,050	197,050	196,342	196,443		607		607		197,050			0	749	04/25/2028.	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42		03/01/2019.	Paydown		135,314	135,314	140,811	140,251		(4,937)		(4,937)		135,314			0	665	08/25/2042.	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44		03/01/2019.	Paydown		109,251	109,251	117,155	116,839		(7,588)		(7,588)		109,251			0	810	03/25/2044.	1
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44		03/01/2019.	Paydown		345,552	345,552	370,658	369,621		(24,069)		(24,069)		345,552			0	1,578	04/25/2044.	1
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48		03/01/2019.	Paydown		4,168,808	4,168,808	4,310,645	4,310,593		(141,785)		(141,785)		4,168,808			0	36,933	10/25/2048.	1
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48		03/01/2019.	Paydown		983,990	983,990	1,002,670	1,002,447		(18,457)		(18,457)		983,990			0	6,982	06/25/2048.	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40		03/01/2019.	Paydown		78,134	78,134	78,266	78,239		(105)		(105)		78,134			0	503	07/25/2040.	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40		03/01/2019.	Paydown		37,420	37,420	37,787	37,741		(321)		(321)		37,420			0	243	09/25/2040.	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40		03/01/2019.	Paydown		88,769	88,769	88,752	88,738		31		31		88,769			0	486	12/25/2040.	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40		03/01/2019.	Paydown		115,749	115,749	121,772	121,397		(5,648)		(5,648)		115,749			0	867	12/25/2040.	1
64908Q AA 9	New Valley Generation V Tenn PTC 4.929		01/15/2019.	Redemption 100.0000		581,515	581,515	583,107	581,775		(260)		(260)		581,515			0	14,331	01/15/2021.	1FE
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%		02/15/2019.	Redemption 100.0000		1,025,758	1,025,758	1,035,332	1,032,894		(7,136)		(7,136)		1,025,758			0	19,725	08/15/2033.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					40,716,733	40,716,733	41,551,350	41,349,502	0	(632,784)	0	(632,784)	0	40,716,733	0	0	0	345,701	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		03/01/2019.	Paydown		26,611	97,549	84,586	84,586				0		84,586		(57,975)	(57,975)	578	09/15/2033.	4FM
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		01/09/2019.	Paydown			17,892	15,514	15,514				0		15,514		(15,514)	(15,514)		09/15/2033.	5FM
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.		03/31/2019.	Redemption 100.0000		355,200	355,200	346,067	352,957		2,243		2,243		355,200			0	6,101	06/30/2022.	5
00206R CY 6	AT&T Inc Sr Nt 5.200% 03/15/20		03/27/2019.	Call 102.3746		9,725,585	9,500,000	9,503,585	9,501,190		(226)		(226)		9,500,964		(964)	(964)	489,052	03/15/2020.	2FE
00206R DA 7	AT&T Inc Sr Nt 5.000% 03/01/21		03/27/2019.	Call 104.5477		13,591,207	13,000,000	13,834,172	13,382,902		(39,905)		(39,905)		13,342,997		(342,997)	(342,997)	963,151	03/01/2021.	2FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R	..	01/15/2019.	Paydown		1,644,449	1,644,449	1,644,449	1,644,449				0		1,644,449			0	15,113	07/15/2026.	1FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 6.5	..	03/01/2019.	Paydown		60,857	60,857	61,570	61,546		(689)		(689)		60,857			0	655	04/25/2031.	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	..	01/01/2019.	Paydown			25,303	25,872	25,978				0		25,978		(25,978)	(25,978)	151	01/25/2032.	4FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.2	..	03/01/2019.	Paydown			13,959	4,802	4,802				0		4,802		(4,802)	(4,802)	184	06/25/2032.	1FM
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2019.	Paydown		460	460	306	317		142		142		460			0	2	01/25/2037.	1FM
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2019.	Paydown		15,504	15,504	10,371	10,734		4,770		4,770		15,504			0	69	01/25/2037.	1FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2019.	Paydown		16,538	16,538	11,123	11,123		5,414		5,414		16,538			0	75	01/25/2037.	1FM
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2019.	Paydown		15,504	15,504	10,509	10,862		4,642		4,642		15,504			0	73	01/25/2037.	1FM
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.	..	02/25/2019.	Paydown		51,043	51,043	51,043	51,043				0		51,043			0	243	04/25/2034.	1FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	03/25/2019.	Paydown		412,763	412,763	374,583	386,571		26,192		26,192		412,763			0	2,112	06/25/2034.	1FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	03/22/2019.	Redemption 100.0000		324,070	324,070	324,070	324,070				0		324,070			0	9,317	03/22/2035.	3FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		560,647	560,647	545,342	545,342		15,305		15,305		560,647			0	3,996	08/25/2036.	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		55,969	54,452	44,162	44,162				0		44,162		11,807	11,807	562	04/25/2037.	5FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		93,571	85,267	64,997	64,997				0		64,997		28,574	28,574	1,091	02/25/2047.	1FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		51,664	51,978	35,460	35,460				0		35,460		16,204	16,204	728	05/25/2036.	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		42,769	48,951	41,464	41,464				0		41,464		1,304	1,304	425	01/25/2037.	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		154,903	179,528	152,591	152,591				0		152,591		2,312	2,312	2,073	03/25/2037.	3FM
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	02/15/2019.	Redemption 100.0000		415,625	415,625	415,625	415,625				0		415,625			0	7,585	02/15/2029.	1FE
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2019.	Redemption 100.0000		2,126,288	2,126,288	2,161,726	2,135,570		(9,282)		(9,282)		2,126,288			0	59,536	07/15/2020.	3FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2019.	Redemption 100.0000		740,749	740,749	703,675	718,271		22,478		22,478		740,749			0	14,815	07/15/2025.	1FE
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	01/15/2019.	Redemption 100.0000		1,090,514	1,090,514	1,090,514	1,090,514				0		1,090,514			0	26,990	01/15/2023.	2FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	03/01/2019.	Paydown		40,685	40,685	40,195	40,352		333		333		40,685			0	465	10/25/2034.	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	03/01/2019.	Paydown		69,665	69,665	69,330	69,370		295		295		69,665			0	389	09/25/2035.	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	03/01/2019.	Paydown		25,203	25,203	25,203	25,203				0		25,203			0	149	09/25/2035.	3FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	03/25/2019.	Paydown		11,248	11,248	11,248	11,248				0		11,248			0	68	09/25/2027.	1FM
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	03/01/2019.	Paydown		45,657	45,657	45,655	45,593		64		64		45,657			0	303	04/25/2033.	1FM
03072S FZ 3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	03/01/2019.	Paydown			75,675	39,229	39,229				0		39,229		(39,229)	(39,229)	493	04/25/2033.	1FM

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
031162 AZ 3	Amgen Inc Sr Nt 5.700% 02/01/19	..	02/01/2019.	Maturity		31,500,000	31,500,000	32,256,707	31,508,101		(8,101)		(8,101)		31,500,000			0	897,750	02/01/2019.	2FE
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	03/01/2019.	Paydown		3,097	3,097	3,082	3,083		14		14		3,097			0	35	03/25/2027.	1FM
032511 BF 3	Anadarko Petroleum Corp Sr Nt 6.950% 0	..	03/29/2019.	Call 100.8490		10,372,320	10,285,000	11,624,734	10,366,031		(42,947)		(42,947)		10,323,084		(38,084)	(38,084)	293,842	06/15/2019.	2FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	03/15/2019.	Redemption 100.0000		34,548	34,548	34,779	34,624		(76)		(76)		34,548			0	366	02/15/2025.	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	03/15/2019.	Redemption 100.0000		286,142	286,142	292,311	287,657		(1,515)		(1,515)		286,142			0	2,878	07/15/2023.	1
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt 3.650%.	..	02/11/2019.	Call 93.9930		23,498,250	25,000,000	24,958,250	24,969,048		428		428		24,969,476		30,524	30,524	(1,020,153)	02/01/2026.	2FE
037833 BS 8	Apple Inc Sr Nt 2.250% 02/23/21	..	02/28/2019.	Bank of America BISD Dealer		9,922,700	10,000,000	9,992,900	9,996,858		241		241		9,997,100		(74,400)	(74,400)	119,375	02/23/2021.	1FE
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	03/01/2019.	Paydown		5,350	5,350	5,348	5,474		(124)		(124)		5,350			0	50	10/25/2033.	1FM
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W6 C	..	03/25/2019.	Paydown		326,857	326,857	278,351	309,623		17,234		17,234		326,857			0	1,647	11/25/2035.	1FM
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	03/21/2019.	Paydown		50,368	50,368				50,368		50,368		50,368			0	492	06/21/2029.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	03/01/2019.	Paydown		18,094	18,094	18,801	18,300		(206)		(206)		18,094			0	309	03/21/2029.	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	03/25/2019.	Paydown		281,049	281,049	262,956	267,021		14,027		14,027		281,049			0	1,401	10/25/2034.	1FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	03/01/2019.	Paydown		18,969	18,969	18,968	18,932		37		37		18,969			0	135	10/25/2032.	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	03/01/2019.	Paydown		18,816	18,816	17,975	18,446		369		369		18,816			0	160	06/25/2035.	1FM
049560 AJ 4	Atmos Energy Corp Sr Nt 8.500% 03/15/1	..	03/15/2019.	Maturity		20,000,000	20,000,000	19,988,460	19,999,635		365		365		20,000,000			0	850,000	03/15/2019.	1FE
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	03/15/2019.	Redemption 100.0000		31,468	31,468	31,772	31,549		(81)		(81)		31,468			0	547	05/15/2022.	5GI
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	02/15/2019.	Redemption 100.0000		31,287	31,287	31,589	31,367		(80)		(80)		31,287			0	362	05/15/2022.	5Z
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	01/15/2019.	Redemption 100.0000		31,107	31,107	31,407	31,187		(80)		(80)		31,107			0	180	05/15/2022.	5GI
05586C AA 2	BMW Vehicle Lease Trust LBASS Ser 2018-1	..	03/20/2019.	Paydown		14,428,480	14,428,480	14,428,480	14,428,480				0		14,428,480			0	60,203	10/21/2019.	1FE
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	03/01/2019.	Paydown		35,653	35,653	35,910	35,693		(40)		(40)		35,653			0	426	10/25/2033.	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	03/01/2019.	Paydown		24,421	28,215	26,821	26,821				0		26,821		(2,399)	(2,399)	211	01/25/2036.	2FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2019.	Paydown		107,251	107,251	99,384	106,626		624		624		107,251			0	872	06/25/2019.	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2019.	Paydown		42,654	70,198	69,096	69,096				0		69,096		(26,442)	(26,442)	606	03/25/2035.	3FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2019.	Paydown		41,127	67,684	65,841	65,841				0		65,841		(24,715)	(24,715)	584	03/25/2035.	3FM
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2019.	Paydown		189,670	202,652	196,230	196,230				0		196,230		(6,560)	(6,560)	1,978	05/25/2035.	2FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	03/20/2019.	Paydown		57,272	57,272	53,571	53,571		3,701		3,701		57,272			0	292	02/20/2047.	1FM

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05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	03/01/2019.	Paydown		126,558	186,222	183,867	183,841		2		2		183,843		(57,285)	(57,285)	2,101	03/25/2037.	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	03/01/2019.	Paydown		5,306	8,616	7,757	7,757				0		7,757		(2,451)	(2,451)	81	01/25/2037.	1FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	01/15/2019.	Paydown									0					0	(5)	01/25/2037.	2FM
06051G EX 3	Bank of America Corp Nt 2.600% 01/15/1	..	01/15/2019.	Maturity		8,000,000	8,000,000	7,998,640	7,999,988		12		12		8,000,000			0	104,000	01/15/2019.	1FE
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004	..	03/28/2019.	Paydown		168,459	168,459	168,459	168,459				0		168,459			0	990	02/28/2044.	1FM
07383F Y2 8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	03/01/2019.	Paydown		757,119	757,119	761,282	756,078		1,041		1,041		757,119			0	6,534	11/11/2041.	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	03/01/2019.	Paydown		11,489	11,489	11,525	11,992		(503)		(503)		11,489			0	99	10/25/2033.	1FM
084659 AQ 4	Berkshire Hathaway Energy Sr Nt 4.450%	..	02/14/2019.	Tax Free Exchange		19,993,600	20,000,000	19,993,600	19,993,600				0		19,993,600			0	491,972	01/15/2049.	1FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	02/15/2019.	Redemption 100.0000		131,715	131,715	119,878	128,762		2,953		2,953		131,715			0	4,123	02/15/2023.	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	01/15/2019.	Redemption 100.0000		191,902	191,902	191,902	191,902				0		191,902			0	5,738	01/15/2024.	1
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.	..	01/15/2019.	Redemption 100.0000		136,832	136,832	146,919	137,591		(759)		(759)		136,832			0	4,066	01/15/2021.	1FE
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 4.6	..	02/01/2019.	Paydown		10,738	10,738	10,738	10,738				0		10,738			0	48	12/25/2033.	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 3.53	..	02/25/2019.	Paydown		14,910	14,910	14,966	14,939		(28)		(28)		14,910			0	32	12/25/2033.	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.66	..	03/01/2019.	Paydown		57,212	57,212	57,366	57,231		(19)		(19)		57,212			0	238	07/25/2035.	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	03/25/2019.	Paydown		35,159	35,159	23,554	23,554		11,604		11,604		35,159			0	267	10/25/2033.	1FM
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	03/01/2019.	Paydown		24,183	26,988	26,857	26,864				0		26,864		(2,681)	(2,681)	230	02/25/2037.	5FM
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	03/01/2019.	Paydown		3,034	3,034	3,036	3,032		2		2		3,034			0	27	10/20/2032.	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2019.	Paydown		58,587	84,916	71,147	71,147				0		71,147		(12,560)	(12,560)	794	01/25/2037.	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2019.	Paydown		41,622	59,297	46,893	46,893				0		46,893		(5,271)	(5,271)	617	02/25/2037.	1FM
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	03/01/2019.	Paydown		69,128	69,128	69,118			10		10		69,128			0	210	07/25/2058.	1FE
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	03/15/2019.	Redemption 100.0000		109,627	109,627	109,627	109,627				0		109,627			0	1,335	12/15/2026.	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	02/15/2019.	Redemption 100.0000		221,254	221,254	221,254	221,254				0		221,254			0	7,821	08/14/2021.	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	03/15/2019.	Redemption 100.0000		34,754	34,754	34,484	34,678		76		76		34,754			0	390	07/15/2022.	2
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/	..	03/15/2019.	Redemption 100.0000		75,773	75,773	76,251	75,911		(137)		(137)		75,773			0	838	01/15/2023.	2
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%	..	03/15/2019.	Redemption 100.0000		33,196	33,196	33,196	33,196				0		33,196			0	295	01/15/2025.	2
12644@ CC 7	County	..	03/05/2019.	Redemption 100.0000		704,889	704,889	704,889	704,889				0		704,889			0	6,919	04/05/2025.	1
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom	..	03/15/2019.	Redemption 100.0000		490,298	490,298	490,298	490,298				0		490,298			0	4,919	10/15/2023.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	..	03/15/2019.	Redemption 100.0000		152,966	152,966	152,966	152,966				0		152,966			0	1,535	03/15/2023.	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	03/10/2019.	Redemption 100.0000		61,644	61,644	61,644	61,644				0		61,644			0	810	10/10/2031.	2
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	03/10/2019.	Redemption 100.0000		74,337	74,337	86,858	82,543		(8,206)		(8,206)		74,337			0	749	12/10/2028.	2FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	03/10/2019.	Redemption 100.0000		490,791	490,791	455,885	469,310		21,481		21,481		490,791			0	5,690	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	03/10/2019.	Redemption 100.0000		134,723	134,723	147,346	144,328		(9,605)		(9,605)		134,723			0	1,689	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	03/10/2019.	Redemption 100.0000		41,103	41,103	41,103	41,103				0		41,103			0	323	01/10/2036.	2FE
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1 5.403	..	03/01/2019.	Paydown		39,216	39,216	39,216	39,164		52		52		39,216			0	360	01/25/2034.	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603	..	03/01/2019.	Paydown		2,850	2,850	2,850	2,844		6		6		2,850			0	25	12/25/2034.	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		53,504	57,639	55,501	55,501				0		55,501		(1,996)	(1,996)	571	04/25/2035.	2FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	01/15/2019.	Paydown									0					0	(10)	04/25/2035.	3FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		97,078	103,733	66,648	66,648				0		66,648		30,431	30,431	938	04/25/2035.	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		145,617	155,599	154,136	154,136				0		154,136		(8,519)	(8,519)	1,407	04/25/2035.	3FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		24,029	24,029	22,895	23,305		724		724		24,029			0	223	08/25/2034.	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		28,291	28,291	28,619	28,375		(83)		(83)		28,291			0	297	09/25/2034.	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		1	1	1	1				0		1			0		08/25/2034.	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		76,030	82,701	75,662	75,662				0		75,662		367	367	817	08/25/2035.	4FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		142,816	155,347	139,581	139,581				0		139,581		3,235	3,235	1,534	08/25/2035.	4FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		269,455	269,455	271,181	269,639		(184)		(184)		269,455			0	2,404	05/25/2035.	1FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	02/01/2019.	Paydown		96,684	133,119	123,142	123,142				0		123,142		(26,458)	(26,458)	610	07/25/2035.	4FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 2.63	..	03/15/2019.	Paydown		108,932	108,932	37,712	37,712		71,220		71,220		108,932			0	441	11/15/2036.	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.	..	03/01/2019.	Paydown		325,970	436,599	387,864	387,864				0		387,864		(61,894)	(61,894)	3,861	02/25/2036.	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	..	03/01/2019.	Paydown		24,897	24,897	22,726	22,726				0		22,726		2,171	2,171	162	04/25/2036.	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	03/01/2019.	Paydown		60,634	69,310	59,489	59,489				0		59,489		1,145	1,145	655	05/25/2036.	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	03/01/2019.	Paydown		11,578	11,578	11,268	11,419		159		159		11,578			0	119	12/25/2035.	3FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	03/01/2019.	Paydown		5,104	5,118	5,037	5,067				0		5,067		36	36	30	08/25/2035.	4FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	03/01/2019.	Paydown		222,478	222,478	213,646	213,646		8,833		8,833		222,478			0	1,923	04/25/2035.	2FM
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...	..	03/10/2019.	Redemption 100.0000		133,263	133,263	133,263	133,263				0		133,263			0	867	10/10/2039.	2

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
134429 AT 6	Campbell Soup Co Sr Nt 4.500% 02/15/19	..	02/15/2019.	Maturity		3,190,000	3,190,000	3,137,142	3,189,200		800		800		3,190,000			0	71,775	02/15/2019.	2FE
13974L AD 0	Capital Auto Rec Asset Tr LBASS Ser 2015	..	03/20/2019.	Paydown		12,116,752	12,116,752	12,103,499	12,103,092		13,660		13,660		12,116,752			0	39,896	07/20/2020.	1FE
13976M AB 0	Capital Auto Rec Asset LBASS Ser 2018-1	..	03/20/2019.	Paydown		2,394,237	2,394,237	2,389,467	2,389,547		4,690		4,690		2,394,237			0	10,078	10/20/2020.	1FE
14040H BE 4	Capital One Financial Corp Sr Nt 2.450....	..	03/25/2019.	Call 100.0000		1,500,000	1,500,000	1,506,615	1,500,476		(349)		(349)		1,500,126		(126)	(126)	15,415	04/24/2019.	2FE
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	03/30/2019.	Redemption 100.0000		526,654	526,654	528,140	527,557		(903)		(903)		526,654			0	15,194	09/30/2027.	2
14315E AA 8	CarMax Auto Owner Trust LBASS Ser 2018-4	..	03/15/2019.	Paydown		17,899,586	17,899,586	17,899,586	17,899,586				0		17,899,586			0	76,353	11/15/2019.	1FE
144141 CZ 9	Carolina Pwr & Lt Co 1st Mtg Bd 5.300%.	..	01/15/2019.	Maturity		21,000,000	21,000,000	21,291,400	21,001,437		(1,437)		(1,437)		21,000,000			0	556,500	01/15/2019.	1FE
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT	..	03/25/2019.	Paydown		797,936	797,936	675,253	711,441		86,494		86,494		797,936			0	4,864	05/25/2035.	1FM
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 3.86	..	03/25/2019.	Paydown		85,853	85,853	16,227	16,227		69,626		69,626		85,853			0	170	09/25/2036.	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2019.	Paydown		38,191	38,191	38,188	38,115		76		76		38,191			0	308	07/25/2032.	4FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2019.	Paydown		12,256	12,256	12,255	12,231		25		25		12,256			0	104	07/25/2032.	2FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2019.	Paydown			71,204	56,756	(2,445)	59,202			59,202		56,756		(56,756)	(56,756)	693	07/25/2032.	1FM
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	03/01/2019.	Paydown		116,019	116,019	83,432	83,432				0		83,432		32,587	32,587	876	01/25/2032.	3FM
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19.....	..	02/15/2019.	Maturity		36,255,000	36,255,000	35,697,383	36,246,391		8,609		8,609		36,255,000			0	897,311	02/15/2019.	1FE
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	03/01/2019.	Paydown		181,866	181,866	182,776	181,755		111		111		181,866			0	1,589	02/25/2035.	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	03/01/2019.	Paydown		28,663	28,663	26,881	27,646		1,017		1,017		28,663			0	174	07/25/2035.	1FM
17305E GA 7	Citibank Cr Card Issuance Tr LBASS Ser 2	..	01/17/2019.	Paydown		5,755,000	5,755,000	5,746,682	5,752,218		2,782		2,782		5,755,000			0	50,069	01/19/2021.	1FE
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...	..	03/01/2019.	Paydown		5,538	5,538	5,538	5,532		6		6		5,538			0	37	04/25/2034.	1FM
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2005-R	..	03/01/2019.	Paydown		25,088	25,088	23,238	24,323		765		765		25,088			0	102	05/25/2034.	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	03/01/2019.	Paydown		395,724	395,724	384,500	389,610		6,115		6,115		395,724			0	3,168	09/25/2035.	1FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2019.	Paydown		215,238	267,277	234,628	234,628				0		234,628		(19,389)	(19,389)	2,504	06/25/2037.	1FM
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd 5.5...	..	02/01/2019.	Maturity		14,000,000	14,000,000	14,298,840	14,003,256		(3,256)		(3,256)		14,000,000			0	385,000	02/01/2019.	1FE
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	03/01/2019.	Paydown		638	638	638	399	238	2		240		638			0	15	08/15/2025.	1FM
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	02/01/2019.	Paydown		69	69	68	43	26			26		69			0	1	08/15/2025.	2FM
210805 CT 2	Continental Airlines Inc LBASS PTC Ser 1.	..	03/15/2019.	Redemption 100.0000		47,606	47,606	46,495	47,534		72		72		47,606			0	1,727	03/15/2020.	1FE
210805 DH 7	Continental Airlines Inc LBASS EETC Ser..	..	01/09/2019.	Paydown					(20)		20		20					0	(46)	12/15/2022.	1FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	02/28/2019.	Redemption 100.0000		844,651	844,651	844,651	844,651				0		844,651			0	25,340	02/28/2033.	2FE
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	03/02/2019.	Redemption 100.0000		58,790	58,790	58,790	58,790				0		58,790			0	531	01/02/2040.	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.	..	03/31/2019.	Redemption 100.0000		372,275	372,275	372,275	372,275				0		372,275			0	3,550	06/30/2027.	2
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2019.	Paydown		156,282	156,282	159,993	157,577		(1,295)		(1,295)		156,282			0	1,183	12/25/2033.	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2019.	Paydown		142,498	142,498	144,257	142,512		(14)		(14)		142,498			0	1,532	08/25/2034.	1FM

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22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		26,705	26,705	27,460	27,080		(375)		(375)		26,705			0	267	09/25/2034.	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		2,656	2,656	2,579	2,643				0		2,644		12	12	24	08/25/2025.	3FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		12,281	12,281	11,375	11,375		906		906		12,281			0	116	10/25/2035.	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		63,808	63,808	64,388	63,829		(21)		(21)		63,808			0	834	02/25/2035.	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		76,196	76,196	74,996	74,996		1,200		1,200		76,196			0	900	03/25/2035.	1FM
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		1,911	1,911	1,958	1,919		(8)		(8)		1,911			0	18	02/25/2025.	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		46,829	46,829	47,758	46,816		13		13		46,829			0	279	02/25/2020.	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		85,958	85,958	85,783	85,717		241		241		85,958			0	986	07/25/2035.	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		236,460	236,460	232,470	234,083		2,377		2,377		236,460			0	2,345	07/25/2035.	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		23,804	23,804	23,343	23,494		310		310		23,804			0	128	07/25/2035.	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		188,876	188,876	186,892	186,892		1,984		1,984		188,876			0	1,400	07/25/2035.	1FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		10,995	10,995	10,923	10,940		55		55		10,995			0	100	10/25/2034.	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2019.	Paydown		40,017	40,017	38,754	39,716		5		5		39,721		296	296	351	12/25/2020.	3FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-		03/01/2019.	Paydown		11,792	16,017	16,070	16,047				0		16,047		(4,255)	(4,255)	159	10/25/2026.	2FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0		03/31/2019.	Redemption 100.0000		101,592	101,592	101,592	101,592				0		101,592			0	1,363	09/30/2038.	2FE
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		03/15/2019.	Redemption 100.0000		176,967	176,967	176,967	176,967				0		176,967			0	1,326	04/15/2029.	2
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		03/31/2019.	Redemption 100.0000		56,279	56,279	56,279	56,279				0		56,279			0	541	03/31/2041.	2FE
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006		03/01/2019.	Paydown		14,306	14,306	5,889	5,889				0		5,889		8,417	8,417	194	07/25/2034.	1FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2		02/01/2019.	Paydown		571	26,657	21,752	21,752				0		21,752		(21,181)	(21,181)	374	02/25/2037.	4FM
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S		03/07/2019.	Redemption 100.0000		596,925	596,925	596,925	596,925				0		596,925			0	5,574	12/07/2021.	1
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		02/01/2019.	Paydown		53,760	53,760	53,755	53,675		85		85		53,760			0	227	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		03/01/2019.	Paydown		2,185	2,185	2,185	2,184		2		2		2,185			0	18	09/25/2033.	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		03/01/2019.	Paydown		156,784	156,784	159,356	156,574		210		210		156,784			0	1,060	03/25/2020.	1FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		03/01/2019.	Paydown		49,497	49,497	48,723	48,969		527		527		49,497			0	400	05/25/2035.	1FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		03/01/2019.	Paydown		64,146	64,146	63,652	63,747		399		399		64,146			0	557	06/25/2035.	2FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		03/01/2019.	Paydown		54,221	54,221	53,493	53,721		500		500		54,221			0	495	06/25/2035.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		03/01/2019.	Paydown		14,297	15,895	14,913	14,913				0		14,913		(617)	(617)	165	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		03/01/2019.	Paydown		6,919	6,919	6,917	7,017		(98)		(98)		6,919			0	78	12/25/2033.	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		03/01/2019.	Paydown		5,881	5,881	5,880	5,953		(71)		(71)		5,881			0	35	01/25/2034.	1FM
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C		03/01/2019.	Paydown		620,541	620,541	617,238	618,787		1,754		1,754		620,541			0	4,067	06/26/2035.	1FM
25468P CK 0	Disney Walt Co Nt 5.500% 03/15/19		03/15/2019.	Maturity		10,000,000	10,000,000	10,295,900	10,007,628		(7,628)		(7,628)		10,000,000			0	275,000	03/15/2019.	1FE
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0		03/31/2019.	Redemption 100.0000		1,165,747	1,165,747	1,165,747	1,165,747				0		1,165,747			0	65,981	03/31/2030.	2PL
26249G AE 0	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR		03/15/2019.	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	151,130	10/15/2028.	1FE
26249G AF 7	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR		03/15/2019.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	111,324	10/15/2028.	1FE
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 2		03/25/2019.	Paydown		32,935	32,935	26,108	26,108		6,827		6,827		32,935			0	179	12/25/2042.	1FM
281020 AJ 6	Edison International Sr Nt 2.950% 03/1		02/14/2019.	Various		27,151,025	30,180,000	30,288,517	30,252,293		(2,047)		(2,047)		30,250,246		(3,099,221)	(3,099,221)	371,796	03/15/2023.	2FE
29250R AR 7	Enbridge Energy Partners LP Sr Nt 9.87		03/01/2019.	Maturity		34,000,000	34,000,000	38,852,460	34,112,511		(112,511)		(112,511)		34,000,000			0	1,678,750	03/01/2019.	2FE
29273R AK 5	Energy Transfer Partners Sr Nt 9.700%		01/09/2019.	Wells Fargo Securities LLC		7,530,535	7,450,000	7,915,625	7,463,913		(1,906)		(1,906)		7,462,007		68,527	68,527	232,854	03/15/2019.	2FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1		03/01/2019.	Paydown		5,920	5,920	5,920	5,913		8		8		5,920			0	33	08/25/2032.	1FM
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3 7.580%		01/02/2019.	Redemption 100.0000		1,424,145	1,424,145	1,605,731	1,424,495		(350)		(350)		1,424,145			0	53,975	07/02/2019.	2FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		01/15/2019.	Paydown		1,175,351	1,175,351	1,314,835	1,193,454		(18,102)		(18,102)		1,175,351			0	39,492	07/15/2023.	2FE
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B 6.8		01/15/2019.	Paydown		601,486	601,486	638,959	601,696		(210)		(210)		601,486			0	20,586	01/15/2019.	2FE
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A 7.6		01/15/2019.	Paydown		74,428	74,428	87,731	76,637		(2,209)		(2,209)		74,428			0	2,847	01/15/2022.	1FE
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.		03/01/2019.	Paydown		36,319	40,450	37,779	37,779				0		37,779		(1,460)	(1,460)	325	09/25/2035.	4FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		01/15/2019.	Paydown									0					0	(4)	08/25/2037.	2FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		03/01/2019.	Paydown		108,785	175,050	132,186	132,186				0		132,186		(23,401)	(23,401)	2,234	08/25/2037.	3FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/01/2019.	Paydown		3,627	3,627	3,708	1,723	1,924	(20)		1,904		3,627			0	65	12/10/2024.	5FM
34532T AA 0	Ford Credit Auto Owner Tr LBASS Ser 2018		03/15/2019.	Paydown		23,415,053	23,415,053	23,415,053	23,415,053				0		23,415,053			0	42,560	11/15/2019.	1FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		03/01/2019.	Paydown		7,749	7,749	7,749	7,749				0		7,749			0	102	07/25/2029.	3FM
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		03/01/2019.	Paydown		38,743	38,743	43,222	40,622		(1,879)		(1,879)		38,743			0	509	07/25/2029.	4FM

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36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	03/01/2019.	Paydown		34	34	34	34				0		34			0		04/25/2029.	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	03/25/2019.	Paydown		86,698	(59,332)	(27,675)	(27,675)				0		(27,675)		114,372	114,372	1,120	11/25/2036.	1FM
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	03/01/2019.	Paydown		797,384	797,384	821,256	803,924		(6,539)		(6,539)		797,384			0	3,633	06/10/2046.	1FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	03/01/2019.	Paydown		19,051	19,051	19,052	18,991		60		60		19,051			0	259	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		27,841	27,841	27,840	27,800		41		41		27,841			0	165	04/25/2034.	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		3,641	3,641	3,641	3,636		5		5		3,641			0	22	06/25/2034.	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	03/25/2019.	Paydown		50,532	50,532	50,532	50,532				0		50,532			0	345	11/25/2033.	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	03/01/2019.	Paydown		6,243	6,243	6,252	6,236		7		7		6,243			0	66	07/25/2035.	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		3,122	3,122	3,098	3,106		16		16		3,122			0	41	06/25/2035.	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		104,892	104,892	101,172	102,714		2,178		2,178		104,892			0	1,225	06/25/2035.	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		97,027	97,027	92,457	94,670		2,357		2,357		97,027			0	1,023	06/25/2035.	1FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		83,095	83,095	83,092	82,940		155		155		83,095			0	784	06/25/2034.	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		2,195	2,195	2,195	2,192		3		3		2,195			0	18	08/25/2034.	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2019.	Paydown		30,958	30,958	31,253	31,016		(58)		(58)		30,958			0	296	02/25/2035.	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	03/25/2019.	Paydown		15,495	15,495	1,161	1,161		14,334		14,334		15,495			0	2	05/25/2036.	1FM
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%	..	03/05/2019.	Redemption 100.0000		1,183,279	1,183,279	1,196,413	1,195,174		(11,895)		(11,895)		1,183,279			0	33,132	09/05/2038.	6FE
38013F AA 9	GM Financial Sec Term Auto Rec LBASS Ser	..	03/18/2019.	Paydown		11,632,253	11,632,253	11,632,253	11,632,253				0		11,632,253			0	40,201	10/16/2019.	1FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	03/15/2019.	Paydown		46,331	46,331	46,317			14		14		46,331			0		10/15/2054.	1FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	03/25/2019.	Paydown		470,116	470,116	438,813	438,813		31,302		31,302		470,116			0	1,991	06/25/2037.	1FM
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	03/19/2019.	Paydown		166,701	166,701	162,481	162,780		3,921		3,921		166,701			0	794	07/19/2047.	1FM
423452 AB 7	Helmerich & Payne Sr Nt 4.650% 03/15/2	..	03/22/2019.	Tax Free Exchange		17,817,320	17,500,000	17,830,915	17,829,224		(11,904)		(11,904)		17,817,320			0	207,958	03/15/2025.	2FE
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	..	03/25/2019.	Paydown		419,408	419,408	388,902	388,902		30,506		30,506		419,408			0	1,695	08/25/2036.	1FM
44891F AD 8	Hyundai Auto Lease Sec Tr LBASS Ser 2017	..	03/15/2019.	Paydown		4,772,604	4,772,604	4,758,491	4,759,338		13,267		13,267		4,772,604			0	14,762	08/17/2020.	1FE

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44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	03/31/2019.	Redemption 100.0000		326,394	326,394	326,394	326,394				0		326,394			0	2,701	12/31/2031.	1FE
44923Q AJ 3	Hyundai Capital America Sr Nt 2.550% 0.	..	02/06/2019.	Maturity		6,930,000	6,930,000	6,978,233	6,931,039		(1,039)		(1,039)		6,930,000			0	88,358	02/06/2019.	2FE
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 2.9	..	03/25/2019.	Paydown		28,602	28,602	28,000	28,000		603		603		28,602			0	150	08/25/2035.	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2019.	Paydown		9,377	9,377	9,376	9,369		7		7		9,377			0	103	03/25/2034.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2019.	Paydown		4,613	4,613	4,613	4,608		6		6		4,613			0	32	08/25/2034.	1FM
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2	..	03/01/2019.	Paydown			27,923	18,792	485	18,307			18,307		18,792		(18,792)	(18,792)	8	06/25/2031.	1FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	..	03/01/2019.	Paydown		96,622	96,622	96,592	96,433		190		190		96,622			0	726	04/25/2035.	4FM
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	..	01/01/2019.	Paydown			(2,463)	(638)	(638)				0		(638)		638	638		06/25/2035.	6*
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	..	02/21/2019.	Paydown		44	43	11	11				0		11		33	33		06/25/2035.	6*
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	..	03/01/2019.	Paydown		39,033	52,740	50,929	50,929				0		50,929		(11,897)	(11,897)	457	07/25/2035.	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	..	03/01/2019.	Paydown		126,658	184,839	148,489	148,489				0		148,489		(21,831)	(21,831)	1,590	10/25/2035.	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	..	02/01/2019.	Paydown		50,138	50,138	47,214	48,031		2,107		2,107		50,138			0	702	09/25/2033.	5FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	03/01/2019.	Paydown		31,327	35,053	24,532	24,532				0		24,532		6,795	6,795	272	06/25/2036.	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	03/01/2019.	Paydown		145,549	145,549	137,728	137,728		7,821		7,821		145,549			0	1,353	08/25/2036.	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	03/25/2019.	Paydown		81,326	81,326	63,504	63,504				0		63,504		17,822	17,822	369	11/25/2036.	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	03/01/2019.	Paydown		156,817	281,790	240,839	240,839				0		240,839		(84,023)	(84,023)	1,889	12/25/2035.	1FM
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4	..	03/01/2019.	Paydown		84,864	84,864	81,741	83,475		1,389		1,389		84,864			0	621	09/25/2034.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	03/01/2019.	Paydown		96,148	96,148	96,944	96,299		(152)		(152)		96,148			0	875	01/25/2035.	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	..	03/01/2019.	Paydown		101,259	101,259	93,823	100,139		1,120		1,120		101,259			0	669	09/25/2020.	4FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	01/15/2019.	Paydown									0					0	(4)	11/25/2035.	1FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	03/01/2019.	Paydown		46,321	38,907	38,263	38,480				0		38,480		7,840	7,840	320	11/25/2035.	2FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	03/01/2019.	Paydown		43,065	42,308	38,388	32,837	5,552			5,552		38,388		4,676	4,676	336	12/25/2035.	5FM

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46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	03/01/2019.	Paydown		19,565	7,552	6,640	6,640				0		6,640		12,925	12,925	225	12/25/2035.	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	03/01/2019.	Paydown		45,660	36,352	28,605	28,605				0		28,605		17,055	17,055	584	03/25/2036.	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	03/01/2019.	Paydown		60,880	48,469	41,707	41,707				0		41,707		19,173	19,173	778	03/25/2036.	4FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	03/01/2019.	Paydown		61,841	61,780	43,413	43,413				0		43,413		18,428	18,428	444	01/25/2037.	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	03/01/2019.	Paydown		125,106	121,497	110,278	110,278				0		110,278		14,828	14,828	843	09/25/2036.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	03/01/2019.	Paydown		96,911	96,911	100,129	97,976		(1,065)		(1,065)		96,911			0	624	01/15/2046.	1FM
476556 DA 0	Jersey Central Pwr & Lt Co Sr Nt 7.350...	..	02/01/2019.	Maturity		5,000,000	5,000,000	4,993,650	4,999,927		73		73		5,000,000			0	183,750	02/01/2019.	2FE
48121@ AC 5	JRD Holdings LLC Sr Nt Ser A 3.470% 03	..	03/27/2019.	Redemption 100.0000		4,000,000	4,000,000	3,980,222	3,994,726		5,274		5,274		4,000,000			0	69,400	03/27/2021.	2FE
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	03/11/2019.	Paydown		119,276	119,276	108,316	117,415		1,862		1,862		119,276			0	1,266	04/15/2041.	1FM
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	03/01/2019.	Redemption 100.0000		367,058	367,058	347,070	361,960		5,098		5,098		367,058			0	2,953	03/01/2023.	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	03/15/2019.	Redemption 100.0000		117,542	117,542	123,046	118,478		(936)		(936)		117,542			0	1,443	12/15/2021.	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	03/15/2019.	Redemption 100.0000		54,465	54,465	57,122	54,830		(365)		(365)		54,465			0	691	01/15/2021.	4Z
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	03/26/2019.	Paydown		8,291	16,721	8,178	8,178				0		8,178		113	113	84	09/26/2045.	4FM
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	03/25/2019.	Paydown		309,772	309,772	289,636	296,863		12,909		12,909		309,772			0	1,414	09/25/2034.	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	03/01/2019.	Paydown		4,167	4,167	4,305	4,278		(110)		(110)		4,167			0	33	08/25/2032.	1FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	03/01/2019.	Paydown		39,903	39,903	40,006	39,958				0		39,957		(54)	(54)	378	10/25/2036.	2FM
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	01/21/2019.	Paydown		2,731,529	2,731,529	2,731,529	2,731,529				0		2,731,529			0	26,031	07/20/2026.	1FE
559080 AE 6	Magellan Midstream Partn Sr Nt 6.550%..	..	02/11/2019.	Call 101.5037		3,045,110	3,000,000	3,525,810	3,043,005		(8,957)		(8,957)		3,034,048		(34,048)	(34,048)	157,551	07/15/2019.	2FE
576434 2D 5	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		229,984	284,361	217,780	217,780				0		217,780		12,204	12,204	2,124	03/25/2036.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		25,287	25,287	25,539	25,377		(91)		(91)		25,287			0	277	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		101,002	101,002	102,801	101,642		(640)		(640)		101,002			0	1,150	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		204,734	204,734	201,295	202,506		2,228		2,228		204,734			0	1,745	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		16,645	16,645	16,645	16,645				0		16,645			0	134	08/25/2034.	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		110,796	110,796	111,661	110,569		227		227		110,796			0	1,449	09/25/2034.	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		31,683	31,683	30,278	30,905		778		778		31,683			0	324	12/25/2034.	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser..	..	03/01/2019.	Paydown		9,385	9,385	9,103	9,251		134		134		9,385			0	82	07/25/2034.	1FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199	..	03/01/2019.	Paydown		6,972	6,972	7,038	6,969		4		4		6,972			0	81	08/25/2027.	1FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	03/01/2019.	Paydown		36,913	36,913	36,898	37,029		(7)		(7)		37,022		(109)	(109)	435	09/25/2032.	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	03/31/2019.	Redemption 100.0000		336,179	336,179	336,179	336,179				0		336,179			0	3,900	12/31/2039.	2FE
591894 BX 7	Metropolitan Edison Company Nt 7.700%	..	01/15/2019.	Maturity		17,500,000	17,500,000	17,517,240	17,500,092		(92)		(92)		17,500,000			0	673,750	01/15/2019.	2FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	01/15/2019.	Paydown		6,661	6,661	6,661	6,661				0		6,661			0	31	07/15/2038.	2AM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	03/15/2019.	Paydown		26,892	26,892	26,892	26,892				0		26,892			0	287	07/15/2038.	2FE
595620 AJ 4	MidAmerican Energy Co 1st Mtg 2.400% 0	..	02/15/2019.	Call 100.0000		17,000,000	17,000,000	16,990,480	16,999,628		229		229		16,999,857		143	143	170,000	03/15/2019.	1FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	03/25/2019.	Paydown		264,267	264,267	247,750	252,027		12,240		12,240		264,267			0	1,508	09/25/2034.	1FM
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	..	03/01/2019.	Paydown		78,288	78,288	76,637	78,288				0		78,288			0	747	10/12/2052.	1FM
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl	..	03/01/2019.	Paydown		528,110	528,110	553,787	531,028		(2,918)		(2,918)		528,110			0	4,623	09/15/2047.	1FM
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C	..	03/01/2019.	Paydown		542,230	542,230	540,598	541,370		860		860		542,230			0	4,640	06/12/2047.	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	03/01/2019.	Paydown		4,743	4,743	4,518	4,694		49		49		4,743			0	43	11/25/2033.	1FM
61756U AH 4	IQ16	..	03/01/2019.	Paydown		10,077	10,077	8,911	7,625	1,286	1,166		2,452		10,077			0	160	12/12/2049.	5FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	03/01/2019.	Paydown		636,474	636,474	658,005	642,044		(5,570)		(5,570)		636,474			0	2,944	12/15/2048.	1FM
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	03/01/2019.	Paydown		985,961	985,961	1,015,510	994,565		(8,604)		(8,604)		985,961			0	7,442	08/15/2046.	1FM
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	03/01/2019.	Paydown		431,785	431,785	444,735	435,855		(4,070)		(4,070)		431,785			0	2,673	11/15/2046.	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	03/15/2019.	Call 100.0000		85,322	85,322	85,322	85,322				0		85,322			0	755	09/15/2028.	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		387	387	387	386		1		1		387			0	3	11/25/2033.	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2019.	Paydown		53,607	53,607	54,964	54,871		(1,264)		(1,264)		53,607			0	268	05/25/2054.	1FE
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2019.	Paydown		388,739	388,739	390,141			(1,402)		(1,402)		388,739			0	2,930	09/25/2057.	1FE
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	01/14/2019.	Paydown		189,269	189,269	189,951			(683)		(683)		189,269			0	631	09/25/2057.	1Z
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	03/01/2019.	Paydown		9,767	9,767	9,776	9,766		1		1		9,767			0	81	08/25/2033.	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	03/01/2019.	Paydown		4,741	4,741	4,741	4,738		3		3		4,741			0	44	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	03/01/2019.	Paydown		3,693	3,693	3,663	3,670		23		23		3,693			0	22	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	03/01/2019.	Paydown		1,641	1,641	1,736	1,719		(77)		(77)		1,641			0	12	10/25/2034.	1FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	03/01/2019.	Paydown		6,835	6,835	6,801	6,806		29		29		6,835			0	82	02/25/2035.	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/25/2019.	Paydown		35,299	35,299	17,115	17,115		18,183		18,183		35,299			0	156	04/25/2036.	4FM
68268N AE 3	Oneok Partners LP Sr Nt 8.625% 03/01/1	..	03/01/2019.	Maturity		20,000,000	20,000,000	19,933,000	19,998,408		1,592		1,592		20,000,000			0	862,500	03/01/2019.	2FE
68389X AQ 8	Oracle Corp Sr Nt 2.375% 01/15/19	..	01/15/2019.	Maturity		4,000,000	4,000,000	3,986,080	3,999,898		102		102		4,000,000			0	47,500	01/15/2019.	1FE
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3 3.50	..	03/01/2019.	Paydown		150,329	150,329	150,141	150,136		193		193		150,329			0	738	02/25/2048.	1FM
695114 CK 2	Pacificorp 1st Mtg Bd 5.500% 01/15/19	..	01/15/2019.	Maturity		10,000,000	10,000,000	9,934,500	9,999,682		318		318		10,000,000			0	275,000	01/15/2019.	1FE
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	..	03/25/2019.	Paydown		584,949	584,949	576,357	578,106		6,843		6,843		584,949			0	3,126	10/25/2034.	1FM
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-	..	03/25/2019.	Paydown		908,157	908,157	783,285	841,284		1,522		1,522		842,807		65,350	65,350	4,851	05/25/2035.	1FM
713448 EA 2	Pepsico Inc Sr Nt 7.290% 09/15/26	..	01/04/2019.	Tax Free Exchange		6,500,564	6,500,000	6,500,564	6,500,564				0		6,500,564			0	143,471	09/15/2026.	1FE
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	03/13/2019.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	1,372	09/13/2027.	1
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	03/13/2019.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	4,127	09/13/2027.	1
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	03/25/2019.	Redemption 100.0000		647	647	214	214		433		433		647			0	8	12/23/2031.	3FE
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	03/25/2019.	Paydown		4,001	4,001	222	222		3,778		3,778		4,001			0	35	03/23/2035.	5FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	03/22/2019.	Paydown		20,460	20,460	17,539	18,036		2,424		2,424		20,460			0	184	03/22/2038.	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	03/25/2019.	Paydown		6,896	6,896	5,116	5,116		1,780		1,780		6,896			0	63	06/23/2035.	3FE
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	03/25/2019.	Paydown		24,501	24,501				24,501		24,501		24,501			0	268	06/23/2035.	6FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	..	03/22/2019.	Paydown		32,585	32,585	19,551	4,103		28,482		28,482		32,585			0	132	12/22/2035.	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	01/30/2019.	Paydown		16,563	16,563	16,568	16,562		1		1		16,563			0		12/22/2035.	4AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	03/22/2019.	Redemption 100.0000		29,219	29,219	29,219	29,219				0		29,219			0	157	03/22/2038.	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.	..	03/22/2019.	Paydown		574,489	574,489	574,489	574,489				0		574,489			0	4,393	09/22/2036.	1FE
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/22/2019.	Paydown		30,343	30,343	27,205	27,205		3,138		3,138		30,343			0	236	12/22/2037.	3FE
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	03/25/2019.	Paydown		23,888	23,888	21,256	21,256		2,631		2,631		23,888			0	197	09/23/2035.	1FE
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP	..	03/25/2019.	Paydown		41,140	41,140	41,325	41,146		(6)		(6)		41,140			0	368	09/23/2035.	3FE
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP	..	03/25/2019.	Paydown		20,363	20,363	9,139	4,567	4,572	11,224		15,796		20,363			0	213	09/23/2035.	6FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	03/22/2019.	Paydown		4,177	4,177	3,981	3,576		601		601		4,177			0	68	12/22/2036.	1FE
74113M AC 4	Prestige Auto Rec Tr LBASS Ser 2016-2A C	..	03/15/2019.	Paydown		2,983,137	2,983,137	2,978,359	2,978,534		4,602		4,602		2,983,137			0	8,591	01/15/2021.	1FE
741382 AA 3	P	..	03/26/2019.	Paydown		11,694	11,694	6,697	6,697		4,998		4,998		11,694			0	141	09/26/2034.	3FE
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	03/01/2019.	Paydown		4,581	4,581	4,266	4,393		188		188		4,581			0	38	10/25/2033.	1FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	01/01/2019.	Redemption 100.0000		1,592,072	1,592,072	2,088,509	1,681,972		(89,899)		(89,899)		1,592,072			0	74,509	01/01/2021.	1FE
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	..	03/25/2019.	Paydown		106,594	106,594	106,460	106,508		86		86		106,594			0	656	05/25/2035.	1FM
744448 CC 3	Public Svc Co CO 1st Mtg Bd 5.125% 06/	..	03/29/2019.	Redemption 100.3979		11,043,765	11,000,000	10,987,310	10,999,326		44,439		44,439		11,043,765			0	184,785	06/01/2019.	1FE
74927# AA 9	RB Investment Associates CTL 7.220% 12	..	03/15/2019.	Redemption 100.0000		44,172	44,172	44,172	44,172				0		44,172			0	533	09/15/2028.	2

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74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	..	03/01/2019.	Paydown		118,619	256,750	257,553	256,634		(1)		(1)		256,633		(138,014)	(138,014)	1,676	04/25/2035.	3FM
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1	..	03/01/2019.	Paydown		433,892	433,892	433,886	433,883		9		9		433,892			0	3,466	12/26/2053.	1FE
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2019.	Paydown		67,044	75,134	75,322	75,196		(1)		(1)		75,196		(8,152)	(8,152)	807	01/25/2037.	4FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..	..	03/25/2019.	Paydown		104,883	104,883	76,602	76,602				0		76,602		28,281	28,281	526	04/25/2036.	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	03/25/2019.	Paydown		202,873	202,873	173,870	173,870		29,003		29,003		202,873			0	1,171	08/25/2037.	1FM
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt 8.625%	..	01/15/2019.	Maturity		9,000,000	9,000,000	9,134,280	9,000,738		(738)		(738)		9,000,000			0	388,125	01/15/2019.	2FE
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/25/2019.	Paydown		46,798	46,798	32,284	12,176	20,108	14,514		34,622		46,798			0	230	04/25/2037.	1FM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	03/25/2019.	Paydown		64,901	64,901	64,901	64,901				0		64,901			0	345	06/25/2032.	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/01/2019.	Paydown		39,716	39,716	34,851	36,998		2,718		2,718		39,716			0	348	05/25/2035.	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.	..	03/25/2019.	Paydown		128,148	128,148	128,148	128,148				0		128,148			0	472	10/25/2031.	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..	..	03/01/2019.	Paydown		122,128	155,731	141,470	141,470				0		141,470		(19,342)	(19,342)	1,052	04/25/2035.	1FM
76110H X9 5	Residential Accredit Loans Inc RMBS Ser..	..	03/01/2019.	Paydown		42,919	50,134	50,808	50,360		(1)		(1)		50,359		(7,440)	(7,440)	508	03/25/2035.	4FM
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2019.	Paydown		1,919	1,919	1,919	1,915		4		4		1,919			0	21	09/25/2031.	1FM
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2019.	Paydown			114,005	60,605	53,143	7,462			7,462		60,605		(60,605)	(60,605)	1,224	09/25/2031.	6FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2019.	Paydown		9,223	9,223	9,218	9,206		17		17		9,223			0	50	05/25/2033.	1FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	03/01/2019.	Paydown		129,805	129,805	123,679	128,201		1,604		1,604		129,805			0	1,175	09/25/2034.	1FM
76112B SV 3	Residential Asset Mtg Products RMBS Ser	..	01/01/2019.	Paydown		7,808	7,808	7,550	7,777		31		31		7,808			0	34	09/25/2034.	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	03/01/2019.	Paydown		34,464	48,547	34,112	34,112				0		34,112		353	353	402	06/25/2036.	3FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	03/01/2019.	Paydown		87,426	145,223	89,877	89,877				0		89,877		(2,451)	(2,451)	1,964	09/25/2037.	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	03/01/2019.	Paydown		30,079	32,478	29,584	29,584				0		29,584		495	495	361	05/25/2037.	4FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2019.	Paydown		89,225	99,033	68,298	68,298				0		68,298		20,927	20,927	1,119	06/25/2037.	1FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2019.	Paydown		118,967	132,045	131,730	131,668				0		131,668		(12,701)	(12,701)	1,492	06/25/2037.	4FM
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	03/01/2019.	Redemption 100.0000		227,594	227,594	238,813	231,072		(3,478)		(3,478)		227,594			0	2,662	11/01/2026.	2
78468V AA 0	SPL Logistics Escrow LLC Nt 8.875% 08/	..	02/13/2019.	Guggenheim Securities LLC		4,706,250	5,000,000	5,000,000	5,000,000				0		5,000,000		(293,750)	(293,750)	239,132	08/01/2020.	5FE
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	..	02/21/2019.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	11,450	02/21/2032.	2
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	03/01/2019.	Paydown		314	314	317	314				0		314			0	3	06/25/2028.	1FM
80286A AA 2	Santander Retail Auto Lease Tr LBASS Ser	..	03/15/2019.	Paydown		18,806,791	18,806,791	18,806,791	18,806,791				0		18,806,791			0	86,444	11/15/2019.	1FE

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	03/01/2019.	Paydown		74,003	74,003	73,999	73,888		115		115		74,003			0	608	06/25/2032.	1FM
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-	..	03/01/2019.	Paydown		76,098	76,098	76,072	75,848		249		249		76,098			0	668	02/25/2035.	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	03/01/2019.	Paydown		213,238	213,088	200,859	200,859				0		200,859		12,379	12,379	1,555	02/20/2047.	1FM
82454N AA 6	Shiloh Texas Properties Ltd CTL 6.232%.	..	02/15/2019.	Redemption 100.0000		375,336	375,336	397,804	378,028		(2,692)		(2,692)		375,336			0	11,695	02/15/2020.	1
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B	..	02/15/2019.	Redemption 100.0000		92,206	92,206	92,206	92,206				0		92,206			0	2,420	02/15/2020.	1
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	03/01/2019.	Paydown		12,787	12,787	12,943	12,834		(47)		(47)		12,787			0	135	03/25/2030.	1FM
842400 FL 2	Southern CA Edison Co 1st Ref Mtg Bd 6	..	02/15/2019.	Robert W Baird & Co Inc.		6,703,320	6,000,000	5,898,900	5,914,765		296		296		5,915,060		788,260	788,260	156,292	03/15/2039.	1FE
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	03/01/2019.	Paydown		20,139	20,139	13,363	13,363		6,775		6,775		20,139			0	53	02/25/2037.	4FM
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2019.	Redemption 100.0000		1,005,521	1,005,521	1,005,521	1,005,521				0		1,005,521			0	34,389	01/31/2019.	2
86074Q AN 2	Stillwater Mining Co Sr Nt 7.125% 06/2	..	03/26/2019.	Direct		393,000	400,000	394,036	394,916		148		148		395,064		(2,064)	(2,064)	7,204	06/27/2025.	4FE
863576 AC 8	2005-	..	03/01/2019.	Paydown			76,468	77,033	76,597				0		76,597		(76,597)	(76,597)	8	04/25/2035.	4FM
863579 CD 8	2004	..	03/01/2019.	Paydown		33,535	33,535	33,824	33,706		(170)		(170)		33,535			0	220	10/25/2034.	1FM
863579 VS 4	2005	..	03/01/2019.	Paydown		142,809	138,737	108,441	108,441				0		108,441		34,368	34,368	1,262	08/25/2035.	1FM
86359B 5U 1	2005-	..	03/01/2019.	Paydown		5,513	7,451	5,665	5,665				0		5,665		(152)	(152)	62	03/25/2035.	1FM
86359B 5U 1	2005-	..	03/01/2019.	Paydown		5,513	7,451	7,647	7,611				0		7,611		(2,098)	(2,098)	62	03/25/2035.	4FM
86359B G3 9	2004-	..	02/01/2019.	Paydown		7,105	7,105	7,102	7,091		14		14		7,105			0	33	10/25/2034.	1FM
86359B JU 6	2004-	..	03/01/2019.	Paydown		2,313	2,313	2,313	2,310		3		3		2,313			0	25	03/25/2034.	1FM
86359B WR 8	2004-	..	03/01/2019.	Paydown		52,167	52,167	52,509	52,160		7		7		52,167			0	494	07/25/2034.	1FM
86359B XL 0	2004-	..	03/01/2019.	Paydown		4,514	4,514	4,412	4,420		93		93		4,514			0	34	08/25/2034.	1FM
86359B ZG 9	2004-	..	03/01/2019.	Paydown		7,471	7,471	7,469	7,458		13		13		7,471			0	77	09/25/2034.	1FM
86359D FQ 5	2005-	..	03/01/2019.	Paydown		32,170	32,170	32,517	32,248		(78)		(78)		32,170			0	301	06/25/2035.	3FM
86359D GQ 4	2005-	..	03/01/2019.	Paydown		3,990	4,071	4,083	4,067				0		4,067		(77)	(77)	36	12/25/2034.	3FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	03/01/2019.	Paydown		133,912	660,263	458,819	458,819				0		458,819		(324,907)	(324,907)	2,613	11/25/2036.	1FM
86363A AA 5	2006-	..	03/25/2019.	Paydown		48,384	48,384	9,591	9,591		38,793		38,793		48,384			0	88	01/25/2037.	4FM
871829 AM 9	Sysco Corp Sr Nt 5.375% 03/17/19	..	03/17/2019.	Maturity		16,000,000	16,000,000	15,925,400	15,998,035		1,965		1,965		16,000,000			0	430,000	03/17/2019.	2FE
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	03/10/2019.	Paydown		95,119	95,119	98,334	95,076		43		43		95,119			0	870	08/15/2039.	1FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	03/30/2019.	Redemption 100.0000		239,483	239,483	239,483	239,483				0		239,483			0	3,667	03/30/2023.	2FE
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR	..	01/22/2019.	Paydown		673,502	673,502	673,502	673,502				0		673,502			0	6,246	10/20/2026.	1FE
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	03/30/2019.	Redemption 100.0000		218,849	218,849	218,849	218,849				0		218,849			0	5,334	09/30/2039.	5FE
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	03/01/2019.	Paydown		303,748	303,748	301,898			1,850		1,850		303,748			0	1,379	03/25/2058.	1FE
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200	..	01/14/2019.	Call 100.0000		1,812,756	1,812,756	1,812,756	1,812,756				0		1,812,756			0	8,520	10/12/2026.	1FE
90131H AN 5	21st Century Fox America Sr Nt 6.900%	..	03/01/2019.	Maturity		19,000,000	19,000,000	20,625,586	19,073,168		(73,168)		(73,168)		19,000,000			0	655,500	03/01/2019.	2FE
90131H AP 0	21st Century Fox America Sr Nt 5.650%	..	03/20/2019.	Tax Free Exchange		7,540,574	7,500,000	7,639,276	7,546,466		(5,891)		(5,891)		7,540,574			0	253,073	08/15/2020.	2FE
90131H AT 2	21st Century Fox America Sr Nt 7.750%	..	03/20/2019.	Tax Free Exchange		5,113,091	5,000,000	5,180,073	5,117,391		(4,299)		(4,299)		5,113,091			0	258,333	01/20/2024.	2FE
90131H BA 2	21st Century Fox America Sr Nt 7.300%	..	03/20/2019.	Tax Free Exchange		5,278,967	5,000,000	5,357,568	5,283,763		(4,796)		(4,796)		5,278,967			0	141,944	04/30/2028.	2FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
90131H BF 1	21st Century Fox America Sr Nt 6.200%..	..	03/20/2019.	Tax Free Exchange		26,731,595	26,000,000	26,828,964	26,737,668		(6,073)		(6,073)		26,731,595			0	425,389	12/15/2034.	2FE
90131H BL 8	21st Century Fox America Sr Nt 6.650%..	..	03/20/2019.	Tax Free Exchange		4,049,927	3,100,000	4,099,084	4,057,121		(7,194)		(7,194)		4,049,927			0	71,580	11/15/2037.	2FE
90131H BP 9	21st Century Fox America Sr Nt 6.900%..	..	03/20/2019.	Tax Free Exchange		2,670,177	2,000,000	2,700,022	2,674,506		(4,329)		(4,329)		2,670,177			0	82,417	08/15/2039.	2FE
90131H BQ 7	21st Century Fox America Sr Nt 6.150%..	..	03/20/2019.	Tax Free Exchange		29,948,119	29,000,000	30,028,298	29,953,037		(4,918)		(4,918)		29,948,119			0	1,065,146	02/15/2041.	2FE
90131H BW 4	21st Century Fox America Sr Nt 3.700%..	..	03/20/2019.	Tax Free Exchange		5,990,130	6,000,000	5,985,926	5,989,847		283		283		5,990,130			0	95,583	10/15/2025.	2FE
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	03/01/2019.	Paydown		249,851	249,851	238,802	246,616		3,234		3,234		249,851			0	1,061	12/10/2045.	1FM
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser	..	01/20/2019.	Redemption 100.0000		433,763	433,763	458,705	438,568		(4,805)		(4,805)		433,763			0	19,541	07/20/2019.	3FE
904764 AK 3	Unilever Cap Corp Co Gtd Nt 4.800% 02/	..	02/15/2019.	Maturity		12,700,000	12,700,000	12,553,823	12,697,758		2,242		2,242		12,700,000			0	304,800	02/15/2019.	1FE
906548 CG 5	Union Elec Co 1st Mtg Bd 6.700% 02/01/.	..	02/01/2019.	Maturity		15,000,000	15,000,000	15,007,440	15,000,105		(105)		(105)		15,000,000			0	502,500	02/01/2019.	1FE
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1 6.	..	01/27/2019.	Call 111.4094		850,030	762,979	774,630	769,237		(90)		(90)		769,147		(6,168)	(6,168)	112,344	01/27/2022.	1FE
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A 7.	..	01/02/2019.	Redemption 100.0000		18,486	18,486	18,486	18,486				0		18,486			0	702	01/02/2020.	1FE
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1 8.	..	01/10/2019.	Redemption 100.0000		247,000	247,000	258,146	247,487		(487)		(487)		247,000			0	9,880	01/10/2021.	1FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.	..	01/02/2019.	Redemption 100.0000		628,989	628,989	623,992	627,041		1,949		1,949		628,989			0	15,983	01/02/2029.	1
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..	..	03/01/2019.	Redemption 100.0000		87,041	87,041	87,041	87,041				0		87,041			0	1,610	09/01/2031.	1FE
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.	..	03/01/2019.	Redemption 100.0000		133,962	133,962	133,962	133,962				0		133,962			0	3,081	03/01/2026.	2FE
91736# AA 4	United States of America BIA CTL GSA Gtd	..	03/15/2019.	Redemption 100.0000		450,691	450,691	447,567	449,745		946		946		450,691			0	12,912	03/15/2024.	1
91736# AB 2	United States of America BIA CTL GSA Gtd	..	03/15/2019.	Redemption 100.0000		65,018	65,018	65,018	65,018				0		65,018			0	1,951	03/15/2024.	1
91740# AA 8	United States of America BIA-2 CTL Alber.	..	03/15/2019.	Redemption 100.0000		520,561	520,561	520,561	520,561				0		520,561			0	5,005	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	03/15/2019.	Redemption 100.0000		189,322	189,322	189,322	189,322				0		189,322			0	1,706	12/15/2026.	1
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..	..	03/15/2019.	Redemption 100.0000		148,216	148,216	148,216	148,216				0		148,216			0	1,390	07/15/2031.	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	..	03/15/2019.	Redemption 100.0000		48,984	48,984	48,984	48,984				0		48,984			0	341	04/15/2032.	1
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....	..	03/15/2019.	Redemption 100.0000		55,594	55,594	55,594	55,594				0		55,594			0	615	04/15/2022.	2
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	03/01/2019.	Paydown		297,948	297,948	293,549	295,362		2,587		2,587		297,948			0	2,436	10/25/2033.	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	03/01/2019.	Paydown		62,830	62,830	60,003	61,734		1,096		1,096		62,830			0	503	06/25/2034.	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	03/01/2019.	Paydown		380,344	379,474	358,683	358,683				0		358,683		21,662	21,662	3,381	11/25/2036.	1FM
92940P AC 8	Westrock Company Sr Nt 4.900% 03/15/29	..	02/20/2019.	Tax Free Exchange		499,755	500,000	499,755	499,755				0		499,755			0	5,240	03/15/2029.	2FE
931142 CP 6	Wal-Mart Stores Inc Sr Nt 4.125% 02/01..	..	02/01/2019.	Maturity		5,000,000	5,000,000	4,893,450	4,998,899		1,101		1,101		5,000,000			0	103,125	02/01/2019.	1FE
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	03/01/2019.	Paydown		493,809	509,315	423,731	423,731				0		423,731		70,077	70,077	3,224	03/25/2037.	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	03/01/2019.	Paydown		49,059	48,755	44,737	44,737				0		44,737		4,322	4,322	329	11/25/2036.	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		131,797	131,797	132,724	131,686		110		110		131,797			0	966	03/25/2035.	3FM

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939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		11,814	11,814	11,917	11,854		(40)		(40)		11,814			0	109	03/25/2035.	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		379,994	448,952	448,614	448,614				0		448,614		(68,620)	(68,620)	3,738	04/25/2035.	4FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		438,251	455,961	452,349	452,349				0		452,349		(14,099)	(14,099)	4,330	05/25/2035.	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		210,150	248,077	248,928	248,553		(3)		(3)		248,550		(38,400)	(38,400)	2,345	06/25/2035.	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	01/15/2019.	Paydown					(1)		1		1					0		06/25/2035.	4FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		25,572	32,212	32,298	32,193				0		32,193		(6,621)	(6,621)	213	06/25/2035.	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2019.	Paydown		54,936	70,109	55,178	55,178				0		55,178		(241)	(241)	440	05/25/2036.	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		94,528	95,502	84,989	84,989				0		84,989		9,538	9,538	871	08/25/2035.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		6,479	8,525	8,595	8,563				0		8,564		(2,085)	(2,085)	68	10/25/2035.	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		16,460	19,072	18,819	18,867				0		18,867		(2,407)	(2,407)	210	01/25/2036.	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2019.	Paydown		295,774	318,828	266,938	266,938				0		266,938		28,836	28,836	3,312	02/25/2036.	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2019.	Paydown		18,043	32,209	31,082	31,070				0		31,070		(13,027)	(13,027)	374	11/25/2034.	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2019.	Paydown		220,978	220,978	126,133	126,133		94,845		94,845		220,978			0	756	09/25/2036.	1FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	03/01/2019.	Redemption 100.0000		17,436	17,436	17,436	17,436				0		17,436			0	194	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	03/15/2019.	Redemption 100.0000		112,874	112,874	118,179	115,846		(2,972)		(2,972)		112,874			0	1,393	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	03/10/2019.	Redemption 100.0000		26,224	26,224	26,224	26,224				0		26,224			0	307	10/10/2024.	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	03/01/2019.	Redemption 100.0000		198,534	198,534	198,534	198,534				0		198,534			0	2,196	11/01/2022.	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	03/01/2019.	Paydown		15,107	15,107	14,755	14,850		257		257		15,107			0	104	04/25/2034.	1FM
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2019.	Paydown		288,633	288,633	248,495	263,769		24,864		24,864		288,633			0	2,656	10/25/2035.	1FM
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2019.	Paydown		111,428	111,428	114,805	114,493		(3,065)		(3,065)		111,428			0	713	06/25/2035.	1FM
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2019.	Paydown		132,633	132,633	132,426	132,268		365		365		132,633			0	923	04/25/2035.	1FM
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2019.	Paydown		69,321	69,321	70,361	69,742		(421)		(421)		69,321			0	609	05/25/2035.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2019.	Paydown		169,180	169,180	160,827	162,703		6,477		6,477		169,180			0	1,533	04/25/2036.	1FM
96145D AG 0	Westrock Co Sr Nt 4.000% 03/15/28	..	02/20/2019.	Tax Free Exchange		8,486,546	8,500,000	8,485,295	8,486,377		169		169		8,486,546			0	146,389	03/15/2028.	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	03/25/2019.	Redemption 100.0000		154,031	154,031	173,480	156,632		(2,601)		(2,601)		154,031			0	1,971	01/25/2023.	2
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	..	03/15/2019.	Redemption 100.0000		37,257	37,257	37,257	37,257				0		37,257			0	399	01/15/2032.	2
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	01/15/2019.	Redemption 100.0000		166,400	166,400	166,400	166,400				0		166,400			0	2,746	01/15/2030.	1FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	01/15/2019.	Redemption 100.0000		128,000	128,000	128,000	128,000				0		128,000			0	2,272	01/15/2030.	1FE
67077M AH 1	Nutrien Ltd Sr Nt 6.750% 01/15/19	A	01/15/2019.	Maturity		57,735,000	57,735,000	58,321,862	57,764,728		(29,728)		(29,728)		57,735,000			0	1,948,556	01/15/2019.	2FE
820439 A* 8	ShawCor Ltd Sr Nt Ser A 2.980% 03/31/2	A	03/07/2019.	Call 100.0000		7,452,132	7,452,132	7,487,805	7,459,076		(986)		(986)		7,458,091		(5,959)	(5,959)	96,849	03/31/2020.	3
000000 00 0	Liquid Telecom Finance Sec Nt 8.500% 0	D	03/21/2019.	Direct		1,541,038	1,475,000	1,551,838	1,530,165		(3,977)		(3,977)		1,526,188		14,849	14,849	83,302	07/13/2022.	4FE
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24	D	03/26/2019.	Direct		127,794	145,000	143,790	143,866		42		42		143,908		(16,114)	(16,114)	3,149	05/15/2024.	4FE
000000 00 0	Millicom Intl Cellular Sr Nt 6.000% 03	D	01/15/2019.	Direct		420,000	420,000	442,375	437,916		(190)		(190)		437,726		(17,726)	(17,726)	8,540	03/15/2025.	3FE
11042T AA 1	British Airways Plc PTC 3.800% 09/20/3	C	03/20/2019.	Redemption 100.0000		33,993	33,993	33,993	33,993				0		33,993			0	323	06/20/2031.	1FE
139612 AE 5	Capex SA Sr Nt 6.875% 05/15/24	D	03/26/2019.	Direct		224,438	255,000	255,000	255,000				0		255,000		(30,563)	(30,563)	5,641	05/15/2024.	4FE
22550G AA 0	Credito Real Sab De CV Sr Nt 9.500% 02	D	03/18/2019.	Direct		624,375	600,000	600,000					0		600,000		24,375	24,375	6,030	02/07/2026.	3FE
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07	D	03/21/2019.	Direct		435,750	450,000	450,000	450,000				0		450,000		(14,250)	(14,250)	17,649	07/07/2027.	3FE
445640 AB 1	Hunt Oil Co of Peru Sr Nt 6.375% 06/01	D	03/11/2019.	Direct		259,088	245,000	243,126	243,216		25		25		243,241		15,847	15,847	4,425	06/01/2028.	3FE
600814 AQ 0	Millicom Intl Cellular Sr Nt 6.250% 03	D	03/14/2019.	Direct		202,000	200,000	200,000					0		200,000		2,000	2,000		03/25/2029.	3FE
66989G AA 8	Novartis Co Gtd Nt 5.125% 02/10/19	C	02/10/2019.	Maturity		12,000,000	12,000,000	12,063,790	12,000,862		(862)		(862)		12,000,000			0	307,500	02/10/2019.	1FE
71675M AA 4	Petropavlovsk 2016 Sr Nt 8.125% 11/14/.	D	01/30/2019.	Direct		286,406	325,000	325,000	325,000				0		325,000		(38,594)	(38,594)	5,648	11/14/2022.	5FE
984245 AM 2	YPF Sociedad Anonima Sr Nt 8.500% 03/2	D	03/18/2019.	Direct		485,213	475,000	475,000	475,000				0		475,000		10,213	10,213	19,851	03/23/2021.	4FE
F3166# AB 0	Essilor Intl Sr Nt Ser B 3.100% 03/15/	C	03/15/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	155,000	03/15/2019.	1
G27631 AD 5	Digicel Limited Sr Nt 8.250% 09/30/20	D	01/14/2019.	Taxable Exchange		1,022,340	1,475,000	1,294,563	995,625	397,028	1,531		398,559		1,394,184		(371,844)	(371,844)	35,154	09/30/2020.	6FE
G27631 AF 0	Digicel Limited Sr Nt 7.125% 04/01/22	D	01/14/2019.	Taxable Exchange		352,000	800,000	624,945	372,000	310,329	1,052		311,381		683,381		(331,381)	(331,381)	16,308	04/01/2022.	6FE
G8781# AD 9	Thames Water Util Cayman Fin Sr Nt Ser B	D	02/27/2019.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	586,250	02/27/2019.	2S
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser	C	03/31/2019.	Redemption 100.0000		10,000,000	10,000,000	10,017,978	10,005,459		(5,459)		(5,459)		10,000,000			0	161,500	03/31/2022.	2PL
G9300# AB 3	Gas Networks Ireland Nt 6.740% 03/31/1.	D	03/31/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	337,000	03/31/2019.	1
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	C	03/15/2019.	Redemption 100.0000		240,000	240,000	240,000	240,000				0		240,000			0	3,300	09/15/2027.	3
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt 5.800%	D	02/06/2019.	Direct		649,250	700,000	604,938	605,366		763		763		606,129		43,121	43,121	13,195	04/11/2028.	3FE
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.	D	03/31/2019.	Redemption 100.0000		2,934,115	2,934,115	3,001,891	2,965,772		(31,657)		(31,657)		2,934,115			0	42,700	03/30/2024.	3PL
N9146# AB 3	Van Oord Fin BV Gtd Sr Nt Ser F 5.410%	D	03/01/2019.	Call 104.9546		5,247,732	5,000,000	5,000,000	5,000,000				0		5,000,000			0	346,164	04/20/2021.	2
3899999.	Total - Bonds - Industrial and Miscellaneous					949,797,569	951,638,270	965,488,419	951,457,022	826,034	417,363	0	1,243,397	0	954,497,841	0	(4,482,536)	(4,482,536)	22,068,682	XXX	XXX
Bonds - Bank Loans																					
000000 00 0	Animal Supply Company First Out Term Ln	..	02/25/2019.	Redemption 100.0000		422,238	422,238	413,793	413,887		8,351		8,351		422,238			0	8,448	12/15/2021.	5
000000 00 0	MSHC Inc Term Ln Nt 5 6.746% 07/31/23	..	03/28/2019.	Tax Free Exchange		15,709	16,018	15,704			5		5		15,709			0	84	07/31/2023.	3FE
000000 00 0	First Watch Restaurants Delayed Draw Ter	..	01/25/2019.	Tax Free Exchange		205,175	205,175	205,175	205,175				0		205,175			0	1,179	08/21/2023.	3FE

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000000 00 0	MB2 Dental Solutions LLC Incremental Ter	..	03/29/2019.	Redemption 100.0000		8,022	8,022	7,942			80		80		8,022			0	118	09/29/2023.	3FE
000000 00 0	TU Bidco Inc (TaskUS) Term Ln Nt 1 6.4.	..	03/29/2019.	Redemption 100.0000		3,660	3,660	3,587	3,590		70		70		3,660			0	64	10/01/2023.	3FE
000000 00 0	Differential Brands Group Inc 1st Lien T.....	..	03/29/2019.	Redemption 100.0000		10,000	10,000	9,808			192		192		10,000			0	142	10/29/2023.	4FE
000000 00 0	SecurAmerica LLC Term Ln Nt 2 9.000% 1	..	03/29/2019.	Redemption 100.0000		2,404	2,404	2,331			73		73		2,404			0	5	12/19/2023.	2FE
000000 00 0	SecurAmerica LLC Term Ln Nt 1 9.237% 1	..	03/22/2019.	Tax Free Exchange		2,331	2,404	2,328	2,328		3		3		2,331			0	56	12/19/2023.	2FE
000000 00 0	Ferraro Fine Foods Corp Incremental Term	..	03/29/2019.	Redemption 100.0000		300	300	295	295		4		4		300			0	6	05/09/2024.	2FE
000000 00 0	NSM Insurance Group LLC Incremental Term	..	03/29/2019.	Redemption 100.0000		1,022	1,022	1,002	1,002		20		20		1,022			0	18	05/11/2024.	2FE
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter	..	03/29/2019.	Redemption 100.0000		14,621	14,621	14,351			270		270		14,621			0	11	08/24/2024.	4FE
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L	..	03/29/2019.	Redemption 100.0000		18,494	18,494	18,253			241		241		18,494			0	255	10/10/2024.	3FE
000000 00 0	Hai Acquistion Corp Term Ln Nt 6 7.739..	..	03/29/2019.	Redemption 100.0000		15,000	15,000	14,674			326		326		15,000			0	180	11/01/2024.	2FE
000000 00 0	Amynta Agency Inc Term Ln Nt 1 6.487%	..	03/29/2019.	Redemption 100.0000		1,756	1,756	1,686	1,686		70		70		1,756			0	28	02/08/2025.	4FE
000000 00 0	Amynta Agency Inc Term Ln Nt 1 6.487% 1	..	03/29/2019.	Redemption 100.0000		1,180	1,180	1,133	1,133		47		47		1,180			0	19	02/28/2025.	4FE
000000 00 0	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	03/29/2019.	Redemption 100.0000		3,750	3,750	3,655			95		95		3,750			0	7	07/12/2025.	4FE
000000 00 0	IRI Holdings Inc 1st Lien Term Ln Nt 1.....	..	03/29/2019.	Redemption 100.0000		6,899	6,899	6,830	6,831		68		68		6,899			0	119	11/07/2025.	4FE
000000 00 0	Touchstone Acquisition Inc Term Ln Nt 1...	..	03/29/2019.	Redemption 100.0000		4,898	4,898	4,776	4,777		121		121		4,898			0	87	11/15/2025.	3FE
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	03/19/2019.	Tax Free Exchange		3,655	3,750	3,647	3,652		2		2		3,655			0	69	07/12/2025.	4FE
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.9	..	02/25/2019.	Redemption 100.0000		187,500	187,500	183,750	184,992		2,508		2,508		187,500			0	3,606	12/15/2021.	5
03525@ AA 6	Animal Supply Company Term Ln Nt 1 9.9	..	02/28/2019.	Tax Free Exchange		2,999,383	3,038,133	2,977,383	2,996,865		1,886		1,886		2,999,383			0	83,268	12/15/2021.	5
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	03/26/2019.	Tax Free Exchange		14,351	14,621	14,328	14,342		9		9		14,351			0	375	08/24/2024.	4FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 4.4....	..	03/29/2019.	Redemption 100.0000		2,545	2,545	2,513			32		32		2,545			0	18	01/19/2024.	3FE
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 7.7	..	03/29/2019.	Redemption 100.0000		6,535	6,535	6,339	6,375		159		159		6,535			0	124	08/14/2023.	3FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 6	..	03/29/2019.	Redemption 100.0000		15,000	15,000	14,836			164		164		15,000			0	109	09/01/2023.	3FE
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	03/01/2019.	Tax Free Exchange		14,836	15,000	14,793	14,831		5		5		14,836			0	274	09/01/2023.	3FE
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 8.246% 1	..	03/29/2019.	Redemption 100.0000		10,076	10,076	9,823	9,868		207		207		10,076			0	217	10/06/2023.	2FE
24360@ AA 0	DecoPac Inc Term Ln Nt 1 6.851% 09/29/	..	03/29/2019.	Redemption 100.0000		10,703	10,703	10,486	10,533		169		169		10,703			0	185	09/29/2022.	3FE
24360@ AA 0	DecoPac Inc Term Ln Nt 1 6.851% 09/29/	..	03/29/2019.	Tax Free Exchange		174,304	176,950	173,373	174,149		156		156		174,304			0	3,051	09/29/2022.	3FE
25374L A* 9	Differential Brands Group Inc 1st Lien T.....	..	01/29/2019.	Tax Free Exchange		9,808	10,000	9,800	9,806		2		2		9,808			0	2	10/29/2023.	4FE
30282# AA 0	First Watch Restaurants Term Ln Nt 1 8..	..	03/29/2019.	Redemption 100.0000		5,029	5,029	4,913	4,926		103		103		5,029			0	105	08/21/2023.	3FE
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	02/25/2019.	Tax Free Exchange		417,190	417,190	417,190	212,015				0		417,190			0	4,338	08/21/2023.	3FE
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	03/29/2019.	Redemption 100.0000		667	667	667	667				0		667			0	16	08/21/2023.	3FE
31528# AA 2	Foundation Risk Partners Corp Delayed Dr	..	03/29/2019.	Tax Free Exchange		439,967	444,139	439,698	439,809		158		158		439,967			0	12,877	11/10/2023.	2FE
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 4 6..	..	03/29/2019.	Redemption 100.0000		3,951	3,951	3,881			71		71		3,951			0	35	05/09/2024.	2FE
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 6..	..	02/14/2019.	Tax Free Exchange		3,881	3,951	3,872	3,879		1		1		3,881			0	73	05/09/2024.	2FE
32007U BW 8	First Data Corp Term Ln D Nt 1 4.736%...	..	01/18/2019.	Redemption 100.0000		48,760	48,760	49,157	49,045		(285)		(285)		48,760			0	131	07/10/2022.	3FE
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	03/29/2019.	Redemption 100.0000		1,725	1,725	1,691	1,693		32		32		1,725			0	48	11/10/2023.	2FE
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	03/29/2019.	Redemption 100.0000		2,390	2,390	2,366	2,367		23		23		2,390			0	61	11/10/2023.	2FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	03/29/2019.	Redemption 100.0000		10,272	10,272	9,898	9,960		312		312		10,272			0	226	09/18/2023.	3FE
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.990%	..	02/01/2019.	Redemption 100.0000		15,000	15,000	14,592	14,565		379		379		15,000			0	241	01/25/2024.	3FE
40406# AD 4	Hai Acquistion Corp Term Ln Nt 1 9.250..	..	02/07/2019.	Tax Free Exchange		14,674	15,000	14,623	14,670		4		4		14,674			0	337	11/01/2024.	2FE
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		11,840	11,840	11,571	11,608		232		232		11,840			0	219	10/12/2024.	3FE
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	03/29/2019.	Redemption 100.0000		2,949	2,949	2,920			29		29		2,949			0	54	10/12/2024.	3FE
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	03/29/2019.	Redemption 100.0000		62,064	62,064	60,818	61,014		1,050		1,050		62,064			0		10/31/2023.	3FE
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.601% 08/26/	..	03/29/2019.	Redemption 100.0000		4,388	4,388	4,330	4,335		53		53		4,388			0	75	08/26/2022.	3FE
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 8.144.....	..	03/29/2019.	Redemption 100.0000		15,672	15,672	15,437	15,448		223		223		15,672			0	424	08/20/2024.	4Z
45320* AA 6	Implementation Mgmt Assistance Term Ln N	..	03/29/2019.	Redemption 100.0000		2,360	2,360	2,256	2,271		89		89		2,360			0	42	12/13/2023.	1FE
45320* AB 4	Implementation Mgmt Assistance Delayed D	..	03/29/2019.	Redemption 100.0000		4,630	4,630	4,573	4,578		52		52		4,630			0	85	12/13/2023.	1FE
55368* AD 2	MSHC Inc Term Ln Nt 1 6.994% 07/31/23	..	02/28/2019.	Tax Free Exchange		15,704	16,018	15,617	15,695		9		9		15,704			0	307	07/31/2023.	3FE
60367* AA 9	Ministry Brands LLC Delayed Draw TL Nt 1	..	03/29/2019.	Redemption 100.0000		6,072	6,072	6,072	6,072				0		6,072			0	97	12/02/2022.	3FE
62931* AA 2	NMC Skincare Inter Hold LLC Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		2,250	2,250	2,198	2,199		51		51		2,250			0	40	10/31/2024.	2FE
62974@ AA 8	National Seating&Mobility Inc Term Ln Nt..	..	03/29/2019.	Redemption 100.0000		3,041	3,041	3,008	3,011		29		29		3,041			0	52	10/03/2022.	3FE
62974@ AE 0	National Seating&Mobility Inc Delayed Dr..	..	03/29/2019.	Redemption 100.0000		406	406	406	406				0		406			0	18	10/03/2022.	3FE
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 7	..	03/29/2019.	Redemption 100.0000		5,762	5,762	5,647	5,657		106		106		5,762			0	103	05/11/2024.	2FE
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter	..	03/29/2019.	Redemption 100.0000		2,954	2,954	2,924	2,926		27		27		2,954			0	53	05/11/2024.	2FE
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	02/14/2019.	Tax Free Exchange		51,759	51,759	51,759	51,759				0		51,759			0	1,272	08/26/2021.	3FE
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	01/10/2019.	Tax Free Exchange		56,689	56,689	56,689	56,689				0		56,689			0	1,363	08/26/2021.	3FE
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	01/10/2019.	Tax Free Exchange		81,336	81,336	81,336	81,336				0		81,336			0	1,917	08/26/2021.	3FE
69323* AA 3	Bakemark Holdings LLC New Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		3,542	3,542	3,489	3,495		48		48		3,542			0	67	08/14/2023.	3FE
69398* AB 1	Professional Datasolutions Inc Delayed D..	..	03/19/2019.	Redemption 100.0000		837,477	837,477	831,196	831,719		5,758		5,758		837,477			0	27,793	08/25/2023.	2FE
69398* AB 1	Professional Datasolutions Inc Delayed D..	..	03/19/2019.	Redemption 100.0000		68,587	68,587	68,072	68,121		466		466		68,587			0	1,494	08/25/2023.	2FE
69398* AC 9	Professional Datasolutions Inc Term Ln N..	..	03/19/2019.	Redemption 100.0000		424,677	424,677	418,343	419,006		5,670		5,670		424,677			0	6,720	08/25/2023.	2FE
69398* AC 9	Professional Datasolutions Inc Term Ln N..	..	03/19/2019.	Redemption 100.0000		92,087	92,087	90,706	90,862		1,226		1,226		92,087			0	2,888	08/25/2023.	2FE
69398* AC 9	Professional Datasolutions Inc Term Ln N..	..	03/19/2019.	Redemption 100.0000		48,492	48,492	47,765	47,845		647		647		48,492			0	1,321	08/25/2023.	2FE
69406* AA 3	PHNTM Holdings Inc Incremental Term Ln N	..	03/29/2019.	Redemption 100.0000		3,091	3,091	3,061	3,066		26		26		3,091			0	59	01/27/2023.	4FE
71639# AA 4	PetIQ Inc Term Ln Nt 1 7.740% 01/17/23.	..	01/02/2019.	Redemption 100.0000		5,221	5,221	5,116	5,133		88		88		5,221			0	33	01/17/2023.	2FE
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.508..	..	03/29/2019.	Redemption 100.0000		79,902	79,902	79,441	79,220		682		682		79,902			0	880	04/17/2023.	2FE
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term....	..	01/02/2019.	Redemption 100.0000		4,920	4,920	4,896	4,900		20		20		4,920			0	76	09/01/2023.	4FE
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	03/29/2019.	Redemption 100.0000		871	871	876			(5)		(5)		871			0		10/14/2021.	2FE
81760H AE 2	ServiceMaster Co Term Ln C Nt 1 4.983%	..	03/27/2019.	Redemption 100.0000		789,091	789,091	787,118	787,647		1,444		1,444		789,091			0	6,481	11/07/2023.	3FE
84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	03/29/2019.	Redemption 100.0000		21,287	21,287	20,854	20,962		325		325		21,287			0	297	03/01/2022.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
84611@ AC 7	Sovos Compliance LLC New Additional Term	..	03/29/2019.	Redemption 100.0000		3,962	3,962	3,935	3,942		20		20		3,962			0	55	03/01/2022.	3FE
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		1,805	1,805	1,805	1,805				0		1,805			0	38	03/01/2022.	4
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 7.308	..	03/29/2019.	Redemption 100.0000		7,276	7,276	7,130	7,145		131		131		7,276			0	125	04/02/2024.	2FE
85856# AA 0	Steiner US Holdings Inc Term Ln First Ou..	..	03/01/2019.	Redemption 100.0000		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	69,438	12/09/2021.	4
85856# AA 0	Steiner US Holdings Inc Term Ln Last Out.	..	03/01/2019.	Redemption 100.0000		6,250,000	6,250,000	6,250,000	6,250,000				0		6,250,000			0	183,035	12/09/2021.	4
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	03/29/2019.	Redemption 100.0000		35,291	35,291	34,583	34,694		597		597		35,291			0		10/31/2023.	3FE
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 7.236% 0	..	03/29/2019.	Redemption 100.0000		5,694	5,694	5,580	5,589		105		105		5,694			0	101	05/27/2024.	2FE
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	03/29/2019.	Redemption 100.0000		3,591	3,591	3,609	3,607		(16)		(16)		3,591			0	40	06/01/2024.	3FE
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..	..	03/29/2019.	Redemption 100.0000		10,833	10,833	10,593	10,631		202		202		10,833			0	219	08/31/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2019.	Redemption 100.0000		523	523	518	518		4		4		523			0	7	08/31/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2019.	Redemption 100.0000		9,262	9,262	9,135	7,462		109		109		9,262			0	181	08/31/2022.	3FE
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	01/10/2019.	Tax Free Exchange		674,464	680,157	673,355	674,431		33		33		674,464			0	6,018	08/31/2022.	3FE
98158# AB 6	Worldwide Facilities LLC Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		1,580	1,580	1,564	1,566		14		14		1,580			0	27	04/26/2024.	3FE
98158# AC 4	Worldwide Facilities LLC Delayed Draw Te	..	03/29/2019.	Redemption 100.0000		379	379	379	379				0		379			0	7	04/26/2024.	3FE
98215# AA 9	Wrench Group LLC Term Ln Nt 1 6.996% 1	..	03/29/2019.	Redemption 100.0000		1,847	1,847	1,804	1,809		38		38		1,847			0	32	12/31/2024.	2FE
98215# AB 7	Wrench Group LLC Delayed Draw Term Ln Nt	..	03/29/2019.	Redemption 100.0000		718	718	718	718				0		718			0	15	12/31/2024.	2FE
000000 00 0	Array Canada Inc Term Ln Nt 1 7.738% 0	A	03/29/2019.	Redemption 100.0000		6,536	6,536	6,307			229		229		6,536			0		02/09/2023.	4FE
68371Y AJ 2	Open Text Corp Term Ln Nt 1 4.249% 05/	A	03/29/2019.	Redemption 100.0000		14,358	14,358	14,371			(14)		(14)		14,358			0	69	05/30/2025.	2FE
8299999.	Total - Bonds - Bank Loans					18,636,901	18,689,975	18,574,822	18,260,989	0	35,930	0	35,930	0	18,636,901	0	0	0	434,249	XXX	XXX
8399997.	Total - Bonds - Part 4					1,011,442,838	1,013,336,613	1,027,908,159	1,013,359,739	826,034	(180,082)	0	645,952	0	1,016,143,110	0	(4,482,536)	(4,482,536)	22,879,604	XXX	XXX
8399999.	Total - Bonds					1,011,442,838	1,013,336,613	1,027,908,159	1,013,359,739	826,034	(180,082)	0	645,952	0	1,016,143,110	0	(4,482,536)	(4,482,536)	22,879,604	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
313400 62 4	FHLMC Perp Pfd	..	02/06/2019.	Citigroup	300,000.000	2,703,715		117,000	117,000				0		117,000		2,586,715	2,586,715		XXX	P6FEL
313586 75 2	FNMA Pfd	..	02/08/2019.	Citigroup	600,000.000	5,480,094		207,000	207,000				0		207,000		5,273,094	5,273,094		XXX	P6FEL
984848 AL 5	Yapi Ve Kredi Bankasi AS Jr Sub Pfrd Hyb	D	01/18/2019.	Direct	250,000.000	254,375		250,000					0		250,000		4,375	4,375	771	XXX	P4Z
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					8,438,184	XXX	574,000	324,000	0	0	0	0	0	574,000	0	7,864,184	7,864,184	771	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					8,438,184	XXX	574,000	324,000	0	0	0	0	0	574,000	0	7,864,184	7,864,184	771	XXX	XXX
8999999.	Total - Preferred Stocks					8,438,184	XXX	574,000	324,000	0	0	0	0	0	574,000	0	7,864,184	7,864,184	771	XXX	XXX
Common Stocks - Mutual Funds																					
63868D 86 0	Nationwide Loomis Multi-Cap-R6	..	02/15/2019.	Direct	500.420	5,244	XXX	5,004	4,729	275			275		5,004		240	240		XXX	L
9299999.	Total - Common Stocks - Mutual Funds					5,244	XXX	5,004	4,729	275	0	0	275	0	5,004	0	240	240	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					5,244	XXX	5,004	4,729	275	0	0	275	0	5,004	0	240	240	0	XXX	XXX
9799999.	Total - Common Stocks					5,244	XXX	5,004	4,729	275	0	0	275	0	5,004	0	240	240	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					8,443,428	XXX	579,004	328,729	275	0	0	275	0	579,004	0	7,864,424	7,864,424	771	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,019,886,266	XXX	1,028,487,163	1,013,688,468	826,309	(180,082)	0	646,227	0	1,016,722,114	0	3,381,888	3,381,888	22,880,375	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 Index Call Spread Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/17/2019	12/31/2019	34,150	85,608,852	2506.85		1,887,639		2,266,528		2,266,528	378,889						003
S&P 500 Index Call Spread Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/19/2018	09/30/2019	26,387	76,892,152	2913.98	1,128,718			1,026,193		1,026,193	710,411						003
S&P 500 Index Call Spread Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	07/20/2018	06/28/2019			2805.64	(0)												003
S&P 500 Index Call Spread Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	07/20/2018	06/28/2019	28,579	77,689,574	2718.37	1,673,042			1,852,742		1,852,742	1,237,392						003
S&P 500 Index Call Spread Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/17/2019	12/31/2019			2588.47		(0)											003
S&P 500 Index Call Spread Options	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/19/2018	09/30/2019			3007.52	(0)												003
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										2,801,760	1,887,639	0	5,145,463	XX	5,145,463	2,326,691	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										2,801,760	1,887,639	0	5,145,463	XX	5,145,463	2,326,691	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										2,801,760	1,887,639	0	5,145,463	XX	5,145,463	2,326,691	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										2,801,760	1,887,639	0	5,145,463	XX	5,145,463	2,326,691	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			43,536	2,518,550		1,861,297		211,650			122,056		100 / QL
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond -- C7051*AA8	D 1	Foreign Currency	Citibank NA. E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)			11,843	86,707		(405,859)		(553,724)			340,838		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7304*AA9	D 1	Foreign Currency	BNP Paribas. R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		13,280,000	4.032 USD (2.96 GBP)			37,380	245,000		79,413		(281,000)			194,630		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7304*AA9	D 1	Foreign Currency	BNP Paribas. R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		29,216,000	4.032 USD (2.96 GBP)			82,237	539,000		174,708		(618,200)			428,186		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7304*AA9	D 1	Foreign Currency	BNP Paribas. R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	4.032 USD (2.96 GBP)			18,690	122,500		39,706		(140,500)			97,315		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1746#AB2	D 1	Foreign Currency	Royal Bank of Canada R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2031		19,227,000	4.172 USD (2.79 GBP)			8,555	(325,500)		(158,270)		(325,500)			332,679		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5664#AD6	D 1	Foreign Currency	Citibank NA. E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2028		20,638,800	4.277 USD (4.42 AUD)			(308)	770,000		388,013		(131,600)			318,272		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AD2	D 1	Foreign Currency	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2028		16,342,000	4.2685 USD (1.82 EUR)			104,323	636,800		875,164		348,600			252,409		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond -- W2710@AA8	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			75,916	2,264,656		883,866		1,125,815			344,104		100 / QL
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond -- W2710@AA8	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			75,916	2,264,656		883,866		1,125,815			344,104		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			31,293	1,885,000		1,546,460		(281,000)			150,117		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6655@AA4	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		18,508,000	4.2575 USD (2.84 GBP)			60,684	259,000		539,628		(393,400)			289,534		100 / QL
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4	D 1	Foreign Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	4.3225 USD (EURIBOR 6 Months)			143,272	(1,079,500)		(929,042)		423,300			281,054		100 / QL
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- L0175#AD4	D 1	Foreign Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	4.3225 USD (EURIBOR 6 Months)			248,619	(1,873,250)		(1,612,162)		734,550			487,711		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			28,031	760,800		522,040		99,600			63,789		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			42,046	1,141,200		783,060		149,400			95,683		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AE8	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.545 USD (1.65 EUR)			132,583	3,309,800		2,866,072		473,100			234,314		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- K7802#AW9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		9,095,281	4.3 USD (0.64 JPY)			83,106	(118,142)		150,282		98,274			125,731		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- K7802#AW9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		8,904,720	4.3 USD (0.64 JPY)			81,365	(115,668)		147,133		96,215			123,097		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AJ9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		5,827,500	3.929 USD (1.6 EUR)			34,893	218,500		170,660		124,500			69,657		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AJ9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		13,986,000	3.929 USD (1.6 EUR)			83,744	524,400		409,585		298,800			167,176		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- F1840#AA0	D 1	Foreign Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.839 EUR)			195,270	(1,251,000)		(3,953,881)		1,120,500			651,379		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.48 GBP)			63,905	3,770,000		2,415,661		(562,000)			448,960		100 / QL

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Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026		16,218,250	3.143 USD (1.2 EUR)			78,637	(47,850)		(558,471)		361,050			224,036		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1	D 1	Foreign Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		18,634,517	4.105 USD (British Pound 6 Month LIBOR)			32,995	(1,200,607)		(1,851,735)		(427,593)			305,652		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1	D 1	Foreign Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		18,634,517	4.105 USD (British Pound 6 Month LIBOR)			32,995	(1,200,607)		(1,851,735)		(427,593)			305,652		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			38,109	(60,329)		(22,345)		53,881			71,102		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			38,109	(60,329)		(22,345)		53,881			71,102		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			38,109	(60,329)		(22,345)		53,881			71,102		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.356 USD (0.3 JPY)			38,109	(60,329)		(22,345)		53,881			71,102		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			52,541	52,660		(447,261)		252,159			152,040		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G9006@AJ5	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	3.5 USD (1.69 EUR)			46,036	46,140		(391,887)		220,941			133,216		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G4273*AK1	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	10/13/2016	01/11/2024		19,839,600	3.34 USD (1.32 EUR)			98,469	(352,800)		(895,386)		448,200			217,022		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AK6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		5,827,500	4.176 USD (2.03 EUR)			32,486	218,500		134,530		124,500			86,018		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N9061@AK6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		18,648,000	4.176 USD (2.03 EUR)			103,954	699,200		430,497		398,400			275,257		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1737@AB5	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.226 USD (2.83 GBP)			25,997	622,500		821,321		(140,500)			128,542		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1737@AB5	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.226 USD (2.83 GBP)			25,997	622,500		821,321		(140,500)			128,542		100 / QL

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Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	3.955 USD (2.05 EUR)			71,932	(873,000)		(1,625,363)		373,500			206,543		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AB9	D 1	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.615 USD (3.11 EUR)			(52,781)	2,653,200		2,228,719		273,900			172,917		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.886 USD (4.51 GBP)			51,581	3,361,500		3,050,132		(252,900)			241,210		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6177#AD5	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2016	05/18/2027		21,996,000	3.762 USD (3.02 GBP)			27,902	(1,467,000)		(2,532,666)		(505,800)			313,722		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6596#AA4	D 1	Foreign Currency	Morgan Stanley Capital Svcs 4PQUHN3JPFGFNF3BB653	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			60,743	3,642,000		3,116,794		(337,200)			315,862		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AS0	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2031		14,760,000	3.72 USD (2.91 GBP)			22,082	(882,000)		(1,812,398)		(337,200)			262,192		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8286#AB6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		25,166,250	3.224 USD (1.31 EUR)			121,482	(74,250)		(895,727)		560,250			368,598		100 / QL
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- 249030C*6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)			190,825	(528,802)		(353,734)		306,598			318,369		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			163,189	9,926,050		8,427,651		834,150			344,328		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5664#AE4	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		7,371,000	4.355 USD (4.58 AUD)			(1,530)	275,000		110,919		(47,000)			125,048		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5664#AE4	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		11,056,500	4.355 USD (4.58 AUD)			(2,294)	412,500		166,379		(70,500)			187,573		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5664#AE4	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		5,159,700	4.355 USD (4.58 AUD)			(1,071)	192,500		77,644		(32,900)			87,534		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N8502#AB3	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		11,819,000	3.401 USD (1.09 EUR)			67,470	(520,800)		(696,614)		273,900			132,863		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			29,095	891,000		522,006		124,500			79,006		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			29,095	891,000		522,006		124,500			79,006		100 / QL

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Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 879360C#0	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2023		10,745,000	3.269 USD (0.92 EUR)			62,477	(473,000)		(609,035)		249,000			108,147		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021P A*9	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.9525 USD (1.96 EUR)			68,338	54,000		(374,820)		298,800			194,063		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021P A*9	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.9525 USD (1.96 EUR)			68,338	54,000		(374,820)		298,800			194,063		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			35,786	2,715,000		2,313,848		(281,000)			200,583		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G1696#BH8	D 1	Foreign Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			184,958	273,000		(888,534)		871,500			377,206		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 372460D*3	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.6717 USD (1.4 EUR)			104,134	837,000		658,284		373,500			208,799		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 372460D*3	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.6717 USD (1.4 EUR)			104,134	837,000		658,284		373,500			208,799		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AF9	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2034		10,568,000	4.6605 USD (3.21 GBP)			35,501	140,000		313,901		(224,800)			203,223		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		9,661,136	4.601 USD (4.101 GBP)			25,991	1,359,145		1,207,359		(178,969)			120,811		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,539,421	4.601 USD (4.101 GBP)			28,353	1,482,703		1,317,119		(195,239)			131,793		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		9,661,136	4.601 USD (4.101 GBP)			25,991	1,359,145		1,207,359		(178,969)			120,811		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		9,661,136	4.601 USD (4.101 GBP)			25,991	1,359,145		1,207,359		(178,969)			120,811		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AB7	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			75,516	(120,657)		(144,223)		107,761			180,808		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AB7	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			75,516	(120,657)		(144,223)		107,761			180,808		100 / QL

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Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7059#AA2	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024		22,131,000	3.7 USD (2.12 GBP)			81,068	(1,332,000)		(1,054,852)		(505,800)			256,028		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2686@AC2	D 1	Foreign Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032		47,131,200	3.895 USD (2.69 GBP)			139,886	205,200		(29,365)		(1,011,600)			870,281		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4133@AE3	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		7,720,200	4.2375 USD (2.75 GBP)			27,321	(100,800)		4,757		(168,600)			119,686		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4133@AE3	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		5,146,800	4.2375 USD (2.75 GBP)			18,214	(67,200)		3,171		(112,400)			79,791		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4133@AE3	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		25,734,000	4.2375 USD (2.75 GBP)			91,070	(336,000)		15,856		(562,000)			398,954		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0	D 1	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.545 USD (6.28 AUD)			(12,676)	5,024,800		3,458,499		(103,400)			332,439		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- 87124VC@6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.541 USD (4.76 AUD)			(1,711)	100,000		(9,157)		(47,000)			160,367		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- 87124VC@6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.541 USD (4.76 AUD)			(1,711)	100,000		(9,157)		(47,000)			160,367		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- 87124VC@6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.541 USD (4.76 AUD)			(1,711)	100,000		(9,157)		(47,000)			160,367		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N8505#AA2	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		17,106,000	4.18 USD (1.61 EUR)			82,655	279,000		704,682		373,500			268,125		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N8505#AA2	D 1	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		5,702,000	4.18 USD (1.61 EUR)			27,552	93,000		234,894		124,500			89,375		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 372460D@1	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	3.8929 USD (1.81 EUR)			161,523	1,395,000		893,979		622,500			431,400		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AU6	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			8,756	(490,800)		(740,983)		(168,600)			89,015		100 / QL
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1	D 1	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	3.935 USD (2.35 DKK)			100,584	64,996		(1,605,718)		546,412			314,778		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (British Pound 3 Month LIBOR)			113,804	3,060,828		4,138,080		(278,934)			192,073		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

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Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (British Pound 3 Month LIBOR)			64,015	1,721,715		2,327,670		(156,901)			108,041		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (British Pound 3 Month LIBOR)			284,511	7,652,069		10,345,200		(697,336)			480,183		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (British Pound 3 Month LIBOR)			64,015	1,721,715		2,327,670		(156,901)			108,041		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AE2	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		15,852,000	4.3945 USD (2.96 GBP)			52,563	210,000		463,982		(337,200)			247,984		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1	D 1	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.165 USD (2.67 EUR)			(64,771)	3,376,800		3,040,336		348,600			145,256		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AA7	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.025 USD (3.63 GBP)			133,392	9,537,000		8,494,813		(843,000)			581,562		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			12,419	358,400		206,806		49,800			31,627		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			12,419	358,400		206,806		49,800			31,627		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	5.08 USD (British Pound 6 Month LIBOR)			157,206	5,579,000		7,180,057		(393,400)			381,523		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 24906PC*8	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		8,388,750	3.224 USD (1.31 EUR)			40,494	(24,750)		(298,576)		186,750			122,866		100 / QL
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	5,659,073	82,012,925	XX	60,743,113	0	3,423,047	0	0	20,150,425	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	5,659,073	82,012,925	XX	60,743,113	0	3,423,047	0	0	20,150,425	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest Rate	Credit Suisse Intl. E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	3 Month Libor USD (5.3135)			(44,110)	(567,617)		(567,617)	(15,521)				57,677		001
0919999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(44,110)	(567,617)	XX	(567,617)	(15,521)	0	0	0	57,677	XXX	XXX
0969999999. Total-Swaps-Hedging Other										0	0	(44,110)	(567,617)	XX	(567,617)	(15,521)	0	0	0	57,677	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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1159999999. Total-Swaps-Interest Rate										0	0	(44,110)	(567,617)	XX	(567,617)	(15,521)	0	0	0	57,677	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange										0	0	5,659,073	82,012,925	XX	60,743,113	0	3,423,047	0	0	20,150,425	XXX	XXX
1209999999. Total-Swaps										0	0	5,614,962	81,445,307	XX	60,175,495	(15,521)	3,423,047	0	0	20,208,102	XXX	XXX
1399999999. Total-Hedging Effective										0	0	5,659,073	82,012,925	XX	60,743,113	0	3,423,047	0	0	20,150,425	XXX	XXX
1409999999. Total-Hedging Other										2,801,760	1,887,639	(44,110)	4,577,846	XX	4,577,846	2,311,170	0	0	0	57,677	XXX	XXX
1449999999. TOTAL										2,801,760	1,887,639	5,614,962	86,590,771	XX	65,320,958	2,311,170	3,423,047	0	0	20,208,102	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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

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																					
ESM9	18	2,476,755	S&P 500 Mini Futures	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity / Index	06/15/2019	CME SNZ2OJLFK8MNNCLQOF39	03/15/2019	2,751.9010	2,837.8000	(15,120)					(77,309)	(77,309)	101,176	1	50
ESM9	10,728	1,480,070,630	S&P 500 Mini Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2019	CME SNZ2OJLFK8MNNCLQOF39	03/15/2019	2,759.2176	2,837.8000	(9,110,313)					(42,151,574)	(42,151,574)	60,301,005	1	50
FAM9	2,424	452,365,153	S & P 400 E-Mini Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2019	CME SNZ2OJLFK8MNNCLQOF39	03/15/2019	1,866.1684	1,901.0000	(1,496,511)					(8,443,185)	(8,443,185)	13,625,059	1	100
MFSM9	7,941	727,031,539	MSCI EAFE Mini Index Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2019	NYF 5493004R83R1LVX2IL36	03/15/2019	1,831.0334	1,866.4000	(2,534,787)					(14,042,316)	(14,042,316)	44,635,560	1	50
RTYM9	1,768	135,345,570	RUSSELL 2000 MINI Index Futures	VAGLB Market Risk Capital Hedge	N/A	Equity / Index	06/15/2019	CME SNZ2OJLFK8MNNCLQOF39	03/15/2019	1,531.0095	1,543.8000	(335,964)					(1,130,682)	(1,130,682)	9,937,750	1	50
13429999999. Total-Short Futures-Hedging Other												(13,492,695)	0	0	0	0	(65,845,066)	(65,845,066)	128,600,550	XXX	XXX
1389999999. Total-Short Futures												(13,492,695)	0	0	0	0	(65,845,066)	(65,845,066)	128,600,550	XXX	XXX
1409999999. Total-Hedging Other												(13,492,695)	0	0	0	0	(65,845,066)	(65,845,066)	128,600,550	XXX	XXX
1449999999. TOTAL												(13,492,695)	0	0	0	0	(65,845,066)	(65,845,066)	128,600,550	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	126,811,050	1,789,500	128,600,550
Total Net Cash Deposits	126,811,050	1,789,500	128,600,550

(a)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	128,600,550		128,600,550		(13,492,695)		128,600,550	128,600,550
NAIC 1 Designation												
Bank of America Corp.	B4TYDEB6GKMZO031MB27	Y	Y	19,996,886	14,156,327		0	19,138,619		0	888,338	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	15,622,000	14,925,137		0	15,647,312	(749,640)	0	2,853,612	2,156,749
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y		1,384,700	(4,203,750)	0	293,827	(7,412,985)	0	3,387,761	568,711
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	5,405,000	21,896,719	(7,430,690)	9,061,029	15,474,342	(12,828,722)	0	7,740,850	7,740,850
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y			(567,617)	0		(567,617)	0	57,677	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y			(2,401,214)	0		(3,703,471)	0	611,304	0
JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	Y	Y	9,746,000	13,834,796		4,088,796	11,041,402	(1,605,718)	0	1,165,972	1,165,972
Morgan Stanley Capital Svcs	4PQUHN3JPFGFNF3BB653	Y	Y	3,197,000	3,642,000		445,000	3,116,794		0	315,862	315,862
Royal Bank of Canada	R0MUWSFPU8MPRO8K5P83	Y	Y			(325,500)	0		(158,270)	0	332,679	7,179
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	1,670,000	2,154,000	(856,800)	0	2,007,372	(895,386)	0	1,330,965	958,165
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	5,860,000	3,292,721		0	3,292,721		0		0
Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	Y	Y	2,800,000	2,489,542		0	2,727,906		0	252,409	0
0299999999. Total NAIC 1 Designation				64,296,886	77,775,942	(15,785,572)	13,594,825	72,740,295	(27,921,809)	0	18,937,430	12,913,489
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	21,060,000	24,600,400		3,540,400	20,502,472		0	1,270,672	1,270,672
0399999999. Total NAIC 2 Designation				21,060,000	24,600,400	0	3,540,400	20,502,472	0	0	1,270,672	1,270,672
0999999999. Gross Totals				85,356,886	230,976,892	(15,785,572)	145,735,775	93,242,768	(41,414,505)	0	148,808,652	142,784,711
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					230,976,892	(15,785,572)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	83,964,990	83,964,990	83,964,990		I
Bank of America Corp - NYF 5493004R83R1LVX2IL36	Cash		Cash	44,635,560	44,635,560	44,635,560		I
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	6,182,000	6,182,000	6,182,000		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	531,000	531,000	531,000		V
HSBC - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	4,280,000	4,280,000	4,280,000		V
Merrill Lynch Capital Services - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	150,000	150,000	150,000		V
0199999999. Totals				139,743,550	139,743,550	139,743,550	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	15,622,000	15,622,000	XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	5,405,000	5,405,000	XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86	Cash		Cash	21,060,000	21,060,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	9,746,000	9,746,000	XXX		V
Morgan Stanley Capital Service - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	3,197,000	3,197,000	XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	1,670,000	1,670,000	XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	5,860,000	5,860,000	XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	2,800,000	2,800,000	XXX		V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912810 RJ 9	U S Treasury Bd	298,642	288,000	XXX	11/15/2044	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912810 RZ 3	U S Treasury Nt	456,326	463,000	XXX	11/15/2047	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 D7 2	U S Treasury Nt	1,763,837	1,775,000	XXX	08/31/2021	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 H5 2	U S Treasury Nt	262,422	265,000	XXX	01/31/2020	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 H8 6	U S Treasury Nt	2,643,965	2,699,000	XXX	01/31/2022	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 M8 0	U S Treasury Nt	546,480	551,000	XXX	11/30/2022	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 N3 0	U S Treasury Nt	1,183,127	1,188,000	XXX	12/31/2022	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 P8 7	U S Treasury Nt	83,131	85,000	XXX	02/28/2021	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 Q2 9	U S Treasury Nt	7,920,146	8,150,000	XXX	03/31/2023	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 V8 0	U S Treasury Nt	2,308,820	2,309,000	XXX	01/31/2024	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	Treasury	912828 W4 8	U S Treasury Nt	2,529,990	2,545,000	XXX	02/29/2024	V
0299999999. Totals				85,356,886	85,678,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		5FM	395,861	636,658	07/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A1		1FM	6,004	6,004	03/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		5FM	144,819	220,886	08/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			546,684	863,548	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			546,684	863,548	XXX
Totals						
6599999.	Total - Residential Mortgage-Backed Securities			546,684	863,548	XXX
7099999.	Subtotal - Bonds			546,684	863,548	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			123,458,057	123,458,057	04/01/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			123,458,057	123,458,057	XXX
9999999.	Totals			124,004,741	124,321,605	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....23,737,890 Book/Adjusted Carrying Value $.....23,726,856
2. Average balance for the year: Fair Value $.....118,814,361 Book/Adjusted Carrying Value $.....119,141,683
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....6,004 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....857,544 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 and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Savings Bank	Honolulu, HI					150,747	290,621	151,893	XXX
Bank of America	Charlotte, NC					1,521,008	1,735,315	831,601	XXX
Bank of New York Mellon	New York, NY					10,742,997	8,619,815	21,866,979	XXX
Citibank	New York, NY					(5,876,815)	128,483	107,479	XXX
JP Morgan Chase	New York, NY					(117,750,168)	(81,058,091)	(89,942,082)	XXX
PNC	Pittsburgh, PA					712,623	833,816	850,643	XXX
US Bank	Minneapolis, MN					135,717	140,704	255,272	XXX
Wachovia	Charlotte, NC					1,411,217	1,638,760	1,267,081	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					16,856	212,816	325,783	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			(118,971)	(169,257)	(120,973)	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(109,054,789)	(67,627,018)	(64,406,324)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(109,054,789)	(67,627,018)	(64,406,324)	XXX
0599999. Total Cash		XXX	XXX	0	0	(109,054,789)	(67,627,018)	(64,406,324)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	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)		03/27/2019	2.371		3,704,091	7,383	2,345
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						3,704,091	7,383	2,345
8899999. Total - Cash Equivalents						3,704,091	7,383	2,345