



QUARTERLY STATEMENT

As of June 30, 2019
of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code..... 140, 140
(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
(Street and Number) (City or Town, State, Country and Zip Code)

800-882-2822
(Area Code) (Telephone Number)

Mail Address

ONE WEST NATIONWIDE BLVD., FSSC-RR .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

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

800-882-2822
(Area Code) (Telephone Number)

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

BILL R. BORCHERS
(Name)

614-249-1545
(Area Code) (Telephone Number)

STATACCT@NATIONWIDE.COM
(E-Mail Address)

877-669-5908
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. DENISE LYNN SKINGLE #	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)

KIRT ALAN WALKER

1. (Printed Name)

PRESIDENT & COO

(Title)

(Signature)

DENISE LYNN SKINGLE

2. (Printed Name)

SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY

(Title)

(Signature)

DAVID PATRICK LAPAUL

3. (Printed Name)

SVP & TREASURER

(Title)

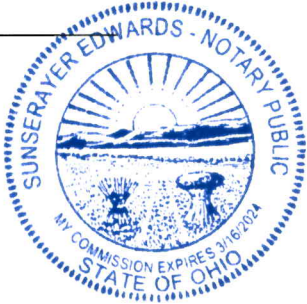
Subscribed and sworn to before me
This 2nd day of August 2019

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



NATIONWIDE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	33,203,138,198		33,203,138,198	32,348,220,478
2. Stocks:				
2.1 Preferred stocks.....	58,398,104		58,398,104	37,817,864
2.2 Common stocks.....	2,289,161,822		2,289,161,822	1,781,925,664
3. Mortgage loans on real estate:				
3.1 First liens.....	7,699,531,910		7,699,531,910	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 (\$.....(53,759,901)), cash equivalents (\$.....5,524,381) and short-term investments (\$.....459,713,149).....	411,477,629		411,477,629	1,098,787,897
6. Contract loans (including \$.....0 premium notes).....	915,918,643	363,996	915,554,647	905,054,998
7. Derivatives.....	109,920,362		109,920,362	99,992,609
8. Other invested assets.....	745,498,166	3,400,000	742,098,166	656,805,528
9. Receivables for securities.....	21,211,087		21,211,087	
10. Securities lending reinvested collateral assets.....	89,272,367		89,272,367	100,594,748
11. Aggregate write-ins for invested assets.....	147,300,717	0	147,300,717	226,402,649
12. Subtotals, cash and invested assets (Lines 1 to 11).....	45,690,829,005	3,763,996	45,687,065,009	45,020,054,573
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	449,414,271		449,414,271	393,518,500
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	50,112,063	1,098,520	49,013,543	47,818,613
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	24,128,692		24,128,692	26,092,986
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,286,254		13,286,254	16,600,255
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	8,601,641		8,601,641	245,623,510
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	188,068,334		188,068,334	128,780,823
18.2 Net deferred tax asset.....	599,873,338	118,631,224	481,242,114	532,938,267
19. Guaranty funds receivable or on deposit.....	2,872,769		2,872,769	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.....	60,475,343		60,475,343	13,571,782
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	247,799,150	157,517,427	90,281,723	40,469,432
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	47,335,460,860	281,011,167	47,054,449,693	46,467,330,231
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	102,564,755,631		102,564,755,631	92,873,973,071
28. Total (Lines 26 and 27).....	149,900,216,491	281,011,167	149,619,205,324	139,341,303,302

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables.....	147,300,717		147,300,717	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).....	147,300,717	0	147,300,717	226,402,649
2501. Accrued fees and other assets.....	85,268,556		85,268,556	35,456,265
2502. Cash value of corporate owned insurance.....	1,541,191		1,541,191	1,541,191
2503. Deferred software costs.....	80,951,629	80,951,629	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	80,037,774	76,565,798	3,471,976	3,471,976
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	247,799,150	157,517,427	90,281,723	40,469,432

NATIONWIDE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....35,353,140,865 less \$.....0 included in Line 6.3 (including \$.....64,948,000 Modco Reserve).....	35,353,140,865	34,814,714,724
2. Aggregate reserve for accident and health contracts (including \$....28,184,310 Modco Reserve).....	38,572,739	30,606,889
3. Liability for deposit-type contracts (including \$.....217,389 Modco Reserve).....	3,630,372,171	3,836,724,776
4. Contract claims:		
4.1 Life.....	60,625,133	56,127,721
4.2 Accident and health.....	85,192,792	100,968,106
5. Policyholders' dividends/refunds to members \$.....33,450 and coupons \$.....0 due and unpaid.....	33,450	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 \$.....591,145 Modco).....	40,883,396	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 \$....20,999 accident and health premiums.....	3,354,369	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 \$....3,051,047 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	3,051,047	2,303,942
9.3 Other amounts payable on reinsurance, including \$.....856,613 assumed and \$....106,543,155 ceded.....	107,399,768	23,491,401
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....6,326,128, accident and health \$....7,075,782 and deposit-type contract funds \$....3,566,990.....	16,968,902	16,520,995
11. Commissions and expense allowances payable on reinsurance assumed.....	2,771,716	7,246,234
12. General expenses due or accrued.....	56,218,218	80,795,002
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,477,200,575) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,600,512,549)	(1,625,405,925)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,828,379	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.....	4,377,771	4,584,235
17. Amounts withheld or retained by reporting entity as agent or trustee.....	6,789,597	6,551,784
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	72,625,009	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 \$....201,250,000 and interest thereon \$....3,074,222.....	204,324,222	364,779,456
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	396,566,492	372,052,839
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	123,872	131,501
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	15,884,001	22,515,935
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	772,784,512	869,743,040
24.08 Derivatives.....	18,650,845	20,300,910
24.09 Payable for securities.....	174,044,326	157,726,587
24.10 Payable for securities lending.....	89,589,055	100,873,256
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	197,226,348	223,364,140
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	39,756,886,446	39,622,243,459
27. From Separate Accounts statement.....	102,564,755,631	92,873,973,071
28. Total liabilities (Lines 26 and 27).....	142,321,642,077	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).....	5,195,731,194	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).....	7,293,748,468	6,841,271,993
38. Totals of Lines 29, 30 and 37.....	7,297,563,247	6,845,086,772
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	149,619,205,324	139,341,303,302

DETAILS OF WRITE-INS

2501. Derivative liability accrued interest.....	311,503	672,799
2502. Loss recognition reserve.....	4,475,000	4,475,000
2503. Reserve for escheat funds.....	35,571,182	34,657,821
2598. Summary of remaining write-ins for Line 25 from overflow page.....	156,868,663	183,558,520
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	197,226,348	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.....	4,983,294,298	4,353,404,317	9,827,966,018
2. Considerations for supplementary contracts with life contingencies.....	149,737	853,440	1,076,014
3. Net investment income.....	926,081,866	979,569,616	1,927,293,419
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,197,674)	(403,978)	(1,168,357)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	34,743,957	36,655,231	80,081,624
7. Reserve adjustments on reinsurance ceded.....	7,181,721	2,580,434	(11,108,592)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	944,636,677	948,846,554	1,909,795,872
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	169,535,843	152,455,260	261,552,644
9. Totals (Lines 1 to 8.3).....	7,064,426,425	6,473,960,874	13,995,488,642
10. Death benefits.....	278,941,106	286,415,752	545,931,113
11. Matured endowments (excluding guaranteed annual pure endowments).....	924,710	793,340	1,474,040
12. Annuity benefits.....	956,667,583	941,490,021	1,869,703,559
13. Disability benefits and benefits under accident and health contracts.....	2,400,230	2,006,051	4,835,580
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	5,675,775,697	5,746,971,873	11,458,319,973
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	43,638,598	37,859,295	77,504,396
18. Payments on supplementary contracts with life contingencies.....	1,555,381	1,684,058	3,122,319
19. Increase in aggregate reserves for life and accident and health contracts.....	540,281,769	67,185,836	735,839,312
20. Totals (Lines 10 to 19).....	7,500,185,074	7,084,406,226	14,696,730,292
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	322,972,432	316,120,391	645,470,188
22. Commissions and expense allowances on reinsurance assumed.....	4,265,662	11,729,027	24,709,228
23. General insurance expenses and fraternal expenses.....	160,031,943	137,128,978	316,476,719
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	29,283,295	21,170,370	51,008,080
25. Increase in loading on deferred and uncollected premiums.....	(283,141)	(307,981)	337,075
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,288,447,438)	(1,457,740,493)	(2,467,765,346)
27. Aggregate write-ins for deductions.....	(150,138,514)	(209,299,276)	(321,464,967)
28. Totals (Lines 20 to 27).....	6,577,869,313	5,903,207,242	12,945,501,269
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	486,557,112	570,753,632	1,049,987,373
30. Dividends to policyholders and refunds to members.....	18,984,389	21,086,287	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).....	467,572,723	549,667,345	1,009,807,856
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(79,778,996)	13,723,022	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).....	547,351,719	535,944,323	946,128,232
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....4,461,398 (excluding taxes of \$.....(778,939) transferred to the IMR).....	(237,651,789)	(409,192,524)	(235,079,568)
35. Net income (Line 33 plus Line 34).....	309,699,930	126,751,799	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).....	309,699,930	126,751,799	711,048,664
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(28,345,512).....	255,663,043	87,221,126	(306,554,059)
39. Change in net unrealized foreign exchange capital gain (loss).....	(620,904)	115,612	2,564,370
40. Change in net deferred income tax.....	(66,153,193)	73,067,943	71,786,891
41. Change in nonadmitted assets.....	(21,280,877)	(7,075,014)	(6,045,696)
42. Change in liability for reinsurance in unauthorized and certified companies.....	7,629	(16,525)	(42,548)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(24,513,653)	2,671,232	(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.....	(325,500)	(372,500)	(80,560)
54. Net change in capital and surplus (Lines 37 through 53).....	452,476,475	282,363,673	895,763,384
55. Capital and surplus as of statement date (Lines 36 + 54).....	7,297,563,247	6,231,687,061	6,845,086,772
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	169,535,843	152,455,260	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).....	169,535,843	152,455,260	261,552,644
2701. Reserve adjustments on reinsurance assumed.....	(135,614,074)	(198,192,429)	(351,619,433)
2702. Change in contingency reserve.....	(28,858,769)	(21,705,288)	6,638,541
2703. Net investment earnings on funds withheld by ceding company.....	15,749,501	9,596,380	20,168,100
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(1,415,172)	1,002,061	3,347,825
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(150,138,514)	(209,299,276)	(321,464,967)
5301. Adjustment to initial commision and expense allowance.....	(325,500)	(372,500)	(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).....	(325,500)	(372,500)	(80,560)

NATIONWIDE LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	4,984,355,228	4,305,783,383	9,812,078,058
2. Net investment income.....	881,117,572	963,732,305	2,040,926,270
3. Miscellaneous income.....	1,377,003,039	1,228,396,474	2,329,057,687
4. Total (Lines 1 through 3).....	7,242,475,839	6,497,912,162	14,182,062,015
5. Benefit and loss related payments.....	6,957,718,970	7,043,492,918	13,946,830,213
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,313,340,814)	(1,541,811,959)	(2,605,667,901)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	396,816,622	309,586,435	709,479,224
8. Dividends paid to policyholders.....	19,940,015	22,134,216	45,270,699
9. Federal and foreign income taxes paid (recovered) net of \$..... 12,008,985 tax on capital gains (losses).....	(16,809,026)	(47,708,856)	(73,633,599)
10. Total (Lines 5 through 9).....	6,044,325,767	5,785,692,754	12,022,278,636
11. Net cash from operations (Line 4 minus Line 10).....	1,198,150,072	712,219,408	2,159,783,379
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,833,515,141	1,714,897,973	3,365,768,730
12.2 Stocks.....	8,659,128	206,925	565,925
12.3 Mortgage loans.....	367,914,472	326,843,892	579,851,781
12.4 Real estate.....			
12.5 Other invested assets.....	243,066,954	28,686,069	73,650,914
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	849,965	102,089	(2,540,118)
12.7 Miscellaneous proceeds.....	90,658,546	275,633,799	680,066,884
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,544,664,206	2,346,370,747	4,697,364,116
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,695,410,418	1,500,179,875	4,498,902,784
13.2 Stocks.....	329,877,123	180,831,630	607,906,214
13.3 Mortgage loans.....	304,789,505	431,540,089	761,809,525
13.4 Real estate.....			
13.5 Other invested assets.....	140,898,033	104,264,025	439,026,317
13.6 Miscellaneous applications.....	416,751,313	13,341,344	171,438,836
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,887,726,392	2,230,156,963	6,479,083,676
14. Net increase or (decrease) in contract loans and premium notes.....	10,509,191	(25,499,486)	(35,799,607)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,353,571,377)	141,713,270	(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.....	(160,455,234)	205,834,010	364,779,456
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(206,352,605)	(359,193,602)	228,069,591
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(165,081,124)	(191,620,616)	(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).....	(531,888,963)	(344,980,208)	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).....	(687,310,268)	508,952,470	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).....	411,477,629	472,944,299	1,098,787,897

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

20.0001	Exchange of bond investment to bond investment.....	218,707,981	446,562,355	572,838,057
20.0002	Intercompany transfer of securities.....	5,990,125		108,324,220
20.0003	Exchange of bond investment to equity investment.....	14,144,760	1,175,774	1,175,774
20.0004	Tax credit commitment liabilities.....	897,021	6,742,273	17,941,170
20.0005	Capitalized interest on mortgage loans.....	4,678,152	2,418,505	6,554,677
20.0006	Capitalized interest on bonds.....	937,451	860,033	1,764,939
20.0007	Intercompany transfer of mortgages.....			154,966,753
20.0008	Real estate owned transfer.....		3,903,765	3,903,765
20.0009	Exchange of equity investment to equity investment.....	381,356		

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.....	324,241,955	333,844,580	670,575,877
3. Ordinary individual annuities.....	2,227,209,113	2,031,057,141	4,272,075,182
4. Credit life (group and individual).....	.....	.....	.....
5. Group life insurance.....	591,684,263	337,987,794	1,314,888,488
6. Group annuities.....	2,151,296,840	1,954,056,850	4,192,447,323
7. A&H - group.....	220,133,357	138,765,728	282,318,333
8. A&H - credit (group and individual).....	.....	.....	.....
9. A&H - other.....	2,505,955	3,114,570	6,672,173
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	5,517,071,483	4,798,826,663	10,738,977,376
12. Fraternal (Fraternal Benefit Societies Only).....	.....	.....	.....
13. Subtotal (Lines 11 through 12).....	5,517,071,483	4,798,826,663	10,738,977,376
14. Deposit-type contracts.....	676,000,000	46,180,000	1,460,499,569
15. Total (Lines 13 and 14).....	6,193,071,483	4,845,006,663	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 \$363,562,766 and \$183,179,487 as of June 30, 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 June 30, 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					
Nationwide Life Insurance Company state basis (Page 4, Line 35,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 309,699,930	\$ 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	\$ 309,699,930	\$ 711,048,664
Surplus					
Nationwide Life Insurance Company state basis (Page 3, Line 38,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 7,297,563,247	\$ 6,845,086,772
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	2	8	(363,562,766)	(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	\$ 7,594,126,013	\$ 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.

NOTES TO THE FINANCIAL STATEMENTS

B. Troubled Debt Restructuring

No significant changes from prior year end.

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
14983AAB5	2,668,391	2,019,897	648,494	2,019,897	2,067,601	Q2 '19
Total			\$ 1,247,872			

- 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	\$ (6,968,032)
	2. 12 Months or Longer	\$ (29,227,076)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 1,046,670,123
	2. 12 Months or Longer	\$ 538,159,769

- 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	NO		
b. Tri-Party (YES/NO)	YES	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	-	133,186,498	107,659,484	88,417,603
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	\$-	\$135,850,228	\$109,812,674	\$90,185,955

	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

	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	\$-	\$90,185,955	\$-	\$-	\$-	\$-	\$-	\$90,185,955
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	\$-	\$90,185,955	\$-	\$-	\$-	\$-	\$-	\$90,185,955

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	\$-	\$133,186,498	\$107,659,484	\$88,417,603
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	\$88,417,603	\$88,417,603
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	3	-
(2) Aggregate Amount of Investment Income	\$ 2,115,997	\$ -

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

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

NOTES TO THE FINANCIAL STATEMENTS

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 six months ended June 30, 2019, the Company made capital contributions to Nationwide Life and Annuity Insurance Company (NLAIC) of \$300,000,000. On July 30, 2019, the Company made an additional capital contribution to NLAIC of \$50,000,000.

On August 9, 2019, the Company received a distribution of \$41,000,000 from Eagle, which was declared on June 28, 2019. The dividend receivable has been recorded on Investment Income Due and Accrued on the June 30, 2019 statutory statement of admitted assets.

On May 10, 2019, the Company received a distribution of \$212,000,000 from Eagle, which was declared on March 26, 2019.

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 June 30, 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	2	3
		Total 2 + 3	General Account	Separate Accounts
(a) Membership Stock - Class A	\$	-	\$ -	\$ -
(b) Membership Stock - Class B	\$	30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$	52,530,400	\$ 52,530,400	\$ -
(d) Excess Stock	\$	-	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$	82,530,400	\$ 82,530,400	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$	4,300,000,000	XXX	XXX
2. Prior Year-end		1	2	3
		Total 2 + 3	General Account	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	\$ 30,000,000	\$ 30,000,000	\$ -	\$ -	\$ -	\$ -

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,877,425,835	\$ 2,811,112,695	\$ 2,381,960,079
2 Current Year General Account Total Collateral Pledged	\$ 2,877,425,835	\$ 2,811,112,695	\$ 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	2	3
	Fair Value	Carrying Value	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	2	3	4
	Total	General	Separate	Funding Agreements
	2 + 3	Account	Accounts	Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,310,415,796	\$ 2,310,415,796	\$ -	\$ 2,310,415,796
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,310,415,796	\$ 2,310,415,796	\$ -	\$ 2,310,415,796
2. Prior Year	1	2	3	4
	Total	General	Separate	Funding Agreements
	2 + 3	Account	Accounts	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	2	3
	Total	General	Separate
	2 + 3	Account	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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

The following table summarizes assets held at fair value as of June 30, 2019:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	2,876,360	6,813,495	- \$	9,689,855
Total Bonds	\$ -	\$ 2,876,360	\$ 6,813,495	\$ -	\$ 9,689,855
Securities lending collateral assets	-	5,673	-	-	5,673
Common stocks	\$ 57,656,884	\$ 82,530,400	\$ 755,043	\$ 25,003,342	165,945,669
Separate account assets	98,419,470,356	2,075,399,565	20,688,794	1,736,519,089	102,252,077,804
Derivative assets	-	-	5,517,135	-	5,517,135
Total Assets at Fair Value/(NAV)	\$ 98,477,127,240	\$ 2,160,811,998	\$ 33,774,467	\$ 1,761,522,431	\$ 102,433,236,136
Derivative liabilities	-	621,113	-	- \$	621,113
Total Liabilities at Fair Value	\$ -	\$ 621,113	\$ -	\$ -	\$ 621,113

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2019:

	Beginning Balance at 3/31/2019	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 6/30/2019
Assets at Fair Value										
Industrial and miscellaneous	\$26,554,720	\$-	\$(19,814,746)	\$-	\$73,577	\$-	\$-	\$-	\$(56)	\$6,813,495
Total Bonds	\$26,554,720	\$-	\$(19,814,746)	\$-	\$73,577	\$-	\$-	\$-	\$(56)	\$6,813,495
Common stocks	\$755,043	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$755,043
Separate account assets	\$70,035,286	\$-	\$-	\$-	\$(49,346,492)	\$-	\$-	\$-	\$-	\$20,688,794
Derivative assets	\$5,145,463	\$-	\$-	\$821,088	\$389,543	\$1,655,171	\$-	\$(2,494,130)	\$-	\$5,517,135
Total Assets at Fair Value	\$102,490,512	\$-	\$(19,814,746)	\$821,088	\$(48,883,372)	\$1,655,171	\$-	\$(2,494,130)	\$(56)	\$33,774,467

Transfers into and/or out of Level 3 during the period ended June 30, 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 June 30, 2019:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$35,306,476,271	\$33,193,448,343	\$1,351,715,699	\$33,024,243,082	\$930,517,490	\$-	\$-
Stocks	2,181,614,256	2,181,614,256	-	58,398,103	2,123,216,153	-	-
Mortgage loans, net of allowance	7,729,816,200	7,699,531,910	-	-	7,729,816,200	-	-
Short-term investments	459,699,180	459,713,149	-	459,699,180	-	-	-
Derivative assets	112,954,303	104,403,215	-	112,954,303	-	-	-
Policy loans	915,554,647	915,554,647	-	-	915,554,647	-	-
Separate account assets	334,802,819	312,677,827	3,215,790	331,587,029	-	-	-
Securities lending collateral assets	89,017,915	89,266,694	88,417,603	600,312	-	-	-
Total Assets	\$47,129,935,591	\$44,956,210,041	\$1,443,349,092	\$33,987,482,009	\$11,699,104,490	\$-	\$-
Liabilities							
Derivative liabilities	\$24,901,294	\$18,029,736	\$-	\$24,901,294	\$-	\$-	\$-
Investment Contracts	23,247,858,870	25,491,575,521	-	-	23,247,858,870	-	-
Total Liabilities	\$23,272,760,164	\$25,509,605,257	\$-	\$24,901,294	\$23,247,858,870	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Common stocks measured at NAV of \$25,003,342 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 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 \$1,736,519,089. 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 August 9, 2019 for the statutory statement issued on August 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 August 9, 2019 for the statutory statement issued on August 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 [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [☐] No [☒]
- 3.5

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [☐] No [☒]
- 4.2

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

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

5.

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

Yes [☒] No [☐] N/A [☐]

Effective March 13, 2019 Nationwide Life Insurance Company and Blackrock Financial Management, Inc. entered into an investment management agreement whereby Blackrock agreed to act as investment advisor to a subaccount of the Nationwide Private Placement Variable Account

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

05/24/2018

- 6.4

By what department or departments?

OH

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒]
- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]

- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide 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 [☒] 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 [☒]
- 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 [☒]
- 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 [☒] 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 [☒]
- 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:

\$

313,589,814
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 [☒] No [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 3,571,428	\$ 3,571,428
0	0
1,644,025,688	2,123,216,153
0	0
247,651,697	242,111,633
141,440,400	133,153,148
\$ 2,036,689,213	\$ 2,502,052,362
\$ 0	\$ 0

- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [☒] No [☐]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [☒] 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:

\$

89,023,587
- 16.2

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

\$

89,272,367
- 16.3

Total payable for securities lending reported on the liability page:

\$

89,589,055
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 [☒] 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 of Cincinnati	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 [☒]
- 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 [☒]

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 [☒]
- 17.6

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

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

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:

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....

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.....

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.....

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

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.....

2. Operating Percentages:

2.1 A&H loss percent.....

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses.....

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

3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....

3.3 Do you act as an administrator for health savings accounts?.....

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

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

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

Amount

\$.....

\$.....

\$.....7,689,846,248

\$.....7,689,846,248

\$.....9,685,662

\$.....

\$.....

\$.....

\$.....0

\$.....

\$.....

\$.....

\$.....0

\$.....7,699,531,910

\$.....

\$.....

\$.....

\$.....0

.....230.0

.....

.....29.0

Yes [] No [X]

\$.....

Yes [] No [X]

\$.....

Yes [X] No []

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?

5.2 If no, explain:

Yes [] No [] N/A []

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

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

Yes [] No []

Date	Outstanding Lien Amount
	

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
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.....	.....	.....
66346.....	58-0828824.....	10/01/2018	Munich American Reassurance Co.....	GA.....	YRT/I.....	Authorized.....	.....	.....
Accident & Health - Non-Affiliates								
37273.....	39-1338397.....	04/01/2019	Axis Insurance Company.....	IL.....	OTH/G.....	Authorized.....	.....	.....
37273.....	39-1338397.....	07/01/2018	Axis Insurance Company.....	IL.....	CO/G.....	Authorized.....	.....	.....
37273.....	39-1338397.....	07/01/2018	Axis Insurance Company.....	IL.....	OTH/G.....	Authorized.....	.....	.....
88340.....	59-2859797.....	10/01/2018	Hannover Life Reassurance Company of America.....	FL.....	CO/G.....	Authorized.....	.....	.....
88340.....	59-2859797.....	10/01/2018	Hannover Life Reassurance Company of America.....	FL.....	OTH/G.....	Authorized.....	.....	.....
10227.....	13-4924125.....	04/01/2019	Munich Reinsurance America.....	DE.....	CO/G.....	Authorized.....	.....	.....
19453.....	13-5616275.....	01/01/2019	Transatlantic Reinsurance.....	NY.....	CO/G.....	Authorized.....	.....	.....

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	4,758,900	1,230,881	7,124,341	44,268,999	57,383,121	
2.	Alaska.....	AK.....L.....	79,339	795,103	3,798,041	2,810,702	7,483,185	
3.	Arizona.....	AZ.....L.....	31,335,224	4,640,245	8,263,481	184,462,603	228,701,553	
4.	Arkansas.....	AR.....L.....	1,294,607	2,098,588	830,260	22,169,882	26,393,337	
5.	California.....	CA.....L.....	45,997,666	30,864,849	8,592,886	414,048,280	499,503,681	
6.	Colorado.....	CO.....L.....	19,159,358	5,135,832	2,269,362	54,136,166	80,700,718	
7.	Connecticut.....	CT.....L.....	4,666,584	12,385,681	5,464,125	64,025,842	86,542,232	
8.	Delaware.....	DE.....L.....	88,957,073	1,001,056	724,998	7,304,828	97,987,955	
9.	District of Columbia.....	DC.....L.....	440,851	354,602	792,850	2,177,755	3,766,058	
10.	Florida.....	FL.....L.....	42,013,237	29,542,129	7,056,983	540,366,546	618,978,895	
11.	Georgia.....	GA.....L.....	12,569,055	4,605,621	10,468,666	68,415,896	96,059,238	
12.	Hawaii.....	HI.....L.....	1,317,615	3,602,294	34,006	28,217,672	33,171,587	
13.	Idaho.....	ID.....L.....	644,747	710,982	405,985	21,415,969	23,177,683	
14.	Illinois.....	IL.....L.....	71,139,271	6,990,945	10,098,354	148,630,862	236,859,432	
15.	Indiana.....	IN.....L.....	2,784,617	5,377,992	8,349,079	70,224,747	86,736,435	
16.	Iowa.....	IA.....L.....	275,460,295	1,099,758	1,016,389	39,285,541	316,861,983	
17.	Kansas.....	KS.....L.....	2,164,158	2,929,160	1,908,501	26,278,226	33,280,045	
18.	Kentucky.....	KY.....L.....	6,304,414	2,553,732	3,577,139	29,157,457	41,592,742	
19.	Louisiana.....	LA.....L.....	4,375,553	1,156,039	843,362	57,107,468	63,482,422	
20.	Maine.....	ME.....L.....	456,922	1,376,641	361,435	9,794,990	11,989,988	
21.	Maryland.....	MD.....L.....	6,758,854	7,983,042	3,247,261	92,314,083	110,303,240	
22.	Massachusetts.....	MA.....L.....	8,141,720	24,635,688	3,821,629	116,938,143	153,537,180	
23.	Michigan.....	MI.....L.....	12,769,445	5,285,368	5,613,607	95,061,948	118,730,368	
24.	Minnesota.....	MN.....L.....	7,284,632	4,164,723	2,261,778	41,508,508	55,219,641	
25.	Mississippi.....	MS.....L.....	2,081,210	590,272	1,028,356	5,935,840	9,635,678	
26.	Missouri.....	MO.....L.....	3,401,075	3,927,204	3,714,357	98,273,106	109,315,742	
27.	Montana.....	MT.....L.....	351,561	1,818,369	874,580	7,902,086	10,946,596	
28.	Nebraska.....	NE.....L.....	4,837,358	3,059,906	1,815,768	11,115,916	20,828,948	
29.	Nevada.....	NV.....L.....	1,153,255	2,547,827	1,649,700	18,479,253	23,830,035	
30.	New Hampshire.....	NH.....L.....	721,436	3,255,218	5,792,913	19,955,209	29,724,776	
31.	New Jersey.....	NJ.....L.....	12,695,558	13,840,786	7,945,724	152,305,467	186,787,535	
32.	New Mexico.....	NM.....L.....	272,169	1,600,931	1,131,756	25,374,987	28,379,843	
33.	New York.....	NY.....L.....	85,642,294	34,102,759	8,016,829	374,913,631	502,675,513	
34.	North Carolina.....	NC.....L.....	15,682,937	9,510,915	8,413,180	52,731,398	86,338,430	
35.	North Dakota.....	ND.....L.....	14,908,383	303,182	340,452	7,299,385	22,851,402	
36.	Ohio.....	OH.....L.....	23,028,178	13,149,866	18,892,101	269,686,020	324,756,165	676,000,000
37.	Oklahoma.....	OK.....L.....	546,720	2,225,126	1,281,276	34,482,292	38,535,414	
38.	Oregon.....	OR.....L.....	3,897,197	5,174,186	346,367	34,434,223	43,851,973	
39.	Pennsylvania.....	PA.....L.....	21,074,982	26,554,239	11,297,873	205,066,462	263,993,556	
40.	Rhode Island.....	RI.....L.....	1,236,773	2,988,275	285,731	13,638,789	18,149,568	
41.	South Carolina.....	SC.....L.....	6,914,631	2,178,064	3,749,809	32,639,855	45,482,359	
42.	South Dakota.....	SD.....L.....	494,700	248,847	1,452,218	1,359,894	3,555,607	
43.	Tennessee.....	TN.....L.....	4,796,795	2,486,779	2,680,940	40,781,682	50,746,196	
44.	Texas.....	TX.....L.....	33,614,088	12,472,339	23,387,613	236,021,196	305,495,236	
45.	Utah.....	UT.....L.....	1,785,745	1,355,936	1,068,024	11,694,250	15,903,955	
46.	Vermont.....	VT.....L.....	575,055	538,596	376,523	7,833,997	9,324,171	
47.	Virginia.....	VA.....L.....	10,418,080	8,238,413	3,506,427	50,516,985	72,679,905	
48.	Washington.....	WA.....L.....	1,054,402	7,282,232	2,767,291	65,516,167	76,620,092	
49.	West Virginia.....	WV.....L.....	2,074,023	4,138,156	6,583,389	11,666,804	24,462,372	
50.	Wisconsin.....	WI.....L.....	2,226,215	2,634,962	5,927,807	61,203,412	71,992,396	
51.	Wyoming.....	WY.....L.....	108,194		1,072,951	2,423,517	3,604,662	
52.	American Samoa.....	AS.....N.....	7,941				7,941	
53.	Guam.....	GU.....L.....	140			2,400	2,540	
54.	Puerto Rico.....	PR.....L.....	132,867	1,935,301		15,692,780	17,760,948	
55.	US Virgin Islands.....	VI.....L.....	31,238		(237)		31,001	
56.	Northern Mariana Islands.....	MP.....N.....					0	
57.	Canada.....	CAN.....N.....	25,636			166,296	191,932	
58.	Aggregate Other Alien.....	OT.....XXX.....	208,516	535,554	756	54,385	799,211	0
59.	Subtotal.....	XXX.....	906,873,489	329,215,191	222,324,992	4,049,290,745	5,507,704,417	676,000,000
90.	Reporting entity contributions for employee benefit plans.....	XXX.....					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	9,740,347			16	9,740,363	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	1,807,274		17,153		1,824,427	
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	918,421,110	329,215,191	222,342,145	4,049,290,761	5,519,269,207	676,000,000
96.	Plus Reinsurance Assumed.....	XXX.....	7,760,672	2,933	3,399,567	7,141,011	18,304,183	
97.	Totals (All Business).....	XXX.....	926,181,782	329,218,124	225,741,712	4,056,431,772	5,537,573,390	676,000,000
98.	Less Reinsurance Ceded.....	XXX.....	64,352,201	1,631	225,563,894	261,853,729	551,771,455	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	861,829,581	329,216,493	177,818	3,794,578,043	4,985,801,935	676,000,000

DETAILS OF WRITE-INS

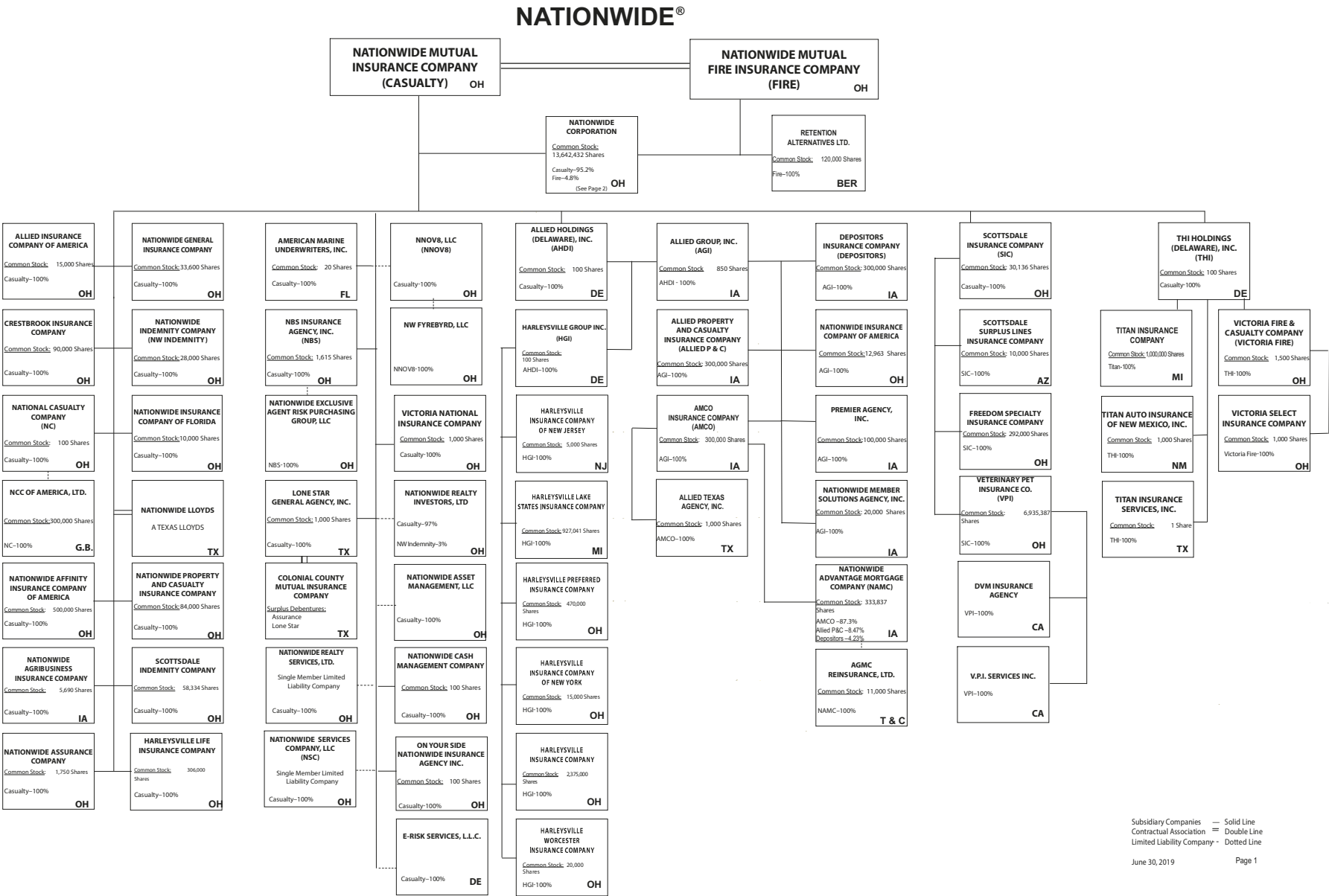
58001.	Foreign - other alien.....	XXX.....	208,516	535,554	756	54,385	799,211	
58002.	.....	XXX.....					0	
58003.	.....	XXX.....					0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	208,516	535,554	756	54,385	799,211	0
9401.	.....	XXX.....					0	
9402.	.....	XXX.....					0	
9403.	.....	XXX.....					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	54
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0

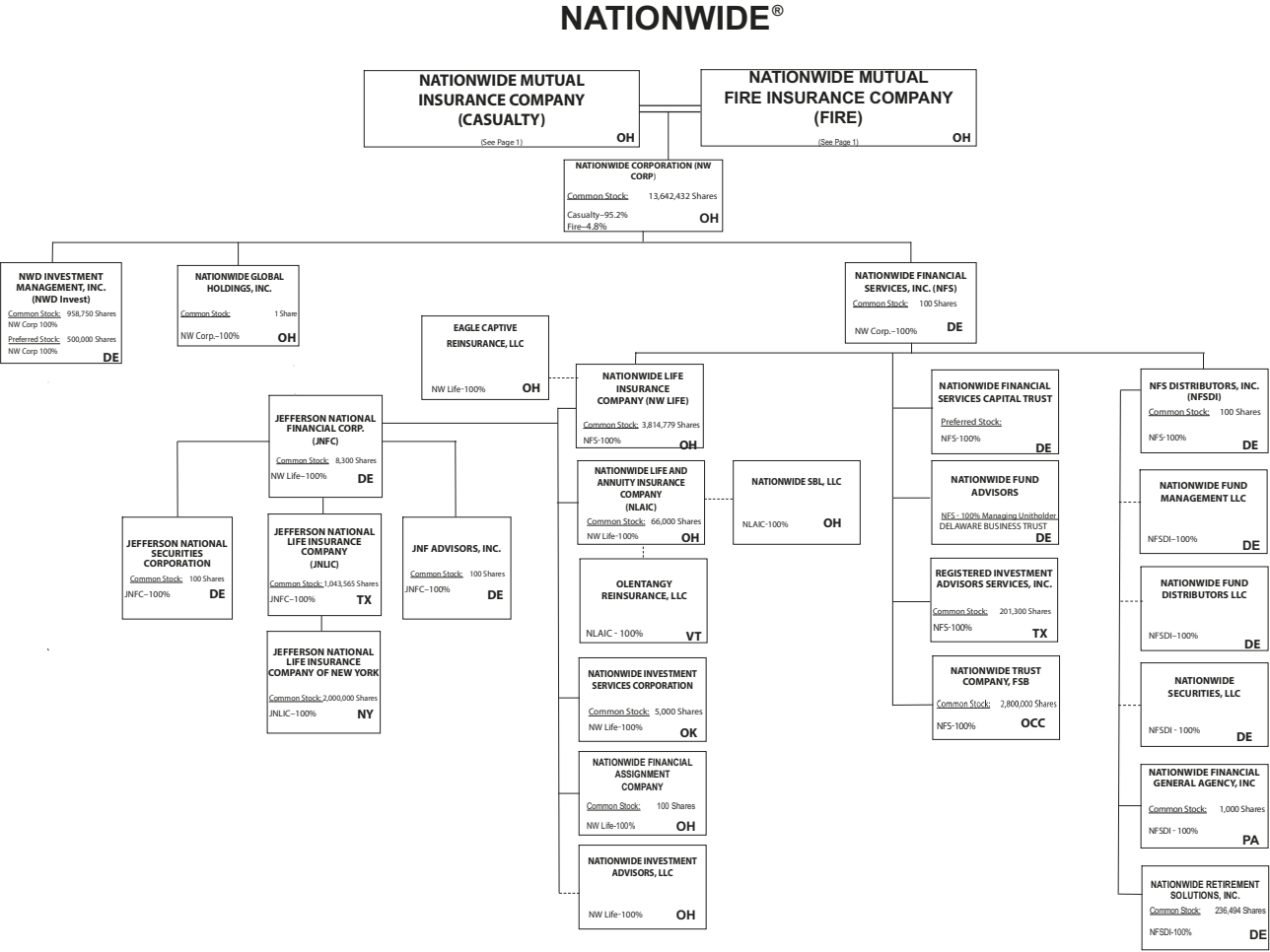
R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state	3

Q12



(Casualty/Fire subsidiaries)

Q12.1



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

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	OH	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1733036..	n/a.....	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939867..	n/a.....	.....	.....	1175 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-2451988..	n/a.....	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	300 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	310 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	400 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	410 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	735 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		37-1865892	n/a			828 at the Yard Condominiums Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-4939866	n/a			828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	n/a			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	n/a			ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	n/a			AGMC Reinsurance, Ltd.	TCA	NIA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	n/a			ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	n/a			Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	n/a			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931	n/a			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	n/a			ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	n/a			AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	n/a			American Marine Underwriters, Inc.	FL	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			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	n/a			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			36-4857239	n/a			Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			90-0280710	n/a			Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			35-2582728	n/a			Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4083207..	n/a.....			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1555487..	n/a.....			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-3624379..	n/a.....			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-0899413..	n/a.....			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..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1618232..	n/a.....			CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			n/a.....	n/a.....			Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1579973..	n/a.....			COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	N.....	1.....
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....		Other non-Nationwide.....	N.....	
			45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-32605559	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		51-0241172..	n/a.....			Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23582..	41-0417250..	n/a.....			Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42900..	23-2253669..	n/a.....			Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10674..	23-2864924..	n/a.....			Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	14516...	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company.....	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	64327...	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	35696...	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26182...	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15727...	47-1180302..	n/a.....	.....	.....	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..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2974590..	n/a.....	.....	.....	Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-8945345..	n/a.....	.....	.....	JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2956640..	n/a.....	.....	.....	Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	11991...	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	AC000920..	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	n/a.....	.....	.....	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..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1578869..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-8670712..	n/a.....	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10723...	95-0639970..	n/a.....	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	05-0630007..	n/a.....	.....	.....	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH.....	NIA.....	Insurance Intermediaries, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		23-2412039..	n/a.....			Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-6554353..	n/a.....			Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486870..	n/a.....			Nationwide Financial Services, Inc.....	DE.....	UDP.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		52-6969857..	n/a.....			Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1748721..	n/a.....			Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0900518..	n/a.....			Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23760..	31-4425763..	n/a.....			Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1570938..	n/a.....			Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10070..	31-1399201..	n/a.....			Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	25453..	95-2130882..	n/a.....			Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10948..	31-1613686..	n/a.....			Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		41-2206199..	n/a.....			Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0988442..	n/a.....			Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....	92657..	31-1000740..	n/a.....			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..	n/a.....			Nationwide Life Insurance Company.....	OH.....	RE.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		13-4212969..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-2303602..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			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..	n/a.....			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	n/a.....			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0948330..	n/a.....	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2250056..	n/a.....	.....	.....	Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	36-2434406..	n/a.....	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4177100..	n/a.....	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	27-0743545..	n/a.....	.....	.....	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..	n/a.....	.....	.....	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..	n/a.....	.....	.....	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..	n/a.....	.....	.....	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..	n/a.....	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0871532..	n/a.....	.....	.....	NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	11-3651828..	n/a.....	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	n/a.....	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	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..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	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..	n/a.....	.....	.....	NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5194959..	n/a.....	.....	.....	NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3762545..	n/a.....	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	61-1753500..	n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Brooksedg, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	n/a.....	.....	.....	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..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065..	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-2326191..	n/a.....	.....	.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	pending.....	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1246932..	n/a.....	.....	.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1869861..	n/a.....	.....	.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0553339..	n/a.....	.....	.....	NW-Buena Vista, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	81-1211881..	n/a.....	.....	.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1636299..	n/a.....	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	DE.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-4401901..	n/a.....	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	n/a.....	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1232565..	n/a.....	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	n/a.....	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1361460..	n/a.....	.....	.....	NW-Marketplace, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4777464..	n/a.....	.....	.....	NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146266..	n/a.....	.....	.....	NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0849392..	n/a.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2469044..	n/a.....	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2449044..	n/a.....	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	83-2173918..	n/a.....	.....	.....	NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5083560..	n/a.....	.....	.....	NW-Twin Lakes, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-5764783..	n/a.....	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1603024..	n/a.....	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1619428..	n/a.....	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1861190..	n/a.....	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4876417..	n/a.....	.....	.....	NW Village Park, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	n/a.....	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1923444..	n/a.....	.....	.....	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.....	n/a.....	.....	.....	OYS Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	32-0516252..	n/a.....	.....	.....	Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1169305..	n/a.....	.....	.....	Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	39-1907217..	n/a.....	.....	.....	Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-2938844..	n/a.....	.....	.....	Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-0549218..	n/a.....	.....	.....	Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-2726014..	n/a.....	.....	.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-2726014..	n/a.....	.....	.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-2726014..	n/a.....	.....	.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	26-0384865..	n/a.....	.....	.....	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..	n/a.....	.....	.....	Riverview Multi Series Fund, LL - Class N.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15580..	31-1117969..	n/a.....	.....	.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297..	31-1024978..	n/a.....	.....	.....	Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672..	86-0835870..	n/a.....	.....	.....	Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	91-2158214..	n/a.....	.....	.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1610040..	n/a.....	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	52-2031677..	n/a.....	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	.....	74-2825853..	n/a.....	.....	.....	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..	n/a.....	.....	.....	Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	n/a.....	.....	.....	Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1456923..	n/a.....	.....	.....	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..	n/a.....	.....	.....	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..	n/a.....	.....	.....	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..	n/a.....	.....	.....	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..	n/a.....	.....	.....	V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285..	95-3750113..	n/a.....	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889..	34-1394913..	n/a.....	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778..	34-1842604..	n/a.....	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105..	34-1777972..	n/a.....	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

Aster Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

Bar Code:



NATIONWIDE LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid pension costs.....	74,935,476	71,463,500	3,471,976	3,471,976
2505. Disallowed interest maintenance reserve.....	5,102,298	5,102,298	0	
2597. Summary of remaining write-ins for Line 25.....	80,037,774	76,565,798	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.....	5,713,695	3,585,748
2505. Reserve for rate stabilizations.....	14,878,169	16,293,341
2506. Tax credit commitment liabilities.....	30,766,178	29,310,041
2507. Contingency reserve.....	105,510,621	134,369,390
2597. Summary of remaining write-ins for Line 25.....	156,868,663	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.....	(1,415,172)	1,002,061	2,722,825
2705. Change in Loss Recognition Reserves.....			625,000
2797. Summary of remaining write-ins for Line 27.....	(1,415,172)	1,002,061	3,347,825

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	7,787,243,640	7,445,369,865
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	293,339,473	871,563,163
2.2 Additional investment made after acquisition.....	11,450,032	45,213,115
3. Capitalized deferred interest and other.....	4,678,152	6,554,677
4. Accrual of discount.....	27,704	2,781,712
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(156,235)	(77,431)
7. Deduct amounts received on disposals.....	367,914,472	583,755,546
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	135,203	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).....	7,728,533,091	7,787,243,640
12. Total valuation allowance.....	(29,001,189)	(22,791,510)
13. Subtotal (Line 11 plus Line 12).....	7,699,531,902	7,764,452,130
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	7,699,531,902	7,764,452,130

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	660,894,494	526,081,616
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,003,614	36,157,821
2.2 Additional investment made after acquisition.....	88,997,398	384,927,326
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	201,319,448	(179,195,191)
6. Total gain (loss) on disposals.....	(101)	6,286,403
7. Deduct amounts received on disposals.....	243,066,954	73,650,914
8. Deduct amortization of premium and depreciation.....	13,666,701	39,702,976
9. Total foreign exchange change in book/adjusted carrying value.....	16,969	(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).....	745,498,167	660,894,494
12. Deduct total nonadmitted amounts.....	3,400,000	4,088,965
13. Statement value at end of current period (Line 11 minus Line 12).....	742,098,167	656,805,529

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	34,167,964,017	32,841,992,934
2. Cost of bonds and stocks acquired.....	3,265,417,376	5,790,911,988
3. Accrual of discount.....	19,554,495	42,284,729
4. Unrealized valuation increase (decrease).....	187,103,342	(448,456,539)
5. Total gain (loss) on disposals.....	19,902,523	2,578,597
6. Deduct consideration for bonds and stocks disposed of.....	2,077,306,618	3,962,727,499
7. Deduct amortization of premium.....	22,502,001	51,906,271
8. Total foreign exchange change in book/adjusted carrying value.....	(8,421,487)	(62,056,369)
9. Deduct current year's other-than-temporary impairment recognized.....	2,911,764	7,036,579
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,898,252	22,379,026
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	35,550,698,135	34,167,964,017
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	35,550,698,135	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	18,277,243,295	845,972,876	666,220,465	(201,423,880)	18,277,243,295	18,255,571,826		17,855,802,595
2. NAIC 2 (a).....	12,904,579,868	551,929,966	351,937,529	179,959,566	12,904,579,868	13,284,531,871		13,041,611,123
3. NAIC 3 (a).....	1,194,332,412	48,525,884	39,627,322	(3,295,529)	1,194,332,412	1,199,935,445		1,057,665,935
4. NAIC 4 (a).....	323,548,507	11,665,031	8,334,132	3,268,374	323,548,507	330,147,780		338,228,735
5. NAIC 5 (a).....	83,895,171	206,892	617,967	18,721,563	83,895,171	102,205,659		91,956,968
6. NAIC 6 (a).....	39,837,702	176,601	129,608	135,451	39,837,702	40,020,146		22,004,113
7. Total Bonds.....	32,823,436,955	1,458,477,250	1,066,867,023	(2,634,455)	32,823,436,955	33,212,412,727	0	32,407,269,469
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	32,125,426	20,904,240			32,125,426	53,029,666		32,125,426
10. NAIC 3.....	5,368,438	200,000	200,000		5,368,438	5,368,438		5,368,438
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		324,000
14. Total Preferred Stock.....	37,493,864	21,104,240	200,000	0	37,493,864	58,398,104	0	37,817,864
15. Total Bonds and Preferred Stock.....	32,860,930,819	1,479,581,490	1,067,067,023	(2,634,455)	32,860,930,819	33,270,810,831	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 \$.....8,550,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....724,529; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	459,713,149	XXX.....	459,686,995	420,205	40,036

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.....	12,535,560,644	29,103,253,724
3. Accrual of discount.....	41,544	4,354
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	12,888,598,084	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).....	459,713,149	812,709,045
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	459,713,149	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.....	3,542,810
3.	Unrealized valuation increase/(decrease).....	3,519,476
4.	Total gain (loss) on termination recognized.....	1,909,191
5.	Considerations received/(paid) on terminations.....	5,177,271
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	7,783,615
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	91,269,485
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	91,269,485

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).....	7,858,650
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.....	(63,197,923)
3.14	Section 1, Column 18, prior year.....	95,217,268 (158,415,191) (158,415,191)
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.....	(63,197,923)
3.24	Section 1, Column 19, prior year.....	95,217,268 (158,415,191) (158,415,191)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(256,472,304)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(256,472,304) (256,472,304)
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).....	134,669,700
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	134,669,700

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

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

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	91,269,514
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	134,669,700
3.	Total (Line 1 plus Line 2).....	225,939,214
4.	Part D, Section 1, Column 5.....	244,590,063
5.	Part D, Section 1, Column 6.....	(18,650,849)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	92,949,032
8.	Part B, Section 1, Column 13.....	(18,975,202)
9.	Total (Line 7 plus Line 8).....	73,973,830
10.	Part D, Section 1, Column 8.....	118,471,439
11.	Part D, Section 1, Column 9.....	(44,497,609)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	19,856,144
14.	Part B, Section 1, Column 20.....	134,669,700
15.	Part D, Section 1, Column 11.....	154,525,844
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	342,589,484	2,875,083
2. Cost of cash equivalents acquired.....	11,968,323	369,735,143
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	349,033,426	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).....	5,524,381	342,589,484
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	5,524,381	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

QE01

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								
00-1102802.....	MOUNT PLEASANT.....	SC.....		06/10/2019....	3.950	9,100,000		12,853,000
00-1102970.....	OAKWOOD.....	GA.....		04/12/2019....	4.290	9,700,000		16,498,000
00-1102971.....	ATLANTA.....	GA.....		04/12/2019....	4.280	3,200,000		4,963,175
00-1102975.....	UPPER MARLBORO.....	MD.....		05/16/2019....	4.060	4,000,000		6,645,714
00-1102978.....	BURKE.....	VA.....		04/11/2019....	5.550	3,000,000		30,980,250
00-1102983.....	MISSION VIEJO.....	CA.....		05/22/2019....	4.280	10,000,000		22,500,000
00-1102990.....	BOSTON.....	MA.....		06/06/2019....	3.650	5,000,000		29,534,500
00-1102996.....	COSTA MESA.....	CA.....		06/28/2019....	3.830	42,000,000		79,101,000
00-1102998.....	SEATTLE.....	WA.....		05/23/2019....	3.570	27,000,000		45,630,701
00-1103002.....	PORTLAND.....	OR.....		06/06/2019....	3.970	9,000,000		13,940,000
00-1103005.....	SALT LAKE CITY.....	UT.....		06/12/2019....	4.180	22,500,000		31,558,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	144,500,000	0	294,204,340
Mortgages in Good Standing - Mezzanine Loans								
99-0000065.....	DALLAS.....	TX.....		12/20/2017....	11.000		1,600,106	95,422,059
99-0000071.....	FORT WORTH.....	TX.....		12/21/2018....	12.000		3,917,823	86,200,000
99-0000076.....	SAN DIEGO.....	CA.....		06/07/2019....	12.000	14,201,973		131,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	14,201,973	5,517,929	313,122,059
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	158,701,973	5,517,929	607,326,399
3399999. Total Mortgages.....				XXX.....	XXX.....	158,701,973	5,517,929	607,326,399

QE02

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																	
00-1001017.....	STARKVILLE.....	MS.....		07/03/2002....	04/16/2019....	1,061,175					0		1,039,345	1,039,345			0
00-1100403.....	BAKERSFIELD.....	CA.....		05/20/2004....	05/23/2019....	85,039					0		81,650	81,650			0
00-1100698.....	ALGONQUIN.....	IL.....		03/02/2005....	06/25/2019....	5,810,515					0		5,717,211	5,717,211			0
00-1101782.....	LAGUNA HILLS.....	CA.....		10/11/2011....	05/22/2019....	8,708,405					0		8,629,722	8,629,722			0
00-1101783.....	MISSION VIEJO.....	CA.....		12/15/2011....	05/22/2019....	4,139,007					0		4,102,376	4,102,376			0
00-1101861.....	REDMOND.....	WA.....		06/08/2012....	05/09/2019....	20,716,180					0		20,488,384	20,488,384			0
00-1101862.....	MILWAUKEE.....	WI.....		10/12/2018....	05/30/2019....	3,647,855					0		3,615,981	3,615,981			0
00-1101876.....	CARLSBAD.....	CA.....		06/22/2012....	04/01/2019....	16,451,935					0		16,356,309	16,356,309			0
00-1101959.....	SAN MATEO.....	CA.....		06/03/2013....	04/15/2019....	6,756,532					0		6,717,826	6,717,826			0
00-1102101.....	CARTERET.....	NJ.....		01/10/2014....	06/10/2019....	5,400,000					0		5,400,000	5,400,000			0
00-1102213.....	TEMPE.....	AZ.....		11/03/2014....	06/18/2019....	18,049,085		(10,509)			(10,509)		17,841,930	17,736,657		(105,274)	(105,274)
03-0311838.....	SEATTLE.....	WA.....		04/07/1999....	04/16/2019....	46,960					0		11,848	11,848			0
0199999. Total - Mortgages Closed by Repayment.....						90,872,690	0	(10,509)	0	0	(10,509)	0	90,002,582	89,897,309	0	(105,274)	(105,274)

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 With Partial Repayments																	
00-1000030.....	PITTSBURGH.....	PA.....		11/16/1999....		939,902					0		232,700	232,700			0
00-1000032.....	PITTSBURGH.....	PA.....		09/20/1999....		2,192,118					0		50,428	50,428			0
00-1000171.....	CANTON.....	OH.....		08/15/2000....		505,376					0		69,151	69,151			0
00-1000188.....	KEASBY.....	NJ.....		04/17/2000....		1,090,124					0		187,072	187,072			0
00-1000593.....	KENILWORTH.....	NJ.....		08/08/2001....		2,390,424					0		200,342	200,342			0
00-1000665.....	EDISON.....	NJ.....		07/06/2001....		3,194,741					0		277,648	277,648			0
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001....		1,794,720					0		133,313	133,313			0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		886,908					0		67,615	67,615			0
00-1000774.....	FLINT.....	MI.....		12/20/2001....		1,284,473					0		292,973	292,973			0
00-1000788.....	FT. PIERCE.....	FL.....		11/20/2001....		218,499					0		54,132	54,132			0
00-1000818.....	LEECHBURG.....	PA.....		02/22/2002....		2,349,291					0		164,404	164,404			0
00-1000819.....	BARBERTON.....	OH.....		12/21/2001....		1,231,792					0		91,443	91,443			0
00-1000820.....	PITTSBURGH.....	PA.....		12/21/2001....		567,099					0		42,099	42,099			0
00-1000821.....	LOWER BURRELL.....	PA.....		12/21/2001....		638,317					0		47,386	47,386			0
00-1000822.....	CANAL FULTON.....	OH.....		12/21/2001....		350,812					0		26,043	26,043			0
00-1000867.....	SALT LAKE CITY.....	UT.....		03/01/2002....		1,050,270					0		73,498	73,498			0
00-1000875.....	SCOTTSDALE.....	AZ.....		09/18/2002....		829,748					0		47,608	47,608			0
00-1000914.....	CINCINNATI.....	OH.....		07/01/2002....		796,658					0		52,098	52,098			0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002....		1,946,551					0		40,217	40,217			0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....		06/11/2002....		15,397,397					0		327,953	327,953			0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....		05/29/2002....		4,794,680					0		90,850	90,850			0
00-1000949.....	STOW.....	OH.....		05/30/2002....		1,195,486					0		76,698	76,698			0
00-1000958.....	HOUSTON.....	TX.....		06/18/2002....		1,433,674					0		30,523	30,523			0
00-1000964.....	COLUMBUS.....	OH.....		10/03/2002....		1,081,244					0		62,270	62,270			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		4,672,436					0		46,929	46,929			0
00-1001042.....	RAVENNA.....	OH.....		06/27/2002....		2,750,277					0		172,185	172,185			0
00-1001215.....	EDISON.....	NJ.....		12/17/2002....		5,724,341					0		319,173	319,173			0
00-1001237.....	DALLAS.....	TX.....		11/20/2002....		3,406,137					0		270,412	270,412			0
00-1001244.....	PITTSBURGH.....	PA.....		02/08/2005....		13,813,004					0		210,141	210,141			0
00-1001279.....	PITTSBURGH.....	PA.....		12/23/2003....		3,297,530					0		143,678	143,678			0
00-1001283.....	GARLAND.....	TX.....		03/03/2003....		1,229,831					0		63,786	63,786			0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....		05/15/2003....		1,779,412					0		38,904	38,904			0
00-1001333.....	MYRTLE BEACH.....	SC.....		06/02/2003....		2,072,943					0		101,453	101,453			0
00-1002014.....	KNOXVILLE.....	TN.....		07/28/2003....		1,419,703					0		67,911	67,911			0
00-1100046.....	GLEN CARBON.....	IL.....		01/05/2004....		2,023,276					0		35,184	35,184			0
00-1100047.....	SAINT LOUIS.....	MO.....		11/14/2003....		4,472,798					0		76,435	76,435			0
00-1100067.....	JOHNSON CITY.....	TN.....		10/31/2003....		1,355,700					0		61,181	61,181			0
00-1100068.....	BELLEVUE.....	TN.....		10/31/2003....		1,658,950					0		74,866	74,866			0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....		10/22/2003....		3,494,221					0		78,650	78,650			0
00-1100163.....	RESTON.....	VA.....		10/27/2003....		2,567,042					0		114,636	114,636			0

QE02.1

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100173.....	ALBUQUERQUE.....	NM.....	.....	08/31/2004....	.....	1,560,789	.....	.....	.....	.....	.....0	.....	56,721	56,721	.....	.....	.....0
00-1100174.....	SIOUX FALLS.....	SD.....	.....	11/12/2003....	.....	1,449,337	.....	.....	.....	.....	.....0	.....	63,504	63,504	.....	.....	.....0
00-1100195.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,399,051	.....	.....	.....	.....	.....0	.....	25,494	25,494	.....	.....	.....0
00-1100196.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,428,755	.....	.....	.....	.....	.....0	.....	26,035	26,035	.....	.....	.....0
00-1100197.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,805,994	.....	.....	.....	.....	.....0	.....	32,910	32,910	.....	.....	.....0
00-1100233.....	ITHACA.....	NY.....	.....	12/10/2003....	.....	492,931	.....	.....	.....	.....	.....0	.....	5,012	5,012	.....	.....	.....0
00-1100247.....	CLEARFIELD.....	UT.....	.....	12/04/2003....	.....	1,199,387	.....	.....	.....	.....	.....0	.....	51,673	51,673	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	1,231,508	.....	.....	.....	.....	.....0	.....	73,099	73,099	.....	.....	.....0
00-1100272.....	WILSONVILLE.....	OR.....	.....	05/21/2004....	.....	1,537,884	.....	.....	.....	.....	.....0	.....	26,201	26,201	.....	.....	.....0
00-1100296.....	CINCINNATI.....	OH.....	.....	01/21/2004....	.....	1,901,360	.....	.....	.....	.....	.....0	.....	80,366	80,366	.....	.....	.....0
00-1100346.....	FARRAGUT.....	TN.....	.....	05/04/2004....	.....	1,167,483	.....	.....	.....	.....	.....0	.....	47,060	47,060	.....	.....	.....0
00-1100365.....	WENATCHEE.....	WA.....	.....	08/09/2004....	.....	1,331,517	.....	.....	.....	.....	.....0	.....	49,668	49,668	.....	.....	.....0
00-1100369.....	HIGHWOOD.....	IL.....	.....	05/17/2004....	.....	2,488,228	.....	.....	.....	.....	.....0	.....	39,122	39,122	.....	.....	.....0
00-1100371.....	ANDERSON.....	SC.....	.....	12/21/2004....	.....	1,870,174	.....	.....	.....	.....	.....0	.....	30,491	30,491	.....	.....	.....0
00-1100375.....	ALGONQUIN.....	IL.....	.....	09/15/2004....	.....	320,320	.....	.....	.....	.....	.....0	.....	106,767	106,767	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	2,506,138	.....	.....	.....	.....	.....0	.....	100,242	100,242	.....	.....	.....0
00-1100414.....	BOURNE.....	MA.....	.....	05/05/2004....	.....	2,089,358	.....	.....	.....	.....	.....0	.....	84,838	84,838	.....	.....	.....0
00-1100420.....	ORMOND BEACH.....	FL.....	.....	06/15/2004....	.....	1,367,062	.....	.....	.....	.....	.....0	.....	53,742	53,742	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	433,499	.....	.....	.....	.....	.....0	.....	35,992	35,992	.....	.....	.....0
00-1100464.....	GAINESVILLE.....	FL.....	.....	05/26/2004....	.....	4,802,774	.....	.....	.....	.....	.....0	.....	89,684	89,684	.....	.....	.....0
00-1100475.....	ITHACA.....	NY.....	.....	06/25/2004....	.....	2,494,841	.....	.....	.....	.....	.....0	.....	24,084	24,084	.....	.....	.....0
00-1100487.....	HILLIARD.....	OH.....	.....	01/06/2005....	.....	167,297	.....	.....	.....	.....	.....0	.....	34,049	34,049	.....	.....	.....0
00-1100497.....	KENT.....	WA.....	.....	08/23/2004....	.....	315,069	.....	.....	.....	.....	.....0	.....	105,014	105,014	.....	.....	.....0
00-1100519.....	MILWAUKEE.....	WI.....	.....	04/20/2006....	.....	2,587,950	.....	.....	.....	.....	.....0	.....	19,037	19,037	.....	.....	.....0
00-1100581.....	CHARLOTTE.....	NC.....	.....	05/11/2005....	.....	6,065,949	.....	.....	.....	.....	.....0	.....	121,218	121,218	.....	.....	.....0
00-1100602.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	1,599,451	.....	.....	.....	.....	.....0	.....	25,454	25,454	.....	.....	.....0
00-1100603.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	1,042,680	.....	.....	.....	.....	.....0	.....	16,593	16,593	.....	.....	.....0
00-1100649.....	KNOXVILLE.....	TN.....	.....	11/04/2004....	.....	2,746,990	.....	.....	.....	.....	.....0	.....	45,669	45,669	.....	.....	.....0
00-1100677.....	LAS VEGAS.....	NV.....	.....	02/18/2005....	.....	3,769,712	.....	.....	.....	.....	.....0	.....	60,430	60,430	.....	.....	.....0
00-1100686.....	CHARLOTTE.....	NC.....	.....	12/15/2004....	.....	1,271,466	.....	.....	.....	.....	.....0	.....	14,329	14,329	.....	.....	.....0
00-1100692.....	SALT LAKE CITY.....	UT.....	.....	01/10/2005....	.....	4,315,502	.....	.....	.....	.....	.....0	.....	149,947	149,947	.....	.....	.....0
00-1100697.....	CLEARFIELD.....	UT.....	.....	01/28/2005....	.....	1,541,187	.....	.....	.....	.....	.....0	.....	65,112	65,112	.....	.....	.....0
00-1100720.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	655,609	.....	.....	.....	.....	.....0	.....	10,433	10,433	.....	.....	.....0
00-1100722.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	821,713	.....	.....	.....	.....	.....0	.....	13,077	13,077	.....	.....	.....0
00-1100723.....	WAUSAU.....	WI.....	.....	03/28/2006....	.....	1,658,761	.....	.....	.....	.....	.....0	.....	13,151	13,151	.....	.....	.....0
00-1100738.....	CHULA VISTA.....	CA.....	.....	01/28/2005....	.....	978,135	.....	.....	.....	.....	.....0	.....	20,687	20,687	.....	.....	.....0
00-1100756.....	LAKE OSWEGO.....	OR.....	.....	11/08/2006....	.....	3,295,159	.....	.....	.....	.....	.....0	.....	81,558	81,558	.....	.....	.....0
00-1100773.....	SIMI VALLEY.....	CA.....	.....	08/31/2005....	.....	3,964,743	.....	.....	.....	.....	.....0	.....	123,529	123,529	.....	.....	.....0
00-1100781.....	BROOKLYN PARK.....	MN.....	.....	04/18/2005....	.....	4,374,149	.....	.....	.....	.....	.....0	.....	55,779	55,779	.....	.....	.....0
00-1100806.....	RENO.....	NV.....	.....	03/15/2005....	.....	6,490,589	.....	.....	.....	.....	.....0	.....	105,880	105,880	.....	.....	.....0
00-1100807.....	ELLENWOOD.....	GA.....	.....	06/24/2005....	.....	4,043,692	.....	.....	.....	.....	.....0	.....	62,201	62,201	.....	.....	.....0
00-1100822.....	LAS VEGAS.....	NV.....	.....	06/07/2005....	.....	10,136,710	.....	.....	.....	.....	.....0	.....	159,189	159,189	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100867.....	CARSON.....	CA.....	.....	07/27/2005....	.....	2,823,703	.....	.....	.....	.....	.....0	.....	44,653	44,653	.....	.....	.....0
00-1100868.....	REDMOND.....	WA.....	.....	09/08/2006....	.....	18,562,275	.....	.....	.....	.....	.....0	.....	247,880	247,880	.....	.....	.....0
00-1100877.....	FAIRFIELD.....	NJ.....	.....	07/06/2005....	.....	7,574,500	.....	.....	.....	.....	.....0	.....	118,844	118,844	.....	.....	.....0
00-1100917.....	W. BABYLON.....	NY.....	.....	02/05/2008....	.....	3,784,267	.....	.....	.....	.....	.....0	.....	40,693	40,693	.....	.....	.....0
00-1100918.....	IONIA.....	MI.....	.....	08/16/2005....	.....	1,907,575	.....	.....	.....	.....	.....0	.....	29,554	29,554	.....	.....	.....0
00-1100920.....	BEAVERTON.....	OR.....	.....	08/09/2005....	.....	4,691,697	.....	.....	.....	.....	.....0	.....	74,295	74,295	.....	.....	.....0
00-1100928.....	TAMPA.....	FL.....	.....	09/01/2005....	.....	5,000,817	.....	.....	.....	.....	.....0	.....	159,666	159,666	.....	.....	.....0
00-1100983.....	WAUKEGAN.....	IL.....	.....	10/26/2005....	.....	1,042,307	.....	.....	.....	.....	.....0	.....	31,630	31,630	.....	.....	.....0
00-1100990.....	ROCKVILLE.....	MD.....	.....	05/10/2006....	.....	3,642,557	.....	.....	.....	.....	.....0	.....	52,095	52,095	.....	.....	.....0
00-1100999.....	SOUTH JORDAN.....	UT.....	.....	11/07/2005....	.....	2,865,124	.....	.....	.....	.....	.....0	.....	85,817	85,817	.....	.....	.....0
00-1101003.....	JACKSONVILLE.....	FL.....	.....	10/12/2005....	.....	3,132,863	.....	.....	.....	.....	.....0	.....	94,759	94,759	.....	.....	.....0
00-1101007.....	TAMPA.....	FL.....	.....	12/08/2005....	.....	765,555	.....	.....	.....	.....	.....0	.....	92,339	92,339	.....	.....	.....0
00-1101025.....	MANHATTAN.....	KS.....	.....	12/08/2005....	.....	2,684,354	.....	.....	.....	.....	.....0	.....	78,598	78,598	.....	.....	.....0
00-1101031.....	PLANO.....	TX.....	.....	12/01/2005....	.....	2,056,168	.....	.....	.....	.....	.....0	.....	248,757	248,757	.....	.....	.....0
00-1101041.....	GARDEN CITY.....	GA.....	.....	04/28/2006....	.....	3,026,929	.....	.....	.....	.....	.....0	.....	176,579	176,579	.....	.....	.....0
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....	.....	12/01/2005....	.....	1,817,624	.....	.....	.....	.....	.....0	.....	80,374	80,374	.....	.....	.....0
00-1101056.....	ELLCOTT CITY.....	MD.....	.....	12/08/2005....	.....	19,274,052	.....	.....	.....	.....	.....0	.....	78,275	78,275	.....	.....	.....0
00-1101137.....	FRANKFORT.....	IL.....	.....	04/23/2007....	.....	2,731,477	.....	.....	.....	.....	.....0	.....	33,220	33,220	.....	.....	.....0
00-1101138.....	INDIAN TRAIL.....	NC.....	.....	04/26/2006....	.....	2,176,717	.....	.....	.....	.....	.....0	.....	51,627	51,627	.....	.....	.....0
00-1101152.....	CINCINNATI.....	OH.....	.....	09/28/2006....	.....	1,119,353	.....	.....	.....	.....	.....0	.....	92,677	92,677	.....	.....	.....0
00-1101157.....	MASPETH.....	NY.....	.....	04/21/2006....	.....	1,013,554	.....	.....	.....	.....	.....0	.....	28,047	28,047	.....	.....	.....0
00-1101197.....	COLUMBUS.....	OH.....	.....	02/06/2007....	.....	6,310,073	.....	.....	.....	.....	.....0	.....	57,517	57,517	.....	.....	.....0
00-1101211.....	LAS VEGAS.....	NV.....	.....	06/29/2006....	.....	2,778,534	.....	.....	.....	.....	.....0	.....	36,644	36,644	.....	.....	.....0
00-1101214.....	MIAMI.....	FL.....	.....	12/07/2006....	.....	9,608,684	.....	.....	.....	.....	.....0	.....	119,872	119,872	.....	.....	.....0
00-1101309.....	BRANCHBURG.....	NJ.....	.....	11/07/2006....	.....	3,318,478	.....	.....	.....	.....	.....0	.....	47,019	47,019	.....	.....	.....0
00-1101419.....	AVON.....	MA.....	.....	04/27/2007....	.....	417,191	.....	.....	.....	.....	.....0	.....	28,218	28,218	.....	.....	.....0
00-1101447.....	TAMPA.....	FL.....	.....	06/29/2007....	.....	1,267,922	.....	.....	.....	.....	.....0	.....	29,079	29,079	.....	.....	.....0
00-1101456.....	BURLINGTON.....	WA.....	.....	05/14/2007....	.....	1,904,828	.....	.....	.....	.....	.....0	.....	125,262	125,262	.....	.....	.....0
00-1101475.....	LONGWOOD.....	FL.....	.....	12/27/2007....	.....	4,202,212	.....	.....	.....	.....	.....0	.....	232,803	232,803	.....	.....	.....0
00-1101491.....	JACKSONVILLE BEACH.....	FL.....	.....	06/21/2007....	.....	3,327,012	.....	.....	.....	.....	.....0	.....	74,438	74,438	.....	.....	.....0
00-1101509.....	ITHACA.....	NY.....	.....	07/31/2007....	.....	3,865,994	.....	.....	.....	.....	.....0	.....	38,765	38,765	.....	.....	.....0
00-1101512.....	BURR RIDGE.....	IL.....	.....	12/03/2007....	.....	3,122,479	.....	.....	.....	.....	.....0	.....	21,837	21,837	.....	.....	.....0
00-1101521.....	ATLANTA.....	GA.....	.....	08/07/2007....	.....	9,728,299	.....	.....	.....	.....	.....0	.....	71,250	71,250	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	3,635,148	.....	.....	.....	.....	.....0	.....	43,047	43,047	.....	.....	.....0
00-1101540.....	ORANGE.....	CA.....	.....	08/29/2007....	.....	9,584,161	.....	.....	.....	.....	.....0	.....	50,228	50,228	.....	.....	.....0
00-1101567.....	VARIOUS.....	PA.....	.....	08/31/2007....	.....	8,063,416	.....	.....	.....	.....	.....0	.....	486,786	486,786	.....	.....	.....0
00-1101568.....	VARIOUS.....	OH.....	.....	08/31/2007....	.....	4,783,034	.....	.....	.....	.....	.....0	.....	288,751	288,751	.....	.....	.....0
00-1101634.....	PITTSBURGH.....	PA.....	.....	04/18/2008....	.....	2,341,218	.....	.....	.....	.....	.....0	.....	45,839	45,839	.....	.....	.....0
00-1101650.....	BEDFORD.....	OH.....	.....	09/26/2008....	.....	6,049,031	.....	.....	.....	.....	.....0	.....	264,242	264,242	.....	.....	.....0
00-1101686.....	PITTSBURGH.....	PA.....	.....	03/26/2010....	.....	740,248	.....	.....	.....	.....	.....0	.....	43,625	43,625	.....	.....	.....0
00-1101690.....	WEST VIEW.....	PA.....	.....	06/10/2010....	.....	4,813,265	.....	.....	.....	.....	.....0	.....	39,702	39,702	.....	.....	.....0
00-1101695.....	KENT.....	WA.....	.....	07/15/2010....	.....	3,192,844	.....	.....	.....	.....	.....0	.....	99,642	99,642	.....	.....	.....0

SCHEDULE B - PART 3

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

QE024

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101700.....	HOUSTON.....	TX.....	.....	09/01/2010....	.....	2,665,344	.....	.....	.....	.....	.....0	.....	83,257	83,257	.....	.....	.....0
00-1101701.....	FAIRVIEW.....	OR.....	.....	09/29/2010....	.....	11,127,560	.....	.....	.....	.....	.....0	.....	71,256	71,256	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	8,024,649	.....	.....	.....	.....	.....0	.....	155,393	155,393	.....	.....	.....0
00-1101703.....	GLENSHAW.....	PA.....	.....	01/27/2011....	.....	10,277,048	.....	.....	.....	.....	.....0	.....	150,114	150,114	.....	.....	.....0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	7,794,553	.....	.....	.....	.....	.....0	.....	47,278	47,278	.....	.....	.....0
00-1101719.....	LOVELAND.....	OH.....	.....	12/13/2010....	.....	660,132	.....	.....	.....	.....	.....0	.....	76,992	76,992	.....	.....	.....0
00-1101722.....	SALT LAKE CITY.....	UT.....	.....	12/27/2010....	.....	4,049,950	.....	.....	.....	.....	.....0	.....	37,379	37,379	.....	.....	.....0
00-1101725.....	ALBUQUERQUE.....	NM.....	.....	01/31/2011....	.....	2,125,511	.....	.....	.....	.....	.....0	.....	19,018	19,018	.....	.....	.....0
00-1101726.....	COLUMBUS.....	OH.....	..S...	12/29/2010....	.....	15,844,025	.....	.....	.....	.....	.....0	.....	137,434	137,434	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	2,657,334	.....	.....	.....	.....	.....0	.....	37,230	37,230	.....	.....	.....0
00-1101728.....	COLUMBUS.....	OH.....	..S...	06/08/2011....	.....	1,002,860	.....	.....	.....	.....	.....0	.....	92,648	92,648	.....	.....	.....0
00-1101729.....	UPPER ARLINGTON.....	OH.....	.....	07/15/2011....	.....	33,309,866	.....	.....	.....	.....	.....0	.....	266,579	266,579	.....	.....	.....0
00-1101736.....	SHAWNEE.....	KS.....	.....	03/01/2011....	.....	2,977,363	.....	.....	.....	.....	.....0	.....	43,414	43,414	.....	.....	.....0
00-1101738.....	FLORHAM PARK.....	NJ.....	.....	06/02/2011....	.....	18,427,467	.....	.....	.....	.....	.....0	.....	106,574	106,574	.....	.....	.....0
00-1101743.....	CHAPEL HILL.....	NC.....	.....	11/15/2011....	.....	6,990,012	.....	.....	.....	.....	.....0	.....	54,391	54,391	.....	.....	.....0
00-1101746.....	MESA.....	AZ.....	.....	05/20/2011....	.....	2,277,455	.....	.....	.....	.....	.....0	.....	40,602	40,602	.....	.....	.....0
00-1101747.....	IRVINE.....	CA.....	.....	05/02/2011....	.....	5,713,882	.....	.....	.....	.....	.....0	.....	157,152	157,152	.....	.....	.....0
00-1101750.....	BUFFALO GROVE.....	IL.....	.....	05/05/2011....	.....	1,644,150	.....	.....	.....	.....	.....0	.....	14,629	14,629	.....	.....	.....0
00-1101751.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,921,128	.....	.....	.....	.....	.....0	.....	32,019	32,019	.....	.....	.....0
00-1101753.....	HOUSTON.....	TX.....	.....	06/29/2011....	.....	10,021,865	.....	.....	.....	.....	.....0	.....	271,645	271,645	.....	.....	.....0
00-1101755.....	CLIFTON.....	VA.....	.....	06/28/2011....	.....	24,855,360	.....	.....	.....	.....	.....0	.....	89,476	89,476	.....	.....	.....0
00-1101756.....	NASHVILLE.....	TN.....	.....	07/20/2011....	.....	7,528,400	.....	.....	.....	.....	.....0	.....	104,673	104,673	.....	.....	.....0
00-1101760.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	2,165,731	.....	.....	.....	.....	.....0	.....	28,130	28,130	.....	.....	.....0
00-1101761.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	4,525,982	.....	.....	.....	.....	.....0	.....	36,958	36,958	.....	.....	.....0
00-1101762.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,441,415	.....	.....	.....	.....	.....0	.....	28,102	28,102	.....	.....	.....0
00-1101763.....	CINCINNATI.....	OH.....	.....	08/30/2011....	.....	13,245,624	.....	.....	.....	.....	.....0	.....	116,113	116,113	.....	.....	.....0
00-1101765.....	CHICAGO.....	IL.....	.....	08/31/2011....	.....	4,183,982	.....	.....	.....	.....	.....0	.....	115,223	115,223	.....	.....	.....0
00-1101767.....	GREENFIELD.....	WI.....	.....	09/12/2011....	.....	8,835,713	.....	.....	.....	.....	.....0	.....	77,130	77,130	.....	.....	.....0
00-1101771.....	CINCINNATI.....	OH.....	.....	07/27/2011....	.....	4,895,285	.....	.....	.....	.....	.....0	.....	37,467	37,467	.....	.....	.....0
00-1101772.....	PARKER.....	CO.....	.....	09/01/2011....	.....	13,952,963	.....	.....	.....	.....	.....0	.....	84,169	84,169	.....	.....	.....0
00-1101776.....	ORANGE.....	CA.....	.....	09/29/2011....	.....	4,090,113	.....	.....	.....	.....	.....0	.....	121,919	121,919	.....	.....	.....0
00-1101777.....	ELON.....	NC.....	.....	10/12/2018....	.....	1,976,090	.....	.....	.....	.....	.....0	.....	16,254	16,254	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	17,446,784	.....	.....	.....	.....	.....0	.....	107,136	107,136	.....	.....	.....0
00-1101784.....	SEATTLE.....	WA.....	.....	09/30/2011....	.....	6,250,509	.....	.....	.....	.....	.....0	.....	37,885	37,885	.....	.....	.....0
00-1101788.....	WEST CHESTER.....	PA.....	.....	10/31/2011....	.....	6,739,087	.....	.....	.....	.....	.....0	.....	63,172	63,172	.....	.....	.....0
00-1101789.....	LENEXA.....	KS.....	.....	12/08/2011....	.....	6,699,043	.....	.....	.....	.....	.....0	.....	91,822	91,822	.....	.....	.....0
00-1101794.....	RALEIGH.....	NC.....	.....	11/21/2011....	.....	4,264,288	.....	.....	.....	.....	.....0	.....	26,910	26,910	.....	.....	.....0
00-1101799.....	MIDDLE RIVER.....	MD.....	.....	02/02/2012....	.....	4,122,657	.....	.....	.....	.....	.....0	.....	34,735	34,735	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	15,748,498	.....	.....	.....	.....	.....0	.....	96,185	96,185	.....	.....	.....0
00-1101802.....	COLUMBUS.....	OH.....	..S...	12/01/2011....	.....	9,801,723	.....	.....	.....	.....	.....0	.....	137,384	137,384	.....	.....	.....0
00-1101807.....	LAGRANGE.....	KY.....	.....	12/14/2011....	.....	2,453,569	.....	.....	.....	.....	.....0	.....	62,510	62,510	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101808.....	GAITHERSBURG.....	MD.....	.....	12/13/2011....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	.....39,595	39,595	.....	.....	.....0
00-1101812.....	PLATTEVILLE.....	WI.....	.....	01/25/2012....	.....	4,703,897	.....	.....	.....	.....	.....0	.....	.....27,353	27,353	.....	.....	.....0
00-1101816.....	ATLANTA.....	GA.....	.....	03/01/2012....	.....	40,963,864	.....	.....	.....	.....	.....0	.....	.....387,424	387,424	.....	.....	.....0
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	.....	9,166,272	.....	.....	.....	.....	.....0	.....	.....52,253	52,253	.....	.....	.....0
00-1101819.....	HOUSTON.....	TX.....	.....	03/29/2012....	.....	23,554,905	.....	.....	.....	.....	.....0	.....	.....132,868	132,868	.....	.....	.....0
00-1101825.....	REISTERSTOWN.....	MD.....	.....	06/01/2012....	.....	5,292,569	.....	.....	.....	.....	.....0	.....	.....69,432	69,432	.....	.....	.....0
00-1101826.....	BEDMINSTER.....	NJ.....	.....	04/19/2012....	.....	7,498,230	.....	.....	.....	.....	.....0	.....	.....56,116	56,116	.....	.....	.....0
00-1101828.....	DYER.....	IN.....	.....	04/05/2012....	.....	1,333,711	.....	.....	.....	.....	.....0	.....	.....46,820	46,820	.....	.....	.....0
00-1101830.....	PITTSBURGH.....	PA.....	.....	05/03/2012....	.....	3,710,147	.....	.....	.....	.....	.....0	.....	.....49,473	49,473	.....	.....	.....0
00-1101831.....	COMMACK.....	NY.....	.....	04/25/2012....	.....	3,784,707	.....	.....	.....	.....	.....0	.....	.....53,555	53,555	.....	.....	.....0
00-1101832.....	CENTEREACH.....	NY.....	.....	06/29/2012....	.....	13,657,453	.....	.....	.....	.....	.....0	.....	.....134,679	134,679	.....	.....	.....0
00-1101835.....	BRENTWOOD.....	TN.....	.....	05/08/2012....	.....	5,234,990	.....	.....	.....	.....	.....0	.....	.....44,174	44,174	.....	.....	.....0
00-1101838.....	ANN ARBOR.....	MI.....	.....	04/27/2012....	.....	13,399,002	.....	.....	.....	.....	.....0	.....	.....116,763	116,763	.....	.....	.....0
00-1101839.....	WASHINGTON.....	DC.....	.....	09/17/2012....	.....	21,290,110	.....	.....	.....	.....	.....0	.....	.....127,702	127,702	.....	.....	.....0
00-1101841.....	FORT WRIGHT.....	KY.....	.....	10/12/2018....	.....	1,537,113	.....	.....	.....	.....	.....0	.....	.....52,087	52,087	.....	.....	.....0
00-1101846.....	CHARLOTTESVILLE.....	VA.....	.....	05/01/2012....	.....	3,869,956	.....	.....	.....	.....	.....0	.....	.....23,662	23,662	.....	.....	.....0
00-1101847.....	BRENTWOOD.....	TN.....	.....	11/08/2012....	.....	7,480,956	.....	.....	.....	.....	.....0	.....	.....61,823	61,823	.....	.....	.....0
00-1101848.....	CINCINNATI.....	OH.....	.....	07/20/2012....	.....	18,076,272	.....	.....	.....	.....	.....0	.....	.....183,973	183,973	.....	.....	.....0
00-1101860.....	MILWAUKEE.....	WI.....	.....	06/15/2012....	.....	8,653,867	.....	.....	.....	.....	.....0	.....	.....119,654	119,654	.....	.....	.....0
00-1101863.....	MULLICA HILL.....	NJ.....	.....	06/20/2012....	.....	3,996,514	.....	.....	.....	.....	.....0	.....	.....53,148	53,148	.....	.....	.....0
00-1101865.....	COLUMBUS.....	OH.....	.....	08/09/2012....	.....	6,211,699	.....	.....	.....	.....	.....0	.....	.....49,668	49,668	.....	.....	.....0
00-1101869.....	IRVINE.....	CA.....	.....	08/09/2012....	.....	25,618,375	.....	.....	.....	.....	.....0	.....	.....166,120	166,120	.....	.....	.....0
00-1101870.....	PORTLAND.....	OR.....	.....	09/25/2012....	.....	3,428,197	.....	.....	.....	.....	.....0	.....	.....31,138	31,138	.....	.....	.....0
00-1101872.....	SAN DIEGO.....	CA.....	.....	10/10/2012....	.....	4,463,992	.....	.....	.....	.....	.....0	.....	.....39,476	39,476	.....	.....	.....0
00-1101873.....	CINCINNATI.....	OH.....	.....	08/23/2012....	.....	10,388,745	.....	.....	.....	.....	.....0	.....	.....89,321	89,321	.....	.....	.....0
00-1101874.....	FT. THOMAS.....	KY.....	.....	08/23/2012....	.....	7,348,137	.....	.....	.....	.....	.....0	.....	.....63,178	63,178	.....	.....	.....0
00-1101881.....	NASHVILLE.....	TN.....	.....	09/10/2012....	.....	4,239,351	.....	.....	.....	.....	.....0	.....	.....36,023	36,023	.....	.....	.....0
00-1101882.....	REDONDO BEACH.....	CA.....	.....	04/03/2013....	.....	4,279,401	.....	.....	.....	.....	.....0	.....	.....26,116	26,116	.....	.....	.....0
00-1101883.....	STUDIO CITY.....	CA.....	.....	03/05/2013....	.....	4,181,838	.....	.....	.....	.....	.....0	.....	.....25,659	25,659	.....	.....	.....0
00-1101884.....	BUFFALO GROVE.....	IL.....	.....	08/21/2012....	.....	3,069,057	.....	.....	.....	.....	.....0	.....	.....25,188	25,188	.....	.....	.....0
00-1101890.....	NEWPORT BEACH.....	CA.....	.....	10/12/2012....	.....	21,531,914	.....	.....	.....	.....	.....0	.....	.....138,870	138,870	.....	.....	.....0
00-1101893.....	FORT WORTH.....	TX.....	.....	10/01/2012....	.....	8,900,803	.....	.....	.....	.....	.....0	.....	.....49,591	49,591	.....	.....	.....0
00-1101894.....	SCOTTSDALE.....	AZ.....	.S.....	11/13/2012....	.....	19,796,929	.....	.....	.....	.....	.....0	.....	.....253,556	253,556	.....	.....	.....0
00-1101895.....	CHARLESTON.....	SC.....	.....	11/13/2012....	.....	6,575,996	.....	.....	.....	.....	.....0	.....	.....52,284	52,284	.....	.....	.....0
00-1101898.....	NEW YORK.....	NY.....	.....	11/15/2012....	.....	26,637,182	.....	.....	.....	.....	.....0	.....	.....161,461	161,461	.....	.....	.....0
00-1101899.....	NEW YORK.....	NY.....	.....	11/15/2012....	.....	3,707,784	.....	.....	.....	.....	.....0	.....	.....70,895	70,895	.....	.....	.....0
00-1101900.....	BELLEVUE.....	WA.....	.....	12/06/2012....	.....	10,480,958	.....	.....	.....	.....	.....0	.....	.....86,354	86,354	.....	.....	.....0
00-1101901.....	NASHVILLE.....	TN.....	.....	03/14/2013....	.....	4,970,062	.....	.....	.....	.....	.....0	.....	.....41,918	41,918	.....	.....	.....0
00-1101904.....	WOODLAND.....	CA.....	.....	10/24/2012....	.....	5,846,541	.....	.....	.....	.....	.....0	.....	.....53,201	53,201	.....	.....	.....0
00-1101905.....	HERNDON.....	VA.....	.....	10/26/2012....	.....	28,406,377	.....	.....	.....	.....	.....0	.....	.....141,571	141,571	.....	.....	.....0
00-1101906.....	CHICAGO.....	IL.....	.....	04/01/2013....	.....	10,277,209	.....	.....	.....	.....	.....0	.....	.....135,832	135,832	.....	.....	.....0
00-1101909.....	IRVINE.....	CA.....	.....	11/30/2012....	.....	39,694,825	.....	.....	.....	.....	.....0	.....	.....251,930	251,930	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.6

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
00-1101912.....	COLUMBUS.....	OH.....	..S...	12/19/2012....	.....	22,452,319	.....	.....	.....	.....	.....0	.....	364,645	364,645	.....	.....	.....0
00-1101913.....	SALT LAKE CITY.....	UT.....	.....	11/13/2012....	.....	2,084,126	.....	.....	.....	.....	.....0	.....	13,316	13,316	.....	.....	.....0
00-1101914.....	LOGAN.....	UT.....	.....	11/13/2012....	.....	4,750,395	.....	.....	.....	.....	.....0	.....	29,947	29,947	.....	.....	.....0
00-1101920.....	CHANDLER.....	AZ.....	.....	12/20/2012....	.....	5,238,926	.....	.....	.....	.....	.....0	.....	44,245	44,245	.....	.....	.....0
00-1101921.....	MAPLE VALLEY.....	WA.....	.....	01/14/2013....	.....	10,641,625	.....	.....	.....	.....	.....0	.....	140,104	140,104	.....	.....	.....0
00-1101922.....	JUANITA.....	WA.....	.....	02/07/2013....	.....	6,914,600	.....	.....	.....	.....	.....0	.....	53,362	53,362	.....	.....	.....0
00-1101924.....	TUSTIN.....	CA.....	.....	12/05/2012....	.....	19,134,756	.....	.....	.....	.....	.....0	.....	123,422	123,422	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	20,295,042	.....	.....	.....	.....	.....0	.....	129,680	129,680	.....	.....	.....0
00-1101929.....	IRVINE.....	CA.....	.....	01/03/2013....	.....	3,141,776	.....	.....	.....	.....	.....0	.....	41,853	41,853	.....	.....	.....0
00-1101933.....	PITTSBURGH.....	PA.....	.....	12/21/2012....	.....	5,625,505	.....	.....	.....	.....	.....0	.....	47,610	47,610	.....	.....	.....0
00-1101934.....	SCOTTSDALE.....	AZ.....	.....	05/01/2013....	.....	13,811,292	.....	(9,279)	.....	.....	(9,279)	.....	82,641	82,641	.....	.....	.....0
00-1101935.....	WASHINGTON.....	DC.....	.....	03/14/2013....	.....	17,330,555	.....	.....	.....	.....	.....0	.....	156,797	156,797	.....	.....	.....0
00-1101938.....	GRIMES.....	IA.....	.....	03/27/2013....	.....	4,050,800	.....	.....	.....	.....	.....0	.....	33,093	33,093	.....	.....	.....0
00-1101941.....	GRANDVIEW.....	OH.....	..S...	05/30/2013....	.....	14,605,954	.....	.....	.....	.....	.....0	.....	91,647	91,647	.....	.....	.....0
00-1101944.....	OMAHA.....	NE.....	.....	03/07/2013....	.....	4,900,794	.....	.....	.....	.....	.....0	.....	30,031	30,031	.....	.....	.....0
00-1101946.....	MCLEAN.....	VA.....	.....	08/02/2013....	.....	9,400,727	.....	.....	.....	.....	.....0	.....	58,475	58,475	.....	.....	.....0
00-1101949.....	COLUMBIA.....	SC.....	.....	03/19/2013....	.....	14,727,079	.....	.....	.....	.....	.....0	.....	77,333	77,333	.....	.....	.....0
00-1101951.....	WOODLAND HILLS.....	CA.....	.....	09/03/2013....	.....	8,371,905	.....	.....	.....	.....	.....0	.....	68,940	68,940	.....	.....	.....0
00-1101953.....	FREDERICKSBURG.....	VA.....	.....	03/20/2013....	.....	5,030,166	.....	.....	.....	.....	.....0	.....	104,509	104,509	.....	.....	.....0
00-1101954.....	WEST DES MOINES.....	IA.....	.....	04/24/2013....	.....	5,931,267	.....	.....	.....	.....	.....0	.....	49,603	49,603	.....	.....	.....0
00-1101956.....	CHINO.....	CA.....	.....	04/11/2013....	.....	5,346,602	.....	.....	.....	.....	.....0	.....	67,085	67,085	.....	.....	.....0
00-1101957.....	CINCINNATI.....	OH.....	.....	05/31/2013....	.....	16,495,358	.....	3,026	.....	.....	3,026	.....	137,183	137,183	.....	.....	.....0
00-1101958.....	PITTSBURGH.....	PA.....	.....	03/22/2013....	.....	11,123,846	.....	.....	.....	.....	.....0	.....	68,822	68,822	.....	.....	.....0
00-1101960.....	OMAHA.....	NE.....	.....	04/03/2013....	.....	3,332,744	.....	.....	.....	.....	.....0	.....	28,527	28,527	.....	.....	.....0
00-1101963.....	PORT ORANGE.....	FL.....	.....	04/11/2013....	.....	6,007,345	.....	.....	.....	.....	.....0	.....	32,899	32,899	.....	.....	.....0
00-1101964.....	BELLMORE.....	NY.....	.....	04/24/2013....	.....	5,913,775	.....	.....	.....	.....	.....0	.....	35,063	35,063	.....	.....	.....0
00-1101965.....	SAN FRANCISCO.....	CA.....	.....	06/04/2013....	.....	4,457,367	.....	.....	.....	.....	.....0	.....	28,053	28,053	.....	.....	.....0
00-1101966.....	HUNTINGTON BEACH.....	CA.....	.....	07/01/2013....	.....	4,034,872	.....	.....	.....	.....	.....0	.....	50,688	50,688	.....	.....	.....0
00-1101967.....	SAN DIEGO.....	CA.....	.....	04/30/2013....	.....	2,242,029	.....	.....	.....	.....	.....0	.....	13,201	13,201	.....	.....	.....0
00-1101970.....	KNOXVILLE.....	TN.....	.....	07/03/2013....	.....	9,678,729	.....	.....	.....	.....	.....0	.....	76,550	76,550	.....	.....	.....0
00-1101971.....	FARMINGTON HILLS.....	MI.....	.....	08/20/2013....	.....	7,124,253	.....	.....	.....	.....	.....0	.....	58,160	58,160	.....	.....	.....0
00-1101972.....	CHAPEL HILL.....	NC.....	.....	05/17/2013....	.....	5,668,396	.....	.....	.....	.....	.....0	.....	69,764	69,764	.....	.....	.....0
00-1101973.....	CAMERON PARK.....	CA.....	.....	08/28/2013....	.....	10,205,003	.....	.....	.....	.....	.....0	.....	59,115	59,115	.....	.....	.....0
00-1101975.....	SOMERVILLE.....	NJ.....	.....	10/12/2018....	.....	5,555,028	.....	.....	.....	.....	.....0	.....	35,384	35,384	.....	.....	.....0
00-1101976.....	CITY OF INDUSTRY.....	CA.....	.....	07/09/2013....	.....	20,149,830	.....	.....	.....	.....	.....0	.....	347,148	347,148	.....	.....	.....0
00-1101977.....	ANN ARBOR.....	MI.....	.....	07/01/2013....	.....	13,320,614	.....	.....	.....	.....	.....0	.....	86,278	86,278	.....	.....	.....0
00-1101978.....	FREDERICK.....	MD.....	.....	06/27/2013....	.....	28,004,666	.....	.....	.....	.....	.....0	.....	157,512	157,512	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	16,033,794	.....	.....	.....	.....	.....0	.....	207,997	207,997	.....	.....	.....0
00-1101980.....	NASHVILLE.....	TN.....	.....	07/02/2013....	.....	44,725,746	.....	.....	.....	.....	.....0	.....	274,216	274,216	.....	.....	.....0
00-1101982.....	NEWPORT BEACH.....	CA.....	.....	06/11/2013....	.....	3,042,427	.....	.....	.....	.....	.....0	.....	18,602	18,602	.....	.....	.....0
00-1101984.....	WEST VALLEY CITY.....	UT.....	.....	05/31/2013....	.....	6,305,822	.....	.....	.....	.....	.....0	.....	40,386	40,386	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.7

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101988.....	SCOTTSDALE.....	AZ.....	.S.....	06/03/2013....	.....	7,387,096	.....	.....	.....	.....	.....0	.....	47,069	47,069	.....	.....	.....0
00-1101989.....	SALEM.....	OR.....	.....	08/05/2013....	.....	12,523,287	.....	.....	.....	.....	.....0	.....	78,439	78,439	.....	.....	.....0
00-1101990.....	LADY LAKE.....	FL.....	.....	05/30/2013....	.....	20,245,432	.....	.....	.....	.....	.....0	.....	133,599	133,599	.....	.....	.....0
00-1101993.....	ROCHESTER.....	MN.....	.....	10/01/2013....	.....	25,276,889	.....	.....	.....	.....	.....0	.....	148,533	148,533	.....	.....	.....0
00-1101994.....	TIGARD.....	OR.....	.....	08/21/2013....	.....	7,419,089	.....	8,731	.....	.....	8,731	.....	64,862	64,862	.....	.....	.....0
00-1101995.....	MENLO PARK.....	CA.....	.....	06/10/2013....	.....	26,474,895	.....	.....	.....	.....	.....0	.....	179,322	179,322	.....	.....	.....0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....	.....	07/17/2013....	.....	6,163,204	.....	.....	.....	.....	.....0	.....	52,178	52,178	.....	.....	.....0
00-1101997.....	LEXINGTON.....	KY.....	.....	03/03/2014....	.....	11,701,275	.....	.....	.....	.....	.....0	.....	96,419	96,419	.....	.....	.....0
00-1101998.....	WINSTON SALEM.....	NC.....	.....	07/02/2013....	.....	9,592,007	.....	.....	.....	.....	.....0	.....	59,955	59,955	.....	.....	.....0
00-1102000.....	NEW BEDFORD.....	MA.....	.....	08/12/2013....	.....	9,801,908	.....	.....	.....	.....	.....0	.....	63,391	63,391	.....	.....	.....0
00-1102001.....	BROOKLINE (BOSTON).....	MA.....	.....	07/02/2013....	.....	8,098,365	.....	.....	.....	.....	.....0	.....	49,185	49,185	.....	.....	.....0
00-1102003.....	JUPITER.....	FL.....	.....	09/17/2013....	.....	15,070,278	.....	.....	.....	.....	.....0	.....	84,277	84,277	.....	.....	.....0
00-1102005.....	MOON TOWNSHIP.....	PA.....	.....	07/01/2013....	.....	9,433,635	.....	.....	.....	.....	.....0	.....	81,389	81,389	.....	.....	.....0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....	.....	06/28/2013....	.....	10,543,550	.....	.....	.....	.....	.....0	.....	134,694	134,694	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	30,714,793	.....	.....	.....	.....	.....0	.....	210,500	210,500	.....	.....	.....0
00-1102010.....	MANSFIELD.....	TX.....	.....	11/25/2013....	.....	4,940,734	.....	.....	.....	.....	.....0	.....	59,755	59,755	.....	.....	.....0
00-1102011.....	MANSFIELD.....	TX.....	.....	11/25/2013....	.....	21,409,847	.....	.....	.....	.....	.....0	.....	258,939	258,939	.....	.....	.....0
00-1102013.....	TULSA.....	OK.....	.....	09/25/2013....	.....	18,648,695	.....	.....	.....	.....	.....0	.....	102,372	102,372	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	12,830,892	.....	.....	.....	.....	.....0	.....	113,351	113,351	.....	.....	.....0
00-1102016.....	ANN ARBOR.....	MI.....	.....	08/01/2013....	.....	6,033,959	.....	.....	.....	.....	.....0	.....	77,268	77,268	.....	.....	.....0
00-1102021.....	EVANSTON.....	IL.....	.....	09/09/2013....	.....	2,194,191	.....	.....	.....	.....	.....0	.....	16,812	16,812	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	2,278,746	.....	.....	.....	.....	.....0	.....	46,650	46,650	.....	.....	.....0
00-1102027.....	OWASSO.....	OK.....	.....	10/10/2013....	.....	18,615,566	.....	.....	.....	.....	.....0	.....	271,799	271,799	.....	.....	.....0
00-1102028.....	MOORE.....	OK.....	.....	10/10/2013....	.....	14,561,122	.....	.....	.....	.....	.....0	.....	212,601	212,601	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	8,723,198	.....	.....	.....	.....	.....0	.....	127,364	127,364	.....	.....	.....0
00-1102030.....	LOS ANGELES.....	CA.....	.....	09/03/2013....	.....	4,603,091	.....	.....	.....	.....	.....0	.....	35,503	35,503	.....	.....	.....0
00-1102031.....	PASADENA.....	CA.....	.....	09/03/2013....	.....	2,191,948	.....	.....	.....	.....	.....0	.....	16,906	16,906	.....	.....	.....0
00-1102033.....	EDWARDSVILLE.....	KS.....	.....	10/31/2013....	.....	8,999,828	.....	.....	.....	.....	.....0	.....	192,808	192,808	.....	.....	.....0
00-1102035.....	HIGHLAND PARK.....	TX.....	.....	07/17/2013....	.....	12,675,429	.....	.....	.....	.....	.....0	.....	71,071	71,071	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	8,881,949	.....	.....	.....	.....	.....0	.....	60,868	60,868	.....	.....	.....0
00-1102038.....	LONE TREE.....	CO.....	.....	08/29/2013....	.....	19,631,961	.....	.....	.....	.....	.....0	.....	156,138	156,138	.....	.....	.....0
00-1102040.....	CARSON.....	CA.....	.....	08/29/2013....	.....	3,919,457	.....	.....	.....	.....	.....0	.....	31,514	31,514	.....	.....	.....0
00-1102041.....	SPARTANBURG.....	SC.....	.....	10/23/2013....	.....	6,065,561	.....	.....	.....	.....	.....0	.....	122,651	122,651	.....	.....	.....0
00-1102044.....	CHARLESTON.....	SC.....	.....	10/12/2018....	.....	2,525,331	.....	.....	.....	.....	.....0	.....	14,794	14,794	.....	.....	.....0
00-1102045.....	DENVER.....	CO.....	.....	02/13/2014....	.....	34,939,973	.....	.....	.....	.....	.....0	.....	182,997	182,997	.....	.....	.....0
00-1102046.....	EAST ISLIP.....	NY.....	.....	11/21/2013....	.....	11,899,375	.....	.....	.....	.....	.....0	.....	128,661	128,661	.....	.....	.....0
00-1102047.....	CHARLOTTESVILLE.....	VA.....	.....	10/12/2018....	.....	2,744,545	.....	.....	.....	.....	.....0	.....	14,600	14,600	.....	.....	.....0
00-1102050.....	CHINO.....	CA.....	.....	12/30/2013....	.....	10,028,885	.....	.....	.....	.....	.....0	.....	55,799	55,799	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	12,545,691	.....	.....	.....	.....	.....0	.....	65,035	65,035	.....	.....	.....0
00-1102065.....	SEATTLE.....	WA.....	.....	11/01/2013....	.....	3,916,908	.....	.....	.....	.....	.....0	.....	21,474	21,474	.....	.....	.....0
00-1102066.....	TUKWILA.....	WA.....	.....	11/01/2013....	.....	5,389,796	.....	(4,645)	.....	.....	(4,645)	.....	28,411	28,411	.....	.....	.....0
00-1102067.....	FARGO.....	ND.....	.....	02/03/2014....	.....	3,834,939	.....	.....	.....	.....	.....0	.....	75,094	75,094	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.8

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102068.....	PIKESVILLE.....	MD.....	.....	10/30/2013....	.....	3,544,273	.....	.....	.....	.....	.....0	.....	25,978	25,978	.....	.....	.....0
00-1102073.....	NORMAN.....	OK.....	.....	11/07/2013....	.....	8,335,048	.....	.....	.....	.....	.....0	.....	95,655	95,655	.....	.....	.....0
00-1102076.....	MISSION VIEJO.....	CA.....	.....	11/19/2013....	.....	7,000,000	.....	.....	.....	.....	.....0	.....	30,878	30,878	.....	.....	.....0
00-1102077.....	YUKON.....	OK.....	.....	12/19/2013....	.....	20,938,381	.....	.....	.....	.....	.....0	.....	98,931	98,931	.....	.....	.....0
00-1102079.....	TEMPE.....	AZ.....	.....	12/16/2013....	.....	25,713,447	.....	(10,266)	.....	.....	(10,266)	.....	120,501	120,501	.....	.....	.....0
00-1102084.....	WOODSTOCK.....	GA.....	.....	01/09/2014....	.....	25,328,714	.....	.....	.....	.....	.....0	.....	121,718	121,718	.....	.....	.....0
00-1102087.....	MADISON.....	WI.....	.....	06/03/2014....	.....	10,703,445	.....	.....	.....	.....	.....0	.....	51,392	51,392	.....	.....	.....0
00-1102088.....	MADISON.....	WI.....	.....	02/03/2014....	.....	2,108,168	.....	.....	.....	.....	.....0	.....	23,576	23,576	.....	.....	.....0
00-1102089.....	HUNTINGTON BEACH.....	CA.....	.....	01/03/2014....	.....	4,060,560	.....	.....	.....	.....	.....0	.....	19,961	19,961	.....	.....	.....0
00-1102092.....	SANDY.....	OR.....	.....	04/07/2014....	.....	2,036,984	.....	.....	.....	.....	.....0	.....	10,135	10,135	.....	.....	.....0
00-1102093.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	3,036,275	.....	.....	.....	.....	.....0	.....	33,927	33,927	.....	.....	.....0
00-1102094.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	3,199,514	.....	.....	.....	.....	.....0	.....	36,044	36,044	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	9,487,519	.....	.....	.....	.....	.....0	.....	46,365	46,365	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	29,584,225	.....	.....	.....	.....	.....0	.....	229,894	229,894	.....	.....	.....0
00-1102100.....	SAN DIEGO.....	CA.....	.....	12/12/2013....	.....	7,286,869	.....	.....	.....	.....	.....0	.....	53,420	53,420	.....	.....	.....0
00-1102102.....	ONTARIO.....	CA.....	.....	10/31/2013....	.....	6,605,252	.....	.....	.....	.....	.....0	.....	49,063	49,063	.....	.....	.....0
00-1102106.....	CARROLLTON.....	TX.....	.....	12/26/2013....	.....	10,318,756	.....	.....	.....	.....	.....0	.....	48,808	48,808	.....	.....	.....0
00-1102107.....	ADDISON.....	IL.....	.....	12/19/2013....	.....	5,458,466	.....	.....	.....	.....	.....0	.....	42,701	42,701	.....	.....	.....0
00-1102108.....	WAUKEE.....	IA.....	.....	12/20/2013....	.....	15,662,038	.....	.....	.....	.....	.....0	.....	83,325	83,325	.....	.....	.....0
00-1102109.....	BROOKLYN.....	NY.....	.....	12/20/2013....	.....	11,387,832	.....	.....	.....	.....	.....0	.....	63,816	63,816	.....	.....	.....0
00-1102110.....	PITTSBURGH.....	PA.....	.....	06/05/2014....	.....	20,618,992	.....	.....	.....	.....	.....0	.....	149,866	149,866	.....	.....	.....0
00-1102111.....	FORT COLLINS.....	CO.....	.....	01/23/2014....	.....	7,960,556	.....	.....	.....	.....	.....0	.....	60,992	60,992	.....	.....	.....0
00-1102114.....	MILWAUKEE.....	WI.....	.....	10/12/2018....	.....	4,954,616	.....	.....	.....	.....	.....0	.....	560,589	560,589	.....	.....	.....0
00-1102116.....	CHARLOTTE.....	NC.....	.....	01/22/2014....	.....	48,543,896	.....	.....	.....	.....	.....0	.....	261,331	261,331	.....	.....	.....0
00-1102117.....	BOSTON.....	MA.....	.....	06/02/2014....	.....	22,135,956	.....	.....	.....	.....	.....0	.....	118,152	118,152	.....	.....	.....0
00-1102121.....	AUBURN HILLS.....	MI.....	.....	01/29/2014....	.....	16,337,114	.....	.....	.....	.....	.....0	.....	98,681	98,681	.....	.....	.....0
00-1102126.....	GRIMES.....	IA.....	.....	03/06/2014....	.....	4,018,501	.....	.....	.....	.....	.....0	.....	29,384	29,384	.....	.....	.....0
00-1102128.....	ONTARIO.....	CA.....	.....	04/22/2014....	.....	7,122,526	.....	.....	.....	.....	.....0	.....	53,913	53,913	.....	.....	.....0
00-1102130.....	LONG BEACH.....	CA.....	.....	10/12/2018....	.....	2,408,247	.....	.....	.....	.....	.....0	.....	17,563	17,563	.....	.....	.....0
00-1102132.....	PITTSBURGH.....	PA.....	.....	03/31/2014....	.....	8,383,365	.....	.....	.....	.....	.....0	.....	79,888	79,888	.....	.....	.....0
00-1102133.....	BALTIMORE.....	MD.....	.....	03/10/2014....	.....	50,730,806	.....	.....	.....	.....	.....0	.....	247,084	247,084	.....	.....	.....0
00-1102137.....	GRAND RAPIDS.....	MI.....	.....	07/08/2014....	.....	6,981,729	.....	.....	.....	.....	.....0	.....	102,009	102,009	.....	.....	.....0
00-1102138.....	CANONSBURG.....	PA.....	.....	03/12/2014....	.....	10,556,860	.....	.....	.....	.....	.....0	.....	113,716	113,716	.....	.....	.....0
00-1102139.....	ONTARIO.....	CA.....	.....	04/10/2014....	.....	3,798,693	.....	.....	.....	.....	.....0	.....	27,915	27,915	.....	.....	.....0
00-1102140.....	LA QUINTA.....	CA.....	.....	02/28/2014....	.....	20,028,853	.....	.....	.....	.....	.....0	.....	95,429	95,429	.....	.....	.....0
00-1102142.....	ENGISHTOWN.....	NJ.....	.....	08/11/2014....	.....	17,778,470	.....	.....	.....	.....	.....0	.....	185,728	185,728	.....	.....	.....0
00-1102145.....	CHARLOTTESVILLE.....	VA.....	.....	04/10/2014....	.....	3,409,994	.....	.....	.....	.....	.....0	.....	17,869	17,869	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	28,745,360	.....	.....	.....	.....	.....0	.....	152,497	152,497	.....	.....	.....0
00-1102148.....	MIAMISBURG.....	OH.....	.....	05/28/2014....	.....	9,423,077	.....	.....	.....	.....	.....0	.....	61,979	61,979	.....	.....	.....0
00-1102149.....	ANNAPOLIS.....	MD.....	.....	06/10/2014....	.....	3,781,748	.....	.....	.....	.....	.....0	.....	29,101	29,101	.....	.....	.....0
00-1102150.....	LITTLE ROCK.....	AR.....	.....	06/24/2014....	.....	4,682,174	.....	.....	.....	.....	.....0	.....	52,098	52,098	.....	.....	.....0
00-1102152.....	EDISON.....	NJ.....	.....	06/12/2014....	.....	19,503,296	.....	.....	.....	.....	.....0	.....	224,315	224,315	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.9

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
00-1102156.....	LOS ANGELES.....	CA.....	.....	05/16/2014....	.....	6,640,729	.....	.....	.....	.....	.....0	.....	37,615	37,615	.....	.....	.....0
00-1102158.....	PORTLAND.....	OR.....	.....	05/15/2014....	.....	18,756,386	.....	.....	.....	.....	.....0	.....	100,267	100,267	.....	.....	.....0
00-1102161.....	FULLERTON.....	CA.....	.....	07/15/2014....	.....	6,626,765	.....	.....	.....	.....	.....0	.....	31,303	31,303	.....	.....	.....0
00-1102162.....	CHULA VISTA.....	CA.....	.....	11/03/2014....	.....	10,377,228	.....	.....	.....	.....	.....0	.....	111,214	111,214	.....	.....	.....0
00-1102164.....	ITASCA.....	IL.....	.....	07/29/2014....	.....	5,552,527	.....	.....	.....	.....	.....0	.....	44,372	44,372	.....	.....	.....0
00-1102165.....	FRANKLIN PARK.....	IL.....	.....	07/29/2014....	.....	4,121,587	.....	.....	.....	.....	.....0	.....	30,867	30,867	.....	.....	.....0
00-1102168.....	LEXINGTON.....	KY.....	.....	06/18/2014....	.....	6,353,705	.....	.....	.....	.....	.....0	.....	72,476	72,476	.....	.....	.....0
00-1102169.....	ST. LOUIS.....	MO.....	.....	08/22/2014....	.....	9,522,046	.....	.....	.....	.....	.....0	.....	50,950	50,950	.....	.....	.....0
00-1102170.....	WATERLOO.....	IL.....	.....	08/22/2014....	.....	5,461,383	.....	.....	.....	.....	.....0	.....	61,442	61,442	.....	.....	.....0
00-1102171.....	FLOWER MOUND.....	TX.....	.....	07/23/2014....	.....	3,104,549	.....	.....	.....	.....	.....0	.....	16,751	16,751	.....	.....	.....0
00-1102173.....	LEXINGTON.....	KY.....	.....	09/12/2014....	.....	8,977,703	.....	.....	.....	.....	.....0	.....	101,199	101,199	.....	.....	.....0
00-1102179.....	COLUMBUS.....	OH.....	.....	01/02/2015....	.....	2,193,556	.....	.....	.....	.....	.....0	.....	28,682	28,682	.....	.....	.....0
00-1102183.....	VERONA.....	WI.....	.....	10/12/2018....	.....	3,904,218	.....	.....	.....	.....	.....0	.....	150,413	150,413	.....	.....	.....0
00-1102184.....	CHEVY CHASE.....	MD.....	.....	07/29/2014....	.....	13,336,279	.....	.....	.....	.....	.....0	.....	105,975	105,975	.....	.....	.....0
00-1102185.....	CHEVY CHASE.....	MD.....	.....	07/29/2014....	.....	13,336,279	.....	.....	.....	.....	.....0	.....	105,975	105,975	.....	.....	.....0
00-1102186.....	MESA.....	AZ.....	.....	07/14/2014....	.....	19,627,385	.....	(318)	.....	.....	(318)	.....	127,000	127,000	.....	.....	.....0
00-1102190.....	LOS ANGELES.....	CA.....	.....	08/07/2014....	.....	20,548,076	.....	.....	.....	.....	.....0	.....	94,207	94,207	.....	.....	.....0
00-1102191.....	ALPHARETTA.....	GA.....	.....	06/27/2014....	.....	47,575,496	.....	.....	.....	.....	.....0	.....	264,507	264,507	.....	.....	.....0
00-1102192.....	SEATAC.....	WA.....	.....	09/05/2014....	.....	12,032,285	.....	.....	.....	.....	.....0	.....	225,842	225,842	.....	.....	.....0
00-1102193.....	Ocala.....	FL.....	.....	09/11/2014....	.....	19,200,654	.....	.....	.....	.....	.....0	.....	151,653	151,653	.....	.....	.....0
00-1102196.....	SAN DIEGO.....	CA.....	.....	12/15/2014....	.....	1,353,626	.....	.....	.....	.....	.....0	.....	13,460	13,460	.....	.....	.....0
00-1102197.....	VISTA.....	CA.....	.....	12/15/2014....	.....	3,181,021	.....	.....	.....	.....	.....0	.....	31,632	31,632	.....	.....	.....0
00-1102198.....	VISTA.....	CA.....	.....	12/15/2014....	.....	2,910,296	.....	.....	.....	.....	.....0	.....	28,939	28,939	.....	.....	.....0
00-1102199.....	SAN DIEGO.....	CA.....	.....	07/10/2014....	.....	9,918,004	.....	.....	.....	.....	.....0	.....	100,129	100,129	.....	.....	.....0
00-1102204.....	ST CLAIR SHORES.....	MI.....	.....	04/30/2015....	.....	10,428,841	.....	.....	.....	.....	.....0	.....	74,459	74,459	.....	.....	.....0
00-1102206.....	GREENVILLE.....	SC.....	.....	10/22/2014....	.....	11,532,455	.....	.....	.....	.....	.....0	.....	65,060	65,060	.....	.....	.....0
00-1102208.....	SANTA CLARA.....	CA.....	.....	12/04/2014....	.....	42,468,260	.....	.....	.....	.....	.....0	.....	241,540	241,540	.....	.....	.....0
00-1102215.....	LEXINGTON.....	MA.....	.....	11/03/2014....	.....	6,612,387	.....	.....	.....	.....	.....0	.....	34,766	34,766	.....	.....	.....0
00-1102217.....	RICHMOND.....	VA.....	.....	10/23/2014....	.....	30,473,692	.....	.....	.....	.....	.....0	.....	170,155	170,155	.....	.....	.....0
00-1102223.....	AMERICAN CANYON.....	CA.....	.....	11/03/2014....	.....	7,169,135	.....	.....	.....	.....	.....0	.....	56,745	56,745	.....	.....	.....0
00-1102224.....	CHESTERFIELD.....	MO.....	.....	09/17/2014....	.....	7,588,715	.....	.....	.....	.....	.....0	.....	60,075	60,075	.....	.....	.....0
00-1102225.....	LINCOLN.....	NE.....	.....	10/12/2018....	.....	2,071,737	.....	.....	.....	.....	.....0	.....	82,346	82,346	.....	.....	.....0
00-1102230.....	NEWPORT.....	KY.....	.....	10/15/2014....	.....	8,633,459	.....	.....	.....	.....	.....0	.....	45,202	45,202	.....	.....	.....0
00-1102231.....	CINCINNATI.....	OH.....	.....	01/28/2015....	.....	7,373,434	.....	.....	.....	.....	.....0	.....	45,240	45,240	.....	.....	.....0
00-1102232.....	REHOBETH BEACH.....	DE.....	.....	12/08/2014....	.....	9,484,586	.....	.....	.....	.....	.....0	.....	71,346	71,346	.....	.....	.....0
00-1102235.....	LOS ANGELES.....	CA.....	.....	09/17/2014....	.....	1,973,347	.....	.....	.....	.....	.....0	.....	15,255	15,255	.....	.....	.....0
00-1102238.....	COLUMBUS.....	OH.....	.....	09/30/2014....	.....	10,165,198	.....	.....	.....	.....	.....0	.....	54,436	54,436	.....	.....	.....0
00-1102242.....	NASHVILLE.....	TN.....	.....	11/14/2014....	.....	4,632,757	.....	.....	.....	.....	.....0	.....	35,547	35,547	.....	.....	.....0
00-1102243.....	ROCKVILLE.....	MD.....	.....	11/14/2014....	.....	25,452,972	.....	.....	.....	.....	.....0	.....	141,599	141,599	.....	.....	.....0
00-1102246.....	SAN DIEGO.....	CA.....	.....	12/08/2014....	.....	4,661,732	.....	.....	.....	.....	.....0	.....	25,064	25,064	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	14,338,489	.....	.....	.....	.....	.....0	.....	81,020	81,020	.....	.....	.....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
00-1102253.....	WASHINGTON.....	DC.....	.....	12/01/2014....	.....	23,790,399	.....	.....	.....	.....	.....0	.....	159,736	159,736	.....	.....	.....0
00-1102256.....	DALLAS.....	TX.....	.....	12/18/2014....	.....	5,340,832	.....	.....	.....	.....	.....0	.....	39,432	39,432	.....	.....	.....0
00-1102257.....	COLUMBIA.....	SC.....	.....	12/11/2014....	.....	12,721,880	.....	.....	.....	.....	.....0	.....	71,567	71,567	.....	.....	.....0
00-1102258.....	STANTON.....	CA.....	.....	12/04/2014....	.....	8,856,466	.....	.....	.....	.....	.....0	.....	40,488	40,488	.....	.....	.....0
00-1102259.....	WALTHAM.....	MA.....	.....	12/18/2014....	.....	9,869,264	.....	.....	.....	.....	.....0	.....	78,568	78,568	.....	.....	.....0
00-1102260.....	BRANDYWINE.....	MD.....	.....	10/12/2018....	.....	3,475,966	.....	.....	.....	.....	.....0	.....	63,241	63,241	.....	.....	.....0
00-1102263.....	DERBY.....	KS.....	.....	12/01/2014....	.....	8,609,550	.....	.....	.....	.....	.....0	.....	162,315	162,315	.....	.....	.....0
00-1102265.....	FONTANA.....	CA.....	.....	12/03/2014....	.....	4,830,979	.....	.....	.....	.....	.....0	.....	53,936	53,936	.....	.....	.....0
00-1102266.....	SARTELL.....	MN.....	.....	06/11/2015....	.....	14,643,874	.....	.....	.....	.....	.....0	.....	107,864	107,864	.....	.....	.....0
00-1102267.....	RIVERSIDE.....	MO.....	.....	03/12/2015....	.....	12,050,185	.....	.....	.....	.....	.....0	.....	133,678	133,678	.....	.....	.....0
00-1102268.....	WESTPORT.....	CT.....	.....	12/11/2014....	.....	8,788,106	.....	.....	.....	.....	.....0	.....	49,657	49,657	.....	.....	.....0
00-1102269.....	WOODLAND.....	CA.....	.....	12/04/2014....	.....	6,439,237	.....	.....	.....	.....	.....0	.....	49,691	49,691	.....	.....	.....0
00-1102270.....	MADISON.....	WI.....	.....	12/22/2014....	.....	29,847,864	.....	.....	.....	.....	.....0	.....	157,584	157,584	.....	.....	.....0
00-1102271.....	COLUMBUS.....	OH.....	..S...	02/17/2015....	.....	39,961,600	.....	.....	.....	.....	.....0	.....	440,672	440,672	.....	.....	.....0
00-1102272.....	COLUMBUS.....	OH.....	..S...	02/17/2015....	.....	15,637,147	.....	.....	.....	.....	.....0	.....	172,437	172,437	.....	.....	.....0
00-1102274.....	EL SEGUNDO.....	CA.....	.....	04/01/2015....	.....	23,682,383	.....	.....	.....	.....	.....0	.....	173,366	173,366	.....	.....	.....0
00-1102275.....	BURKE.....	VA.....	.....	12/16/2014....	.....	50,118,773	.....	.....	.....	.....	.....0	.....	265,047	265,047	.....	.....	.....0
00-1102279.....	VIRGINIA BEACH.....	VA.....	.....	12/16/2014....	.....	28,429,722	.....	.....	.....	.....	.....0	.....	146,581	146,581	.....	.....	.....0
00-1102285.....	DUBLIN.....	OH.....	.....	12/15/2015....	.....	27,099,192	.....	.....	.....	.....	.....0	.....	126,821	126,821	.....	.....	.....0
00-1102290.....	TULSA.....	OK.....	.....	03/02/2015....	.....	10,577,258	.....	.....	.....	.....	.....0	.....	61,745	61,745	.....	.....	.....0
00-1102291.....	CARLSBAD.....	CA.....	.....	01/16/2015....	.....	10,137,396	.....	.....	.....	.....	.....0	.....	51,853	51,853	.....	.....	.....0
00-1102292.....	RICHMOND.....	VA.....	.....	06/19/2015....	.....	30,072,257	.....	.....	.....	.....	.....0	.....	107,000	107,000	.....	.....	.....0
00-1102293.....	SEATTLE.....	WA.....	.....	12/30/2014....	.....	13,252,424	.....	.....	.....	.....	.....0	.....	246,219	246,219	.....	.....	.....0
00-1102294.....	CHESAPEAKE.....	VA.....	.....	12/18/2014....	.....	23,953,124	.....	.....	.....	.....	.....0	.....	143,717	143,717	.....	.....	.....0
00-1102296.....	CLIVE.....	IA.....	.....	06/22/2015....	.....	16,121,902	.....	.....	.....	.....	.....0	.....	85,750	85,750	.....	.....	.....0
00-1102299.....	CANTON.....	MI.....	.....	04/30/2015....	.....	13,829,327	.....	.....	.....	.....	.....0	.....	147,009	147,009	.....	.....	.....0
00-1102301.....	NORTH BEND.....	WA.....	.....	10/12/2018....	.....	6,304,374	.....	.....	.....	.....	.....0	.....	52,439	52,439	.....	.....	.....0
00-1102302.....	CINCINNATI.....	OH.....	.....	10/13/2015....	.....	20,604,911	.....	.....	.....	.....	.....0	.....	94,644	94,644	.....	.....	.....0
00-1102308.....	TUCSON.....	AZ.....	.....	01/22/2015....	.....	7,936,820	.....	.....	.....	.....	.....0	.....	46,844	46,844	.....	.....	.....0
00-1102312.....	MIRA LOMA.....	CA.....	.....	10/12/2018....	.....	2,532,393	.....	.....	.....	.....	.....0	.....	19,452	19,452	.....	.....	.....0
00-1102316.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,769,698	.....	.....	.....	.....	.....0	.....	37,045	37,045	.....	.....	.....0
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	03/31/2015....	.....	44,524,879	.....	.....	.....	.....	.....0	.....	454,530	454,530	.....	.....	.....0
00-1102322.....	CINCINNATI.....	OH.....	.....	09/03/2015....	.....	23,190,583	.....	.....	.....	.....	.....0	.....	159,867	159,867	.....	.....	.....0
00-1102323.....	ANN ARBOR.....	MI.....	.....	07/01/2015....	.....	16,450,833	.....	.....	.....	.....	.....0	.....	122,917	122,917	.....	.....	.....0
00-1102324.....	CANONSBURG.....	PA.....	.....	02/27/2015....	.....	8,523,193	.....	.....	.....	.....	.....0	.....	93,343	93,343	.....	.....	.....0
00-1102325.....	WILMINGTON.....	NC.....	.....	10/12/2018....	.....	2,590,492	.....	.....	.....	.....	.....0	.....	92,643	92,643	.....	.....	.....0
00-1102326.....	BURKE.....	VA.....	.....	06/22/2015....	.....	15,115,923	.....	.....	.....	.....	.....0	.....	81,181	81,181	.....	.....	.....0
00-1102328.....	CLEARWATER.....	FL.....	.....	04/20/2015....	.....	3,918,509	.....	.....	.....	.....	.....0	.....	43,102	43,102	.....	.....	.....0
00-1102330.....	DUBLIN.....	OH.....	.....	04/20/2015....	.....	39,411,520	.....	.....	.....	.....	.....0	.....	214,443	214,443	.....	.....	.....0
00-1102334.....	CINCINNATI.....	OH.....	.....	09/17/2015....	.....	17,957,146	.....	.....	.....	.....	.....0	.....	126,956	126,956	.....	.....	.....0
00-1102336.....	MENLO PARK.....	CA.....	.....	04/15/2015....	.....	32,056,996	.....	.....	.....	.....	.....0	.....	370,643	370,643	.....	.....	.....0
00-1102337.....	CHATSORTH.....	CA.....	.....	04/08/2015....	.....	9,026,253	.....	.....	.....	.....	.....0	.....	72,999	72,999	.....	.....	.....0

QE02.10

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
00-1102340.....	CONCORD.....	NC.....	.....	11/13/2015....	.....	17,527,806	.....	.....	.....	.....	.....0	.....	291,217	291,217	.....	.....	.....0
00-1102341.....	CINCINNATI.....	OH.....	.....	10/12/2018....	.....	6,746,806	.....	.....	.....	.....	.....0	.....	241,662	241,662	.....	.....	.....0
00-1102343.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	10,720,681	.....	(14,297)	.....	.....	(14,297)	.....	52,763	52,763	.....	.....	.....0
00-1102344.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	7,378,409	.....	(15,862)	.....	.....	(15,862)	.....	50,385	50,385	.....	.....	.....0
00-1102346.....	ATLANTA.....	GA.....	.....	10/12/2018....	.....	3,233,459	.....	.....	.....	.....	.....0	.....	15,857	15,857	.....	.....	.....0
00-1102348.....	SAN DIEGO.....	CA.....	.....	08/03/2015....	.....	27,423,710	.....	.....	.....	.....	.....0	.....	208,395	208,395	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	9,280,124	.....	.....	.....	.....	.....0	.....	54,140	54,140	.....	.....	.....0
00-1102352.....	COLUMBUS.....	OH.....	...S...	06/02/2015....	.....	10,786,377	.....	2,097	.....	.....	2,097	.....	124,335	124,335	.....	.....	.....0
00-1102353.....	PALO ALTO.....	CA.....	.....	08/04/2015....	.....	3,543,636	.....	.....	.....	.....	.....0	.....	62,214	62,214	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,279,980	.....	.....	.....	.....	.....0	.....	55,684	55,684	.....	.....	.....0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....	.....	08/03/2015....	.....	10,556,858	.....	.....	.....	.....	.....0	.....	78,358	78,358	.....	.....	.....0
00-1102361.....	CHEEKTOWAGA.....	NY.....	.....	10/12/2018....	.....	3,271,365	.....	.....	.....	.....	.....0	.....	57,495	57,495	.....	.....	.....0
00-1102362.....	FEDERAL WAY.....	WA.....	.....	04/30/2015....	.....	9,774,682	.....	.....	.....	.....	.....0	.....	73,357	73,357	.....	.....	.....0
00-1102363.....	ELIZABETHTOWN.....	KY.....	.....	05/26/2016....	.....	4,642,195	.....	.....	.....	.....	.....0	.....	102,111	102,111	.....	.....	.....0
00-1102364.....	CUYAHOGA FALLS.....	OH.....	.....	05/28/2015....	.....	8,982,729	.....	.....	.....	.....	.....0	.....	99,667	99,667	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,471,289	.....	.....	.....	.....	.....0	.....	41,771	41,771	.....	.....	.....0
00-1102367.....	SAN FRANCISCO.....	CA.....	.....	05/11/2015....	.....	7,510,194	.....	.....	.....	.....	.....0	.....	41,756	41,756	.....	.....	.....0
00-1102369.....	VANCOUVER.....	WA.....	.....	12/31/2015....	.....	12,222,120	.....	.....	.....	.....	.....0	.....	69,156	69,156	.....	.....	.....0
00-1102373.....	MARYSVILLE.....	WA.....	.....	05/08/2015....	.....	2,850,040	.....	.....	.....	.....	.....0	.....	50,245	50,245	.....	.....	.....0
00-1102377.....	REDMOND.....	WA.....	.....	06/30/2015....	.....	10,570,615	.....	.....	.....	.....	.....0	.....	113,668	113,668	.....	.....	.....0
00-1102379.....	SAN ANTONIO.....	TX.....	.....	05/29/2015....	.....	5,457,940	.....	.....	.....	.....	.....0	.....	41,895	41,895	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	19,826,268	.....	.....	.....	.....	.....0	.....	89,071	89,071	.....	.....	.....0
00-1102381.....	BEVERLY HILLS.....	CA.....	.....	06/26/2015....	.....	24,546,652	.....	.....	.....	.....	.....0	.....	192,957	192,957	.....	.....	.....0
00-1102382.....	DUNWOODY.....	GA.....	.....	06/01/2015....	.....	21,351,898	.....	.....	.....	.....	.....0	.....	126,376	126,376	.....	.....	.....0
00-1102384.....	ROCHESTER.....	MN.....	.....	10/12/2018....	.....	10,163,370	.....	.....	.....	.....	.....0	.....	169,313	169,313	.....	.....	.....0
00-1102385.....	LAS VEGAS.....	NV.....	.....	09/01/2015....	.....	5,441,627	.....	.....	.....	.....	.....0	.....	38,397	38,397	.....	.....	.....0
00-1102387.....	VISTA.....	CA.....	.....	07/01/2015....	.....	3,266,916	.....	.....	.....	.....	.....0	.....	34,139	34,139	.....	.....	.....0
00-1102388.....	LADUE.....	MO.....	.....	09/18/2015....	.....	3,696,973	.....	.....	.....	.....	.....0	.....	25,996	25,996	.....	.....	.....0
00-1102391.....	FISHERS.....	IN.....	.....	09/09/2015....	.....	29,840,931	.....	.....	.....	.....	.....0	.....	142,245	142,245	.....	.....	.....0
00-1102392.....	SACRAMENTO.....	CA.....	.....	07/07/2015....	.....	2,425,430	.....	.....	.....	.....	.....0	.....	26,317	26,317	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	32,047,337	.....	.....	.....	.....	.....0	.....	239,510	239,510	.....	.....	.....0
00-1102397.....	DRAPER.....	UT.....	.....	07/30/2015....	.....	10,397,853	.....	.....	.....	.....	.....0	.....	68,901	68,901	.....	.....	.....0
00-1102408.....	AUSTIN.....	TX.....	.....	09/10/2015....	.....	5,749,072	.....	.....	.....	.....	.....0	.....	30,499	30,499	.....	.....	.....0
00-1102409.....	SAN BERNARDINO.....	CA.....	.....	11/13/2015....	.....	6,382,291	.....	.....	.....	.....	.....0	.....	33,042	33,042	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	9,823,590	.....	.....	.....	.....	.....0	.....	45,664	45,664	.....	.....	.....0
00-1102436.....	FARMINGTON HILLS.....	MI.....	.....	03/07/2016....	.....	17,171,029	.....	.....	.....	.....	.....0	.....	83,612	83,612	.....	.....	.....0
00-1102439.....	CONYERS.....	GA.....	.....	10/15/2015....	.....	11,604,025	.....	.....	.....	.....	.....0	.....	122,068	122,068	.....	.....	.....0
00-1102460.....	BROOKFIELD.....	WI.....	.....	12/03/2015....	.....	23,644,470	.....	.....	.....	.....	.....0	.....	113,209	113,209	.....	.....	.....0
00-1102461.....	MIDDLETOWN.....	NY.....	.....	11/24/2015....	.....	6,476,091	.....	.....	.....	.....	.....0	.....	46,974	46,974	.....	.....	.....0
00-1102462.....	TEMPE.....	AZ.....	.....	03/28/2016....	.....	13,263,922	.....	.....	.....	.....	.....0	.....	404,989	404,989	.....	.....	.....0
00-1102465.....	SAN DIEGO.....	CA.....	.....	05/03/2016....	.....	6,325,223	.....	.....	.....	.....	.....0	.....	29,001	29,001	.....	.....	.....0

QE02.11

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
00-1102468.....	PITTSBURGH.....	PA.....	.....	12/17/2015....	.....	3,836,926	.....	.....	.....	.....	.....0	.....	19,672	19,672	.....	.....	.....0
00-1102475.....	SANTA CLARA.....	CA.....	.....	12/09/2015....	.....	13,734,055	.....	.....	.....	.....	.....0	.....	68,583	68,583	.....	.....	.....0
00-1102487.....	MALDEN.....	MA.....	.....	10/12/2018....	.....	3,204,897	.....	.....	.....	.....	.....0	.....	33,489	33,489	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	9,319,074	.....	.....	.....	.....	.....0	.....	64,731	64,731	.....	.....	.....0
00-1102512.....	LAKE SIDE.....	CA.....	.....	11/01/2016....	.....	8,418,542	.....	.....	.....	.....	.....0	.....	70,791	70,791	.....	.....	.....0
00-1102519.....	ROCKVILLE.....	MD.....	.....	02/24/2016....	.....	2,979,549	.....	.....	.....	.....	.....0	.....	21,433	21,433	.....	.....	.....0
00-1102529.....	FARMINGTON HILLS.....	MI.....	.....	11/30/2016....	.....	9,340,616	.....	.....	.....	.....	.....0	.....	54,150	54,150	.....	.....	.....0
00-1102530.....	COLUMBUS.....	OH.....	..S...	07/07/2016....	.....	18,340,315	.....	.....	.....	.....	.....0	.....	187,959	187,959	.....	.....	.....0
00-1102531.....	COLUMBUS.....	OH.....	..S...	07/07/2016....	.....	16,047,775	.....	.....	.....	.....	.....0	.....	164,464	164,464	.....	.....	.....0
00-1102532.....	COLUMBUS.....	OH.....	..S...	07/07/2016....	.....	11,462,697	.....	.....	.....	.....	.....0	.....	117,474	117,474	.....	.....	.....0
00-1102535.....	CINCINNATI.....	OH.....	.....	09/30/2016....	.....	24,510,358	.....	.....	.....	.....	.....0	.....	153,708	153,708	.....	.....	.....0
00-1102542.....	MAUMEE.....	OH.....	.....	07/25/2016....	.....	13,562,604	.....	.....	.....	.....	.....0	.....	67,009	67,009	.....	.....	.....0
00-1102546.....	CERRITOS.....	CA.....	.....	05/02/2016....	.....	11,696,078	.....	.....	.....	.....	.....0	.....	85,241	85,241	.....	.....	.....0
00-1102558.....	FULLERTON.....	CA.....	.....	06/30/2016....	.....	22,338,511	.....	.....	.....	.....	.....0	.....	121,526	121,526	.....	.....	.....0
00-1102561.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	6,858,733	.....	.....	.....	.....	.....0	.....	37,313	37,313	.....	.....	.....0
00-1102563.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	14,527,177	.....	.....	.....	.....	.....0	.....	79,031	79,031	.....	.....	.....0
00-1102565.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	21,862,210	.....	.....	.....	.....	.....0	.....	118,935	118,935	.....	.....	.....0
00-1102566.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	9,335,497	.....	.....	.....	.....	.....0	.....	50,787	50,787	.....	.....	.....0
00-1102573.....	LAS VEGAS.....	NV.....	.....	12/01/2016....	.....	9,266,691	.....	.....	.....	.....	.....0	.....	63,668	63,668	.....	.....	.....0
00-1102587.....	DALLAS.....	TX.....	.....	09/30/2016....	.....	10,370,981	.....	.....	.....	.....	.....0	.....	52,379	52,379	.....	.....	.....0
00-1102590.....	CHARLOTTE.....	NC.....	.....	06/06/2016....	.....	7,990,786	.....	.....	.....	.....	.....0	.....	56,007	56,007	.....	.....	.....0
00-1102598.....	NOVATO.....	CA.....	.....	07/12/2016....	.....	14,542,168	.....	.....	.....	.....	.....0	.....	74,760	74,760	.....	.....	.....0
00-1102601.....	RICHMOND.....	VA.....	.....	06/30/2016....	.....	2,677,905	.....	.....	.....	.....	.....0	.....	18,910	18,910	.....	.....	.....0
00-1102602.....	CHANDLER.....	AZ.....	.....	06/24/2016....	.....	8,449,334	.....	.....	.....	.....	.....0	.....	60,415	60,415	.....	.....	.....0
00-1102605.....	CHARLOTTESVILLE.....	VA.....	.....	03/08/2017....	.....	5,035,839	.....	.....	.....	.....	.....0	.....	72,983	72,983	.....	.....	.....0
00-1102606.....	CHARLOTTE.....	NC.....	.....	07/12/2016....	.....	7,839,790	.....	.....	.....	.....	.....0	.....	40,881	40,881	.....	.....	.....0
00-1102620.....	PORTLAND.....	OR.....	.....	08/25/2016....	.....	7,917,551	.....	.....	.....	.....	.....0	.....	39,235	39,235	.....	.....	.....0
00-1102621.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	2,472,136	.....	.....	.....	.....	.....0	.....	28,911	28,911	.....	.....	.....0
00-1102622.....	CHARLOTTE.....	NC.....	.....	12/09/2016....	.....	23,186,202	.....	.....	.....	.....	.....0	.....	234,005	234,005	.....	.....	.....0
00-1102624.....	INDIANAPOLIS.....	IN.....	.....	12/20/2016....	.....	15,919,965	.....	.....	.....	.....	.....0	.....	110,327	110,327	.....	.....	.....0
00-1102625.....	CHATTANOOGA.....	TN.....	.....	10/14/2016....	.....	8,113,089	.....	.....	.....	.....	.....0	.....	80,573	80,573	.....	.....	.....0
00-1102627.....	HIGHLANDS RANCH.....	CO.....	.....	02/06/2017....	.....	7,947,045	.....	.....	.....	.....	.....0	.....	52,960	52,960	.....	.....	.....0
00-1102638.....	MARIETTA.....	GA.....	.....	08/08/2016....	.....	8,939,539	.....	.....	.....	.....	.....0	.....	65,560	65,560	.....	.....	.....0
00-1102639.....	GAINESVILLE.....	GA.....	.....	08/08/2016....	.....	11,950,753	.....	.....	.....	.....	.....0	.....	87,643	87,643	.....	.....	.....0
00-1102640.....	WAKE FOREST.....	NC.....	.....	08/08/2016....	.....	8,845,439	.....	.....	.....	.....	.....0	.....	64,870	64,870	.....	.....	.....0
00-1102642.....	DURHAM.....	NC.....	.....	10/25/2016....	.....	8,608,461	.....	.....	.....	.....	.....0	.....	49,083	49,083	.....	.....	.....0
00-1102645.....	BEAVERTON.....	OR.....	.....	10/27/2016....	.....	8,691,575	.....	.....	.....	.....	.....0	.....	39,445	39,445	.....	.....	.....0
00-1102661.....	BURBANK.....	CA.....	.....	12/07/2016....	.....	20,000,000	.....	.....	.....	.....	.....0	.....	98,246	98,246	.....	.....	.....0
00-1102663.....	STREAMWOOD.....	IL.....	.....	11/07/2016....	.....	19,970,000	.....	.....	.....	.....	.....0	.....	94,088	94,088	.....	.....	.....0
00-1102664.....	CAROL STREAM.....	IL.....	.....	11/07/2016....	.....	6,230,000	.....	.....	.....	.....	.....0	.....	28,603	28,603	.....	.....	.....0
00-1102671.....	CHICAGO.....	IL.....	.....	10/11/2016....	.....	7,194,354	.....	.....	.....	.....	.....0	.....	38,531	38,531	.....	.....	.....0
00-1102677.....	ISSAQUAH.....	WA.....	.....	11/23/2016....	.....	10,567,438	.....	.....	.....	.....	.....0	.....	56,690	56,690	.....	.....	.....0

QE02.12

SCHEDULE B - PART 3

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

QE02.13

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	18,331,132	.....	.....	.....	.....	.....0	.....	.....91,823	91,823	.....	.....	.....0
00-1102680.....	AUSTIN.....	TX.....	.....	12/19/2016....	.....	34,372,493	.....	.....	.....	.....	.....0	.....	.....176,014	176,014	.....	.....	.....0
00-1102681.....	VANCOUVER.....	WA.....	.....	06/16/2017....	.....	14,705,528	.....	.....	.....	.....	.....0	.....	.....100,804	100,804	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,917,324	.....	.....	.....	.....	.....0	.....	.....50,152	50,152	.....	.....	.....0
00-1102690.....	WAYZATA.....	MN.....	.....	01/05/2017....	.....	6,867,689	.....	.....	.....	.....	.....0	.....	.....47,521	47,521	.....	.....	.....0
00-1102691.....	ROCKVILLE.....	MD.....	.....	04/03/2017....	.....	6,732,304	.....	.....	.....	.....	.....0	.....	.....44,261	44,261	.....	.....	.....0
00-1102702.....	PALM BEACH GARDENS.....	FL.....	.....	04/11/2017....	.....	15,123,074	.....	.....	.....	.....	.....0	.....	.....95,709	95,709	.....	.....	.....0
00-1102705.....	TUSTIN.....	CA.....	.....	10/12/2018....	.....	3,582,830	.....	.....	.....	.....	.....0	.....	.....29,646	29,646	.....	.....	.....0
00-1102709.....	CORONA.....	CA.....	.....	03/10/2017....	.....	8,227,216	.....	.....	.....	.....	.....0	.....	.....40,880	40,880	.....	.....	.....0
00-1102710.....	CARSON.....	CA.....	.....	03/10/2017....	.....	3,083,475	.....	.....	.....	.....	.....0	.....	.....15,222	15,222	.....	.....	.....0
00-1102711.....	ONTARIO.....	CA.....	.....	09/01/2017....	.....	5,670,794	.....	.....	.....	.....	.....0	.....	.....26,881	26,881	.....	.....	.....0
00-1102713.....	HAWTHORNE.....	CA.....	.....	04/17/2017....	.....	1,693,980	.....	.....	.....	.....	.....0	.....	.....8,418	8,418	.....	.....	.....0
00-1102714.....	ONTARIO.....	CA.....	.....	09/01/2017....	.....	6,355,200	.....	.....	.....	.....	.....0	.....	.....30,125	30,125	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	13,310,805	.....	.....	.....	.....	.....0	.....	.....120,448	120,448	.....	.....	.....0
00-1102723.....	MADISON.....	WI.....	.....	04/26/2017....	.....	3,731,840	.....	.....	.....	.....	.....0	.....	.....45,517	45,517	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	16,870,630	.....	.....	.....	.....	.....0	.....	.....153,581	153,581	.....	.....	.....0
00-1102731.....	DERBY.....	KS.....	.....	06/01/2017....	.....	7,693,328	.....	.....	.....	.....	.....0	.....	.....140,728	140,728	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	14,000,794	.....	.....	.....	.....	.....0	.....	.....103,796	103,796	.....	.....	.....0
00-1102758.....	WOOD DALE.....	IL.....	.....	09/01/2017....	.....	4,434,098	.....	.....	.....	.....	.....0	.....	.....34,553	34,553	.....	.....	.....0
00-1102759.....	MOBILE.....	AL.....	.....	08/08/2017....	.....	13,278,452	.....	.....	.....	.....	.....0	.....	.....81,735	81,735	.....	.....	.....0
00-1102771.....	RANCHO DOMINGEZ.....	CA.....	.....	10/12/2018....	.....	4,834,859	.....	.....	.....	.....	.....0	.....	.....32,192	32,192	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	15,314,326	.....	.....	.....	.....	.....0	.....	.....142,397	142,397	.....	.....	.....0
00-1102782.....	LAS VEGAS.....	NV.....	.....	09/14/2017....	.....	5,834,880	.....	.....	.....	.....	.....0	.....	.....36,788	36,788	.....	.....	.....0
00-1102805.....	SUN PRAIRIE.....	WI.....	.....	11/15/2017....	.....	5,316,914	.....	.....	.....	.....	.....0	.....	.....47,400	47,400	.....	.....	.....0
00-1102811.....	OREM.....	UT.....	.....	01/08/2018....	.....	5,885,159	.....	.....	.....	.....	.....0	.....	.....35,619	35,619	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	8,802,822	.....	.....	.....	.....	.....0	.....	.....55,570	55,570	.....	.....	.....0
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018....	.....	19,542,786	.....	.....	.....	.....	.....0	.....	.....157,162	157,162	.....	.....	.....0
00-1102836.....	WHITTIER.....	CA.....	.....	12/18/2017....	.....	21,512,583	.....	.....	.....	.....	.....0	.....	.....91,369	91,369	.....	.....	.....0
00-1102845.....	LAS VEGAS.....	NV.....	.....	02/28/2018....	.....	4,527,436	.....	.....	.....	.....	.....0	.....	.....59,321	59,321	.....	.....	.....0
00-1102864.....	SAN FRANCISCO.....	CA.....	.....	05/09/2018....	.....	19,831,414	.....	.....	.....	.....	.....0	.....	.....86,524	86,524	.....	.....	.....0
00-1102869.....	HARTLAND.....	WI.....	.....	06/22/2018....	.....	6,645,604	.....	.....	.....	.....	.....0	.....	.....54,997	54,997	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	4,911,911	.....	.....	.....	.....	.....0	.....	.....38,979	38,979	.....	.....	.....0
00-1102878.....	SALT LAKE CITY.....	UT.....	.....	05/31/2018....	.....	10,530,778	.....	.....	.....	.....	.....0	.....	.....86,953	86,953	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	24,762,163	.....	.....	.....	.....	.....0	.....	.....146,234	146,234	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	4,965,853	.....	.....	.....	.....	.....0	.....	.....26,302	26,302	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	14,893,313	.....	.....	.....	.....	.....0	.....	.....65,562	65,562	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	10,853,176	.....	.....	.....	.....	.....0	.....	.....90,301	90,301	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	19,844,598	.....	.....	.....	.....	.....0	.....	.....95,599	95,599	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	19,899,740	.....	.....	.....	.....	.....0	.....	.....102,593	102,593	.....	.....	.....0
00-1102907.....	WESTERVILLE.....	OH.....	.....	09/07/2018....	.....	16,190,946	.....	.....	.....	.....	.....0	.....	.....90,415	90,415	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,933,072	.....	.....	.....	.....	.....0	.....	.....102,443	102,443	.....	.....	.....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
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	29,944,301	.....	.....	.....	.....	.....0	.....	170,129	170,129	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	40,889	40,889	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	16,326	16,326	.....	.....	.....0
00-1102929.....	CARSON.....	CA.....	.....	03/11/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	15,182	15,182	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	51,611	51,611	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	39,738	39,738	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	133,001	133,001	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	14,923	14,923	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	60,564	60,564	.....	.....	.....0
00-1102966.....	SAN JUAN CAPISTRANO.....	CA.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	80,376	80,376	.....	.....	.....0
00-1102970.....	OAKWOOD.....	GA.....	.....	04/12/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	18,089	18,089	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	5,976	5,976	.....	.....	.....0
00-1102978.....	BURKE.....	VA.....	.....	04/11/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	4,011	4,011	.....	.....	.....0
00-9000144.....	ROCK HILL.....	SC.....	.....	08/01/2002....	.....	128,016	.....	.....	.....	.....	.....0	.....	7,751	7,751	.....	.....	.....0
03-0307129.....	AMHERST.....	NY.....	.....	06/27/1995....	.....	359,627	.....	.....	.....	.....	.....0	.....	54,684	54,684	.....	.....	.....0
03-0310231.....	ST PAUL.....	MN.....	.....	08/27/1997....	.....	1,037,612	.....	.....	.....	.....	.....0	.....	60,426	60,426	.....	.....	.....0
03-0310337.....	HOUSTON.....	TX.....	.....	09/30/1997....	.....	2,477,316	.....	.....	.....	.....	.....0	.....	326,389	326,389	.....	.....	.....0
03-0310442.....	HOUSTON.....	TX.....	.....	09/30/1997....	.....	145,128	.....	.....	.....	.....	.....0	.....	19,121	19,121	.....	.....	.....0
03-0310520.....	OAKDALE.....	MN.....	.....	12/01/1997....	.....	437,586	.....	.....	.....	.....	.....0	.....	23,892	23,892	.....	.....	.....0
03-4000027.....	NAUGATUCK.....	CT.....	.....	09/10/1996....	.....	1,464,510	.....	.....	.....	.....	.....0	.....	122,051	122,051	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						5,224,061,658	0	(40,812)	0	0	(40,812)	0	50,406,237	50,406,237	0	0	0
0599999. Total Mortgages.....						5,314,934,348	0	(51,321)	0	0	(51,321)	0	140,408,819	140,303,546	0	(105,274)	(105,274)

QE02.14

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Alcentra European Direct Lending Fund II (fka: Clareant).....	Kirchberg.....	LUX..	Alcentra Limited.....		09/17/2015.....	2		611,731		3,960,084	2.230
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....		06/23/2017.....	2		996,669		11,830,705	0.800
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....		06/03/2016.....	2		1,389,725		7,483,714	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....		06/03/2016.....	2		3,314,236		4,577,970	4.670
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Managers Limited.....		03/22/2018.....	2		1,500,000		8,781,157	0.600
	Newstone Capital Partners III, LP.....	Wilmington.....	DE...	Newstone Capital Partners.....		09/20/2016.....	2		1,119,055		2,062,893	2.500
	Owl Rock First Lien Insurance Fund, LP.....	New York.....	NY...	Owl Rock Capital Advisors LLC.....		03/28/2019.....	3	2,400,000		-	.....	.....1.000
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA...	TCW Asset Management.....		05/14/2018.....	2		509,684		6,650,650	0.400
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....		06/01/2016.....	2		780,657		1,714,465	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Management.....		05/10/2017.....	2		242,967		1,121,816	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								2,400,000	10,464,724	0	48,183,454	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Ampersand Partners IX.....	Boston.....	MA...	Ampersand Managment LLC.....		10/30/2018.....	3		900,000		3,675,000	1.110
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....		09/30/2016.....	3		669,649		12,912,263	0.380
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY...	NB Dyal Associates III, LP.....		07/25/2017.....	3		3,578	-	.....	.....13.280
	GTCR XII, L.P.....	New York.....	NY...	GTCR Investment XII, LLC.....		05/04/2018.....	3		167,500		3,762,000	0.100
	ICG Europe VII.....	St Helier.....	JEY..	Intermediate Capital Managers Limited.....		08/24/2018.....	2		1,115,862		6,562,603	0.180
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE...	Peppertree Capital.....		05/05/2016.....	3		54,000		510,000	2.670
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE...	Peppertree Capital.....		11/28/2018.....	3		3,300,000		4,200,000	2.000
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY...	Riverside Company.....		05/23/2017.....	2		370,924		4,081,850	2.520
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN...	Yukon Partners.....		07/18/2017.....	2		1,796,159		10,547,527	4.180
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	8,377,672	0	46,251,243	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.....		152,065		-	.....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE...	Almanac Realty Partners.....		12/21/2018.....			710,098		19,008,982	1.000
	Bell Institutional Fund VI, LLC.....	Dover.....	DE...	Bell Fund VI Manager, LLC.....		06/15/2017.....			2,277,935		2,787,220	2.170
	Caritas Center LLC.....	Richmond.....	VA...	CARITAS Structure Inc.....		04/09/2019.....		69,455		-	.....	.....15.200
	CIM Fund VIII, L.P.....	Los Angeles.....	CA...	CIM Fund VIII, GP, LLC.....		12/31/2014.....			685,442		1,060,010	0.510
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		06/25/2019.....		2,500,000			7,500,000	1.610
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015.....			29,652		1,020,860	0.670
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		09/24/2018.....			90,283		5,479,754	0.750
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		04/01/2015.....			47,096		1,276,952	3.390
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE...	Dermody GP II, LLC.....		12/27/2018.....			1,810,639		10,767,264	2.420
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....		06/23/2017.....			208,555		7,375,109	0.950
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE...	Exeter Property Group IV, L.P.....		10/24/2016.....			2,000,000		7,000,000	2.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....		04/15/2016.....			339,750		10,767,315	1.200
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE...	Harrison Street.....		08/09/2017.....			600,000		2,198,075	1.260
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....		12/22/2017.....			1,371,681		18,425,403	13.500
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE...	Madison Realty Capital.....		04/22/2019.....		6,782,186			3,759,363	0.890

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 Credit IX, LP.....	Dover.....	DE...	PCCP Credit IX GP, LLC.....	.....	03/28/2017.....	.....	.....	1,500,000.....	.....	24,216,000.....	3.750.....
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	05/10/2016.....	.....	.....	103,678.....	.....	1,451,678.....	1.500.....
	PCCP Equity VIII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	09/18/2018.....	.....	.....	280,774.....	.....	10,757,516.....	1.670.....
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE...	Rubenstein Partners.....	.....	10/23/2015.....	.....	.....	2,654,867.....	.....	3,796,460.....	2.220.....
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX...	USAA Equity Advisors.....	.....	03/01/2019.....	.....	2,949,993.....	.....	-.....	.....	1.440.....
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....	.....	12/02/2014.....	.....	.....	2,204,651.....	.....	8,993,918.....	5.130.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/12/2018.....	.....	.....	600,000.....	.....	16,200,000.....	20.000.....
	US Regional Logistics Program, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	10/18/2016.....	.....	.....	2,733,333.....	.....	7,876,735.....	13.330.....
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016.....	.....	.....	940,249.....	.....	6,518,266.....	1.000.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	11/03/2017.....	.....	.....	981,886.....	.....	8,665,861.....	2.000.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								12,453,699.....	22,170,569.....	0.....	186,902,741.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	05/02/2016.....	.....	.....	6,752,646.....	.....	.....	100.000.....
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0.....	6,752,646.....	0.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE...	Pretium Mortgage Credit Partners I GP, LLC.....	.....	11/25/2014.....	3.....	.....	194,680.....	.....	10,121,309.....	8.000.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0.....	194,680.....	0.....	10,121,309.....	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL....	Alliant GP 82 LLC.....	.....	03/31/2015.....	.....	.....	719,500.....	.....	1,347,288.....	50.000.....
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/30/2014.....	.....	.....	705,150.....	.....	2,320,603.....	49.990.....
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....	.....	11/24/2015.....	.....	.....	122,753.....	.....	393,818.....	49.990.....
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/27/2017.....	.....	.....	1,239,746.....	.....	10,499,628.....	12.990.....
	Nationwide Affordable Housing Fund 60 Red Stone Equity Fund 71 LP.....	Cleveland.....	OH...	RSEP MM, LLC.....	.....	04/15/2019.....	.....	2,364,837.....	.....	.....	15,971,940.....	99.990.....
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP.....	Columbus.....	OH...	Nationwide Life Insurance Co.....	.....	11/24/2003.....	.....	.....	229.....	-.....	.....	99.990.....
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC.....	Columbus.....	OH...	Apollo Housing Capital.....	.....	02/03/2005.....	.....	.....	167,618.....	-.....	.....	0.010.....
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....	.....	09/22/2016.....	.....	.....	1,511,703.....	.....	898,079.....	50.000.....
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015.....	.....	.....	509,682.....	.....	4,277,610.....	50.000.....
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH...	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016.....	.....	.....	782,274.....	.....	3,679,565.....	4.820.....
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL....	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014.....	.....	.....	112,475.....	.....	253,083.....	49.990.....
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								2,364,837.....	5,871,130.....	0.....	39,641,614.....	XXX.....
4499999. Subtotal - Unaffiliated.....								17,218,536.....	47,078,775.....	0.....	331,100,361.....	XXX.....
4599999. Subtotal - Affiliated.....								0.....	6,752,646.....	0.....	0.....	XXX.....
4699999. Totals.....								17,218,536.....	53,831,421.....	0.....	331,100,361.....	XXX.....

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Helier.....	JEY	Distribution.....	11/13/2014	05/23/2019	815,506	.....	.....	.....	.....	.....0	.....	.....815,506	815,506	.....	.....	.....0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/07/2019	434,115	.....	.....	.....	.....	.....0	.....	.....434,115	434,115	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/25/2019	1,973,396	.....	.....	.....	.....	.....0	.....	.....1,973,396	1,973,396	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	05/06/2019	1,046,554	.....	.....	.....	.....	.....0	.....	.....1,046,554	1,046,554	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	06/14/2019	347,426	.....	.....	.....	.....	.....0	.....	.....347,426	347,426	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							4,616,997	0	0	0	0	0	0	4,616,997	4,616,997	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017	05/03/2019	33,479	.....	.....	.....	.....	.....0	.....	.....33,479	33,479	.....	.....	.....0	.....
	ICG Europe VII.....	St Helier.....	JEY	Distribution.....	08/24/2018	06/19/2019	107	.....	.....	.....	.....	.....0	.....	.....107	107	.....	.....	.....0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	05/02/2019	27,363	.....	.....	.....	.....	.....0	.....	.....27,363	27,363	.....	.....	.....0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	06/12/2019	1,528,168	.....	.....	.....	.....	.....0	.....	.....1,528,168	1,528,168	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,589,117	0	0	0	0	0	0	1,589,117	1,589,117	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
QE032	Boston Capital Intermediate Term Income Fund LLC...	Boston.....	MA.	Distribution.....	11/01/2011	04/29/2019	1,163	.....	.....	.....	.....	.....0	.....	.....1,163	1,163	.....	.....	.....0	.....
	CIM Fund VIII, L.P.....	Los Angeles.....	CA..	Distribution.....	12/31/2014	06/05/2019	300,345	.....	.....	.....	.....	.....0	.....	.....300,345	300,345	.....	.....	.....0	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015	06/26/2019	65,843	.....	.....	.....	.....	.....0	.....	.....65,843	65,843	.....	.....	.....0	.....
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE..	Distribution.....	09/24/2018	06/28/2019	46,818	.....	.....	.....	.....	.....0	.....	.....46,818	46,818	.....	.....	.....0	.....
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE..	Distribution.....	10/15/2015	06/21/2019	480,097	.....	.....	.....	.....	.....0	.....	.....480,097	480,097	.....	.....	.....0	.....
	Helios Devco LLC.....	Washington.....	DC..	Distribution.....	05/23/2018	04/23/2019	1,189,045	.....	.....	.....	.....	.....0	.....	.....1,189,045	1,189,045	.....	.....	.....0	.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Distribution.....	04/22/2019	05/10/2019	117,761	.....	.....	.....	.....	.....0	.....	.....117,761	117,761	.....	.....	.....0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	05/01/2019	288,705	.....	.....	.....	.....	.....0	.....	.....288,705	288,705	.....	.....	.....0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	05/01/2019	58,353	.....	.....	.....	.....	.....0	.....	.....58,353	58,353	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	06/24/2019	1,014,802	.....	.....	.....	.....	.....0	.....	.....1,014,802	1,014,802	.....	.....	.....0	.....
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016	06/28/2019	677,851	.....	.....	.....	.....	.....0	.....	.....677,851	677,851	.....	.....	.....0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	06/07/2019	168,682	.....	.....	.....	.....	.....0	.....	.....168,682	168,682	.....	.....	.....0	.....
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC..	Distribution.....	07/25/2014	04/26/2019	120,525	.....	.....	.....	.....	.....0	.....	.....120,525	120,525	.....	.....	.....0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	04/26/2019	125,163	.....	.....	.....	.....	.....0	.....	.....125,163	125,163	.....	.....	.....0	.....
	SunE DGS Master Tenant LLC.....	Wilmington.....	DE..	Distribution.....	12/30/2013	06/21/2019	10,772	.....	.....	.....	.....	.....0	.....	.....10,772	10,772	.....	.....	.....0	.....
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX..	Distribution.....	03/01/2019	06/28/2019	34,792	.....	.....	.....	.....	.....0	.....	.....34,792	34,792	.....	.....	.....0	.....
	US Office Development Program, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014	05/24/2019	1,174,185	.....	.....	.....	.....	.....0	.....	.....1,174,185	1,174,185	.....	.....	.....0	.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	05/18/2016	06/14/2019	1,051,048	.....	.....	.....	.....	.....0	.....	.....1,051,048	1,051,048	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							6,925,950	0	0	0	0	0	0	6,925,950	6,925,950	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC.....	Columbus.....	OH.	Distribution.....	05/02/2016	05/31/2019	26,422,005	.....	.....	.....	.....	.....0	.....	.....26,422,005	26,422,005	.....	.....	.....0	.....
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							26,422,005	0	0	0	0	0	0	26,422,005	26,422,005	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014	04/05/2019	1,411,546	.....	.....	.....	.....	.....0	.....	.....1,411,546	1,411,546	.....	.....	.....0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							1,411,546	0	0	0	0	0	0	1,411,546	1,411,546	0	0	0	0
4499999. Subtotal - Unaffiliated.....							14,543,610	0	0	0	0	0	0	14,543,610	14,543,610	0	0	0	0
4599999. Subtotal - Affiliated.....							26,422,005	0	0	0	0	0	0	26,422,005	26,422,005	0	0	0	0
4699999. Totals.....							40,965,615	0	0	0	0	0	0	40,965,615	40,965,615	0	0	0	0

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - All Other Government											
000000 00 0	Argentina (Republic of) Unsec Nt 8.750.....			D.....	04/08/2019.....	Direct.....		187,614	208,344		4FE.....
000000 00 0	Argentina (Republic of) Sr Nt 8.280% 1.....			D.....	04/08/2019.....	Direct.....		494,059	723,896	17,482	4FE.....
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0.....			D.....	05/07/2019.....	Direct.....		411,923	535,000	8,032	4FE.....
040114 HQ 6	Argentina (Republic of) Sr Nt 5.875% 0.....			D.....	04/25/2019.....	Direct.....		253,450	370,000	6,521	4FE.....
1099999.	Total - Bonds - All Other Government.....							1,347,046	1,837,240	32,035	XXX.....
Bonds - U.S. States, Territories and Possessions											
373385 FG 3	Georgia St GO TxbI 2.900% 07/01/34.....				06/20/2019.....	Wells Fargo Securities LLC.....		7,231,821	7,231,821		1FE.....
59163P KS 1	Metro OR GO TxbI 3.250% 06/01/34.....				06/18/2019.....	Merrill Lynch.....		21,336,201	20,663,000	65,289	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							28,568,022	27,894,821	65,289	XXX.....
Bonds - U.S. Political Subdivisions of States											
442331 3K 8	Houston TX GO TxbI 3.961% 03/01/47.....				04/29/2019.....	Citigroup.....		3,331,400	3,240,000	21,389	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							3,331,400	3,240,000	21,389	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
19954K AQ 4	Columbus OH Regional Airport TxbI 4.05.....				04/18/2019.....	Bank of America BISD Dealer.....		4,500,000	4,500,000		1FE.....
19954K AR 2	Columbus OH Regional Airport TxbI 4.19.....				04/18/2019.....	Bank of America BISD Dealer.....		3,250,000	3,250,000		1FE.....
20281P KW 1	Commonwealth PA Fin Auth Rev TxbI Ser A.....				05/09/2019.....	Citigroup.....		5,693,350	5,693,350		1FE.....
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/.....				06/27/2019.....	JP Morgan Securities LLC.....		50,122,874	49,450,655	111,264	1.....
3128MJ 3M 0	FHLMC Gold Pool #G08803 3.000% 03/15/4.....				05/29/2019.....	JP Morgan Securities LLC.....		46,866,786	46,740,805	112,957	1.....
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49.....				06/25/2019.....	Nomura Securities Intl LLC.....		50,813,417	48,430,666	136,211	1.....
31394B FS 8	FNMA REMIC Ser 2004-79 CI ZD 5.500% 11.....				05/01/2019.....	Interest Capitalization.....		267,728	267,728		1.....
487312 AD 2	Keenan Ft Detrick Energy REV Sr Nt 4.1.....				06/05/2019.....	Goldman Sachs & Company.....		9,206,048	9,100,000	10,369	1FE.....
57563R QK 8	Massachusetts Educ Fin Rev TxbI Ser A.....				05/03/2019.....	RBC Capital Markets LLC.....		6,860,000	6,860,000		1FE.....
59333P 4P 0	Miami-Dade Cnty FL Rev TxbI Ref Ser B.....				05/10/2019.....	Raymond James USA Ltd.....		1,110,000	1,110,000		1FE.....
594712 UF 6	Michigan St Univ Rev TxbI Ref Ser A 4.....				04/29/2019.....	Citigroup.....		15,227,359	14,607,000	127,698	1FE.....
68608W AK 8	OR St Univ Gen Rev TxbI 4.052% 04/01/5.....				04/10/2019.....	Merrill Lynch.....		13,006,000	13,006,000		1FE.....
735240 S7 9	Port of Portland Airport TxbI-Portland.....				04/04/2019.....	Citigroup.....		5,500,000	5,500,000		1FE.....
735240 S8 7	Port of Portland Airport TxbI-Port-Intl.....				04/24/2019.....	Citigroup.....		17,125,525	17,007,000	2,238	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							229,549,087	225,523,204	500,737	XXX.....
Bonds - Industrial and Miscellaneous											
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A CI A1A2.....				06/21/2019.....	Citigroup.....		9,500,000	9,500,000		1FE.....
00163G BC 0	ALM Loan Funding CLO Ser 2012-7A CI A2R2.....				06/21/2019.....	Citigroup.....		5,000,000	5,000,000		1FE.....
00206R GQ 9	AT&T Inc Sr Nt 4.300% 02/15/30.....				04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		2,151,305	2,111,000	17,398	2FE.....
00206R HS 4	AT&T Inc Sr Nt 3.600% 07/15/25.....				06/05/2019.....	Tax Free Exchange.....		4,992,380	5,000,000	70,000	2FE.....
00206R HX 3	AT&T Inc Sr Nt 6.950% 01/15/28.....				06/05/2019.....	Tax Free Exchange.....		3,476,357	3,500,000	94,597	2FE.....
00206R HY 1	AT&T Inc Sr Nt 6.625% 05/15/29.....				06/05/2019.....	Tax Free Exchange.....		17,213,391	15,000,000	55,208	2FE.....
00206R JE 3	AT&T Inc Sr Nt 6.100% 07/15/40.....				06/05/2019.....	Tax Free Exchange.....		5,492,452	5,000,000	118,611	2FE.....
00206R JF 0	AT&T Inc Sr Nt 6.250% 03/29/41.....				06/05/2019.....	Tax Free Exchange.....		8,828,000	8,000,000	91,667	2FE.....
00206R JJ 2	AT&T Inc Sr Nt 5.350% 12/15/43.....				06/05/2019.....	Tax Free Exchange.....		4,664,137	4,500,000		2FE.....
00206R JL 7	AT&T Inc Sr Nt 4.850% 07/15/45.....				06/05/2019.....	Tax Free Exchange.....		14,991,160	15,000,000	282,917	2FE.....
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI.....				06/24/2019.....	Interest Capitalization.....		130,923	130,923		6FE.....
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26.....				04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		4,947,827	4,925,000	34,454	2FE.....
030360 AD 3	American University Nt 3.672% 04/01/49.....				06/06/2019.....	JP Morgan Securities LLC.....		11,000,000	11,000,000		1FE.....
03063# AC 8	Americold Realty Operating Par Sr Nt Ser.....				05/07/2019.....	Bank of America BISD Dealer.....		10,000,000	10,000,000		2FE.....
032177 AF 4	Amsted Industries Sr Nt 5.375% 09/15/2.....				05/30/2019.....	Stifel Nicolaus & Co Inc.....		231,765	229,000	2,394	3FE.....

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
032177	AH	0	Amsted Industries Sr Nt 5.625% 07/01/2.....		06/26/2019.....	Various.....		1,155,720	1,141,049	866	3FE.....
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201.....		04/03/2019.....	Barclays Capital Inc.....		3,235,313	3,000,000	1,438	1FM.....
05550M	AU	8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....		05/17/2019.....	Barclays Capital Inc.....		13,435,242	13,044,000	12,982	1FE.....
058498	AR	7	Ball Corp Nt 5.000% 03/15/22.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		1,406,970	1,350,000	7,313	3FE.....
07330M	AB	3	Branch Banking & Trust Sr Nt 3.625% 09.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		3,554,810	3,500,000	13,392	1FE.....
075887	BF	5	Becton Dickinson & Co Sr Nt 3.734% 12/.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		5,054,430	5,000,000	66,901	2FE.....
075887	BW	8	Becton Dickinson & Co Sr Nt 3.700% 06/.....		06/20/2019.....	Various.....		15,512,850	15,000,000	21,069	2FE.....
08160B	AD	6	Benchmark Mortgage Trust CMBS 2018-B5 Cl.....		04/03/2019.....	Credit Suisse Securities LLC.....		2,843,057	2,650,000	1,239	1FM.....
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS.....		05/22/2019.....	JP Morgan Securities LLC.....		5,759,730	5,592,000	9,404	1FE.....
085770	AA	3	Berry Global Escrow Corp 1st Lien 4.87.....		05/17/2019.....	Wells Fargo Securities LLC.....		250,000	250,000		3FE.....
101137	AS	6	Boston Scientific Corp Nt 4.000% 03/01.....		06/04/2019.....	Jefferies & Company Inc.....		16,003,735	15,500,000	80,944	2FE.....
101137	AU	1	Boston Scientific Corp Sr Nt 4.700% 03.....		05/15/2019.....	Various.....		5,294,023	5,000,000	52,196	2FE.....
101137	AW	7	Boston Scientific Corp Sr Nt 3.750% 03.....		05/13/2019.....	Various.....		2,563,130	2,500,000	20,729	2FE.....
101137	AX	5	Boston Scientific Corp Sr Nt 4.000% 03.....		05/13/2019.....	Jefferies & Company Inc.....		517,335	500,000	4,444	2FE.....
110122	CB	2	Bristol-Myers Squibb Co Sr Nt 3.400% 0.....		05/09/2019.....	Various.....		48,142,885	48,500,000		1FE.....
110122	CD	8	Bristol-Myers Squibb Co Sr Nt 4.250% 1.....		05/21/2019.....	Various.....		24,565,810	24,500,000	8,264	1FE.....
12189L	AT	8	Burlington Northern Santa Fe Sr Nt 3.4.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		5,137,605	5,000,000	25,028	1FE.....
1248EP	AZ	6	CCO Holdings LLC Sr Nt 5.125% 02/15/23.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		2,037,500	2,000,000	19,646	3FE.....
12529M	AF	5	Cantor Comm Real Estate Trust CMBS Ser 2.....		04/16/2019.....	Cantor Fitzgerald & Co.....		23,040,995	22,370,000	68,219	1FE.....
12652U	AU	3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....		04/10/2019.....	Credit Suisse Securities LLC.....		8,672,141	8,200,000	10,105	1FM.....
126650	BP	4	CVS Health Corp LBASS PTC Nt 6.036% 12.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		863,688	797,411	1,872	2FE.....
126650	CN	8	CVS Health Corp Sr Nt 5.125% 07/20/45.....		06/17/2019.....	Various.....		5,220,073	5,000,000	106,059	2FE.....
126650	CZ	1	CVS Health Corp Sr Nt 5.050% 03/25/48.....		06/17/2019.....	Morgan Stanley & Co LLC.....		9,319,860	9,000,000	106,050	2FE.....
12714#	AC	2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.....		04/24/2019.....	CTL Securities LLC.....		7,000,000	7,000,000		1Z.....
130789	Y@	3	California Wtr Svc Co 1st Mtg Bd Ser WWW.....		06/11/2019.....	Wells Fargo Securities LLC.....		15,000,000	15,000,000		1Z.....
14309Y	BE	3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....		04/08/2019.....	Barclays Capital Inc.....		13,000,000	13,000,000		1FE.....
14309Y	BJ	2	Carlyle Global Mrkt Strat CLO Ser 2012-4.....		04/08/2019.....	Barclays Capital Inc.....		10,000,000	10,000,000		1FE.....
159864	AC	1	Charles River Laboratories Sr Nt 5.500.....		05/16/2019.....	Various.....		1,348,125	1,280,000	4,363	4FE.....
161175	BR	4	Charter Comm Opt 1st Lein 5.050% 03/30.....		06/25/2019.....	Morgan Stanley & Co LLC.....		20,174,785	18,290,000	410,509	2FE.....
172967	KY	6	Citigroup Inc Sr Nt 3.200% 10/21/26.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		3,909,860	4,000,000	1,067	1FE.....
184496	AN	7	Clean Harbors Inc Sr Nt 4.875% 07/15/2.....		06/19/2019.....	Various.....		1,629,900	1,620,000		3FE.....
184496	AP	2	Clean Harbors Inc Sr Nt 5.125% 07/15/2.....		06/18/2019.....	Goldman Sachs & Company.....		500,000	500,000		3FE.....
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt.....		05/15/2019.....	JP Morgan Securities LLC.....		1,943,542	1,943,542		1PL.....
22279#	AD	6	Cousins Properties Inc Sr Nt Ser D 3.8.....		06/19/2019.....	Wells Fargo Securities LLC.....		15,000,000	15,000,000		2Z.....
22945D	AG	8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1.....		04/04/2019.....	Credit Suisse Securities LLC.....		2,167,234	2,050,000	1,616	1FE.....
25278X	AC	3	Diamondback Energy Inc Sr Nt 4.750% 11.....		04/16/2019.....	Barclays Capital Inc.....		1,025,000	1,000,000	22,035	3FE.....
25278X	AH	2	Diamondback Energy Inc Sr Nt 5.375% 05.....		04/16/2019.....	Goldman Sachs & Company.....		1,050,000	1,000,000	20,604	3FE.....
260543	CW	1	Dow Chemical Co Sr Nt 3.625% 05/15/26.....		05/17/2019.....	Various.....		1,499,520	1,500,000	50	2FE.....
26078J	AD	2	DowDuPont Inc Sr Nt 4.725% 11/15/28.....		04/16/2019.....	Barclays Capital Inc.....		19,612,401	18,000,000	328,407	2FE.....
26252J	AJ	7	Dryden Senior Loan Fund CLO Ser 2019-75A.....		06/20/2019.....	Jefferies & Company Inc.....		30,000,000	30,000,000		1FE.....
26252J	AL	2	DRSLF 2019-75A AR CLO Ser 2019-75A Cl BR.....		06/20/2019.....	Jefferies & Company Inc.....		5,000,000	5,000,000		1FE.....
269330	AA	4	Energy Efficient Equity Inc LBASS Series.....		06/21/2019.....	Natixis.....		24,879,244	24,880,000		1FE.....
278865	BD	1	Ecolab Inc Sr Nt 3.250% 12/01/27.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		3,012,468	3,000,000	38,729	1FE.....
29379V	AZ	6	Enterprise Products Operations Nt 3.35.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		2,427,482	2,400,000	8,710	2FE.....

SCHEDULE D - PART 3

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

QE04.2

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)
30251B	AE 8	FMR LLC Sr Nt	5.150% 02/01/43.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		1,206,662	1,080,000	12,824	1FE.....
30288*	AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt	4.39.....		05/21/2019.....	Credit Agricole USA was Calyon.....		10,000,000	10,000,000		2FE.....
313747	AZ 0	Federal Realty Investors Tr Sr Nt	3.20.....		06/04/2019.....	Bank of America BISD Dealer.....		17,571,488	17,600,000		1FE.....
31620M	BJ 4	Fidelity National Financial Sr Nt	3.75.....		06/24/2019.....	Various.....		23,965,634	23,227,000	49,469	2FE.....
337738	AU 2	FiServe Inc Sr Nt	3.500% 07/01/29.....		06/11/2019.....	Various.....		25,982,019	26,000,000		2FE.....
35137L	AC 9	Fox Corp Sr Nt	4.709% 01/25/29.....		04/17/2019.....	Various.....		44,287,338	41,500,000	417,139	2FE.....
36250S	AE 9	GS Mortgage Securities Trust CMBS Ser 20.....			04/04/2019.....	Goldman Sachs & Company.....		2,048,775	1,920,000	1,551	1FM.....
36252H	AE 1	GS Mortgage Securities Trust CMBS Ser 20.....			04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		5,099,505	5,000,000	11,075	1FM.....
36257H	BP 0	GS Mortgage Securities Trust CMBS Ser 20.....			06/26/2019.....	Goldman Sachs & Company.....		4,397,925	4,270,000	3,748	1FE.....
38148L	AE 6	Goldman Sachs Group Inc Sr Nt	3.750% 0.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		5,044,210	5,000,000	79,167	1FE.....
404119	BX 6	HCA Inc Sec Nt	4.125% 06/15/29.....		06/05/2019.....	Bank of America BISD Dealer.....		6,467,305	6,500,000		3FE.....
415864	AM 9	Harsco Corp Sr Nt	5.750% 07/31/27.....		06/26/2019.....	Various.....		3,292,138	3,220,000		3FE.....
419838	AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....			04/22/2019.....	Robert W Baird & Co Inc.....		7,388,671	7,427,219	79,657	1FE.....
437076	BY 7	Home Depot Inc Sr Nt	2.950% 06/15/29.....		06/03/2019.....	Morgan Stanley & Co LLC.....		7,456,950	7,500,000		1FE.....
44929@	AQ 7	ICRE REIT Hldgs Sr Nt	3.850% 05/01/28.....		05/01/2019.....	Bank of America BISD Dealer.....		13,000,000	13,000,000		2Z.....
459200	JY 8	International Bus Machs Corp Sr Nt	3.0.....		05/08/2019.....	JP Morgan Securities LLC.....		996,180	1,000,000		1FE.....
476556	DC 6	Jersey Central Pwr & Lt Co Sr Nt	4.300.....		05/15/2019.....	Scotia Capital.....		2,621,875	2,500,000	36,431	2FE.....
478160	CE 2	Johnson & Johnson Sr Nt	2.950% 03/03/2.....		04/15/2019.....	Wells Fargo Securities LLC.....		12,015,920	12,000,000	41,464	1FE.....
49446R	AP 4	Kimco Realty Corp Sr Nt	2.800% 10/01/2.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		2,812,839	3,000,000	5,367	2FE.....
49456B	AJ 0	Kinder Morgan Inc Sr Nt	5.050% 02/15/4.....		05/20/2019.....	Morgan Stanley & Co LLC.....		10,171,800	10,000,000	136,069	2FE.....
513075	BL 4	Lamar Media Corp Sr Nt	5.750% 02/01/26.....		04/08/2019.....	JP Morgan Securities LLC.....		652,550	620,000	6,833	3FE.....
513075	BL 4	Lamar Media Corp Sr Nt	5.750% 02/01/26.....		05/07/2019.....	Tax Free Exchange.....		2,192,368	2,150,000	32,967	3FE.....
513272	AB 0	Lamb Weston HLD Sr Nt	4.875% 11/01/26.....		04/04/2019.....	JP Morgan Securities LLC.....		416,150	410,000	8,717	3FE.....
532457	BV 9	Eli Lilly & Co Sr Nt	3.375% 03/15/29.....		04/04/2019.....	JP Morgan Securities LLC.....		5,306,496	5,200,000	22,425	1FE.....
55336V	AL 4	MPLX LP Sr Nt	5.200% 03/01/47.....		05/20/2019.....	Barclays Capital Inc.....		10,172,300	10,000,000	117,000	2FE.....
57636Q	AL 8	Mastercard Inc Sr Nt	3.650% 06/01/49.....		05/28/2019.....	Citigroup.....		24,963,750	25,000,000		1FE.....
57636Q	AM 6	Mastercard Inc Sr Nt	2.950% 06/01/29.....		05/28/2019.....	Us Bancorp Investments Inc.....		3,994,480	4,000,000		1FE.....
58013M	FB 5	McDonalds Corp Sr Nt	3.500% 03/01/27.....		04/17/2019.....	Citigroup.....		6,075,720	6,000,000	29,750	2FE.....
58013M	FF 6	McDonalds Corp Sr Nt	3.800% 04/01/28.....		04/18/2019.....	Various.....		12,327,156	12,000,000	27,107	2FE.....
58933Y	AX 3	Merck & Co Inc Sr Nt	3.400% 03/07/29.....		04/11/2019.....	BNP Paribas Securities Corp.....		20,460,000	20,000,000	71,778	1FE.....
59166E	AA 3	Metlife Securitization Trust RMBS Ser 20.....			04/26/2019.....	Credit Suisse Securities LLC.....		2,921,000	2,880,000	8,700	1FE.....
59217G	CK 3	Met Life Global Funding I Secured Nt	3.....		06/20/2019.....	Goldman Sachs & Company.....		10,156,300	10,000,000	79,167	1FE.....
59217G	DC 0	Met Life Global Funding I Secured Nt	3.....		06/11/2019.....	JP Morgan Securities LLC.....		5,495,270	5,500,000		1FE.....
607120	FN 7	Mobile Airport Authority Sr Nt Ser B1.....			06/17/2019.....	Citigroup.....		6,600,000	6,600,000		1Z.....
62877V	AA 9	NBM US Holding Inc. Sr Nt	7.000% 05/14.....		05/02/2019.....	Direct.....		468,569	475,000		3FE.....
63874T	AA 5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C.....			04/12/2019.....	Natixis.....		1,555,294	1,510,000	3,585	1FE.....
64829J	AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-.....			05/29/2019.....	Citigroup.....		7,189,820	6,952,721	23,176	1FM.....
64829K	BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-.....			05/29/2019.....	Wells Fargo Securities LLC.....		3,474,561	3,347,588	11,159	1FM.....
64952W	CX 9	New York Life Global Fdg Sec Nt	3.000%.....		04/24/2019.....	NW Life Sep Acct Mul Mat - 2.....		2,934,504	3,000,000	26,000	1FE.....
655844	BQ 0	Norfolk Southern Corp Sr Nt	4.450% 06/.....		04/18/2019.....	Various.....		8,664,917	8,300,000	128,877	2FE.....
655844	BV 9	Norfolk Southern Corp Sr Nt	4.050% 08/.....		04/11/2019.....	JP Morgan Securities LLC.....		11,766,840	12,000,000	81,000	2FE.....
655844	BZ 0	Norfolk Southern Corp Sr Nt	3.800% 08/.....		04/30/2019.....	Various.....		5,171,350	5,000,000	49,928	2FE.....
655844	CC 0	Norfolk Southern Corp Sr Nt	4.100% 05/.....		04/29/2019.....	Citigroup.....		5,955,840	6,000,000		2FE.....
69122D	AA 7	Owl Rock Ltd CLO Ser 2019-1A Cl A	4.32.....		04/25/2019.....	Natixis.....		19,750,000	19,750,000		1FE.....
701094	AN 4	Parker-Hannifin Corp Sr Nt	3.250% 06/1.....		06/10/2019.....	Various.....		17,965,485	18,000,000		1FE.....

SCHEDULE D - PART 3

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

QE04.3

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)
701094	AP 9	Parker-Hannifin Corp Sr Nt	4.000% 06/1		06/05/2019	Barclays Capital Inc		11,327,960	11,500,000		1FE
708696	BZ 1	Pennsylvania Elec Co Sr Nt	3.600% 06/0		05/29/2019	Various		14,976,127	15,000,000		2FE
75884R	AV 5	Regency Centers LP Sr Nt	3.600% 02/01		04/18/2019	Wells Fargo Securities LLC		1,591,224	1,600,000	13,120	2FE
76761R	AN 9	Riserva CLO Ltd CLO Ser 2016-3A CI AR			06/10/2019	Credit Suisse Securities LLC		30,000,000	30,000,000		1FE
76761R	AQ 2	Riserva CLO Ltd CLO Ser 2016-3A CI BR			06/10/2019	Credit Suisse Securities LLC		10,000,000	10,000,000		1FE
780153	AG 7	Royal Caribbean Cruises Ltd Sr Nt	7.50		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,206,157	1,000,000	1,875	2FE
780153	AW 2	Royal Caribbean Cruises Ltd Sr Nt	3.70		04/04/2019	Citigroup		14,875,660	15,500,000	36,640	2FE
817565	CE 2	Service Corp Intl Sr Nt	5.125% 06/01/2		05/14/2019	Citigroup		151,875	150,000		3FE
82967N	BE 7	Sirius XM Radio Inc Sr Nt	4.625% 07/15		06/26/2019	Various		1,429,463	1,420,000		3FE
83001A	AC 6	Six Flags Entertainment Sr Nt	5.500% 0		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,008,750	1,000,000	1,375	3FE
84861T	AD 0	Spirit Realty LP Sr Nt	4.000% 07/15/29		06/25/2019	Various		24,978,891	24,900,000		2FE
858912	AF 5	Stericycle Inc Sr Nt	5.375% 07/15/24		06/27/2019	Bank of America BISD Dealer		4,372,238	4,335,000	1,349	3FE
863667	AQ 4	Stryker Corp Sr Nt	3.650% 03/07/28		05/07/2019	Various		16,414,528	16,000,000	85,004	2FE
87612B	BG 6	Targa Resources Partners Sr Nt	5.000%		05/15/2019	Goldman Sachs & Company		293,813	300,000	5,083	3FE
902494	AX 1	Tyson Foods Inc Sr Nt	3.950% 08/15/24		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,026,987	1,000,000	7,571	2FE
90265E	AM 2	UDR INC Sr MTN	3.500% 07/01/27		04/30/2019	Wells Fargo Securities LLC		742,410	750,000	8,823	2FE
90291J	AW 7	UBS Commerical Mtg Tr CMBS 2018-C9 CI A4			04/03/2019	UBS Financial Services Inc		3,417,602	3,220,000	1,473	1FM
90931C	AA 6	United Air Lines LBASS PTC Ser 2019-1 CI			05/22/2019	Various		17,273,043	16,650,000	182,341	1FE
92837B	AB 7	Visio RMBS Ser 2019-1 CI A1	3.572% 06/		05/29/2019	Nomura Securities Intl LLC		8,238,286	8,168,408	24,315	1FE
94106L	BH 1	Waste Management Inc Sr Nt	3.200% 06/1		05/14/2019	Goldman Sachs & Company		2,499,325	2,500,000		2FE
948741	AJ 2	Weingarten Realty Inv Sr Nt	3.500% 04/		06/11/2019	Morgan Stanley & Co LLC		5,076,450	5,000,000	28,194	2FE
96949L	AE 5	Williams Partners LP Sr Nt	4.850% 03/0		05/21/2019	Goldman Sachs & Company		9,934,800	10,000,000	110,472	2FE
941053	AJ 9	Waste Connections Inc Sr Nt	3.500% 05/	A	04/22/2019	Various		24,917,065	25,000,000	4,278	2FE
000000	00 0	Digicel Group Two Ltd Sr Nt PIK	9.125%	D	04/01/2019	Interest Capitalization		337	337		6FE
000000	00 0	Ades International Sr Nt	8.625% 04/24/	D	04/16/2019	Direct		545,000	545,000		4FE
000000	00 0	China Evergrande Group Sec Nt	8.750% 0	D	06/27/2019	Direct		290,875	325,000	237	4FE
00654A	AA 4	Adani Green Energy UP Sr Nt	6.250% 12/	D	05/30/2019	Direct		520,000	520,000		3FE
00973R	AD 5	Aker BP ASA Sr Nt	4.750% 06/15/24	D	06/12/2019	Various		935,425	930,000		3FE
067316	AF 6	Bacardi LTD Sr Nt	4.700% 05/15/28	D	05/29/2019	Barclays Capital Inc		7,643,334	7,400,000	13,969	2FE
12644V	AC 2	CSN Resources SA Sr Nt	7.625% 04/17/26	D	04/10/2019	Direct		463,768	470,000		4FE
25156P	BA 0	Deutsche Telekom Nt	3.600% 01/19/27	D	04/24/2019	NW Life Sep Acct Mul Mat - 2		4,926,100	5,000,000	47,500	2FE
25382F	AA 9	Digicel Group Two Ltd Sr Nt	9.125% 04/	D	04/01/2019	Interest Capitalization		5,680	5,680		6FE
38060A	AC 8	Gold Fields Orogen Holdco Sr Nt	6.125%	D	05/08/2019	Direct		675,000	675,000		3FE
404280	BK 4	HSBC Holdings PLC Sr Nt Fix to Flt	4.0	D	04/11/2019	Barclays Capital Inc		3,263,808	3,200,000	11,494	1FE
404280	BT 5	HSBC Holdings PLC Sr Nt	4.583% 06/19/2	C	04/17/2019	Citigroup		6,891,820	6,500,000	101,781	1FE
404280	CC 1	HSBC Holdings PLC Sr Nt	3.973% 05/22/3	D	05/23/2019	Various		5,397,380	5,400,000	662	1FE
44962L	AH 0	IHS Markit Ltd Sr Nt	3.625% 05/01/24	D	04/03/2019	Citigroup		9,968,600	10,000,000		2FE
46650C	AA 7	JBS Investments II GMBH Sr Nt	7.000% 0	D	04/01/2019	Direct		781,550	770,000	11,828	3FE
714264	AM 0	Pernod Ricard SA Sr Nt	3.250% 06/08/26	C	04/24/2019	NW Life Sep Acct Mul Mat - 2		787,474	800,000	9,822	2FE
785712	AG 5	Sable Intl Finance Ltd Nt	5.750% 09/07	D	04/02/2019	Direct		357,102	360,000		3FE
92857W	BK 5	Vodafone Group PLC Sr Nt	4.375% 05/30/	D	06/19/2019	Various		11,073,401	10,500,000	18,926	2FE
A3158#	AC 3	Hofer Financial Services GmbH Sr Nt Ser		D	04/12/2019	Stonecastle Securities LLC		12,921,285	12,900,000	92,866	1PL
L9116P	AG 8	Tonon Luxembourg SA 1st Lien Nt	6.500%	D	05/15/2019	Taxable Exchange		39,661	793,223	27,928	6*
3899999	Total - Bonds - Industrial and Miscellaneous							1,162,084,368	1,143,281,101	4,692,552	XXX

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)
Bonds - Bank Loans									
QE044	000000 00 0		06/21/2019	Direct		34,966	35,499		4FE
	000000 00 0		06/21/2019	Direct		1,229	1,247		4Z
	000000 00 0		06/21/2019	Direct		417,874	424,237		4FE
	000000 00 0		06/21/2019	Direct		69,932	70,997		4FE
	000000 00 0		06/28/2019	Tax Free Exchange		15,597	15,888		3FE
	000000 00 0		04/02/2019	Tax Free Exchange		4,901	4,920	1	4FE
	000000 00 0		06/03/2019	Tax Free Exchange		14,844	15,000	6	3FE
	000000 00 0		05/03/2019	Direct		385,180	389,071		3FE
	000000 00 0		05/01/2019	Direct		295,225	313,027		2FE
	000000 00 0		05/01/2019	Tax Free Exchange		295,225	313,027		2FE
	000000 00 0		06/24/2019	Tax Free Exchange		2,334	2,404	20	2FE
	000000 00 0		04/18/2019	Direct		63,898	64,625		2FE
	000000 00 0		06/20/2019	Tax Free Exchange		63,920	64,625		2FE
	000000 00 0		06/10/2019	Tax Free Exchange		2,515	2,545		3FE
	000000 00 0		06/28/2019	Tax Free Exchange		1,443	1,443		3FE
	000000 00 0		06/28/2019	Tax Free Exchange		1,450	1,450		4FE
	000000 00 0		05/10/2019	Direct		483,145	490,502		2FE
	000000 00 0		04/01/2019	Direct		119,800	122,245		2FE
	000000 00 0		06/26/2019	Tax Free Exchange		14,361	14,621	6	4FE
	000000 00 0		06/17/2019	Direct		49,885	50,186		3FE
	000000 00 0		06/14/2019	Direct		16,628	16,729		3FE
	000000 00 0		06/14/2019	Direct		55,428	55,762		3FE
	000000 00 0		04/26/2019	Direct		33,266	33,467		3FE
	000000 00 0		04/10/2019	Direct		111,205	111,524		3FE
	000000 00 0		06/10/2019	Direct		38,799	39,033		3FE
	000000 00 0		06/28/2019	Tax Free Exchange		1,103,949	1,110,178	65	3FE
	000000 00 0		06/11/2019	Direct		12,009	12,082		3FE
	000000 00 0		05/07/2019	Direct		20,323	20,446		3FE
	000000 00 0		05/10/2019	Direct		20,323	20,446		3FE
	000000 00 0		04/30/2019	Direct		101,617	102,230		3FE
	000000 00 0		04/30/2019	Tax Free Exchange		232,216	233,252		3FE
	000000 00 0		05/31/2019	Direct		144,446	145,318		3FE
	000000 00 0		05/31/2019	Direct		212,472	213,755		3FE
	000000 00 0		05/31/2019	Direct		64,665	65,056		3FE
	000000 00 0		05/31/2019	Direct		78,522	78,996		3FE
	000000 00 0		05/03/2019	Direct		23,280	23,420		3FE
	000000 00 0		04/30/2019	Tax Free Exchange		2,254	2,343		4FE
	000000 00 0		04/15/2019	Direct		1,146,901	1,170,307		3FE
	000000 00 0		06/24/2019	Tax Free Exchange		3,658	3,750	8	4FE
	000000 00 0		05/31/2019	Tax Free Exchange		6,834	6,899		4FE
03525@	AA 6		06/28/2019	Interest Capitalization		19,278	19,278		5
04685Y	AK 5		05/10/2019	Tax Free Exchange		2,539	2,589		4FE
10483*	AA 3		06/11/2019	Tax Free Exchange		5,397	5,530		4Z
22818R	AW 6		06/27/2019	Various		1,011,367	1,005,818		2FE

SCHEDULE D - PART 3

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

QE04.5

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)
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 3.....			04/30/2019.....	Tax Free Exchange.....		9,816	10,000	2	4FE.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 6.....			05/13/2019.....	Tax Free Exchange.....		3,883	3,951	3	2FE.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.940%.....			06/03/2019.....	Interest Capitalization.....		56,808	56,808		3FE.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 6.330%.....			04/10/2019.....	Direct.....		1,519,222	1,599,181		4FE.....
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.....			05/17/2019.....	Direct.....		382,957	386,825		3FE.....
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.....			06/28/2019.....	Tax Free Exchange.....		909,419	918,097		3FE.....
62974@ AF 7	National Seating&Mobility Inc Incrementa.....			05/03/2019.....	Direct.....		878,930	892,315		3FE.....
62976# AC 0	NSM Insurance Group LLC Incremental Term.....			04/10/2019.....	Tax Free Exchange.....		119,809	122,245	217	2FE.....
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1 4.412.....			05/30/2019.....	Bank of America BISD Dealer.....		995,000	1,000,000		3FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.474.....			06/24/2019.....	UBS Financial Services Inc.....		16,346	16,285		2FE.....
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1 4.....			06/05/2019.....	Various.....		5,012,500	5,000,000		3FE.....
81726J AE 1	Sensata Technologies New 1st Lien Term L.....			05/17/2019.....	Wells Fargo Securities LLC.....		201,757	200,701		2FE.....
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1 7.025%.....			04/29/2019.....	Direct.....		9,073,469	9,258,642		3FE.....
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1 7.....			05/31/2019.....	Direct.....		358,152	361,770		3FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 7.772.....			05/10/2019.....	Direct.....		7,048,973	7,229,716		4FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 3.....			05/31/2019.....	Tax Free Exchange.....		10,654	10,833	7	3FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....			05/28/2019.....	Interest Capitalization.....		8,897	8,897		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			05/31/2019.....	Interest Capitalization.....		425	425		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			05/31/2019.....	Tax Free Exchange.....		512	516		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			06/13/2019.....	Interest Capitalization.....		9,348	9,348		3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			06/13/2019.....	Tax Free Exchange.....		9,306	9,306		3FE.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 4.178% 05/.....		A.....	06/07/2019.....	Various.....		166,045	165,622		2FE.....
8299999. Total - Bonds - Bank Loans.....							33,597,328	34,157,250	335	XXX.....
8399997. Total - Bonds - Part 3.....							1,458,477,251	1,435,933,616	5,312,337	XXX.....
8399999. Total - Bonds.....							1,458,477,251	1,435,933,616	5,312,337	XXX.....
Preferred Stocks - Industrial and Miscellaneous										
05971P AB 4	Banco Mercantil De Norte Jr Sub Nt 7.5.....		D.....	06/20/2019.....	Direct.....	200,000.000	200,000			P3FE.....
G4637E BF 1	HSBC Bank PLC Jr Sub Nt Ser 1M Perp 2.....		D.....	06/28/2019.....	Taxable Exchange.....	6,111,000.000	4,448,808			P2FE.....
G55356 AG 7	Lloyds Bank PLC Jr Sub Nt Ser 1 Perp 2.....		D.....	06/27/2019.....	Taxable Exchange.....	8,400,000.000	6,648,600			P2FE.....
G55356 AH 5	Lloyds Bank PLC Jr Sub Nt Ser 2 Perp 2.....		D.....	05/31/2019.....	Taxable Exchange.....	8,400,000.000	6,759,480			P2FE.....
R57779 BC 4	DNB Bank ASA Jr Sub Nt Perp 2.770% Per.....		D.....	05/31/2019.....	Taxable Exchange.....	4,620,000.000	3,047,352		3,910	P2FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....							21,104,240	XXX	3,910	XXX.....
8999997. Total - Preferred Stocks - Part 3.....							21,104,240	XXX	3,910	XXX.....
8999999. Total - Preferred Stocks.....							21,104,240	XXX	3,910	XXX.....
Common Stocks - Industrial and Miscellaneous										
31340# 00 1	Federal Home Loan Bank Com Cl B.....			04/08/2019.....	Direct.....	50,000.000	5,000,000	XXX		U.....
69120# 10 6	Owl Rock Capital Corp Com.....			06/17/2019.....	Direct.....	472,270.530	7,225,739	XXX		L.....
88642R 10 9	Tidewater Inc Com.....			05/28/2019.....	Tax Free Exchange.....	12,923.000	381,356	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....							12,607,095	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates										
63866# 10 7	Nationwide Life & Annuity Ins Com.....			06/27/2019.....	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										
63867R 61 3	Nationwide Fd-R (Seed).....			06/06/2019.....	Direct.....	241.780	5,000	XXX		L.....

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)
63868D 80 3	Nationwide Loomis Fund -R6.....			06/07/2019.....	Direct.....	0.640	13	XXX		L.....
63868D 82 9	Nationwide Loomis International Growth E.....			06/03/2019.....	Direct.....	287.900	4,900	XXX		L.....
63868D 83 7	Nationwide Loomis International Growth I.....			06/03/2019.....	Direct.....	287.900	4,900	XXX		L.....
63868D 84 5	Nationwide Loomis International Growth-.....			06/07/2019.....	Direct.....	293,713.270	4,999,230	XXX		L.....
63868D 85 2	Nationwide Loomis International Growth-.....			05/31/2019.....	Direct.....	6.020	100	XXX		L.....
63868D 87 8	Nationwide Loomis Dynamic US Gr-Eagle.....			06/07/2019.....	Direct.....	1.510	15	XXX		L.....
63868J 87 5	Nationwide Var Ins Tr Govt Money Market.....			06/28/2019.....	Direct.....	61.000	61	XXX		L.....
9299999.	Total - Common Stocks - Mutual Funds.....						5,014,219	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....						167,621,314	XXX	0	XXX.....
9799999.	Total - Common Stocks.....						167,621,314	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						188,725,554	XXX	3,910	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,647,202,805	XXX	5,316,247	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					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)	
Bonds - U.S. Government																								
362197	3A	1	GNMA GNSF Pool #269993 9.500% 06/15/20	..	06/01/2019.	Paydown.....						55	55	57	56			55			0	2	06/15/2020.	1.....
455780	AG	1	Indonesia (Republic of) AID Sr Nt 8.90% 12	..	06/01/2019.	Redemption 100.0000.....		100,000	100,000	109,000	101,858		(1,858)		(1,858)		100,000			0	4,450	06/01/2021.	1.....	
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	06/01/2019.	Paydown.....		76,803	76,803	79,608	77,198		(396)		(396)		76,803			0	2,298	09/15/2025.	1.....	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	06/01/2019.	Paydown.....		45,756	45,756	47,073	45,997		(240)		(240)		45,756			0	1,295	06/15/2028.	1.....	
0599999.	Total - Bonds - U.S. Government.....							222,614	222,614	235,738	225,109	0	(2,494)	0	(2,494)	0	222,614	0	0	0	8,045	XXX	XXX	
Bonds - All Other Government																								
000000	00	0	Argentina (Republic of) Unsec Nt 8.750% 06/15/20	D	05/07/2019.	Redemption 100.0000.....		34,710	34,710	31,256			3,454		3,454		34,710			0	1,519	05/07/2024.	5Z.....	
000000	00	0	Ukraine Govt Sr Nt 9.750% 11/01/28.....	D	04/23/2019.	Direct.....		423,225	405,000	387,383	387,472		390		390		387,862		35,363	35,363	19,086	11/01/2028.	4FE.....	
000000	00	0	Argentina (Republic of) Sr Nt 8.280% 1.....	D	06/28/2019.	Direct.....		222,265	297,231	202,860			427		427		203,287		18,978	18,978	11,132	12/31/2033.	4FE.....	
000000	00	0	Republic of Nigeria Sr Nt 7.696% 02/23.....	D	04/17/2019.	Direct.....		200,100	200,000	177,600	177,645		167		167		177,813		22,287	22,287	10,219	02/23/2038.	4FE.....	
900123	CA	6	Turkey (Republic of) Sr Nt 3.250% 03/2.....	D	04/17/2019.	Direct.....		796,500	900,000	765,000	772,505		7,972		7,972		780,476		16,024	16,024	16,981	03/23/2023.	3FE.....	
1099999.	Total - Bonds - All Other Government.....							1,676,800	1,836,941	1,564,099	1,337,622	0	12,410	0	12,410	0	1,584,148	0	92,652	92,652	58,937	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																								
217039	DC	7	Coos County Oregon GO Txb1 Ser B 4.880	..	06/01/2019.	Call 100.0000.....		530,000	530,000	530,000	530,000				0		530,000			0	12,932	06/01/2023.	1FE.....	
736688	FN	7	Portland OR Comm College GO Dist 4.810	..	06/01/2019.	Call 100.0000.....		515,000	515,000	515,000	515,000				0		515,000			0	12,386	06/01/2027.	1FE.....	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							1,045,000	1,045,000	1,045,000	1,045,000	0	0	0	0	0	1,045,000	0	0	0	25,318	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																								
3128MJ	3M	0	FHLMC Gold Pool #G08803 3.000% 03/15/4	..	06/01/2019.	Paydown.....		435,297	435,297	436,470			(1,173)		(1,173)		435,297			0	1,088	03/15/2048.	1.....	
3128MJ	4X	5	FHLMC Pool #G08837 4.500% 09/15/48.	..	06/01/2019.	Paydown.....		7,555,036	7,555,036	7,812,969	7,813,883		(258,848)		(258,848)		7,555,036			0	144,715	09/15/2048.	1.....	
3128MJ	Q3	7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	06/01/2019.	Paydown.....		97,886	97,886	100,448	100,233		(2,347)		(2,347)		97,886			0	1,449	01/15/2042.	1.....	
3128MJ	T8	3	FHLMC Pool #G08574 4.500% 02/15/44.	..	06/01/2019.	Paydown.....		413,280	413,280	440,983	439,798		(26,517)		(26,517)		413,280			0	7,860	02/15/2044.	1.....	
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	06/15/2019.	Paydown.....		123	123	126	122		1		1		123			0	4	05/15/2021.	1.....	
312904	F7	5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	..	06/01/2019.	Paydown.....		2,450	2,450	2,419	2,442		8		8		2,450			0	60	12/15/2020.	1.....	
312904	N2	7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	..	06/01/2019.	Paydown.....		420	420	444	426		(6)		(6)		420			0	16	12/15/2020.	1.....	
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	06/01/2019.	Paydown.....		1,903	1,903	1,928	1,901		2		2		1,903			0	71	05/15/2021.	1.....	
312906	E5	5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	06/01/2019.	Paydown.....		2,011	2,011	1,935	1,996		15		15		2,011			0	71	08/15/2021.	1.....	
312906	LL	2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	06/01/2019.	Paydown.....		8,142	8,142	8,466	8,200		(59)		(59)		8,142			0	302	07/15/2021.	1.....	
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	06/01/2019.	Paydown.....		4,427	4,427	4,541	4,461		(35)		(35)		4,427			0	128	12/15/2022.	1.....	

QE05

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE05.1	312915	UF	6		06/01/2019.	Paydown.....		6,529	6,529	6,716	6,589		(60)		(60)		6,529			0	191	05/15/2023.	1.....
	31339D	SE	9		06/01/2019.	Paydown.....		8,601	8,601	8,685	8,624		(22)		(22)		8,601			0	219	02/15/2032.	1.....
	31339G	JU	6		06/01/2019.	Paydown.....		5,642	5,642	5,628	5,628		14		14		5,642			0	141	10/15/2031.	1.....
	3133T2	YE	4		06/01/2019.	Paydown.....		2,519	2,519	2,571	2,534		(15)		(15)		2,519			0	68	05/15/2023.	1.....
	3133T3	KF	4		06/01/2019.	Paydown.....		33,454	33,454	35,147	33,931		(477)		(477)		33,454			0	860	12/15/2023.	1.....
	3133T6	M4	0		06/01/2019.	Paydown.....		25,223	25,223	26,003	25,529		(306)		(306)		25,223			0	668	04/15/2026.	1.....
	3133TC	6P	8		06/01/2019.	Paydown.....		4,425	4,425	4,592	4,506		(81)		(81)		4,425			0	126	11/20/2027.	1.....
	3133TC	AU	2		06/01/2019.	Paydown.....		78	78	75	77				0		78			0	2	03/25/2029.	1.....
	3133TE	LG	7		06/01/2019.	Paydown.....		382	382	392	388		(6)		(6)		382			0	10	06/15/2028.	1.....
	3133TK	5S	5		06/01/2019.	Paydown.....		2,205	2,205	2,067	2,184		21		21		2,205			0	54	03/15/2029.	1.....
	31340Y	X6	1		06/15/2019.	Paydown.....		3,148	3,148	2,995	3,117		31		31		3,148			0	118	01/15/2021.	1.....
	31358E	RK	0		06/01/2019.	Paydown.....		2,451	2,451	2,393	2,431		20		20		2,451			0	92	07/25/2020.	1.....
	31358G	X4	4		06/01/2019.	Paydown.....		2,182	2,182	2,143	2,166		16		16		2,182			0	77	06/25/2021.	1.....
	31358H	GT	6		06/01/2019.	Paydown.....		1,087	1,087	1,045	1,075		12		12		1,087			0	36	07/25/2021.	1.....
	31358H	H4	0		06/01/2019.	Paydown.....		8,573	8,573	8,837	8,595		(22)		(22)		8,573			0	246	08/25/2021.	1.....
	31358J	HU	8		06/01/2019.	Paydown.....		507	507	522	510		(2)		(2)		507			0	16	09/25/2021.	1.....
	31358M	Q4	9		06/01/2019.	Paydown.....		8,036	8,036	7,981	7,991		45		45		8,036			0	235	07/25/2022.	1.....
	31358N	5B	4		06/01/2019.	Paydown.....		27,023	27,023	27,803	27,177		(154)		(154)		27,023			0	797	07/25/2022.	1.....
	31359B	DN	4		06/01/2019.	Paydown.....		19,008	19,008	17,318	18,589		419		419		19,008			0	430	07/25/2023.	1.....
	31359B	ZK	6		06/01/2019.	Paydown.....		4,278	4,278	4,222	4,252		27		27		4,278			0	114	07/25/2023.	1.....
	31359E	LJ	8		06/01/2019.	Paydown.....		33,648	33,648	30,663	32,581		1,067		1,067		33,648			0	874	10/25/2023.	1.....
31359G	DE	3			06/01/2019.	Paydown.....		11,167	11,167	11,346	11,229		(62)		(62)		11,167			0	308	12/25/2023.	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE052	31359G	P3	4		06/01/2019.	Paydown.....		19,932	19,932	20,240	19,940		(8)		(8)		19,932			0	506	03/25/2024.	1.....
	31359K	ZR	1		06/01/2019.	Paydown.....		5,939	5,939	6,057	5,962		(23)		(23)		5,939			0	176	09/25/2021.	1.....
	31359Q	UN	2		06/01/2019.	Paydown.....		5,717	5,717	5,818	5,763		(46)		(46)		5,717			0	163	09/18/2027.	1.....
	31359T	6P	8		06/01/2019.	Paydown.....		47,960	47,960	49,383	48,321		(361)		(361)		47,960			0	1,239	06/17/2028.	1.....
	31359U	TL	9		06/01/2019.	Paydown.....		7,622	7,622	7,651	7,626		(4)		(4)		7,622			0	201	09/18/2028.	1.....
	31359V	BH	5		06/01/2019.	Paydown.....		2,439	2,439	2,502	2,475		(36)		(36)		2,439			0	64	10/17/2038.	1.....
	313602	3E	2		06/01/2019.	Paydown.....		475	475	474	472		3		3		475			0	18	10/25/2019.	1.....
	313602	W4	2		06/01/2019.	Paydown.....		1,692	1,692	1,695	1,684		8		8		1,692			0	60	10/25/2019.	1.....
	313603	2H	4		06/01/2019.	Paydown.....		26	26	27	26				0		26			0	1	04/25/2020.	1.....
	313603	GW	6		06/01/2019.	Paydown.....		251	251	248	249		1		1		251			0	9	11/25/2019.	1.....
	313603	JJ	2		06/01/2019.	Paydown.....		740	740	780	740				0		740			0	26	12/25/2019.	1.....
	313603	YL	0		06/01/2019.	Paydown.....		1,783	1,783	1,808	1,776		7		7		1,783			0	68	03/25/2020.	1.....
	31377M	AP	6		06/01/2019.	Paydown.....		12,293	12,293	13,194	12,323		(30)		(30)		12,293			0	309	12/25/2019.	1.....
	3137A7	2J	8		06/01/2019.	Paydown.....		1,267,481	1,267,481	1,210,048	1,246,527		20,954		20,954		1,267,481			0	21,331	01/15/2040.	1.....
	31381H	TQ	9		06/01/2019.	Paydown.....		164,659	164,659	169,470	165,601		(942)		(942)		164,659			0	3,742	11/25/2023.	1.....
	31381H	TR	7		06/01/2019.	Paydown.....		48,525	48,525	49,860	48,779		(254)		(254)		48,525			0	1,092	09/25/2023.	1.....
	31381L	NY	9		06/01/2019.	Paydown.....		6,778	6,778	8,054	7,588		(810)		(810)		6,778			0	188	01/25/2028.	1.....
	31381L	TV	9		06/01/2019.	Paydown.....		8,852	8,852	9,890	9,666		(814)		(814)		8,852			0	219	01/25/2035.	1.....
	31381M	X2	6		06/01/2019.	Paydown.....		39,357	39,357	42,223	39,722		(365)		(365)		39,357			0	707	05/25/2020.	1.....
	31381N	K9	3		06/01/2019.	Paydown.....		43,899	43,899	46,338	44,285		(386)		(386)		43,899			0	744	10/25/2020.	1.....
	31381N	V3	4		06/01/2019.	Paydown.....		21,976	21,976	25,066	24,092		(2,116)		(2,116)		21,976			0	569	12/25/2029.	1.....
	31381N	WH	2		06/01/2019.	Paydown.....		36,738	36,738	37,909	36,890		(152)		(152)		36,738			0	569	09/25/2020.	1.....
	31381N	XT	5		06/01/2019.	Paydown.....		71,130	71,130	71,130	71,130				0		71,130			0	981	10/25/2020.	1.....
	31381P	KS	6		06/01/2019.	Paydown.....		12,218	12,218	14,177	13,516		(1,298)		(1,298)		12,218			0	323	01/25/2029.	1.....

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31381T	KS	8	FNMA Pool #470205 6.740% 07/25/29....	..	06/01/2019.	Paydown.....		13,088	13,088	15,744	14,887		(1,799)		(1,799)		13,088			0	371	07/25/2029.	1.....
31384V	QL	9	FNMA Pool #535159 7.000% 02/25/30....	..	06/01/2019.	Paydown.....		4,300	4,300	4,162	4,182		119		119		4,300			0	124	02/25/2030.	1.....
3138A9	CV	4	FNMA Pool #AH7283 4.000% 03/25/41....	..	06/01/2019.	Paydown.....		117,495	117,495	118,647	118,536		(1,042)		(1,042)		117,495			0	2,005	03/25/2041.	1.....
3138AB	YQ	6	FNMA Pool #AH9718 4.000% 04/25/41....	..	06/01/2019.	Paydown.....		53,857	53,857	54,385	54,328		(471)		(471)		53,857			0	890	04/25/2041.	1.....
3138AC	AR	8	FNMA Pool #AH9915 3.500% 04/25/41....	..	06/01/2019.	Paydown.....		21,934	21,934	22,191	22,162		(228)		(228)		21,934			0	311	04/25/2041.	1.....
3138AP	JX	7	FNMA Pool #AI9277 4.000% 08/25/41....	..	06/01/2019.	Paydown.....		18,976	18,976	19,162	19,149		(173)		(173)		18,976			0	316	08/25/2041.	1.....
3138EG	N4	2	FNMA Pool #AL0410 4.405% 06/25/21....	..	06/01/2019.	Paydown.....		145,299	145,299	155,470	147,750		(2,451)		(2,451)		145,299			0	2,693	06/25/2021.	1.....
3138EK	TC	9	FNMA Pool #AL3246 3.500% 10/25/42....	..	06/01/2019.	Paydown.....		792,651	792,651	798,361	797,813		(5,162)		(5,162)		792,651			0	12,406	10/25/2042.	1.....
3138EL	GL	1	FNMA Pool #AL3802 3.000% 02/25/28....	..	06/01/2019.	Paydown.....		85,973	85,973	88,042	87,517		(1,544)		(1,544)		85,973			0	1,068	02/25/2028.	1.....
3138L2	PT	8	FNMA Pool #AM2233 7.250% 01/25/31....	..	06/01/2019.	Paydown.....		3,657	3,657	4,639	4,373		(717)		(717)		3,657			0	112	01/25/2031.	1.....
3138L2	TX	5	FNMA Pool #AM2365 7.190% 02/25/31....	..	06/01/2019.	Paydown.....		6,304	6,304	8,016	7,555		(1,252)		(1,252)		6,304			0	191	02/25/2031.	1.....
3138L2	UF	2	FNMA Pool #AM2381 7.700% 01/25/31....	..	06/01/2019.	Paydown.....		2,296	2,296	2,996	2,807		(511)		(511)		2,296			0	74	01/25/2031.	1.....
3138LU	XW	0	FNMA Pool #AO4292 3.000% 07/25/42....	..	06/01/2019.	Paydown.....		54,768	54,768	56,993	56,749		(1,982)		(1,982)		54,768			0	691	07/25/2042.	1.....
3138M0	JU	5	FNMA Pool #AO8374 3.000% 07/25/42....	..	06/01/2019.	Paydown.....		81,712	81,712	85,031	84,624		(2,912)		(2,912)		81,712			0	969	07/25/2042.	1.....
3138M6	QU	4	FNMA Pool #AP3166 3.000% 08/25/42....	..	06/01/2019.	Paydown.....		15,024	15,024	15,634	15,566		(542)		(542)		15,024			0	188	08/25/2042.	1.....
3138MJ	HZ	5	FNMA Pool #AQ2947 2.500% 11/25/27....	..	06/01/2019.	Paydown.....		74,570	74,570	74,302	74,345		225		225		74,570			0	777	11/25/2027.	1.....
3138MR	ML	2	FNMA Pool #AQ9362 2.500% 01/25/28....	..	06/01/2019.	Paydown.....		1,156,477	1,156,477	1,148,526	1,150,186		6,290		6,290		1,156,477			0	12,073	01/25/2028.	1.....
3138W9	GS	3	FNMA Pool #AS0208 3.500% 08/25/43....	..	06/01/2019.	Paydown.....		1,268,055	1,268,055	1,256,662	1,257,338		10,717		10,717		1,268,055			0	18,078	08/25/2043.	1.....
3138W9	GU	8	FNMA Pool # AS0210 3.500% 08/25/43....	..	06/01/2019.	Paydown.....		577,653	577,653	580,000	579,745		(2,092)		(2,092)		577,653			0	8,464	08/25/2043.	1.....
3138WD	FK	2	FNMA Pool #AS3769 4.000% 11/25/39....	..	06/01/2019.	Paydown.....		311,850	311,850	333,801	332,769		(20,919)		(20,919)		311,850			0	5,070	11/25/2039.	1.....
3138WF	LC	8	FNMA Pool #AS5722 3.500% 09/01/45....	..	06/01/2019.	Paydown.....		1,806,465	1,806,465	1,866,586	1,864,083		(57,618)		(57,618)		1,806,465			0	26,883	09/01/2045.	1.....
3138WQ	AY	8	FNMA Pool #AT2722 3.000% 05/25/43....	..	06/01/2019.	Paydown.....		81,668	81,668	79,384	79,555		2,113		2,113		81,668			0	1,042	05/25/2043.	1.....
3138WQ	B8	4	FNMA Pool #AT2762 2.500% 05/25/28....	..	06/01/2019.	Paydown.....		168,138	168,138	166,772	167,041		1,097		1,097		168,138			0	1,742	05/25/2028.	1.....
3138WW	BK	4	FNMA Pool #AT8141 3.000% 08/25/43....	..	06/01/2019.	Paydown.....		245,120	245,120	237,317	237,961		7,159		7,159		245,120			0	3,512	08/25/2043.	1.....
3138X0	Z3	5	FNMA Pool #AU1661 2.500% 07/25/28....	..	06/01/2019.	Paydown.....		406,186	406,186	402,886	403,560		2,626		2,626		406,186			0	4,283	07/25/2028.	1.....
3138X2	LF	9	FNMA Pool #AU3025 3.000% 08/25/43....	..	06/01/2019.	Paydown.....		352,095	352,095	340,886	341,668		10,427		10,427		352,095			0	4,459	08/25/2043.	1.....
3138X3	AQ	5	FNMA Pool #AU3614 3.000% 07/25/43....	..	06/01/2019.	Paydown.....		51,596	51,596	49,953	50,101		1,495		1,495		51,596			0	673	07/25/2043.	1.....
3138X6	KE	4	FNMA Pool #AU6592 3.500% 01/25/44....	..	06/01/2019.	Paydown.....		250,462	250,462	254,043	253,865		(3,403)		(3,403)		250,462			0	4,043	01/25/2044.	1.....
3138X9	SH	3	FNMA Pool #AU9519 3.500% 10/25/43....	..	06/01/2019.	Paydown.....		258,651	258,651	264,214	263,893		(5,242)		(5,242)		258,651			0	3,832	10/25/2043.	1.....
3138XH	D5	7	FNMA Pool #AV5523 4.500% 01/25/44....	..	06/01/2019.	Paydown.....		190,942	190,942	204,755	204,225		(13,284)		(13,284)		190,942			0	2,890	01/25/2044.	1.....
3138XJ	3K	1	FNMA Pool #AV7101 3.500% 03/25/44....	..	06/01/2019.	Paydown.....		119,567	119,567	120,384	120,333		(767)		(767)		119,567			0	1,765	03/25/2044.	1.....
3138XJ	3Y	1	FNMA Pool #AV7114 4.500% 03/25/44....	..	06/01/2019.	Paydown.....		196,452	196,452	211,002	210,429		(13,977)		(13,977)		196,452			0	4,359	03/25/2044.	1.....
3138XK	3B	8	FNMA Pool #AV7993 4.500% 02/25/44....	..	06/01/2019.	Paydown.....		115,544	115,544	123,902	123,302		(7,758)		(7,758)		115,544			0	1,760	02/25/2044.	1.....
3138XU	VB	5	FNMA Pool #AW5109 4.000% 08/25/44....	..	06/01/2019.	Paydown.....		607,178	607,178	644,226	643,122		(35,944)		(35,944)		607,178			0	9,676	08/25/2044.	1.....
3138Y6	3L	6	FNMA Pool #AX5302 4.000% 01/25/42....	..	06/01/2019.	Paydown.....		1,171,347	1,171,347	1,251,877	1,248,159		(76,812)		(76,812)		1,171,347			0	20,159	01/25/2042.	1.....
3138Y8	F6	2	FNMA Pool #AX6488 4.000% 11/25/44....	..	06/01/2019.	Paydown.....		859,278	859,278	919,159	917,192		(57,914)		(57,914)		859,278			0	15,613	11/25/2044.	1.....
31392C	PT	5	FNMA REMIC Ser 2002-21 CI PE 6.500% 04	..	06/01/2019.	Paydown.....		6,601	6,601	6,793	6,742		(140)		(140)		6,601			0	167	04/25/2032.	1.....
31392E	5J	5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11	..	06/01/2019.	Paydown.....		73,268	73,268	72,157	72,848		420		420		73,268			0	1,700	11/25/2022.	1.....
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356	..	06/01/2019.	Paydown.....		44,006	44,006	44,749	44,394		(387)		(387)		44,006			0	823	06/25/2042.	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE054	31392T	WT 0		06/01/2019.	Paydown.....		..4,229	4,229	4,405	4,262	.....	.....(33)	.....	.....(33)	.....	.....4,229	.....	.....	......0	106	08/15/2022.	1.....
	31392W	G9 5		06/01/2019.	Paydown.....		56,517	56,517	57,082	56,516	.....	.....1	.....	.....1	.....	.....56,517	.....	.....	......0	1,287	10/15/2022.	1.....
	31393A	FD 4		06/01/2019.	Paydown.....		75,251	75,251	79,766	75,718	.....	.....(467)	.....	.....(467)	.....	.....75,251	.....	.....	......0	1,714	04/25/2023.	1.....
	31393A	ZB 6		06/01/2019.	Paydown.....		104,064	104,064	110,178	104,601	.....	.....(537)	.....	.....(537)	.....	.....104,064	.....	.....	......0	2,432	04/25/2023.	1.....
	31393B	3W 3		06/01/2019.	Paydown.....		147,622	147,622	152,050	149,342	.....	.....(1,720)	.....	.....(1,720)	.....	.....147,622	.....	.....	......0	3,350	06/25/2033.	1.....
	31393C	PD 9		06/01/2019.	Paydown.....		10,442	10,442	10,332	10,390	.....	......52	.....	......52	.....	.....10,442	.....	.....	......0	216	06/25/2023.	1.....
	31393C	QH 9		06/01/2019.	Paydown.....		44,602	44,602	45,654	44,669	.....	.....(67)	.....	.....(67)	.....	.....44,602	.....	.....	......0	921	06/25/2023.	1.....
	31393D	TX 9		06/01/2019.	Paydown.....		57,967	57,967	57,965	57,808	.....	.....159	.....	.....159	.....	.....57,967	.....	.....	......0	1,050	06/25/2043.	1.....
	31393E	LF 4		06/01/2019.	Paydown.....		909,957	909,957	881,724	904,583	.....	.....5,374	.....	.....5,374	.....	.....909,957	.....	.....	......0	14,578	06/25/2043.	1.....
	31393F	4B 9		06/01/2019.	Paydown.....		20,776	20,776	21,141	20,825	.....	.....(49)	.....	.....(49)	.....	.....20,776	.....	.....	......0	473	11/15/2022.	1.....
	31393F	PA 8		06/01/2019.	Paydown.....		96,282	96,282	98,960	97,477	.....	.....(1,195)	.....	.....(1,195)	.....	.....96,282	.....	.....	......0	2,238	12/15/2032.	1.....
	31393J	6E 3		06/01/2019.	Paydown.....		23,236	23,236	24,339	23,366	.....	.....(130)	.....	.....(130)	.....	.....23,236	.....	.....	......0	533	01/15/2023.	1.....
	31393N	AH 2		06/01/2019.	Paydown.....		57,846	57,846	59,437	58,582	.....	.....(736)	.....	.....(736)	.....	.....57,846	.....	.....	......0	1,191	03/15/2033.	1.....
	31393P	DY 7		06/01/2019.	Paydown.....		42,966	42,966	45,088	43,228	.....	.....(261)	.....	.....(261)	.....	.....42,966	.....	.....	......0	994	04/15/2023.	1.....
	31393P	RF 3		06/01/2019.	Paydown.....		27,099	27,099	28,678	27,321	.....	.....(222)	.....	.....(222)	.....	.....27,099	.....	.....	......0	622	04/15/2023.	1.....
	31393T	CC 8		06/01/2019.	Paydown.....		34,795	34,795	33,313	34,396	.....	.....399	.....	.....399	.....	.....34,795	.....	.....	......0	727	09/25/2023.	1.....
	31393U	HG 1		06/01/2019.	Paydown.....		51,276	51,276	51,180	51,120	.....	.....157	.....	.....157	.....	.....51,276	.....	.....	......0	1,068	12/25/2023.	1.....
	31393U	QG 1		06/01/2019.	Paydown.....		137,758	137,758	128,674	135,302	.....	.....2,456	.....	.....2,456	.....	.....137,758	.....	.....	......0	2,831	12/25/2023.	1.....
	31393V	4V 0		06/01/2019.	Paydown.....		38,542	38,542	39,030	38,558	.....	.....(15)	.....	.....(15)	.....	.....38,542	.....	.....	......0	809	06/15/2023.	1.....
	31393Y	4J 1		06/01/2019.	Paydown.....		46,467	46,467	46,263	46,289	.....	.....177	.....	.....177	.....	.....46,467	.....	.....	......0	1,078	07/25/2024.	1.....
31394A	PF 7			06/01/2019.	Paydown.....		345,351	345,351	329,264	335,747	.....	.....9,604	.....	.....9,604	.....	.....345,351	.....	.....	......0	6,647	08/25/2034.	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31394A	XM	3	FNMA Gtd Grantor Tr Ser2004-T4 CIA9 4.000%	..	06/01/2019.	Paydown.....	.....	.....28,071	28,071	28,248	28,183	.....	.....(112)	.....	.....(112)	.....	.....28,071	.....	.....	......0	560	08/25/2034.	1.....
31394B	6M	1	FNMA REMIC Ser 2005-6 CI MB 5.000% 02/	..	06/01/2019.	Paydown.....	.....	.....165,223	165,223	165,507	164,846	.....	......377	.....	......377	.....	.....165,223	.....	.....	......0	3,511	02/25/2025.	1.....
31394B	DH	4	FNMA REMIC Ser 2004-78 CI Z 5.500% 11/	..	06/01/2019.	Paydown.....	.....	.....325,685	325,685	330,664	327,783	.....	.....(2,098)	.....	.....(2,098)	.....	.....325,685	.....	.....	......0	7,571	11/25/2034.	1.....
31394B	FS	8	FNMA REMIC Ser 2004-79 CI ZD 5.500% 11	..	06/01/2019.	Paydown.....	.....	.....319,131	319,131	323,128	318,429	.....	.....(2,203)	.....	.....(2,203)	.....	.....319,131	.....	.....	......0	4,368	11/25/2034.	1.....
31394D	E4	8	FNMA REMIC Ser 2005-53 CI MJ 5.500% 06	..	06/01/2019.	Paydown.....	.....	.....252,636	252,636	260,057	254,838	.....	.....(2,202)	.....	.....(2,202)	.....	.....252,636	.....	.....	......0	5,655	06/25/2035.	1.....
31394D	JW	1	FNMA REMIC Ser 2005-W2 CI A8 5.410% 05	..	06/01/2019.	Paydown.....	.....	.....166,553	166,553	165,494	165,735	.....	......818	.....	......818	.....	.....166,553	.....	.....	......0	3,658	05/25/2035.	1.....
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05	..	06/01/2019.	Paydown.....	.....	.....134,075	134,075	141,114	136,563	.....	.....(2,488)	.....	.....(2,488)	.....	.....134,075	.....	.....	......0	2,962	05/25/2035.	1.....
31394F	H7	3	FNMA REMIC Ser 2005-83 CI LB 5.500% 10	..	06/01/2019.	Paydown.....	.....	.....658,595	658,595	647,086	654,896	.....	......3,699	.....	......3,699	.....	.....658,595	.....	.....	......0	15,335	10/25/2035.	1.....
31394G	S8	7	FHLMC REMIC Ser 2657 CI DT 5.000% 08/1	..	06/01/2019.	Paydown.....	.....	.....28,724	28,724	26,565	28,259	.....	......465	.....	......465	.....	.....28,724	.....	.....	......0	593	08/15/2023.	1.....
31394H	4W	8	FHLMC REMIC Ser 2664 CI AY 5.000% 08/1	..	06/01/2019.	Paydown.....	.....	.....69,326	69,326	64,278	68,182	.....	......1,144	.....	......1,144	.....	.....69,326	.....	.....	......0	1,445	08/15/2023.	1.....
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1	..	06/01/2019.	Paydown.....	.....	.....17,821	17,821	18,311	17,983	.....	.....(162)	.....	.....(162)	.....	.....17,821	.....	.....	......0	403	09/15/2023.	1.....
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL 5.500% 09/1	..	06/01/2019.	Paydown.....	.....	.....193,961	193,961	198,488	194,504	.....	.....(544)	.....	.....(544)	.....	.....193,961	.....	.....	......0	4,461	09/15/2023.	1.....
31394J	MS	3	FHLMC REMIC Ser 2676 CI KY 5.000% 09/1	..	06/01/2019.	Paydown.....	.....	.....158,911	158,911	150,380	157,027	.....	......1,883	.....	......1,883	.....	.....158,911	.....	.....	......0	3,289	09/15/2023.	1.....
31394J	YA	9	FHLMC REMIC Ser 2697 CI LG 4.500% 10/1	..	06/01/2019.	Paydown.....	.....	.....69,169	69,169	61,841	67,638	.....	......1,531	.....	......1,531	.....	.....69,169	.....	.....	......0	1,317	10/15/2023.	1.....
31394L	N5	7	FHLMC REMIC Ser 2701 CI AC 5.000% 11/1	..	06/01/2019.	Paydown.....	.....	.....80,741	80,741	75,190	79,503	.....	......1,238	.....	......1,238	.....	.....80,741	.....	.....	......0	1,674	11/15/2023.	1.....
31394M	YB	0	FHLMC REMIC Ser 2720 CI PC 5.000% 12/1	..	06/01/2019.	Paydown.....	.....	.....33,875	33,875	31,535	33,191	.....	......684	.....	......684	.....	.....33,875	.....	.....	......0	701	12/15/2023.	1.....
31394U	ZS	4	FHLMC REMIC Ser 2005-112 CI NE 6.000%	..	06/01/2019.	Paydown.....	.....	.....364,151	364,151	385,431	370,815	.....	.....(6,665)	.....	.....(6,665)	.....	.....364,151	.....	.....	......0	9,399	12/25/2035.	1.....
31394Y	XS	8	FHLMC REMIC Ser 2811 CI DT 5.000% 06/1	..	06/01/2019.	Paydown.....	.....	.....25,682	25,682	25,409	25,583	.....	......99	.....	......99	.....	.....25,682	.....	.....	......0	534	06/15/2024.	1.....
31395B	R3	9	FNMA REMIC Ser 2006-24 CI Z 5.500% 04/	..	06/01/2019.	Paydown.....	.....	.....905,848	905,848	924,524	914,895	.....	.....(9,047)	.....	.....(9,047)	.....	.....905,848	.....	.....	......0	20,858	04/25/2036.	1.....
31395D	J4	2	FNMA REMIC Ser 2006-43 CI KD 6.000% 06	..	06/01/2019.	Paydown.....	.....	.....35,291	35,291	37,078	35,871	.....	.....(580)	.....	.....(580)	.....	.....35,291	.....	.....	......0	891	06/25/2036.	1.....
31395G	M4	1	FHLMC REMIC Ser 2868 CI AV 5.000% 08/1	..	06/01/2019.	Paydown.....	.....	.....80,846	80,846	80,858	80,727	.....	......119	.....	......119	.....	.....80,846	.....	.....	......0	1,686	08/15/2024.	1.....
31395J	MG	8	FHLMC REMIC Ser 2892 CI AD 5.000% 11/1	..	06/01/2019.	Paydown.....	.....	.....19,119	19,119	19,107	19,088	.....	......31	.....	......31	.....	.....19,119	.....	.....	......0	400	11/15/2024.	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE056	31395K	HE 6		06/01/2019.	Paydown.....		373,026	373,026	387,364	378,696	.....	.....(5,670)	.....	.....(5,670)	.....	.....373,026	.....	.....	......0	9,032	12/15/2034.	1.....
	31395K	NS 8		06/01/2019.	Paydown.....		163,773	163,773	166,383	163,667	.....	.....105	.....	.....105	.....	.....163,773	.....	.....	......0	2,961	12/15/2019.	1.....
	31395M	5N 5		06/01/2019.	Paydown.....		161,742	161,742	165,861	162,891	.....	.....(1,150)	.....	.....(1,150)	.....	.....161,742	.....	.....	......0	3,544	02/15/2030.	1.....
	31395U	QH 7		06/01/2019.	Paydown.....		213,403	213,403	207,634	211,107	.....	.....2,296	.....	.....2,296	.....	.....213,403	.....	.....	......0	4,606	05/15/2035.	1.....
	31395X	MD 4		06/01/2019.	Paydown.....		240,407	240,407	238,068	238,844	.....	.....1,562	.....	.....1,562	.....	.....240,407	.....	.....	......0	5,099	08/15/2035.	1.....
	31395X	WS 0		06/01/2019.	Paydown.....		2,227,274	2,227,274	2,209,157	2,215,160	.....	.....12,114	.....	.....12,114	.....	.....2,227,274	.....	.....	......0	46,807	06/15/2035.	1.....
	31396F	G3 1		06/01/2019.	Paydown.....		272,448	272,448	278,069	275,514	.....	.....(3,066)	.....	.....(3,066)	.....	.....272,448	.....	.....	......0	6,259	11/15/2035.	1.....
	31396J	UF 0		06/01/2019.	Paydown.....		100,041	100,041	97,196	99,067	.....	.....974	.....	.....974	.....	.....100,041	.....	.....	......0	2,279	04/15/2026.	1.....
	31396T	KH 5		06/01/2019.	Paydown.....		124,916	124,916	131,474	127,329	.....	.....(2,413)	.....	.....(2,413)	.....	.....124,916	.....	.....	......0	3,624	06/15/2036.	1.....
	31396T	QY 2		06/01/2019.	Paydown.....		484,299	484,299	481,771	482,432	.....	.....1,867	.....	.....1,867	.....	.....484,299	.....	.....	......0	10,395	01/15/2036.	1.....
	31396W	Q7 4		06/01/2019.	Paydown.....		314,686	314,686	320,767	317,239	.....	.....(2,552)	.....	.....(2,552)	.....	.....314,686	.....	.....	......0	7,149	08/25/2037.	1.....
	31396X	FY 5		06/01/2019.	Paydown.....		348,831	348,831	357,770	350,398	.....	.....(1,567)	.....	.....(1,567)	.....	.....348,831	.....	.....	......0	9,093	08/25/2037.	1.....
	31396X	HW 7		06/01/2019.	Paydown.....		168,103	168,103	173,408	169,870	.....	.....(1,767)	.....	.....(1,767)	.....	.....168,103	.....	.....	......0	4,165	08/25/2037.	1.....
	31396Y	F7 2		06/01/2019.	Paydown.....		224,679	224,679	213,367	218,077	.....	.....6,603	.....	.....6,603	.....	.....224,679	.....	.....	......0	4,216	04/25/2038.	1.....
	31397A	6C 2		06/01/2019.	Paydown.....		90,731	90,731	89,213	89,804	.....	.....926	.....	.....926	.....	.....90,731	.....	.....	......0	1,958	08/15/2036.	1.....
	31397A	QF 3		06/01/2019.	Paydown.....		15,990	15,990	16,969	16,425	.....	.....(435)	.....	.....(435)	.....	.....15,990	.....	.....	......0	414	08/15/2036.	1.....
	31397B	PV 7		06/01/2019.	Paydown.....		363,022	363,022	370,736	365,693	.....	.....(2,672)	.....	.....(2,672)	.....	.....363,022	.....	.....	......0	7,224	10/15/2036.	1.....
	31397F	QV 7		06/01/2019.	Paydown.....		286,549	286,549	293,803	289,010	.....	.....(2,461)	.....	.....(2,461)	.....	.....286,549	.....	.....	......0	6,944	03/15/2037.	1.....
	31397G	5Y 2		06/01/2019.	Paydown.....		153,631	153,631	158,336	155,295	.....	.....(1,664)	.....	.....(1,664)	.....	.....153,631	.....	.....	......0	3,554	03/15/2037.	1.....
	31397J	RP 1		06/01/2019.	Paydown.....		770,663	770,663	787,521	774,590	.....	.....(3,927)	.....	.....(3,927)	.....	.....770,663	.....	.....	......0	17,666	07/15/2037.	1.....
	31397K	AN 1		06/01/2019.	Paydown.....		256,863	256,863	267,780	260,006	.....	.....(3,143)	.....	.....(3,143)	.....	.....256,863	.....	.....	......0	5,499	08/15/2037.	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
QE057	31397M	TV 9	FNMA REMIC Ser 2008-84 CI L 6.000% 09/	06/01/2019.	Paydown.....		15,825	15,825	16,577	16,071	.....	.....(246)		(246)	.....	.....15,825	.....	.....	.....0	424	09/25/2038.	1.....
	31397W	QB 4	FHLMC REMIC Ser 3473 CI CH 5.500% 07/1	06/01/2019.	Paydown.....		31,318	31,318	32,234	31,713	.....	.....(395)		(395)	.....	.....31,318	.....	.....	.....0	725	07/15/2038.	1.....
	31398F	EF 4	FNMA REMIC Ser 2009-77 CI PX 5.000% 10	06/01/2019.	Paydown.....		225,481	225,481	231,400	226,499	.....	.....(1,017)		(1,017)	.....	.....225,481	.....	.....	.....0	5,030	10/25/2039.	1.....
	31398J	LB 7	FHLMC REMIC Ser 3561 CI PE 5.000% 08/1	06/01/2019.	Paydown.....		425,273	425,273	438,696	429,198	.....	.....(3,925)		(3,925)	.....	.....425,273	.....	.....	.....0	8,974	08/15/2039.	1.....
	31398K	6C 9	FHLMC REMIC Ser 3585 CI UB 4.500% 10/1	06/01/2019.	Paydown.....		519,984	519,984	505,197	512,744	.....	.....7,240		7,240	.....	.....519,984	.....	.....	.....0	9,592	10/15/2039.	1.....
	31398K	KA 7	FHLMC REMIC Ser 3591 CI BL 4.500% 10/1	06/01/2019.	Paydown.....		330,935	330,935	323,902	327,883	.....	.....3,052		3,052	.....	.....330,935	.....	.....	.....0	6,223	10/15/2039.	1.....
	31398N	MH 4	FNMA REMIC Ser 2010-114 CI BY 4.000% 1	06/01/2019.	Paydown.....		353,477	353,477	359,663	354,894	.....	.....(1,416)		(1,416)	.....	.....353,477	.....	.....	.....0	5,962	10/25/2040.	1.....
	31405E	6P 5	FNMA Pool #787578 6.000% 07/25/35.....	06/01/2019.	Paydown.....		8,351	8,351	8,540	8,514	.....	.....(163)		(163)	.....	.....8,351	.....	.....	.....0	181	07/25/2035.	1.....
	31406J	Y8 0	FNMA Pool #811735 4.000% 03/25/20.....	06/01/2019.	Paydown.....		6,471	6,471	6,140	6,407	.....	.....64		64	.....	.....6,471	.....	.....	.....0	104	03/25/2020.	1.....
	3140J7	XW 0	FNMA Pool #BM3392 4.000% 01/25/48.....	06/01/2019.	Paydown.....		2,389,581	2,389,581	2,440,172	2,439,819	.....	.....(50,238)		(50,238)	.....	.....2,389,581	.....	.....	.....0	41,536	01/25/2048.	1.....
	3140Q8	3K 9	FNMA Pool #CA1701 4.000% 05/25/48.....	06/01/2019.	Paydown.....		722,350	722,350	737,022	736,794	.....	.....(14,445)		(14,445)	.....	.....722,350	.....	.....	.....0	12,111	05/25/2048.	1.....
	3140Q9	N2 5	FNMA Pool #CA2208 4.500% 08/25/48.....	06/01/2019.	Paydown.....		1,418,540	1,418,540	1,474,838	1,474,623	.....	.....(56,083)		(56,083)	.....	.....1,418,540	.....	.....	.....0	27,214	08/25/2048.	1.....
	31411D	FZ 7	FNMA Pool #904784 4.572% 12/25/36.....	06/01/2019.	Paydown.....		277	277	278	278	.....	.....(1)		(1)	.....	.....277	.....	.....	.....0	5	12/25/2036.	1.....
	31412P	GX 3	FNMA Pool #930914 4.000% 04/25/39.....	06/01/2019.	Paydown.....		218,160	218,160	217,581	217,580	.....	.....580		580	.....	.....218,160	.....	.....	.....0	3,744	04/25/2039.	1.....
	31412U	Z4 5	FNMA Pool #935563 4.000% 09/25/39.....	06/01/2019.	Paydown.....		19,684	19,684	19,877	19,855	.....	.....(172)		(172)	.....	.....19,684	.....	.....	.....0	335	09/25/2039.	1.....
	31414U	2A 5	FNMA Pool #976969 6.000% 02/25/38.....	06/01/2019.	Paydown.....		17,837	17,837	17,765	17,765	.....	.....73		73	.....	.....17,837	.....	.....	.....0	455	02/25/2038.	1.....
	31414U	XN 3	FNMA Pool #976885 6.000% 04/25/38.....	06/01/2019.	Paydown.....		3,532	3,532	3,551	3,548	.....	.....(16)		(16)	.....	.....3,532	.....	.....	.....0	88	04/25/2038.	1.....
	31416H	ZM 0	FNMA Pool #AA0747 4.000% 03/25/39.....	06/01/2019.	Paydown.....		94,838	94,838	93,501	93,592	.....	.....1,246		1,246	.....	.....94,838	.....	.....	.....0	1,482	03/25/2039.	1.....
	31417C	5A 9	FNMA Pool #AB6240 3.500% 09/25/42.....	06/01/2019.	Paydown.....		173,743	173,743	176,119	175,910	.....	.....(2,167)		(2,167)	.....	.....173,743	.....	.....	.....0	2,449	09/25/2042.	1.....
	31417G	D6 0	FNMA Pool #AB9124 2.500% 04/25/28.....	06/01/2019.	Paydown.....		107,327	107,327	107,713	107,553	.....	.....(226)		(226)	.....	.....107,327	.....	.....	.....0	1,112	04/25/2028.	1.....
	31417G	FN 1	FNMA Pool #AB9172 2.500% 04/25/28.....	06/01/2019.	Paydown.....		203,306	203,306	202,576	202,680	.....	.....627		627	.....	.....203,306	.....	.....	.....0	2,134	04/25/2028.	1.....
	31418A	JV 1	FNMA Pool #MA1175 3.000% 08/25/42.....	06/01/2019.	Paydown.....		208,288	208,288	216,750	215,888	.....	.....(7,600)		(7,600)	.....	.....208,288	.....	.....	.....0	2,711	08/25/2042.	1.....
	31418B	AP 1	FNMA Pool #MA1813 4.500% 03/25/44.....	06/01/2019.	Paydown.....		137,468	137,468	147,413	147,016	.....	.....(9,548)		(9,548)	.....	.....137,468	.....	.....	.....0	2,945	03/25/2044.	1.....
	31418B	B6 2	FNMA Pool #MA1860 4.500% 04/25/44.....	06/01/2019.	Paydown.....		111,807	111,807	119,931	119,595	.....	.....(7,788)		(7,788)	.....	.....111,807	.....	.....	.....0	2,359	04/25/2044.	1.....
	31418C	3E 2	FNMA Pool #MA3496 4.500% 10/25/48.....	06/01/2019.	Paydown.....		9,573,814	9,573,814	9,899,549	9,899,428	.....	.....(325,613)		(325,613)	.....	.....9,573,814	.....	.....	.....0	184,926	10/25/2048.	1.....
	31418C	XN 9	FNMA Pool #MA3384 4.000% 06/25/48.....	06/01/2019.	Paydown.....		2,088,902	2,088,902	2,128,558	2,128,085	.....	.....(39,183)		(39,183)	.....	.....2,088,902	.....	.....	.....0	36,155	06/25/2048.	1.....
31418D	BF 8	FNMA Pool #MA3637 3.500% 04/25/49.....	06/01/2019.	Paydown.....		1,442,908	1,442,908	1,464,777	.....	.....(21,869)		(21,869)	.....	.....1,442,908	.....	.....	.....0	9,831	04/25/2049.	1.....		
31419A	DT 1	FNMA Pool #AE0113 4.000% 07/25/40.....	06/01/2019.	Paydown.....		94,023	94,023	94,181	94,149	.....	.....(127)		(127)	.....	.....94,023	.....	.....	.....0	1,587	07/25/2040.	1.....	
31419E	X5 3	FNMA Pool #AE4299 4.000% 09/25/40.....	06/01/2019.	Paydown.....		110,421	110,421	111,504	111,367	.....	.....(946)		(946)	.....	.....110,421	.....	.....	.....0	1,608	09/25/2040.	1.....	
31419F	SN 7	FNMA Pool #AE5024 4.000% 12/25/40.....	06/01/2019.	Paydown.....		165,189	165,189	165,156	165,131	.....	.....58		58	.....	.....165,189	.....	.....	.....0	2,964	12/25/2040.	1.....	
31419L	EY 5	FNMA Pool #AE9150 4.000% 12/25/40.....	06/01/2019.	Paydown.....		329,010	329,010	346,129	345,064	.....	.....(16,055)		(16,055)	.....	.....329,010	.....	.....	.....0	6,119	12/25/2040.	1.....	
626207	YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U	04/01/2019.	Call	100.0000.....		28,000	28,000	29,190	29,146	.....	.....(2)		(2)	.....	.....29,145	.....	.....(1,145)	(1,145)	929	04/01/2057.	2FE.....
626207	YM 0	Municipal Elec Auth GA Rev Bld Amer Bd..	04/01/2019.	Call	100.0000.....		112,000	112,000	112,000	112,000	.....			.....0	.....	.....112,000	.....		.....0	3,727	04/01/2057.	1FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
649085 AA 5	New Valley Generation II Ser 2001 5.57...			..	05/01/2019.	Redemption 100.0000.....	.....	.....351,531	351,531	368,103	353,153	.....	.....(1,622)	.....	.....(1,622)	.....	.....351,531	.....	.....	.....0	9,794	05/01/2020.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.			..				58,231,333	58,231,333	59,411,770	57,432,867	0	...(1,104,550)	0	(1,104,550)	0	58,232,478	0	(1,145)	(1,145)	..1,065,162	XXX	XXX

Bonds - Industrial and Miscellaneous

QE058

000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	06/01/2019.	Paydown.....	.....	.....27,853	69,630	60,377	60,252	.....	.....124	.....	.....124	.....	.....60,377	.....	.....(32,523)	(32,523)	980	09/15/2033.	4FM.....
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/...	..	06/30/2019.	Redemption 100.0000.....	.....	.....360,750	360,750	351,474	358,472	.....	.....2,278	.....	.....2,278	.....	.....360,750	.....	.....	.....0	12,392	06/30/2022.	5.....
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A CI A1R	..	04/15/2019.	Paydown.....	.....	.....1,647,509	1,647,509	1,647,509	1,647,509	.....	.....	.....	.....0	.....	.....1,647,509	.....	.....	.....0	31,400	07/15/2026.	1FE.....
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A CI A1R	..	06/13/2019.	Redemption 100.0000.....	.....	.....19,848,204	19,848,204	19,848,204	19,848,204	.....	.....	.....	.....0	.....	.....19,848,204	.....	.....	.....0	503,085	07/15/2026.	1FE.....
00248P AQ 9	A Voce CLO Ltd CLO Ser 2014-1A CI A2R	..	06/13/2019.	Redemption 100.0000.....	.....	.....6,100,000	6,100,000	6,100,000	6,100,000	.....	.....	.....	.....0	.....	.....6,100,000	.....	.....	.....0	170,541	07/15/2026.	1FE.....
00253C HH 3	6.5	..	06/01/2019.	Paydown.....	.....	.....45,778	45,778	46,314	46,296	.....	.....(518)	.....	.....(518)	.....	.....45,778	.....	.....	.....0	1,375	04/25/2031.	1FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 5.1	..	06/01/2019.	Paydown.....	.....	.....	.....1,896	652	652	.....	.....	.....	.....0	.....	.....652	.....	.....(652)	(652)	55	06/25/2032.	1FM.....
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 CI	..	06/25/2019.	Paydown.....	.....	.....612	612	408	423	.....	.....190	.....	.....190	.....	.....612	.....	.....	.....0	7	01/25/2037.	1FM.....
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 CI	..	06/25/2019.	Paydown.....	.....	.....20,653	20,653	13,815	14,299	.....	.....6,354	.....	.....6,354	.....	.....20,653	.....	.....	.....0	224	01/25/2037.	1FM.....
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 CI	..	06/25/2019.	Paydown.....	.....	.....22,030	22,030	14,817	14,817	.....	.....7,213	.....	.....7,213	.....	.....22,030	.....	.....	.....0	244	01/25/2037.	1FM.....
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 CI	..	06/25/2019.	Paydown.....	.....	.....20,653	20,653	13,999	14,469	.....	.....6,184	.....	.....6,184	.....	.....20,653	.....	.....	.....0	236	01/25/2037.	1FM.....
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.	..	06/25/2019.	Paydown.....	.....	.....71,168	71,168	71,168	71,168	.....	.....	.....	.....0	.....	.....71,168	.....	.....	.....0	685	04/25/2034.	1FM.....
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.	..	06/25/2019.	Paydown.....	.....	.....265,794	265,794	241,208	248,928	.....	.....16,866	.....	.....16,866	.....	.....265,794	.....	.....	.....0	4,337	06/25/2034.	1FM.....
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3....	..	06/30/2019.	Redemption 100.0000.....	.....	.....169,865	169,865	187,771	172,053	.....	.....(2,188)	.....	.....(2,188)	.....	.....169,865	.....	.....	.....0	5,942	12/31/2019.	2FE.....
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....633,904	633,904	616,599	616,599	.....	.....17,304	.....	.....17,304	.....	.....633,904	.....	.....	.....0	10,851	08/25/2036.	1FM.....
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....28,701	30,511	24,745	24,549	.....	.....197	.....	.....197	.....	.....24,745	.....	.....3,956	3,956	944	04/25/2037.	5FM.....
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....243,091	243,331	185,486	184,011	.....	.....1,474	.....	.....1,474	.....	.....185,486	.....	.....57,605	57,605	7,713	02/25/2047.	1FM.....
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....199,691	187,664	128,026	127,921	.....	.....104	.....	.....104	.....	.....128,026	.....	.....71,666	71,666	7,136	05/25/2036.	1FM.....
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....75,871	83,315	70,572	70,207	.....	.....365	.....	.....365	.....	.....70,572	.....	.....5,298	5,298	2,628	01/25/2037.	1FM.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....202,629	204,365	173,702	171,900	.....	.....1,802	.....	.....1,802	.....	.....173,702	.....	.....28,927	28,927	6,278	03/25/2037.	3FM.....
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3	..	04/15/2019.	Redemption 100.0000.....	.....	.....176,767	176,767	176,767	176,767	.....	.....	.....	.....0	.....	.....176,767	.....	.....	.....0	3,314	10/15/2025.	2FE.....
02582J HG 8	American Express Cr Acct M Tr LBASS Ser	..	05/15/2019.	Paydown.....	.....	.....10,000,000	10,000,000	9,951,563	9,952,617	.....	.....47,383	.....	.....47,383	.....	.....10,000,000	.....	.....	.....0	68,333	12/15/2021.	1FE.....
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	06/01/2019.	Paydown.....	.....	.....44,578	44,578	44,042	44,214	.....	.....365	.....	.....365	.....	.....44,578	.....	.....	.....0	945	10/25/2034.	1FM.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	06/01/2019.	Paydown.....	.....	.....68,415	68,415	68,085	68,125	.....	.....289	.....	.....289	.....	.....68,415	.....	.....	.....0	1,121	09/25/2035.	1FM.....
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	06/01/2019.	Paydown.....	.....	.....35,154	35,154	35,154	35,154	.....	.....	.....	.....0	.....	.....35,154	.....	.....	.....0	517	09/25/2035.	3FM.....
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	06/25/2019.	Paydown.....	.....	.....27,368	27,368	27,368	27,368	.....	.....	.....	.....0	.....	.....27,368	.....	.....	.....0	368	09/25/2027.	1FM.....
03028P B* 6	American Transmission Co LLC Sr Nt 5.4	..	05/15/2019.	Maturity.....	.....	.....6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....0	.....	.....6,000,000	.....	.....	.....0	162,000	05/15/2019.	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
03072S FY 6	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C		..	06/01/2019.	Paydown.....		247,670	247,670	247,660	247,322	.....	.....348		348		247,670			0	5,123	04/25/2033.	1FM.....
03072S FZ 3	Amerquest Mtg Sec Inc RMBS Ser 2003-5 C		..	06/01/2019.	Paydown.....		1,865,547	1,987,470	1,030,273	1,024,098	.....	.....6,174		6,174		1,030,273		835,274	835,274	39,991	04/25/2033.	1FM.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		..	06/01/2019.	Paydown.....		6,133	6,133	6,104	6,105	.....	.....27		27		6,133			0	187	03/25/2027.	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		..	06/15/2019.	Redemption 100.0000.....		35,099	35,099	35,333	35,176	.....	.....(77)		(77)		35,099			0	928	02/15/2025.	1.....
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		..	06/15/2019.	Redemption 100.0000.....		290,474	290,474	296,736	292,011	.....	.....(1,538)		(1,538)		290,474			0	7,297	07/15/2023.	1.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C		..	06/01/2019.	Paydown.....		11,196	11,196	11,191	11,455	.....	.....(259)		(259)		11,196			0	233	10/25/2033.	1FM.....
040104 PB 1	C		..	06/25/2019.	Paydown.....		327,835	327,835	279,184	310,549	.....	.....17,286		17,286		327,835			0	4,322	11/25/2035.	1FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19		..	06/21/2019.	Paydown.....		34,265	34,265			.....	.....34,265		34,265		34,265			0	884	06/21/2029.	1FM.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		51,066	51,066	53,060	51,648	.....	.....(583)		(583)		51,066			0	1,909	03/21/2029.	1FM.....
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20		..	06/25/2019.	Paydown.....		208,035	208,035	194,643	197,652	.....	.....10,383		10,383		208,035			0	2,693	10/25/2034.	1FM.....
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-		..	06/01/2019.	Paydown.....		43,170	43,170	43,169	43,087	.....	.....84		84		43,170			0	772	10/25/2032.	1FM.....
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-		..	06/01/2019.	Paydown.....		14,432	14,432	13,787	14,149	.....	.....283		283		14,432			0	289	06/25/2035.	1FM.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		..	06/15/2019.	Redemption 100.0000.....		95,503	95,503	96,424	95,748	.....	.....(245)		(245)		95,503			0	2,768	05/15/2022.	5GI.....
05569A AB 5	BP AMI Leasing Inc Co Gtd Nt 5.523% 05		..	05/08/2019.	Maturity.....		5,500,000	5,500,000	5,841,605	5,517,170	.....	.....(17,170)		(17,170)		5,500,000			0	151,883	05/08/2019.	1FE.....
05586C AA 2	BMW Vehicle Lease Trust LBASS Ser 2018-1		..	06/20/2019.	Paydown.....		12,539,646	12,539,646	12,539,646	12,539,646	.....			......0		12,539,646			0	122,512	10/21/2019.	1FE.....
05946X DL 4	Banc of America Funding Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		65,697	65,697	66,169	65,771	.....	.....(74)		(74)		65,697			0	1,270	10/25/2033.	1FM.....
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		127,226	130,147	123,716	123,318	.....	.....397		397		123,716		3,510	3,510	3,187	01/25/2036.	2FM.....
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		..	05/01/2019.	Paydown.....		34,900	42,193	39,098	41,947	.....	.....95		95		42,042		(7,141)	(7,141)	740	06/25/2019.	1FM.....
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2019.	Paydown.....		4,176,036	4,213,522	4,147,372	4,077,520	.....	.....69,852		69,852		4,147,372		28,664	28,664	134,832	03/25/2035.	3FM.....
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2019.	Paydown.....		4,026,505	4,062,650	3,952,041	3,885,480	.....	.....66,562		66,562		3,952,041		74,464	74,464	130,004	03/25/2035.	3FM.....
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2019.	Paydown.....		6,431,656	6,454,090	6,249,566	6,155,369	.....	.....94,198		94,198		6,249,566		182,089	182,089	205,928	05/25/2035.	2FM.....
05952D AB 4	Banc of America Funding Corp RMBS Ser 20		..	06/20/2019.	Paydown.....		126,791	126,791	118,598	118,598	.....	.....8,194		8,194		126,791			0	1,412	02/20/2047.	1FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser		..	06/01/2019.	Paydown.....		68,460	82,892	81,844	79,666	.....	.....2,168		2,168		81,835		(13,374)	(13,374)	2,267	03/25/2037.	4FM.....
05952H BR 9	Bank of America Mtg Securities RMBS Ser		..	06/01/2019.	Paydown.....		67,547	70,830	63,771	63,600	.....	.....171		171		63,771		3,776	3,776	2,233	01/25/2037.	1FM.....
06406H CU 1	Bank NY Co Inc Sr Nt Ser G 2.200% 05/1		..	05/15/2019.	Maturity.....		6,000,000	6,000,000	6,000,300	6,000,040	.....	.....(40)		(40)		6,000,000			0	66,000	05/15/2019.	1FE.....
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004		..	06/28/2019.	Paydown.....		310,292	310,292	310,292	310,292	.....			......0		310,292			0	4,423	02/28/2044.	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
07383F Y2 8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			..	04/01/2019.	Paydown.....		604,487	604,487	607,811	603,656		831		831		604,487			0	10,315	11/11/2041.	1FM.....
07383F Y3 6	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			..	04/01/2019.	Paydown.....		4,000,000	4,000,000	4,021,935	3,994,661		5,339		5,339		4,000,000			0	70,387	11/11/2041.	1FM.....
07383F Y4 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			..	04/01/2019.	Paydown.....		3,500,000	3,500,000	3,519,008	3,495,405		4,595		4,595		3,500,000			0	63,070	11/11/2041.	1FM.....
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			..	06/01/2019.	Paydown.....		7,668	7,668	7,692	8,004		(336)		(336)		7,668			0	183	10/25/2033.	1FM.....
097023 BU 8	Boeing Co Sr Nt 2.800% 03/01/27.....			..	05/22/2019.	Various.....		9,682,940	10,000,000	9,769,800	9,807,781		7,355		7,355		9,815,137		(132,197)	(132,197)	193,356	03/01/2027.	1FE.....
097023 CD 5	Boeing Co Sr Nt 3.200% 03/01/29.....			..	05/22/2019.	Barclays Capital Inc.....		7,231,585	7,250,000	7,140,743			2,441		2,441		7,143,183		88,402	88,402	63,800	03/01/2029.	1FE.....
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	04/15/2019.	Redemption 100.0000.....		70,708	70,708	70,708	70,708				0		70,708			0	2,556	10/15/2022.	1.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	05/09/2019.	Redemption 100.0000.....		(50)	(50)	(46)	(2,710)		2,660		2,660		(50)			0	4,126	02/15/2023.	1.....
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6 3.6			..	06/01/2019.	Paydown.....		15,959	15,959	15,959	15,959				0		15,959			0	328	12/25/2033.	1FM.....
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1 3.45			..	06/25/2019.	Paydown.....		11,044	11,044	11,085	11,065		(21)		(21)		11,044			0	145	12/25/2033.	1FM.....
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 4.14			..	06/01/2019.	Paydown.....		83,697	83,697	83,923	83,726		(28)		(28)		83,697			0	1,180	07/25/2035.	1FM.....
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003			..	06/25/2019.	Paydown.....		40,321	40,321	27,012	27,012		13,308		13,308		40,321			0	562	10/25/2033.	1FM.....
12519# AA 3	CED California Sr Sec Nt 4.070% 06/30/...			..	06/30/2019.	Redemption 100.0000.....		525,360	525,360	525,360	525,360				0		525,360			0	10,691	06/30/2036.	2.....
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20			..	06/03/2019.	Paydown.....		5,247	31,479	31,326	31,334				0		31,334		(26,088)	(26,088)	837	02/25/2037.	5FM.....
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			..	06/01/2019.	Paydown.....		1,988	1,988	1,989	1,986		1		1		1,988			0	37	10/20/2032.	1FM.....
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser...			..	06/01/2019.	Paydown.....		67,226	87,016	72,907	72,339		568		568		72,907		(5,680)	(5,680)	2,457	01/25/2037.	1FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser...			..	06/01/2019.	Paydown.....		38,954	46,788	37,001	36,089		912		912		37,001		1,953	1,953	1,338	02/25/2037.	1FM.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			..	06/01/2019.	Paydown.....		370,846	370,846	370,795			51		51		370,846			0	3,413	07/25/2058.	1FE.....
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage			7..	06/15/2019.	Redemption 100.0000.....		111,638	111,638	111,638	111,638				0		111,638			0	3,394	12/15/2026.	1.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen			..	06/15/2019.	Redemption 100.0000.....		35,341	35,341	35,067	35,264		78		78		35,341			0	990	07/15/2022.	2.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/			..	06/15/2019.	Redemption 100.0000.....		77,034	77,034	77,520	77,174		(139)		(139)		77,034			0	2,126	01/15/2023.	2.....
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%			..	06/15/2019.	Redemption 100.0000.....		33,640	33,640	33,640	33,640				0		33,640			0	747	01/15/2025.	2.....
12644@ CC 7	County			..	06/05/2019.	Redemption 100.0000.....		739,788	739,788	739,788	739,788				0		739,788			0	18,196	04/05/2025.	1.....
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom			..	06/15/2019.	Redemption 100.0000.....		497,739	497,739	497,739	497,739				0		497,739			0	12,473	10/15/2023.	1.....
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6			..	06/15/2019.	Redemption 100.0000.....		155,285	155,285	155,285	155,285				0		155,285			0	3,891	03/15/2023.	1.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	06/10/2019.	Redemption 100.0000.....		62,864	62,864	62,864	62,864				0		62,864			0	2,063	10/10/2031.	2.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		..	06/10/2019.	Redemption 100.0000.....		85,823	85,823	99,395	83,795		(9,191)		(9,191)		85,823			0	1,977	12/10/2028.	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		..	06/10/2019.	Redemption 100.0000.....		499,359	499,359	463,844	477,504		21,856		21,856		499,359			0	14,457	01/10/2030.	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	06/10/2019.	Redemption 100.0000.....		316,564	316,564	346,267	339,166		(22,603)		(22,603)		316,564			0	10,056	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	06/10/2019.	Redemption 100.0000.....		41,588	41,588	41,588	41,588				0		41,588			0	816	01/10/2036.	2FE.....
126671 R4 0	CWABS Inc RMBS Ser 2003-5 CI MF1 5.403		..	06/01/2019.	Paydown.....		25,075	25,075	25,075	25,042		33		33		25,075			0	509	01/25/2034.	1FM.....
126673 GA 4	CWABS Inc RMBS Ser 2004-9 CI AF6 4.603		..	06/01/2019.	Paydown.....		1,909	1,909	1,909	1,905		4		4		1,909			0	35	12/25/2034.	1FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		137,898	145,745	140,339	138,262		2,077		2,077		140,339		(2,441)	(2,441)	4,088	04/25/2035.	2FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		108,104	121,350	77,966	76,707		1,259		1,259		77,966		30,138	30,138	3,275	04/25/2035.	1FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		162,157	182,025	180,313	177,401		2,912		2,912		180,313		(18,156)	(18,156)	4,913	04/25/2035.	3FM.....
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		70,283	70,283	66,966	68,165		2,118		2,118		70,283			0	1,810	08/25/2034.	1FM.....
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		86,366	86,366	87,364	86,619		(254)		(254)		86,366			0	2,425	09/25/2034.	1FM.....
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		96,632	106,164	97,129	97,129				0		97,129		(497)	(497)	2,588	08/25/2035.	4FM.....
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		181,516	199,421	179,182	179,182				0		179,182		2,335	2,335	4,862	08/25/2035.	4FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		290,731	290,731	292,593	290,930		(199)		(199)		290,731			0	6,827	05/25/2035.	1FM.....
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	05/01/2019.	Paydown.....		1,120	1,077	996	996				0		996		124	124	10	07/25/2035.	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 2.54		..	06/17/2019.	Paydown.....		92,322	92,322	31,962	31,962		60,360		60,360		92,322			0	1,026	11/15/2036.	1FM.....
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB CI 2A3 5.		..	06/01/2019.	Paydown.....		297,810	390,805	347,182	343,278		3,904		3,904		347,182		(49,372)	(49,372)	10,725	02/25/2036.	1FM.....
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB CI 2A6 5.5		..	06/01/2019.	Paydown.....		36,484	36,497	33,314	33,172		143		143		33,314		3,170	3,170	1,049	04/25/2036.	1FM.....
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4 5.5		..	06/01/2019.	Paydown.....		91,809	99,352	85,275	83,775		1,500		1,500		85,275		6,534	6,534	2,781	05/25/2036.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500		..	06/01/2019.	Paydown.....		5,424	5,424	5,279	5,349		75		75		5,424			0	135	12/25/2035.	3FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		..	06/01/2019.	Paydown.....		586	2,339	2,302	2,316				0		2,316		(1,730)	(1,730)	63	08/25/2035.	4FM.....
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C		..	06/01/2019.	Paydown.....		94,724	94,724	90,963	90,963		3,761		3,761		94,724			0	2,225	04/25/2035.	2FM.....
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...		..	06/10/2019.	Redemption 100.0000.....		179,189	179,189	179,189	179,189				0		179,189			0	2,912	10/10/2039.	2.....
12714# AC 2	3		..	06/15/2019.	Redemption 100.0000.....		33,746	33,746	33,746					0		33,746			0	113	06/15/2035.	1Z.....
13974L AD 0	Capital Auto Rec Asset Tr LBASS Ser 2015		..	04/22/2019.	Paydown.....		470,870	470,870	470,355	470,340		531		531		470,870			0	3,155	07/20/2020.	1FE.....
13976M AB 0	Capital Auto Rec Asset LBASS Ser 2018-1		..	06/20/2019.	Paydown.....		2,424,488	2,424,488	2,419,658	2,419,738		4,750		4,750		2,424,488			0	25,584	10/20/2020.	1FE.....
14041N FE 6	Capital One Multi Asset ExecTr LBASS Ser		..	06/15/2019.	Paydown.....		50,250,000	50,250,000	49,772,422	49,931,575				318,425		50,250,000			0	336,675	04/15/2022.	1FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
14315E AA 8	CarlMax Auto Owner Trust LBASS Ser 2018-4		..	06/17/2019.	Paydown.....		14,468,811	14,468,811	14,468,811	14,468,811				0		14,468,811			0	146,350	11/15/2019.	1FE.....
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT		..	06/25/2019.	Paydown.....		930,412	930,412	787,361	829,558		100,855		100,855		930,412			0	12,197	05/25/2035.	1FM.....
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05		..	06/25/2019.	Paydown.....		141,294	141,294	26,706	26,706		114,589		114,589		141,294			0	808	09/25/2036.	1FM.....
151020 AN 4	Celgene Corp Sr Nt 2.250% 05/15/19.....		..	05/15/2019.	Maturity.....		3,500,000	3,500,000	3,503,290	3,500,280		(280)		(280)		3,500,000			0	39,375	05/15/2019.	2FE.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		..	06/01/2019.	Paydown.....		21,765	21,765	21,764	21,722		43		43		21,765			0	597	07/25/2032.	4FM.....
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001		..	06/01/2019.	Paydown.....		6,646	6,646	6,645	6,632		14		14		6,646			0	196	07/25/2032.	2FM.....
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		..	06/01/2019.	Paydown.....			14,263	11,369	401	10,383	585		10,968		11,369		(11,369)	(11,369)	382	07/25/2032.	1FM.....
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002		..	06/01/2019.	Paydown.....		99,851	99,851	71,805	71,805				0		71,805		28,046	28,046	2,053	01/25/2032.	3FM.....
161571 HC 1	Chase Issuance Tr LBASS Ser 2016-A2 Cl A		..	06/15/2019.	Paydown.....		11,380,000	11,380,000	11,294,890	7,330,690		74,076		74,076		11,380,000			0	75,670	06/15/2021.	1FE.....
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19.....		..	05/22/2019.	Maturity.....		17,000,000	17,000,000	20,938,560	17,224,001		(224,001)		(224,001)		17,000,000			0	722,500	05/22/2019.	1FE.....
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		..	06/01/2019.	Paydown.....		3,376	3,376	3,393	3,374		2		2		3,376			0	74	02/25/2035.	1FM.....
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		..	06/01/2019.	Paydown.....		50,891	50,891	47,727	49,085		1,806		1,806		50,891			0	1,075	07/25/2035.	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-1		..	06/01/2019.	Paydown.....		4,412	4,412	4,412	4,407		5		5		4,412			0	76	04/25/2034.	1FM.....
17307G FN 3	Citimortgage Alternative Ln Tr RMBS Ser 2005-1		..	06/01/2019.	Paydown.....		8,791	8,791	8,142	8,523		268		268		8,791			0	146	05/25/2034.	1FM.....
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		..	06/01/2019.	Paydown.....		116,539	116,539	113,234	114,738		1,801		1,801		116,539			0	2,955	09/25/2035.	1FM.....
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser 2005-1		..	06/01/2019.	Paydown.....		105,544	153,406	134,666	133,480		1,187		1,187		134,666		(29,122)	(29,122)	4,732	06/25/2037.	1FM.....
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		..	06/01/2019.	Paydown.....		547	547	546	341	204	1		205		547			0	20	08/15/2025.	1FM.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.		..	06/02/2019.	Redemption 100.0000.....		59,588	59,588	59,588	59,588				0		59,588			0	1,344	01/02/2040.	2.....
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.		..	06/30/2019.	Redemption 100.0000.....		190,436	190,436	190,436	190,436				0		190,436			0	6,758	06/30/2027.	2.....
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		288,587	288,587	295,440	290,978		(2,392)		(2,392)		288,587			0	7,030	12/25/2033.	1FM.....
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		38,565	38,565	39,042	38,569		(4)		(4)		38,565			0	964	08/25/2034.	1FM.....
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		119,383	119,383	122,759	121,059		(1,676)		(1,676)		119,383			0	3,428	09/25/2034.	1FM.....
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		..	05/01/2019.	Paydown.....		1,327	1,314	1,276	1,307		3		3		1,311		17	17	27	08/25/2025.	3FM.....
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		64,888	64,888	60,100	60,100		4,789		4,789		64,888			0	1,189	10/25/2035.	1FM.....
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		25,811	25,811	26,046	25,819		(9)		(9)		25,811			0	518	02/25/2035.	1FM.....
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		76,225	76,225	75,025	75,025		1,200		1,200		76,225			0	1,543	03/25/2035.	1FM.....

QE05.12

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
225458 FD 5	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		1,298	1,298	1,330	1,304	.....	.....(5)		(5)		1,298			0	30	02/25/2025.	1FM.....
225458 FG 8	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		17,652	17,652	18,002	17,647	.....	.....5		5		17,652			0	388	02/25/2020.	1FM.....
225458 UA 4	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		85,015	85,015	84,842	84,777	.....	.....238		238		85,015			0	2,037	07/25/2035.	1FM.....
225458 UL 0	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		98,826	98,826	97,158	97,832	.....	.....993		993		98,826			0	2,149	07/25/2035.	1FM.....
225458 XJ 2	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		49,250	49,250	48,296	48,608	.....	.....642		642		49,250			0	554	07/25/2035.	1FM.....
225458 XW 3	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		118,019	118,019	116,779	116,779	.....	.....1,240		1,240		118,019			0	2,433	07/25/2035.	1FM.....
2254W0 GX 7	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		10,938	10,938	10,866	10,883	.....	.....55		55		10,938			0	251	10/25/2034.	1FM.....
2254W0 NS 0	20	CS First Boston Mtg Sec Corp RMBS Ser	..	06/01/2019.	Paydown.....		40,347	40,281	39,009	39,978	.....	.....22		22		40,000		347	347	884	12/25/2020.	3FM.....
22942M BF 2		Credit Suisse Mtg Capital RMBS Ser 2006-	..	06/01/2019.	Paydown.....		42,888	42,815	42,955	42,893	.....			.....0		42,893		(5)	(5)	1,024	10/25/2026.	2FM.....
22959# AA 9	0	CSOLAR IV South LLC Sr Sec Nt 5.371%	..	06/30/2019.	Redemption 100.0000.....		190,911	190,911	190,911	188,979	.....	.....1,931		1,931		190,911			0	5,515	09/30/2038.	2FE.....
22962* AA 8		CTL Cap Tr Ahold CTL Ser 2014-09 4.490	..	06/15/2019.	Redemption 100.0000.....		178,961	178,961	178,961	178,961	.....			.....0		178,961			0	3,350	04/15/2029.	2.....
22964* AC 2	0	CSOLAR IV West. LLC Sr Sec Nt 3.850%	..	06/30/2019.	Redemption 100.0000.....		174,857	174,857	174,857	173,884	.....	.....974		974		174,857			0	3,906	03/31/2041.	2FE.....
23243N AH 1		Countrywide Home Equity Ln RMBS Ser 2006	..	05/01/2019.	Paydown.....		6,348	6,348	2,613	2,613	.....			.....0		2,613		3,735	3,735	157	07/25/2034.	1FM.....
23245L AB 6		Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....		93,918	183,655	149,859	148,858	.....	.....1,002		1,002		149,859		(55,942)	(55,942)	5,655	02/25/2037.	4FM.....
233244 AH 5		DOT Headquarters II L-B Fin Tr CTL Mtg S	..	06/07/2019.	Redemption 100.0000.....		605,316	605,316	605,316	605,316	.....			.....0		605,316			0	14,118	12/07/2021.	1.....
251510 AW 3		Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	06/01/2019.	Paydown.....		2,635	2,635	2,635	2,633	.....	.....2		2		2,635			0	69	09/25/2033.	1FM.....
251510 DS 9	C	Deutsche Alt-A Sec Inc RMBS Ser 2005-2	..	06/01/2019.	Paydown.....		110,458	110,458	112,271	110,310	.....	.....148		148		110,458			0	1,974	03/25/2020.	1FM.....
251510 EE 9	C	Deutsche Alt-A Sec Inc RMBS Ser 2005-3	..	06/01/2019.	Paydown.....		9,993	9,993	9,837	9,887	.....	.....106		106		9,993			0	246	05/25/2035.	1FM.....
251510 EH 2	C	Deutsche Alt-A Sec Inc RMBS Ser 2005-3	..	06/01/2019.	Paydown.....		64,739	64,739	64,241	64,337	.....	.....403		403		64,739			0	1,386	06/25/2035.	2FM.....
251510 ER 0	C	Deutsche Alt-A Sec Inc RMBS Ser 2005-3	..	06/01/2019.	Paydown.....		33,590	33,590	33,139	33,280	.....	.....310		310		33,590			0	828	06/25/2035.	1FM.....
251510 FX 6	C	Deutsche Alt-A Sec Inc RMBS Ser 2005-4	..	06/01/2019.	Paydown.....		37,420	37,966	35,621	35,621	.....			.....0		35,621		1,799	1,799	775	09/25/2035.	1FM.....
251563 CB 6		Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	06/01/2019.	Paydown.....		3,160	3,160	3,159	3,205	.....	.....(45)		(45)		3,160			0	76	12/25/2033.	1FM.....
251563 DM 1		Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	06/01/2019.	Paydown.....		2,047	2,047	2,046	2,071	.....	.....(25)		(25)		2,047			0	40	01/25/2034.	1FM.....
25157F AK 0		Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	06/01/2019.	Paydown.....		668,506	668,506	664,947	666,616	.....	.....1,890		1,890		668,506			0	12,567	06/26/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.14

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
254683 BK 0	Discover Card Mstr Tr LBASS Ser 2014-A4	..	06/15/2019.	Paydown.....	56,204,000	56,204,000	55,963,522	56,044,640	.....	.....159,360	.....	.....	.....159,360	.....	.....159,360	.....	.....56,204,000	.....	.....	.....0	595,762	12/15/2021.	1FE.....
260543 CC 5	Dow Chemical Co Sr Nt 4.250% 11/15/20	..	06/19/2019.	Call 102.7677.....	40,432,932	39,344,000	39,505,659	39,382,569	.....	.....(9,349)	.....	.....	.....(9,349)	.....	.....(9,349)	.....	.....39,373,220	(29,220)	(29,220)	(29,220)	2,082,914	11/15/2020.	2FE.....
26249K AL 5	Dryden Sr Ln Fd CLO Ser 2014-36A CI BR	..	04/15/2019.	Paydown.....	15,000,000	15,000,000	15,018,990	15,018,332	.....	.....(18,332)	.....	.....	.....(18,332)	.....	.....(18,332)	.....	.....15,000,000	.....	.....	.....0	338,208	01/15/2028.	1FE.....
26875P AD 3	EOG Resources Nt 5.625% 06/01/19.....	..	06/01/2019.	Maturity.....	26,000,000	26,000,000	27,056,279	26,055,254	.....	.....(55,254)	.....	.....	.....(55,254)	.....	.....(55,254)	.....	.....26,000,000	.....	.....	.....0	731,250	06/01/2019.	1FE.....
26884L AA 7	EQT Corp Nt 8.125% 06/01/19.....	..	06/01/2019.	Maturity.....	31,500,000	31,500,000	31,677,080	31,510,436	.....	.....(10,436)	.....	.....	.....(10,436)	.....	.....(10,436)	.....	.....31,500,000	.....	.....	.....0	1,279,688	06/01/2019.	2FE.....
278058 AK 8	Eaton Corp Deb 8.875% 06/15/19.....	..	06/15/2019.	Maturity.....	1,000,000	1,000,000	931,340	996,932	.....	.....3,068	.....	.....	.....3,068	.....	.....3,068	.....	.....1,000,000	.....	.....	.....0	44,375	06/15/2019.	2FE.....
28501* AS 4	Electric Transmission TX LLC Sr Nt Ser D.	..	06/13/2019.	Maturity.....	10,000,000	10,000,000	9,892,889	9,991,401	.....	.....8,599	.....	.....	.....8,599	.....	.....8,599	.....	.....10,000,000	.....	.....	.....0	125,000	06/13/2019.	2.....
291011 BA 1	Emerson Elec Co Sr Nt 5.000% 04/15/19.	..	04/15/2019.	Maturity.....	4,000,000	4,000,000	4,023,440	4,000,837	.....	.....(837)	.....	.....	.....(837)	.....	.....(837)	.....	.....4,000,000	.....	.....	.....0	100,000	04/15/2019.	1FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1	..	06/01/2019.	Paydown.....	9,459	9,459	9,459	9,447	.....	.....12	.....	.....	.....12	.....	.....12	.....	.....9,459	.....	.....	.....0	110	08/25/2032.	1FM.....
302508 AM 8	FMR Corp Nt 7.490% 06/15/19.....	..	06/15/2019.	Maturity.....	5,000,000	5,000,000	6,207,950	5,098,139	.....	.....(98,139)	.....	.....	.....(98,139)	.....	.....(98,139)	.....	.....5,000,000	.....	.....	.....0	187,250	06/15/2019.	1FE.....
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.	..	06/01/2019.	Paydown.....	57,526	51,097	47,723	47,723	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....47,723	.....	.....9,803	9,803	1,514	09/25/2035.	4FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	06/01/2019.	Paydown.....	148,969	149,924	113,213	112,908	.....	.....305	.....	.....	.....305	.....	.....305	.....	.....113,213	.....	.....35,756	35,756	5,123	08/25/2037.	3FM.....
34530M AA 7	Ford Credit Auto Owner Tr LBASS Ser 2014	..	05/15/2019.	Paydown.....	33,386,000	33,386,000	33,278,282	33,298,591	.....	.....87,409	.....	.....	.....87,409	.....	.....87,409	.....	.....33,386,000	.....	.....	.....0	314,385	11/15/2025.	1FE.....
34532T AA 0	Ford Credit Auto Owner Tr LBASS Ser 2018	..	04/15/2019.	Paydown.....	5,903,129	5,903,129	5,903,129	5,903,129	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....5,903,129	.....	.....	.....0	48,843	11/15/2019.	1FE.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI	..	06/01/2019.	Paydown.....	2,715	2,715	2,715	2,715	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....2,715	.....	.....	.....0	86	07/25/2029.	3FM.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI	..	06/01/2019.	Paydown.....	13,576	13,576	15,145	14,235	.....	.....(659)	.....	.....	.....(659)	.....	.....(659)	.....	.....13,576	.....	.....	.....0	429	07/25/2029.	4FM.....
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI	..	06/01/2019.	Paydown.....	19	19	19	19	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....19	.....	.....	.....0	1	04/25/2029.	1FM.....
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	06/25/2019.	Paydown.....	99,838	99,838	46,568	46,568	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....46,568	.....	.....53,270	53,270	1,940	11/25/2036.	1FM.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	06/01/2019.	Paydown.....	753,003	753,003	775,546	759,179	.....	.....(6,175)	.....	.....	.....(6,175)	.....	.....(6,175)	.....	.....753,003	.....	.....	.....0	8,407	06/10/2046.	1FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5	..	05/01/2019.	Paydown.....	18,001	18,001	18,002	17,945	.....	.....56	.....	.....	.....56	.....	.....56	.....	.....18,001	.....	.....	.....0	499	07/20/2031.	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2019.	Paydown.....	10,481	10,481	10,481	10,466	.....	.....15	.....	.....	.....15	.....	.....15	.....	.....10,481	.....	.....	.....0	236	04/25/2034.	1FM.....
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2019.	Paydown.....	1,985	1,985	1,985	1,982	.....	.....3	.....	.....	.....3	.....	.....3	.....	.....1,985	.....	.....	.....0	39	06/25/2034.	1FM.....
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2019.	Paydown.....	32,833	32,833	32,832	32,811	.....	.....22	.....	.....	.....22	.....	.....22	.....	.....32,833	.....	.....	.....0	638	11/25/2033.	1FM.....
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200	..	05/28/2019.	Paydown.....	6,984	6,984	5,125	5,125	.....	.....1,859	.....	.....	.....1,859	.....	.....1,859	.....	.....6,984	.....	.....	.....0	125	10/25/2033.	1FM.....
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	06/25/2019.	Paydown.....	84,857	84,857	84,857	84,857	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....84,857	.....	.....	.....0	1,078	11/25/2033.	1FM.....
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	..	06/25/2019.	Paydown.....	1,961	1,961	1,961	1,961	.....	.....0	.....	.....	.....0	.....	.....0	.....	.....1,961	.....	.....	.....0	42	11/25/2033.	1FM.....

SCHEDULE D - PART 4

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

QE05.15

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F CI			..	06/01/2019.	Paydown.....		3,592	3,592	3,597	3,588		4		4		3,592			0	91	07/25/2035.	1FM.....
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		257,266	257,266	255,337	255,947		1,319		1,319		257,266			0	6,402	06/25/2035.	1FM.....
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		205,369	205,369	198,085	201,104		4,265		4,265		205,369			0	5,140	06/25/2035.	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		178,317	178,317	169,919	173,986		4,331		4,331		178,317			0	4,177	06/25/2035.	1FM.....
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		168,431	168,431	168,426	168,118		313		313		168,431			0	3,733	06/25/2034.	1FM.....
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		2,289	2,289	2,289	2,285		3		3		2,289			0	44	08/25/2034.	1FM.....
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		153,232	153,232	154,693	153,520		(288)		(288)		153,232			0	3,251	02/25/2035.	1FM.....
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 CI			..	06/25/2019.	Paydown.....		45,013	45,013	3,372	3,372		41,642		41,642		45,013			0	12	05/25/2036.	1FM.....
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B			..	05/06/2019.	Redemption 100.0000.....		645,200	645,200	645,200	645,200				0		645,200			0	18,397	05/06/2025.	1FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A			..	06/15/2019.	Paydown.....		139,154	139,154	139,112			42		42		139,154			0	1,197	10/15/2054.	1FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			..	06/25/2019.	Paydown.....		328,794	328,794	306,901	306,901		21,893		21,893		328,794			0	3,514	06/25/2037.	1FM.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			..	06/19/2019.	Paydown.....		424,242	424,242	413,504	414,265		9,978		9,978		424,242			0	4,937	07/19/2047.	1FM.....
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C			..	06/25/2019.	Paydown.....		937,636	937,636	869,436	869,436		68,199		68,199		937,636			0	10,565	08/25/2036.	1FM.....
44891F AD 8	Hyundai Auto Lease Sec Tr LBASS Ser 2017			..	06/15/2019.	Paydown.....		5,070,589	5,070,589	5,055,595	5,056,494		14,095		14,095		5,070,589			0	39,840	08/17/2020.	1FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31			..	06/30/2019.	Redemption 100.0000.....		297,698	297,698	297,698	297,698				0		297,698			0	4,927	12/31/2031.	1PL.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 2.8			..	06/25/2019.	Paydown.....		40,430	40,430	39,578	39,578		852		852		40,430			0	541	08/25/2035.	1FM.....
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	06/01/2019.	Paydown.....		10,585	10,585	10,584	10,576		8		8		10,585			0	240	03/25/2034.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	06/01/2019.	Paydown.....		5,384	5,384	5,384	5,378		7		7		5,384			0	87	08/25/2034.	1FM.....
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			..	06/01/2019.	Paydown.....			807	543	20	515	9		524		543		(543)	(543)	21	06/25/2031.	1FM.....
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3			..	06/01/2019.	Paydown.....		111,466	111,466	111,431	111,247		219		219		111,466			0	2,393	04/25/2035.	4FM.....
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C			..	04/30/2019.	Paydown.....		7	2,420	627		627			627		627		(620)	(620)	20	06/25/2035.	6*.....
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C			..	06/01/2019.	Paydown.....		69,022	70,778	68,349	68,094		255		255		68,349		673	673	1,892	07/25/2035.	4FM.....
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1			..	06/01/2019.	Paydown.....		142,081	160,582	129,002	127,547		1,455		1,455		129,002		13,079	13,079	2,871	10/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
45660N	UM	5	Residential Asset Sec Tr RMBS Ser 2003-A	..	05/01/2019.	Paydown.....		13,533	13,533	12,744	12,964	.....	.....569		569		13,533	.....	.....	......0	310	09/25/2033.	5FM.....
45661K	AG	5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	06/01/2019.	Paydown.....		150,362	150,239	105,147	102,966	.....	.....2,181		2,181		105,147	.....	.....45,215	45,215	2,859	06/25/2036.	1FM.....
45662B	AD	1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	06/01/2019.	Paydown.....		212,745	212,745	201,314	201,314	.....	.....11,431		11,431		212,745	.....	.....	......0	2,781	08/25/2036.	1FM.....
45662D	AA	3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	06/25/2019.	Paydown.....		85,398	84,411	65,913	65,913	.....			......0		65,913	.....	.....19,485	19,485	1,044	11/25/2036.	1FM.....
45662J	AC	6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	06/01/2019.	Paydown.....		309,091	296,947	253,793	253,793	.....			......0		253,793	.....	.....55,298	55,298	4,530	12/25/2035.	1FM.....
456866	AL	6	Ingersoll-Rand Co Deb 7.200% 06/01/25.	..	06/01/2019.	Redemption 100.0000.....		151,000	151,000	148,749	150,325	.....	.....675		675		151,000	.....	.....	......0	5,436	06/01/2025.	2FE.....
465685	AF	2	ITC Holdings Corp Sr Nt 5.500% 01/15/2.	..	06/14/2019.	Call 101.7240.....		44,916,232	44,155,000	45,041,650	44,272,454	.....	.....(50,538)		(50,538)		44,221,917	.....	.....(66,917)	(66,917)	..2,980,634	01/15/2020.	2FE.....
466247	EN	9	JP Morgan Mtg Tr RMBS Ser 2004-S1 CI 1A4	..	06/01/2019.	Paydown.....		60,479	60,479	58,254	59,489	.....	.....990		990		60,479	.....	.....	......0	1,096	09/25/2034.	1FM.....
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3	..	06/01/2019.	Paydown.....		32,627	32,627	32,898	32,679	.....	.....(51)		(51)		32,627	.....	.....	......0	700	01/25/2035.	1FM.....
466247	VP	5	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2	..	06/01/2019.	Paydown.....		236,430	236,430	219,067	233,815	.....	.....2,615		2,615		236,430	.....	.....	......0	4,858	09/25/2020.	4FM.....
466247	YS	6	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6	..	06/01/2019.	Paydown.....		23,768	23,768	23,375	22,900	.....	.....608		608		23,509	.....	.....260	260	484	11/25/2035.	2FM.....
46625H	HL	7	JPMorgan Chase & Co Sr Nt 6.300% 04/23	..	04/23/2019.	Maturity.....		21,000,000	21,000,000	22,924,020	21,080,937	.....	.....(80,937)		(80,937)		21,000,000	.....	.....	......0	661,500	04/23/2019.	1FE.....
46627M	AA	5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	06/01/2019.	Paydown.....		34,669	34,718	31,501	27,803	3,462	237		3,699		31,501	.....	.....3,167	3,167	905	12/25/2035.	5FM.....
46627M	AP	2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	06/01/2019.	Paydown.....		21,166	21,141	18,588	18,588	.....			......0		18,588	.....	.....2,579	2,579	483	12/25/2035.	1FM.....
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	06/01/2019.	Paydown.....		35,926	39,137	30,797	30,797	.....			......0		30,797	.....	.....5,130	5,130	910	03/25/2036.	1FM.....
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	06/01/2019.	Paydown.....		47,902	52,183	44,903	44,903	.....			......0		44,903	.....	.....2,999	2,999	1,214	03/25/2036.	4FM.....
46629D	AK	1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2	..	06/01/2019.	Paydown.....		55,576	60,110	42,239	42,239	.....			......0		42,239	.....	.....13,337	13,337	1,074	01/25/2037.	1FM.....
46629E	AH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	06/01/2019.	Paydown.....		76,161	85,181	77,316	74,416	.....	.....2,899		2,899		77,316	.....	.....(1,154)	(1,154)	1,638	09/25/2036.	1FM.....
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	06/01/2019.	Paydown.....		100,072	100,072	103,395	101,172	.....	.....(1,100)		(1,100)		100,072	.....	.....	......0	1,584	01/15/2046.	1FM.....
485134	BL	3	Kansas City Power and Light 1st Mtg Bd....	..	04/01/2019.	Maturity.....		18,247,000	18,247,000	22,063,305	18,374,931	.....	.....(127,931)		(127,931)		18,247,000	.....	.....	......0	652,330	04/01/2019.	1FE.....
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A	..	06/11/2019.	Paydown.....		118,168	118,168	107,310	116,324	.....	.....1,844		1,844		118,168	.....	.....	......0	3,094	04/15/2041.	1FM.....
513075	BM	2	Lamar Media Corp Sr Nt 5.750% 02/01/26	..	05/07/2019.	Tax Free Exchange.....		2,192,368	2,150,000	2,194,438	.....	.....	.....(2,069)		(2,069)		2,192,368	.....	.....	......0	32,967	02/01/2026.	3FE.....
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	06/01/2019.	Redemption 100.0000.....		371,004	371,004	350,800	365,851	.....	.....5,153		5,153		371,004	.....	.....	......0	7,474	03/01/2023.	1.....

SCHEDULE D - PART 4

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

QE05.17

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	06/15/2019.	Redemption	100.0000.....			119,730	119,730	125,336	120,683			(953)		(953)		119,730			.0	3,670	12/15/2021.	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	06/15/2019.	Redemption	100.0000.....			55,528	55,528	58,236	55,899			(372)		(372)		55,528			.0	1,756	01/15/2021.	4Z.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	06/26/2019.	Paydown.....				8,290	10,603	5,186	5,186					0		5,186		3,104	3,104	117	09/26/2045.	4FM.....
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	06/25/2019.	Paydown.....				229,887	229,887	214,944	220,307			9,580		9,580		229,887			.0	2,957	09/25/2034.	1FM.....
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	06/01/2019.	Paydown.....				5,570	5,570	5,754	5,717			(147)		(147)		5,570			.0	129	08/25/2032.	1FM.....
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	06/01/2019.	Paydown.....				227,309	227,309	227,897	227,622			(9)		(9)		227,614		(304)	(304)	4,468	10/25/2036.	2FM.....
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	04/23/2019.	Paydown.....				3,313,328	3,313,328	3,313,328	3,313,328					0		3,313,328			.0	64,882	07/20/2026.	1FE.....
576434 2D 5	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				248,568	287,133	219,902	219,902					0		219,902		28,666	28,666	7,557	03/25/2036.	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				24,835	24,835	25,083	24,924			(89)		(89)		24,835			.0	468	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				153,772	153,772	156,512	154,747			(974)		(974)		153,772			.0	3,345	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				267,726	267,726	263,229	264,812			2,914		2,914		267,726			.0	6,506	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				10,173	10,173	10,173	10,173					0		10,173			.0	231	08/25/2034.	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				77,245	77,245	77,848	77,086			158		158		77,245			.0	1,850	09/25/2034.	1FM.....
576434 YM 0	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				42,791	42,791	40,894	41,741			1,050		1,050		42,791			.0	1,098	12/25/2034.	1FM.....
57643M FN 9	Master Asset Securitization Tr RMBS Ser.....	..	06/01/2019.	Paydown.....				9,561	9,561	9,274	9,425			136		136		9,561			.0	209	07/25/2034.	1FM.....
577778 AT 0	May Dept Stores Co Amortiz Deb 9.500%	..	04/15/2019.	Redemption	100.0000.....			25,000	25,000	30,822	25,719			(719)		(719)		25,000			.0	1,188	04/15/2021.	2FE.....
58528# CX 3	Meijer Inc Sr Secd Nt Ser C 7.710% 10/...	..	04/01/2019.	Redemption	100.0000.....			321,960	321,960	321,960	321,960					0		321,960			.0	12,412	10/01/2020.	1.....
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199	..	06/01/2019.	Paydown.....				9,050	9,050	9,136	9,045			5		5		9,050			.0	280	08/25/2027.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	06/01/2019.	Paydown.....				40,864	40,864	40,848	40,992			(24)		(24)		40,968		(104)	(104)	1,060	09/25/2032.	1FM.....
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	06/30/2019.	Redemption	100.0000.....			30,056	30,056	30,056	30,056					0		30,056			.0	8,148	12/31/2039.	2FE.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	06/01/2019.	Paydown.....				75,077	75,077	76,146				(1,069)		(1,069)		75,077			.0	383	04/25/2058.	1FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	06/15/2019.	Paydown.....				35,608	35,608	35,608	35,608					0		35,608			.0	846	07/15/2038.	2FE.....
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	06/25/2019.	Paydown.....				314,389	314,389	294,740	299,828			14,561		14,561		314,389			.0	4,408	09/25/2034.	1FM.....
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	..	04/12/2019.	Paydown.....				585,688	585,688	573,336	585,688					0		585,688			.0	10,281	10/12/2052.	1FM.....
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl	..	06/01/2019.	Paydown.....				505,899	505,899	530,495	508,694			(2,795)		(2,795)		505,899			.0	10,616	09/15/2047.	1FM.....
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C	..	05/13/2019.	Paydown.....				1,738,629	1,738,629	1,733,395	1,735,872			2,758		2,758		1,738,629			.0	35,920	06/12/2047.	1FM.....
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	06/01/2019.	Paydown.....				4,673	4,673	4,452	4,625			48		48		4,673			.0	109	11/25/2033.	1FM.....
61756U AH 4	IQ16	..	06/01/2019.	Paydown.....				2,058,296	3,232,984	2,348,352	2,446,176		412,661		510,485	(97,824)		2,348,352		(290,056)	(290,056)	85,005	12/12/2049.	4FM.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	06/01/2019.	Paydown.....				620,150	620,150	641,129	625,577			(5,427)		(5,427)		620,150			.0	6,977	12/15/2048.	1FM.....

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		..	06/01/2019.	Paydown.....		967,369	967,369	996,360	975,811	.....	.....(8,441)	.....	.....(8,441)	.....	.....967,369	.....	.....	......0	17,562	08/15/2046.	1FM.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		..	06/01/2019.	Paydown.....		412,674	412,674	425,051	416,564	.....	.....(3,890)	.....	.....(3,890)	.....	.....412,674	.....	.....	......0	6,225	11/15/2046.	1FM.....
62877V AA 9	NBM US Holding Inc. Sr Nt 7.000% 05/14		..	05/16/2019.	Direct.....		200,000	200,000	197,292	.....	.....	.....5	.....	.....5	.....	.....197,297	.....	.....2,703	2,703	233	05/14/2026.	3FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		..	06/15/2019.	Call 100.0000.....		86,457	86,457	86,457	86,457	.....	.....	.....	.....0	.....	.....86,457	.....	.....	......0	1,910	09/15/2028.	1.....
635405 AM 5	National City Corp Sub Nt 6.875% 05/15..		..	05/15/2019.	Maturity.....		2,000,000	2,000,000	2,340,600	2,031,631	.....	.....(31,631)	.....	.....(31,631)	.....	.....2,000,000	.....	.....	......0	68,750	05/15/2019.	1FE.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		223	223	223	222	.....	.....	.....	.....0	.....	.....223	.....	.....	......0	5	11/25/2033.	1FM.....
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		..	06/01/2019.	Paydown.....		65,119	65,119	66,767	66,654	.....	.....(1,535)	.....	.....(1,535)	.....	.....65,119	.....	.....	......0	1,056	05/25/2054.	1FE.....
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-		..	06/01/2019.	Paydown.....		120,073	120,073	124,167	.....	.....	.....(4,095)	.....	.....(4,095)	.....	.....120,073	.....	.....	......0	400	02/25/2057.	1FM.....
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-		..	06/01/2019.	Paydown.....		60,700	60,700	63,002	.....	.....	.....(2,302)	.....	.....(2,302)	.....	.....60,700	.....	.....	......0	202	03/25/2057.	1FM.....
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	06/01/2019.	Paydown.....		465,912	465,912	467,593	.....	.....	.....(1,680)	.....	.....(1,680)	.....	.....465,912	.....	.....	......0	8,077	09/25/2057.	1FE.....
65341K AK 2	Nextgear Floorplan Mast Ow Tr LBASS Ser		..	04/15/2019.	Paydown.....		3,708,000	3,708,000	3,703,510	3,704,135	.....	.....3,865	.....	.....3,865	.....	.....3,708,000	.....	.....	......0	33,866	04/15/2021.	1FE.....
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		..	06/01/2019.	Paydown.....		17,020	17,020	17,036	17,019	.....	.....1	.....	.....1	.....	.....17,020	.....	.....	......0	522	08/25/2033.	1FM.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	06/01/2019.	Paydown.....		2,763	2,763	2,763	2,761	.....	.....2	.....	.....2	.....	.....2,763	.....	.....	......0	54	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		..	06/01/2019.	Paydown.....		6,360	6,360	6,310	6,321	.....	.....39	.....	.....39	.....	.....6,360	.....	.....	......0	143	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		..	06/01/2019.	Paydown.....		1,770	1,770	1,872	1,853	.....	.....(83)	.....	.....(83)	.....	.....1,770	.....	.....	......0	42	10/25/2034.	1FM.....
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		..	06/01/2019.	Paydown.....		1,827	1,827	1,818	1,819	.....	.....8	.....	.....8	.....	.....1,827	.....	.....	......0	43	02/25/2035.	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		..	06/25/2019.	Paydown.....		7,910	7,910	3,836	3,836	.....	.....4,075	.....	.....4,075	.....	.....7,910	.....	.....	......0	63	04/25/2036.	4FM.....
67773# AE 0	Ohio Valley Electric Corp Sr Nt 5.900%.....		..	06/15/2019.	Redemption 100.0000.....		293,702	293,702	295,748	294,628	.....	.....(926)	.....	.....(926)	.....	.....293,702	.....	.....	......0	8,664	02/15/2026.	3.....
67773# AF 7	Ohio Valley Electric Corp Sr Nt 5.900%.....		..	06/15/2019.	Redemption 100.0000.....		73,966	73,966	73,966	73,966	.....	.....	.....	.....0	.....	.....73,966	.....	.....	......0	2,182	02/15/2026.	3FE.....
67773# AG 5	Ohio Valley Electric Corp Sr Nt 5.900%.....		..	06/15/2019.	Redemption 100.0000.....		74,555	74,555	74,555	74,555	.....	.....	.....	.....0	.....	.....74,555	.....	.....	......0	2,199	02/15/2026.	3FE.....
69371V AC 1	PSMC Trust RMBS Ser 2018-1A CI A3 3.50		..	06/01/2019.	Paydown.....		274,462	274,462	274,119	274,110	.....	.....352	.....	.....352	.....	.....274,462	.....	.....	......0	4,086	02/25/2048.	1FM.....
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-		..	06/25/2019.	Paydown.....		550,080	550,080	542,001	543,645	.....	.....6,435	.....	.....6,435	.....	.....550,080	.....	.....	......0	7,953	10/25/2034.	1FM.....
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-		..	06/25/2019.	Paydown.....		1,203,307	1,203,307	1,037,852	1,114,701	.....	.....4,692	.....	.....4,692	.....	.....1,119,393	.....	.....83,914	83,914	16,321	05/25/2035.	1FM.....
718009 A@ 2	Philadelphia Suburban Corp Sr Nt 4.870..		..	05/20/2019.	Redemption 104.9758.....		5,773,667	5,500,000	5,500,000	5,500,000	.....	.....273,667	.....	.....273,667	.....	.....5,773,667	.....	.....	......0	214,280	07/31/2023.	1.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	06/24/2019.	Paydown.....		43,252	43,252	2,402	.....	.....	.....40,818	.....	.....40,818	.....	.....43,252	.....	.....	......0	1,132	03/23/2035.	4FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	05/31/2019.	Paydown.....		.....	.....	.....	.....(3,775)	.....	.....3,775	.....	.....3,775	.....	.....	.....	.....	......0	68	03/23/2035.	5FE.....

SCHEDULE D - PART 4

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

QE05.19

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			..	06/24/2019.	Paydown.....		157,136	157,136	134,700	138,519		18,617		18,617		157,136			0	2,857	03/22/2038.	1FE.....
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl			..	06/24/2019.	Paydown.....		7,764	7,764	5,761	5,761		2,004		2,004		7,764			0	137	06/23/2035.	3FE.....
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl			..	06/24/2019.	Paydown.....		27,586	27,586				27,586		27,586		27,586			0	581	06/23/2035.	6FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt...			..	06/24/2019.	Paydown.....		129,087	129,087	77,452	79,510		49,578		49,578		129,087			0	3,113	12/22/2035.	1FE.....
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.			..	06/24/2019.	Paydown.....		300,861	300,861	300,861	300,861				0		300,861			0	4,619	09/22/2036.	1FE.....
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			..	06/24/2019.	Paydown.....		33,191	33,191	29,759	29,759		3,433		3,433		33,191			0	520	12/22/2037.	2FE.....
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			..	06/24/2019.	Paydown.....		30,371	30,371	27,025	27,025		3,346		3,346		30,371			0	488	09/23/2035.	1FE.....
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP			..	06/24/2019.	Paydown.....		52,305	52,305	52,541	52,313		(8)		(8)		52,305			0	913	09/23/2035.	3FE.....
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP			..	06/24/2019.	Paydown.....		25,890	25,890	11,620	5,807	5,813	14,270		20,083		25,890			0	530	09/23/2035.	5FE.....
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl			..	06/24/2019.	Paydown.....		11,254	11,254	10,728	10,818		436		436		11,254			0	246	12/22/2036.	1FE.....
74113M AC 4	Prestige Auto Rec Tr LBASS Ser 2016-2A C			..	05/15/2019.	Paydown.....		1,139,732	1,139,732	1,137,906	1,137,973		1,758		1,758		1,139,732			0	6,880	01/15/2021.	1FE.....
741382 AA 3	P			..	06/26/2019.	Paydown.....		210,448	210,448	120,512	120,512		89,936		89,936		210,448			0	3,409	09/26/2034.	3FE.....
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1			..	06/01/2019.	Paydown.....		4,103	4,103	3,821	3,934		169		169		4,103			0	85	10/25/2033.	1FM.....
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2			..	06/25/2019.	Paydown.....		143,095	143,095	142,916	142,980		115		115		143,095			0	1,814	05/25/2035.	1FM.....
74927# AA 9	RB Investment Associates CTL 7.220% 12			..	06/15/2019.	Redemption 100.0000.....		44,974	44,974	44,974	44,974				0		44,974			0	1,354	09/15/2028.	2.....
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5			..	06/01/2019.	Paydown.....		521,820	520,405	522,031	520,169		(13)		(13)		520,156		1,663	1,663	12,284	04/25/2035.	3FM.....
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1			..	06/01/2019.	Paydown.....		908,816	908,816	908,804	908,798		19		19		908,816			0	16,500	12/26/2053.	1FE.....
749581 AD 3	Residential Funding Mtg Sec I RMBS Ser 2			..	06/01/2019.	Paydown.....		31,753	40,854	40,956	40,888		(1)		(1)		40,886		(9,134)	(9,134)	1,143	01/25/2037.	4FM.....
75114R AD 7	Residential Accredit Loans Inc RMBS Ser...			..	06/25/2019.	Paydown.....		93,353	93,212	68,078	68,078				0		68,078		25,275	25,275	987	04/25/2036.	1FM.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser...			..	06/25/2019.	Paydown.....		563,758	563,758	483,162	483,162		80,596		80,596		563,758			0	6,321	08/25/2037.	1FM.....
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2			..	05/28/2019.	Paydown.....		4,402	4,402	3,037	1,145	1,891	1,365		3,256		4,402			0	44	04/25/2037.	1FM.....
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser			..	06/25/2019.	Paydown.....		186,399	186,399	186,399	186,399				0		186,399			0	3,268	06/25/2032.	1FM.....
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2			..	06/01/2019.	Paydown.....		687	687	687	686		1		1		687			0	15	11/25/2034.	1FM.....
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2			..	06/01/2019.	Paydown.....		23,814	23,814	20,896	22,184		1,630		1,630		23,814			0	475	05/25/2035.	1FM.....
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.			..	06/25/2019.	Paydown.....		98,144	98,144	98,144	98,144				0		98,144			0	1,362	10/25/2031.	1FM.....
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser...			..	06/01/2019.	Paydown.....		219,930	228,108	207,220	207,220				0		207,220		12,710	12,710	5,922	04/25/2035.	1FM.....
76110H X9 5	Residential Accredit Loans Inc RMBS Ser...			..	06/01/2019.	Paydown.....		79,054	85,846	87,000	86,232		(5)		(5)		86,227		(7,173)	(7,173)	1,960	03/25/2035.	4FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		1,314	1,314	1,314	1,311		3		3		1,314			0	33	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200			..	06/01/2019.	Paydown.....			34,775	18,487	16,210	2,276			2,276		18,487		(18,487)	(18,487)	904	09/25/2031.	6FM.....

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2019.	Paydown.....		8,971	8,971	8,966	8,955	.....	.....16		16		8,971			0	140	05/25/2033.	1FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser		..	04/01/2019.	Paydown.....		57,497	57,497	54,784	56,787		710		710		57,497			0	1,006	09/25/2034.	1FM.....
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		..	06/01/2019.	Paydown.....		29,532	35,363	24,847	24,847				0		24,847		4,685	4,685	853	06/25/2036.	3FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2019.	Paydown.....		51,670	105,701	65,417	65,417				0		65,417		(13,747)	(13,747)	3,505	09/25/2037.	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2019.	Paydown.....		52,791	75,285	68,577	68,577				0		68,577		(15,786)	(15,786)	1,874	05/25/2037.	4FM.....
761713 BS 4	Reynolds American Inc Sr Nt 8.125% 06/		..	06/23/2019.	Maturity.....		32,000,000	32,000,000	33,413,592	32,211,399		(211,399)		(211,399)		32,000,000			0	1,300,000	06/23/2019.	2FE.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	06/01/2019.	Paydown.....		97,083	105,592	72,821	72,821				0		72,821		24,261	24,261	2,700	06/25/2037.	1FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	06/01/2019.	Paydown.....		129,443	140,789	140,453	140,387				0		140,387		(10,943)	(10,943)	3,600	06/25/2037.	4FM.....
76761R AA 7	Riserva CLO Ltd CLO Ser 2016-3A Cl A 4		..	06/24/2019.	Redemption 100.0000.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	849,260	10/18/2028.	1FE.....
76761R AC 3	Riserva CLO Ltd CLO Ser 2016-3A Cl B1..		..	06/24/2019.	Redemption 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	313,520	10/18/2028.	1FE.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	06/01/2019.	Redemption 100.0000.....		228,471	228,471	239,733	231,962		(3,491)		(3,491)		228,471			0	6,559	11/01/2026.	2.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		..	06/01/2019.	Paydown.....		195	195	197	196				0		196			0	6	06/25/2028.	1FM.....
80286A AA 2	Santander Retail Auto Lease Tr LBASS Ser		..	04/15/2019.	Paydown.....		1,024,584	1,024,584	1,024,584	1,024,584				0		1,024,584			0	8,905	11/15/2019.	1FE.....
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		..	06/01/2019.	Paydown.....		69,474	69,474	69,470	69,366		108		108		69,474			0	1,136	06/25/2032.	1FM.....
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-		..	06/01/2019.	Paydown.....		216,221	216,221	216,148	215,512		709		709		216,221			0	4,971	02/25/2035.	1FM.....
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		..	06/01/2019.	Paydown.....		181,654	181,702	171,275	171,275				0		171,275		10,379	10,379	2,670	02/20/2047.	1FM.....
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.		..	06/30/2019.	Redemption 100.0000.....		216,359	216,359	216,359	216,359				0		216,359			0	5,815	06/30/2035.	2FE.....
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-		..	06/01/2019.	Paydown.....		35,130	35,130	35,557	35,259		(129)		(129)		35,130			0	947	03/25/2030.	1FM.....
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser		..	06/01/2019.	Paydown.....		41,001	41,001	27,207	27,207		13,795		13,795		41,001			0	273	02/25/2037.	4FM.....
85915# AE 1	Stericycle Inc Sr Nt Ser B 4.470% 10/1....		..	06/14/2019.	Redemption 102.6025.....		5,130,124	5,000,000	5,000,000	5,000,000		130,124		130,124		5,130,124			0	128,313	10/15/2020.	2.....
85915# AH 4	Stericycle Inc Sr Nt Ser A 3.220% 07/0....		..	06/14/2019.	Redemption 101.1415.....		15,171,222	15,000,000	15,000,000	15,101,398		69,825		69,825		15,171,222			0	241,500	07/01/2022.	2.....
85915# AK 7	Stericycle Inc Sr Nt Ser A 2.890% 10/0....		..	06/14/2019.	Redemption 101.1580.....		25,289,502	25,000,000	25,000,000	25,000,000		289,502		289,502		25,289,502			0	361,250	10/01/2021.	2.....
863576 AC 8	2005-.....		..	06/01/2019.	Paydown.....		86,610	86,619	87,258	86,765		(4)		(4)		86,761		(151)	(151)	1,960	04/25/2035.	4FM.....
863579 CD 8	2004.....		..	06/01/2019.	Paydown.....		15,610	15,610	15,745	15,690		(79)		(79)		15,610			0	292	10/25/2034.	1FM.....
863579 VS 4	2005.....		..	06/01/2019.	Paydown.....		462,442	523,631	409,286	409,286				0		409,286		53,156	53,156	8,846	08/25/2035.	1FM.....
86359B 5U 1	2005-.....		..	05/01/2019.	Paydown.....		209,754	228,483	173,712	173,712				0		173,712		36,042	36,042	5,411	03/25/2035.	1FM.....
86359B 5U 1	2005-.....		..	05/01/2019.	Paydown.....		209,754	228,483	234,480	233,364				0		233,364		(23,610)	(23,610)	5,411	03/25/2035.	4FM.....
86359B G3 9	2004-.....		..	05/01/2019.	Paydown.....		40,319	40,319	40,300	40,239		80		80		40,319			0	332	10/25/2034.	1FM.....
86359B JU 6	2004-.....		..	06/01/2019.	Paydown.....		802	802	801	801		1		1		802			0	17	03/25/2034.	1FM.....
86359B WR 8	2004-.....		..	06/01/2019.	Paydown.....		63,972	63,972	64,391	63,963		9		9		63,972			0	1,154	07/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
86359B XL 0	2004-.....			..	06/01/2019.	Paydown.....		10,162	10,162	9,932	9,952		210		210		10,162			0	249	08/25/2034.	1FM.....
86359B ZG 9	2004-.....			..	06/01/2019.	Paydown.....		93,903	93,903	93,873	93,737		165		165		93,903			0	2,334	09/25/2034.	1FM.....
86359D FQ 5	2005-.....			..	06/01/2019.	Paydown.....		50,579	50,579	51,124	50,701		(122)		(122)		50,579			0	1,189	06/25/2035.	3FM.....
86359D GQ 4	2005-.....			..	06/01/2019.	Paydown.....		4,095	4,095	4,107	4,091				0	4,091	4,091		4	4	90	12/25/2034.	3FM.....
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			..	06/01/2019.	Paydown.....		1,282,832	1,160,240	806,255	806,255				0	806,255	806,255		476,577	476,577	23,788	11/25/2036.	1FM.....
86363A AA 5	2006-.....			..	06/25/2019.	Paydown.....		56,595	56,595	11,218	11,218		45,377		45,377		56,595			0	258	01/25/2037.	4FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			..	06/10/2019.	Paydown.....		96,414	96,414	99,673	96,370		43		43		96,414			0	2,204	08/15/2039.	1FM.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			..	06/30/2019.	Redemption 100.0000.....		239,483	239,483	239,483	239,483				0		239,483			0	7,334	03/30/2023.	2FE.....
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A CI AR			..	04/22/2019.	Paydown.....		1,420,900	1,420,900	1,420,900	1,420,900				0		1,420,900			0	27,106	10/20/2026.	1FE.....
887315 BM 0	Time Warner Companies Inc Sec Nt 6.950			..	06/05/2019.	Tax Free Exchange.....		3,476,357	3,500,000	3,453,800	3,475,509		848		848		3,476,357			0	216,222	01/15/2028.	2FE.....
887315 BN 8	Time Warner Companies Inc Co Gtd Nt 6.			..	06/05/2019.	Tax Free Exchange.....		17,213,391	15,000,000	18,033,300	17,287,207		(73,816)		(73,816)		17,213,391			0	552,083	05/15/2029.	2FE.....
887317 AH 8	Time Warner Inc Co Gtd Nt 6.100% 07/15			..	06/05/2019.	Tax Free Exchange.....		5,492,452	5,000,000	5,535,350	5,497,848		(5,396)		(5,396)		5,492,452			0	271,111	07/15/2040.	2FE.....
887317 AL 9	Time Warner Inc Co Gtd Nt 6.250% 03/29			..	06/05/2019.	Tax Free Exchange.....		8,828,000	8,000,000	8,910,240	8,836,439		(8,439)		(8,439)		8,828,000			0	341,667	03/29/2041.	2FE.....
887317 AS 4	Time Warner Inc Sr Nt 5.350% 12/15/43			..	06/05/2019.	Tax Free Exchange.....		4,664,137	4,500,000	4,679,595	4,665,567		(1,430)		(1,430)		4,664,137			0	113,688	12/15/2043.	2FE.....
887317 AW 5	Time Warner Inc Sr Nt 3.600% 07/15/25			..	06/05/2019.	Tax Free Exchange.....		4,992,380	5,000,000	4,988,000	4,991,906		474		474		4,992,380			0	160,000	07/15/2025.	2FE.....
887317 AX 3	Time Warner Inc Sr Nt 4.850% 07/15/45			..	06/05/2019.	Tax Free Exchange.....		14,991,160	15,000,000	14,989,350	14,991,088		72		72		14,991,160			0	646,667	07/15/2045.	2FE.....
889184 AA 5	Toledo Hospital/The Sr Nt 4.982% 11/15			..	06/26/2019.	Citigroup.....		8,417,752	8,580,000	9,570,818	9,522,285		(9,299)		(9,299)		9,512,985		(1,095,233)	(1,095,233)	264,785	11/15/2045.	2FE.....
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			..	06/01/2019.	Paydown.....		454,159	454,159	451,393			2,766		2,766		454,159			0	5,688	03/25/2058.	1FE.....
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			..	06/01/2019.	Paydown.....		258,450	258,450	247,022	255,104		3,346		3,346		258,450			0	2,630	12/10/2045.	1FM.....
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT			..	04/07/2019.	Redemption 100.0000.....		642,361	642,361	642,361	642,361				0		642,361			0	11,723	10/07/2025.	2FE.....
911312 AK 2	United Parcel Service Sr Nt 5.125% 04/15			..	04/01/2019.	Maturity.....		28,500,000	28,500,000	33,363,240	28,717,884		(217,884)		(217,884)		28,500,000			0	730,313	04/01/2019.	1FE.....
91740# AA 8	United States of America BIA-2 CTL Alber.			..	06/15/2019.	Redemption 100.0000.....		528,093	528,093	528,093	528,093				0		528,093			0	12,682	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	06/15/2019.	Redemption 100.0000.....		191,889	191,889	191,889	191,889				0		191,889			0	4,320	12/15/2026.	1.....
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T.			..	06/15/2019.	Redemption 100.0000.....		150,308	150,308	150,308	150,308				0		150,308			0	3,522	07/15/2031.	1.....
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17			..	06/15/2019.	Redemption 100.0000.....		54,553	54,553	54,553	54,553				0		54,553			0	957	04/15/2032.	1.....
927804 FH 2	Virginia Elec & Pwr Co Sr Nt 5.000% 06/15			..	06/30/2019.	Maturity.....		6,000,000	6,000,000	5,996,720	5,999,799		201		201		6,000,000			0	150,000	06/30/2019.	2FE.....
927847 AA 1	Virginia Mason Med Cntr Sec Nt 5.136%.			..	06/26/2019.	Merrill Lynch.....		20,620,000	20,000,000	20,000,000	20,000,000				0		20,000,000	620,000	620,000	893,093	08/15/2044.	2FE.....	
92837B AB 7	Visio RMBS Ser 2019-1 CI A1 3.572% 06/15			..	06/01/2019.	Paydown.....		37,265	37,265	37,584			(319)		(319)		37,265			0	111	06/25/2054.	1FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22			..	06/15/2019.	Redemption 100.0000.....		56,521	56,521	56,521	56,521				0		56,521			0	1,563	04/15/2022.	2.....
928668 AB 8	Volkswagen Group America Sr Nt 2.125% 05/23			..	05/23/2019.	Maturity.....		2,000,000	2,000,000	1,999,060	1,999,923		77		77		2,000,000			0	21,260	05/23/2019.	2FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	06/01/2019.	Paydown.....		186,528	186,528	183,774	184,909		1,619		1,619		186,528			0	3,507	10/25/2033.	1FM.....
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1			..	06/01/2019.	Paydown.....		38,072	38,072	36,359	37,408		664		664		38,072			0	838	06/25/2034.	1FM.....
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2			..	06/01/2019.	Paydown.....		383,362	479,352	453,089	453,089				0		453,089		(69,726)	(69,726)	8,246	11/25/2036.	1FM.....
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 CI			..	06/01/2019.	Paydown.....		332,836	392,684	326,699	326,699				0		326,699		6,137	6,137	6,608	03/25/2037.	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE05.22	93363P	AA	8	..	06/01/2019.	Paydown.....		45,335	46,965	43,095	43,095				0		43,095		2,241	2,241	686	11/25/2036.	1FM.....
	939336	2H	5		06/01/2019.	Paydown.....		145,188	145,188	146,209	145,066		122		122		145,188			0	3,316	03/25/2035.	3FM.....
	939336	2U	6		06/01/2019.	Paydown.....		15,256	21,699	21,889	21,773		(16)		(16)		21,757		(6,501)	(6,501)	514	03/25/2035.	4FM.....
	939336	3H	4		06/01/2019.	Paydown.....		388,277	429,522	429,198	429,198				0		429,198		(40,921)	(40,921)	10,400	04/25/2035.	4FM.....
	939336	4Y	6		06/01/2019.	Paydown.....		196,378	242,270	240,351	240,351				0		240,351		(43,972)	(43,972)	5,772	05/25/2035.	3FM.....
	939336	6F	5		06/01/2019.	Paydown.....		187,315	215,880	216,620	212,042		4,242		4,242		216,284		(28,969)	(28,969)	5,858	06/25/2035.	3FM.....
	939336	6U	2		06/01/2019.	Paydown.....		32,095	38,345	38,447	37,809		512		512		38,321		(6,226)	(6,226)	1,054	06/25/2035.	3FM.....
	939344	AR	8		06/01/2019.	Paydown.....		14,268	21,830	17,181	16,975		207		207		17,181		(2,913)	(2,913)	551	05/25/2036.	1FM.....
	93934F	BQ	4		06/01/2019.	Paydown.....		157,632	193,564	172,257	171,435		822		822		172,257		(14,625)	(14,625)	5,446	08/25/2035.	1FM.....
	93934F	CM	2		06/01/2019.	Paydown.....		1,681	2,748	2,770	2,681		78		78		2,760		(1,079)	(1,079)	75	10/25/2035.	3FM.....
	93934F	HW	5		06/01/2019.	Paydown.....			765	755	739		18		18		757		(757)	(757)	22	01/25/2036.	4FM.....
	93934F	KZ	4		06/01/2019.	Paydown.....		150,714	196,017	164,115	160,199		3,916		3,916		164,115		(13,401)	(13,401)	5,720	02/25/2036.	1FM.....
	93935G	AG	4		06/01/2019.	Paydown.....		119,992	128,331	123,840	121,275		2,517		2,517		123,792		(3,800)	(3,800)	4,841	11/25/2034.	1FM.....
	93935H	AJ	6		06/01/2019.	Paydown.....		98,071	98,071	55,978	55,978		42,093		42,093		98,071			0	927	09/25/2036.	1FM.....
	949483	AB	7		05/15/2019.	Redemption	100.0000.....	701,822	701,822	701,822	701,822				0		701,822			0	25,195	11/15/2019.	1.....
	94978#	AT	4		06/01/2019.	Redemption	100.0000.....	17,728	17,728	17,728	17,728				0		17,728			0	492	08/01/2027.	2.....
	94978#	AU	1		06/15/2019.	Redemption	100.0000.....	114,850	114,850	120,247	117,873		(3,024)		(3,024)		114,850			0	3,544	05/15/2032.	1.....
	94978#	AX	5		06/10/2019.	Redemption	100.0000.....	27,064	27,064	27,064	27,064				0		27,064			0	764	10/10/2024.	2.....
	94978#	BC	0		06/01/2019.	Redemption	100.0000.....	203,453	203,453	203,453	203,453				0		203,453			0	5,598	11/01/2022.	2.....
	94980G	AK	7		06/01/2019.	Paydown.....		16,430	16,430	16,046	16,150		280		280		16,430			0	342	04/25/2034.	1FM.....
	94981Q	AJ	7		06/01/2019.	Paydown.....		298,517	298,517	257,004	272,802		25,715		25,715		298,517			0	5,643	10/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		94,344	94,344	97,204	96,939	.....	.....(2,595)	.....	.....(2,595)	.....	.....94,344	.....	.....	......0	1,916	06/25/2035.	1FM.....
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		90,340	90,340	90,199	90,091	.....	.....249	.....	.....249	.....	.....90,340	.....	.....	......0	2,074	04/25/2035.	1FM.....
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		68,449	68,449	69,476	68,864	.....	.....(416)	.....	.....(416)	.....	.....68,449	.....	.....	......0	1,580	05/25/2035.	1FM.....
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		53,933	53,933	51,270	51,868	.....	.....2,065	.....	.....2,065	.....	.....53,933	.....	.....	......0	1,237	04/25/2036.	1FM.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.		..	06/25/2019.	Redemption 100.0000.....		702,312	702,312	790,989	714,170	.....	.....(11,858)	.....	.....(11,858)	.....	.....702,312	.....	.....	......0	16,269	01/25/2020.	2.....
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6		..	06/15/2019.	Redemption 100.0000.....		37,857	37,857	37,857	37,857	.....	.....	.....	......0	.....	.....37,857	.....	.....	......0	1,012	01/15/2032.	2.....
67077M AA 6	Nutrien Ltd Sr Nt 6.500% 05/15/19.....		A	05/15/2019.	Maturity.....		4,500,000	4,500,000	4,625,904	4,543,036	.....	.....(43,036)	.....	.....(43,036)	.....	.....4,500,000	.....	.....	......0	146,250	05/15/2019.	2FE.....
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24.....		D	05/07/2019.	Direct.....		43,335	54,000	50,760	51,038	.....	.....158	.....	.....158	.....	.....51,195	.....	.....(7,860)	(7,860)	1,794	05/15/2024.	4FE.....
000000 00 0	Puma International Finance Sr Nt 5.125.....		D	05/10/2019.	Direct.....		833,656	925,000	925,000	925,000	.....	.....	.....	......0	.....	.....925,000	.....	.....(91,344)	(91,344)	28,707	10/06/2024.	3FE.....
05279# AE 9	Autoliv ASP Inc Gtd Sr Nt Ser A 2.840%..		D	04/23/2019.	Maturity.....		17,000,000	17,000,000	16,947,053	16,996,518	.....	.....3,482	.....	.....3,482	.....	.....17,000,000	.....	.....	......0	241,400	04/23/2019.	1.....
055451 AH 1	BHP Billiton Fin USA Ltd Co Gtd Nt 6.5.....		C	04/01/2019.	Maturity.....		58,000,000	58,000,000	59,306,645	58,041,882	.....	.....(41,882)	.....	.....(41,882)	.....	.....58,000,000	.....	.....	......0	1,885,000	04/01/2019.	1FE.....
11042T AA 1	British Airways Plc PTC 3.800% 09/20/3.....		C	06/20/2019.	Redemption 100.0000.....		45,484	45,484	45,484	45,484	.....	.....	.....	......0	.....	.....45,484	.....	.....	......0	864	06/20/2031.	1FE.....
139612 AE 5	Capex SA Sr Nt 6.875% 05/15/24.....		D	05/07/2019.	Direct.....		96,300	120,000	120,000	120,000	.....	.....	.....	......0	.....	.....120,000	.....	.....(23,700)	(23,700)	3,988	05/15/2024.	4FE.....
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt		D	06/25/2019.	Redemption 100.0000.....		314,286	314,286	314,286	314,286	.....	.....	.....	......0	.....	.....314,286	.....	.....	......0	29,111	07/27/2020.	2PL.....
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07		D	05/13/2019.	Direct.....		67,725	70,000	70,000	70,000	.....	.....	.....	......0	.....	.....70,000	.....	.....(2,275)	(2,275)	3,444	07/07/2027.	3FE.....
482637 AB 1	KOKS OAO Sr Nt 7.500% 05/04/22.....		D	04/11/2019.	Direct.....		1,206,406	1,175,000	1,175,000	1,175,000	.....	.....	.....	......0	.....	.....1,175,000	.....	.....31,406	31,406	39,271	05/04/2022.	4FE.....
000000 00 0	Landsbanki Islands HF Convertible Note.....		B	06/17/2019.	Call 100.0000.....		242	242	.....	.....	.....	.....	.....	......0	.....	.....	.....	.....242	242	.....	11/30/2035.	6*.....
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25		D	06/19/2019.	Direct.....		394,275	385,000	379,779	380,348	.....	.....293	.....	.....293	.....	.....380,640	.....	.....13,635	13,635	24,257	01/19/2025.	3FE.....
71647N AS 8	Petrobras Global Finance Sr Nt 7.375%...		D	05/07/2019.	Direct.....		870,519	775,000	809,839	805,353	.....	.....(1,055)	.....	.....(1,055)	.....	.....804,299	.....	.....66,220	66,220	46,360	01/17/2027.	3FE.....
775371 AG 2	Rohm & Haas Co Amortzg Deb 9.800% 04/1		C	04/15/2019.	Redemption 100.0000.....		328,750	328,750	334,183	329,145	.....	.....(395)	.....	.....(395)	.....	.....328,750	.....	.....	......0	16,109	04/15/2020.	2FE.....
83363R AA 5	Sociedad Concesionaria Auto Sr Nt 6.22.....		C	06/15/2019.	Redemption 100.0000.....		375,000	375,000	375,000	375,000	.....	.....	.....	......0	.....	.....375,000	.....	.....	......0	11,668	12/15/2026.	2FE.....
872456 AA 6	Telecom IT CAP Co Gtd Nt 7.175% 06/18/		C	06/18/2019.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	......0	.....	.....10,000,000	.....	.....	......0	358,750	06/18/2019.	3FE.....
984245 AR 1	YPF Sociedad Anonima Sr Nt 7.000% 12/1		D	06/14/2019.	Direct.....		402,945	481,000	481,000	481,000	.....	.....	.....	......0	.....	.....481,000	.....	.....(78,055)	(78,055)	16,843	12/15/2047.	4FE.....
D2736# AL 3	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser		D	04/02/2019.	Maturity.....		12,000,000	12,000,000	11,909,137	11,994,990	.....	.....5,010	.....	.....5,010	.....	.....12,000,000	.....	.....	......0	228,000	04/02/2019.	2FE.....
G0566* AB 5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP 4.10...		B	06/30/2019.	Redemption 100.0000.....		1,199,772	1,199,772	1,441,976	1,205,253	.....	.....	.....	......0	236,723	1,199,772	(242,204)	.....	.....(242,204)	24,601	06/30/2025.	2FE.....
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25		D	06/19/2019.	Direct.....		348,175	340,000	315,598	315,841	.....	.....1,482	.....	.....1,482	.....	.....317,323	.....	.....30,852	30,852	21,404	01/19/2025.	3FE.....
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt 3.500		C	06/15/2019.	Redemption 100.0000.....		2,417,778	2,417,778	2,429,487	2,423,209	.....	.....(5,431)	.....	.....(5,431)	.....	.....2,417,778	.....	.....	......0	42,311	12/15/2021.	2PL.....
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27...		C	06/17/2019.	Redemption 100.0000.....		248,000	248,000	248,000	248,000	.....	.....	.....	......0	.....	.....248,000	.....	.....	......0	6,820	09/15/2027.	3.....
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt 12.500%		D	05/15/2019.	Taxable Exchange.....		67,589	2,368,828	82,909	82,909	.....	.....	.....	......0	.....	.....82,909	.....	.....(15,320)	(15,320)	.....	05/14/2024.	6*.....
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.		D	04/30/2019.	Redemption 100.0000.....		2,934,167	2,934,167	3,001,943	2,962,946	.....	.....(28,779)	.....	.....(28,779)	.....	.....2,934,167	.....	.....	......0	6,024	03/30/2024.	3FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)	
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.			D	04/30/2019.	Redemption 100.0000.....		(2,934,115)	(2,934,115)	(3,001,891)	(2,934,115)	.....	.....	.....	.....0	.....	.....(2,934,115)	.....	.....	.....0	(36,676)	03/30/2024.	3PL.....	
N9146# AB 3	Van Oord Fin BV Gtd Sr Nt Ser F 5.410%			D	04/01/2019.	Call 105.3167.....		5,265,833	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	386,807	04/20/2021.	2.....	
P0606P AC 9	Axtel SAB de CV Sr Nt 6.375% 11/14/24.			D	05/03/2019.	Direct.....		327,275	325,000	312,000	312,057	.....	.....651	.....	.....651	.....	.....9,957	.....	.....14,568	14,568	9,957	11/14/2024.	3FE.....	
R8047# AA 3	Solveig Gas Norway AS Priv Pl 4.000% 1			D	06/30/2019.	Redemption 100.0000.....		1,402,200	1,402,200	1,402,200	1,402,200	.....	.....	.....	.....0	.....	.....1,402,200	.....	.....	.....0	28,044	12/30/2027.	2FE.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								959,084,563	957,069,550	975,591,742	939,429,054	437,832	1,485,792	510,485	1,413,139	236,723	956,119,170	(242,204)	849,405	607,201	26,443,744	XXX	XXX
Bonds - Hybrid Securities																								
787048 AD 9	Saguaro Issuer Tr ABS Principal Units.....			..	05/31/2019.	Taxable Exchange.....		3,051,262	3,927,000	1,102,309	1,102,309	.....	.....	.....	.....0	.....	.....1,102,309	.....	..1,948,953	1,948,953	.....	05/31/2019.	2FE.....	
787048 AF 4	Saguaro Issuer Tr ABS Principal Units.....			..	06/27/2019.	Taxable Exchange.....		6,648,600	7,140,000	1,172,745	1,172,745	.....	.....	.....	.....0	.....	.....1,172,745	.....	..5,475,855	5,475,855	.....	06/27/2019.	2FE.....	
787048 AG 2	Saguaro Issuer Tr ABS Principal Units.....			..	05/31/2019.	Taxable Exchange.....		6,759,480	7,140,000	1,186,240	1,186,240	.....	.....	.....	.....0	.....	.....1,186,240	.....	..5,573,240	5,573,240	.....	05/31/2019.	2FE.....	
787048 AH 0	Saguaro Issuer Tr ABS Principal Units.....			..	06/28/2019.	Taxable Exchange.....		4,448,808	5,194,350	1,625,832	1,625,832	.....	.....	.....	.....0	.....	.....1,625,832	.....	..2,822,976	2,822,976	.....	06/28/2019.	2FE.....	
4899999.	Total - Bonds - Hybrid Securities.....								20,908,150	23,401,350	5,087,126	5,087,126	0	0	0	0	0	5,087,126	0	15,821,024	...15,821,024	0	XXX	XXX
Bonds - Bank Loans																								
000000 00 0	Kellermeyer Building Svcs 1st Lien Term...			..	06/28/2019.	Redemption 100.0000.....		1,247	1,247	1,229	.....	.....	.....19	.....	.....19	.....	.....1,247	.....	.....	.....0	2	10/29/2021.	4Z.....	
000000 00 0	Service Logic Term Ln Nt 6 6.500% 07/3.			..	06/28/2019.	Redemption 100.0000.....		15,888	15,888	15,597	.....	.....	.....291	.....	.....291	.....	.....15,888	.....	.....	.....0	.....	07/31/2023.	3FE.....	
000000 00 0	SpecialtyCare Initial Term Ln Nt 4 6.0.....			..	04/02/2019.	Redemption 100.0000.....		4,920	4,920	4,901	.....	.....	.....19	.....	.....19	.....	.....4,920	.....	.....	.....0	.....	09/01/2023.	4FE.....	
000000 00 0	Command Alkon Inc 1st Lien Term Ln Nt 7			..	06/28/2019.	Redemption 100.0000.....		15,000	15,000	14,844	.....	.....	.....156	.....	.....156	.....	.....15,000	.....	.....	.....0	98	09/01/2023.	3FE.....	
000000 00 0	Frontline Technologies Gr LL Delayed Dra.			..	06/28/2019.	Redemption 100.0000.....		448	448	448	.....	.....	.....	.....	.....0	.....	.....448	.....	.....	.....0	23	09/18/2023.	3FE.....	
000000 00 0	MB2 Dental Solutions LLC Incremental Ter			..	06/28/2019.	Tax Free Exchange.....		385,279	389,071	385,180	.....	.....	.....99	.....	.....99	.....	.....385,279	.....	.....	.....0	4,448	09/29/2023.	3FE.....	
000000 00 0	TU Bidco Inc (TaskUS) Term Ln Nt 1 6.3.			..	06/28/2019.	Redemption 100.0000.....		3,660	3,660	3,587	3,590	.....	.....70	.....	.....70	.....	.....3,660	.....	.....	.....0	126	10/01/2023.	3FE.....	
000000 00 0	Foundation Risk Partners Corp Delayed Dr			..	05/01/2019.	Tax Free Exchange.....		295,225	313,027	295,225	.....	.....	.....	.....	.....0	.....	.....295,225	.....	.....	.....0	.....	11/10/2023.	2FE.....	
000000 00 0	SecurAmerica LLC Term Ln Nt 3 9.000% 1			..	06/28/2019.	Redemption 100.0000.....		2,404	2,404	2,334	.....	.....	.....70	.....	.....70	.....	.....2,404	.....	.....	.....0	3	12/19/2023.	2FE.....	
000000 00 0	SecurAmerica LLC Delayed Draw Term Ln Nt			..	06/20/2019.	Tax Free Exchange.....		63,920	64,625	63,898	.....	.....	.....22	.....	.....22	.....	.....63,920	.....	.....	.....0	1,042	12/19/2023.	2FE.....	
000000 00 0	SecurAmerica LLC Delayed Draw Term Ln Nt			..	06/28/2019.	Redemption 100.0000.....		200	200	198	.....	.....	.....2	.....	.....2	.....	.....200	.....	.....	.....0	10	12/19/2023.	2FE.....	
000000 00 0	Berry Plastics Corp Term Ln R Nt 6 4.4.....			..	06/28/2019.	Redemption 100.0000.....		2,545	2,545	2,515	.....	.....	.....30	.....	.....30	.....	.....2,545	.....	.....	.....0	6	01/19/2024.	3FE.....	
000000 00 0	Ultimus Group Midco LLC 1st Lien Term Ln			..	06/28/2019.	Redemption 100.0000.....		1,443	1,443	1,443	.....	.....	.....	.....	.....0	.....	.....1,443	.....	.....	.....0	.....	02/01/2024.	3FE.....	
000000 00 0	Ultimus Group Midco LLC Delayed Draw Ter			..	06/28/2019.	Redemption 100.0000.....		1,450	1,450	1,450	.....	.....	.....	.....	.....0	.....	.....1,450	.....	.....	.....0	.....	02/01/2024.	4FE.....	
000000 00 0	Ultimus Group Midco LLC Delayed Draw Ter			..	06/28/2019.	Tax Free Exchange.....		1,450	1,450	1,450	.....	.....	.....	.....	.....0	.....	.....1,450	.....	.....	.....0	40	02/01/2024.	4FE.....	
000000 00 0	Ferraro Fine Foods Corp Incremental Term			..	06/28/2019.	Redemption 100.0000.....		300	300	295	295	.....	.....4	.....	.....4	.....	.....300	.....	.....	.....0	12	05/09/2024.	2FE.....	
000000 00 0	Ferraro Fine Foods Corp Term Ln #2 Nt 1.			..	06/28/2019.	Redemption 100.0000.....		1,226	1,226	1,208	.....	.....	.....18	.....	.....18	.....	.....1,226	.....	.....	.....0	11	05/09/2024.	2FE.....	
000000 00 0	NSM Insurance Group LLC Incremental Term			..	04/10/2019.	Tax Free Exchange.....		119,809	122,245	119,800	.....	.....	.....9	.....	.....9	.....	.....119,809	.....	.....	.....0	916	05/11/2024.	2FE.....	
000000 00 0	Sunshine Sub LLC Delayed Draw Term Ln Nt			..	06/28/2019.	Redemption 100.0000.....		3,344	3,344	3,300	.....	.....	.....44	.....	.....44	.....	.....3,344	.....	.....	.....0	73	05/27/2024.	2FE.....	
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter			..	06/28/2019.	Redemption 100.0000.....		14,621	14,621	14,361	.....	.....	.....260	.....	.....260	.....	.....14,621	.....	.....	.....0	8	08/24/2024.	4FE.....	
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	06/28/2019.	Tax Free Exchange.....		49,886	50,186	49,885	.....	.....	.....1	.....	.....1	.....	.....49,886	.....	.....	.....0	106	10/10/2024.	3FE.....	

QE05.24

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE05.25	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		16,629	16,729	16,628			1		1		16,629			0	45	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		55,429	55,762	55,428			2		2		55,429			0	150	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....		33,269	33,467	33,266			3		3		33,269			0	227	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Redemption 100.0000.....		3,054	3,054	3,038			16		16		3,054			0	23	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		38,801	39,033	38,799			2		2		38,801			0	135	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		12,010	12,082	12,009					0		12,010			0	39	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....		20,325	20,446	20,323			1		1		20,325			0	95	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....		20,324	20,446	20,323			1		1		20,324			0	83	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New Term L	..	04/30/2019.	Tax Free Exchange.....		232,216	233,252	232,203			14		14		232,216			0	1,451	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....		232,229	233,252	232,216			13		13		232,229			0	1,448	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....		101,625	102,230	101,617			8		8		101,625			0	634	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		144,456	145,318	144,446			10		10		144,456			0	784	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		212,487	213,755	212,472			15		15		212,487			0	1,154	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		64,670	65,056	64,665			5		5		64,670			0	351	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....		78,528	78,996	78,522			5		5		78,528			0	426	10/10/2024.	3FE.....
	000000 00 0 Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....		23,281	23,420	23,280			2		2		23,281			0	127	10/10/2024.	3FE.....
	000000 00 0 Amynta Agency Inc Term Ln Nt 1 6.383%	..	06/28/2019.	Redemption 100.0000.....		1,762	1,762	1,691	1,686		70		70		1,762			0	60	02/08/2025.	4FE.....
	000000 00 0 1 Amynta Agency Inc Term Ln Nt 1 6.383%	..	06/28/2019.	Redemption 100.0000.....		1,174	1,174	1,127	1,128		47		47		1,174			0	40	02/28/2025.	4FE.....
	000000 00 0 1 Amynta Agency Inc Term Ln Nt 1 6.383%	..	04/30/2019.	Tax Free Exchange.....		2,254	2,343	2,250	2,250		4		4		2,254			0	53	02/28/2025.	4FE.....
	000000 00 0 Alcamì Holdings LLC 1st Lien Term Ln Nt...	..	06/28/2019.	Redemption 100.0000.....		3,750	3,750	3,658			92		92		3,750			0	3	07/12/2025.	4FE.....
	000000 00 0 Information Resources Inc 1st Lien Term...	..	05/31/2019.	Tax Free Exchange.....		6,834	6,899	6,830	6,831		3		3		6,834			0	205	11/07/2025.	4FE.....
	000000 00 0 Information Resources Inc 1st Lien Term...	..	06/28/2019.	Redemption 100.0000.....		6,899	6,899	6,834			65		65		6,899			0	37	11/07/2025.	4FE.....
	01370# AA 4 Alcamì Holdings LLC 1st Lien Term Ln Nt...	..	06/24/2019.	Tax Free Exchange.....		3,658	3,750	3,647	3,652		6		6		3,658			0	140	07/12/2025.	4FE.....
	03539# AA 8 Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2019.	Tax Free Exchange.....		14,361	14,621	14,328	14,342		19		19		14,361			0	657	08/24/2024.	4FE.....
	04685Y AK 5 Athenahealth Inc Term Ln B Nt 2 6.912%	..	06/28/2019.	Redemption 100.0000.....		2,589	2,589	2,539			51		51		2,589			0	24	02/11/2026.	4FE.....
	04685Y AK 5 Athenahealth Inc Term Ln B Nt 1 6.951%	..	05/10/2019.	Tax Free Exchange.....		2,539	2,589	2,537			1		1		2,539			0	38	02/11/2026.	4FE.....

SCHEDULE D - PART 4

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

QE05.26

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 4.4....			..	06/10/2019.	Tax Free Exchange.....		2,515	2,545	2,513			2		2		2,515			0	42	01/19/2024.	3FE.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt			..	06/28/2019.	Redemption 100.0000.....		5,530	5,530	5,397			133		133		5,530			0	21	03/11/2024.	4Z.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt			..	06/11/2019.	Tax Free Exchange.....		5,397	5,530	5,392			6		6		5,397			0	118	03/11/2024.	4Z.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 7.6			..	06/28/2019.	Redemption 100.0000.....		6,535	6,535	6,339			159		159		6,535			0	212	08/14/2023.	3FE.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1			..	06/28/2019.	Redemption 100.0000.....		3,542	3,542	3,489			48		48		3,542			0	136	08/14/2023.	3FE.....
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1			..	06/03/2019.	Tax Free Exchange.....		14,844	15,000	14,793			13		13		14,844			0	573	09/01/2023.	3FE.....
	DRB Holdings LLC Term Ln Nt 1 8.152%																						
23361* AA 3	1			..	06/28/2019.	Redemption 100.0000.....		10,076	10,076	9,823			207		207		10,076			0	217	10/06/2023.	2FE.....
24360@ AA 0	DecoPac Inc Term Ln Nt 2 6.500% 09/29/			..	05/01/2019.	Redemption 100.0000.....		109,166	109,166	107,534			1,632		1,632		109,166			0	864	09/29/2022.	3FE.....
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 3...			..	06/28/2019.	Redemption 100.0000.....		10,000	10,000	9,816			184		184		10,000			0	140	10/29/2023.	4FE.....
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1...			..	04/30/2019.	Tax Free Exchange.....		9,816	10,000	9,800			11		11		9,816			0	226	10/29/2023.	4FE.....
30282# AA 0	First Watch Restaurants Term Ln Nt 1 8...			..	06/28/2019.	Redemption 100.0000.....		5,029	5,029	4,913			103		103		5,029			0	206	08/21/2023.	3FE.....
30282# AB 8	First Watch Restaurants Delayed Draw Ter			..	06/28/2019.	Redemption 100.0000.....		667	667	667					0		667			0	33	08/21/2023.	3FE.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 6...			..	06/28/2019.	Redemption 100.0000.....		3,951	3,951	3,883			68		68		3,951			0	34	05/09/2024.	2FE.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 6...			..	05/13/2019.	Tax Free Exchange.....		3,883	3,951	3,872			4		4		3,883			0	143	05/09/2024.	2FE.....
32007U BW 8	First Data Corp Term Ln D Nt 1 4.633%...			..	06/17/2019.	Redemption 100.0000.....		195,038	195,038	196,626			(1,142)		(1,142)		195,038			0	3,468	07/10/2022.	3FE.....
33748# AF 1	First Watch Restaurants Delayed Draw Ter			..	06/28/2019.	Redemption 100.0000.....		1,043	1,043	1,043					0		1,043			0	49	08/21/2023.	3FE.....
35041@ AA 3	Foundation Risk Partners Corp Incrementa			..	06/28/2019.	Redemption 100.0000.....		1,725	1,725	1,691			32		32		1,725			0	80	11/10/2023.	2FE.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...			..	06/28/2019.	Redemption 100.0000.....		10,272	10,272	9,898			312		312		10,272			0	462	09/18/2023.	3FE.....
36254# AA 1	Ultimus Group Midco LLC 1st Lien Term Ln			..	06/28/2019.	Tax Free Exchange.....		1,443	1,443	1,443					0		1,443			0	40	02/01/2024.	3FE.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.940%			..	05/01/2019.	Redemption 100.0000.....		15,000	15,000	14,594			377		377		15,000			0	519	01/25/2024.	3FE.....
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11			..	06/28/2019.	Redemption 100.0000.....		315,000	315,000	307,085			6,937		6,937		315,000			0	13,632	11/01/2024.	2FE.....
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1			..	06/28/2019.	Redemption 100.0000.....		11,840	11,840	11,571			232		232		11,840			0	219	10/12/2024.	3FE.....
	Harvey Tool Co LLC Delayed Draw Term Ln																						
41781@ AB 3	Ln			..	06/28/2019.	Redemption 100.0000.....		2,949	2,949	2,920			29		29		2,949			0	112	10/12/2024.	3FE.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2			..	06/28/2019.	Redemption 100.0000.....		9,539	9,539	9,347			161		161		9,539			0	176	10/31/2023.	3FE.....
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.601% 08/26/			..	06/28/2019.	Redemption 100.0000.....		4,388	4,388	4,330			53		53		4,388			0	150	08/26/2022.	3FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 8.020....			..	06/28/2019.	Redemption 100.0000.....		15,672	15,672	15,437			223		223		15,672			0	745	08/20/2024.	4.....
45320* AA 6	Revint Solutions Term Ln Nt 1 6.601% 1...			..	06/28/2019.	Redemption 100.0000.....		2,360	2,360	2,256			89		89		2,360			0	42	12/13/2023.	1FE.....
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt			..	06/28/2019.	Redemption 100.0000.....		4,630	4,630	4,573			52		52		4,630			0	85	12/13/2023.	1FE.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 6.330%.....			..	06/28/2019.	Redemption 100.0000.....		4,069	4,069	3,866			203		203		4,069			0	60	05/01/2024.	4FE.....
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter			..	06/28/2019.	Tax Free Exchange.....		524,140	529,026	523,735			405		405		524,140			0	17,616	09/29/2023.	3FE.....
55368* AD 2	Service Logic Term Ln Nt 1 6.833% 07/3.			..	06/28/2019.	Tax Free Exchange.....		15,597	15,888	15,490			29		29		15,597			0	747	07/31/2023.	3FE.....
	Mac Lean-Fogg Company Term Ln Nt 1 7.0																						
55418# AA 4	7.0			..	06/28/2019.	Redemption 100.0000.....		8,958	8,958	8,863			96		96		8,958			0	329	12/17/2025.	3FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1.			..	06/28/2019.	Redemption 100.0000.....		6,072	6,072	6,072					0		6,072			0	165	12/02/2022.	3FE.....
62931* AA 2	Topix Pharma Term Ln Nt 1 7.189% 10/31			..	06/28/2019.	Redemption 100.0000.....		2,250	2,250	2,198			51		51		2,250			0	81	10/31/2024.	2FE.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1			..	06/28/2019.	Redemption 100.0000.....		156	156	154			2		2		156			0	9	10/31/2024.	2FE.....
62974@ AA 8	National Seating&Mobility Inc Term Ln Nt...			..	06/28/2019.	Redemption 100.0000.....		3,041	3,041	3,008			29		29		3,041			0	111	10/03/2022.	3FE.....
62976# AA 4	7			..	06/28/2019.	Redemption 100.0000.....		5,762	5,762	5,647			106		106		5,762			0	206	05/11/2024.	2FE.....
	NSM Insurance Group LLC Delayed Draw Ter																						
62976# AB 2	Ter			..	06/28/2019.	Redemption 100.0000.....		2,954	2,954	2,924			27		27		2,954			0	106	05/11/2024.	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					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
QE05.27	62976# AC 0	NSM Insurance Group LLC Incremental Term	..	06/28/2019.	Redemption	100.0000.....	1,022	1,022	1,002	1,002	.....	.....20	.....	.....20	.....	.....1,022	.....	.....	.....0	37	05/11/2024.	2FE.....
	69406* AA 3	Planview Incremental Term Ln Nt 1 7.65%	..	06/28/2019.	Redemption	100.0000.....	3,091	3,091	3,060	3,066	.....	.....26	.....	.....26	.....	.....3,091	.....	.....	.....0	100	01/27/2023.	4FE.....
	70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	06/28/2019.	Redemption	100.0000.....	18,494	18,494	18,253	.....	.....	.....241	.....	.....241	.....	.....18,494	.....	.....	.....0	593	10/10/2024.	3FE.....
	71639# AA 4	PetIQ Inc Term Ln Nt 1 7.690% 01/17/23.	..	04/01/2019.	Redemption	100.0000.....	5,221	5,221	5,116	5,133	.....	.....88	.....	.....88	.....	.....5,221	.....	.....	.....0	133	01/17/2023.	2FE.....
	74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.474%	..	06/28/2019.	Redemption	100.0000.....	80,040	80,040	79,580	79,220	.....	.....682	.....	.....682	.....	.....80,040	.....	.....	.....0	1,784	04/17/2023.	2FE.....
	78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 6.8%	..	04/02/2019.	Tax Free Exchange.....	.....	.....4,901	4,920	4,896	4,900	.....	.....1	.....	.....1	.....	.....4,901	.....	.....	.....0	158	09/01/2023.	4FE.....
	78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	04/01/2019.	Redemption	100.0000.....	4,326	4,326	4,271	.....	.....	.....54	.....	.....54	.....	.....4,326	.....	.....	.....0	.....	12/13/2023.	4FE.....
	81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.133% 1	..	06/24/2019.	Tax Free Exchange.....	.....	.....2,334	2,404	2,328	2,328	.....	.....6	.....	.....6	.....	.....2,334	.....	.....	.....0	136	12/19/2023.	2FE.....
	81726J AE 1	Sensata Technologies New 1st Lien Term L	..	06/28/2019.	Redemption	100.0000.....	1,489	1,489	1,497	.....	.....	.....(8)	.....	.....(8)	.....	.....1,489	.....	.....	.....0	7	10/14/2021.	2FE.....
	81760H AE 2	ServiceMaster Co Term Ln C Nt 1 4.912%	..	04/30/2019.	Redemption	100.0000.....	69,091	69,091	68,918	68,965	.....	.....126	.....	.....126	.....	.....69,091	.....	.....	.....0	1,689	11/07/2023.	3FE.....
	84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	04/29/2019.	Redemption	100.0000.....	8,287,132	8,287,132	8,118,556	8,160,661	.....	.....126,471	.....	.....126,471	.....	.....8,287,132	.....	.....	.....0	232,941	03/01/2022.	3FE.....
	84611@ AC 7	Sovos Compliance LLC New Additional Term	..	04/29/2019.	Redemption	100.0000.....	1,560,860	1,560,860	1,550,257	1,553,083	.....	.....7,777	.....	.....7,777	.....	.....1,560,860	.....	.....	.....0	43,874	03/01/2022.	3FE.....
	84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1	..	04/29/2019.	Redemption	100.0000.....	718,277	718,277	718,277	718,277	.....	.....0	.....	.....0	.....	.....718,277	.....	.....	.....0	20,713	03/01/2022.	4.....
	84756# AA 4	Spectra Finance LLC Term Ln Nt 1 7.100%	..	06/28/2019.	Redemption	100.0000.....	7,276	7,276	7,130	7,145	.....	.....131	.....	.....131	.....	.....7,276	.....	.....	.....0	125	04/02/2024.	2FE.....
	86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	06/28/2019.	Redemption	100.0000.....	5,424	5,424	5,315	5,332	.....	.....92	.....	.....92	.....	.....5,424	.....	.....	.....0	100	10/31/2023.	3FE.....
	86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 7.154% 0	..	06/28/2019.	Redemption	100.0000.....	5,694	5,694	5,580	5,589	.....	.....105	.....	.....105	.....	.....5,694	.....	.....	.....0	205	05/27/2024.	2FE.....
	88870T AG 3	Tivity Health Inc Term Ln B Nt 1 7.772%	..	05/31/2019.	Redemption	100.0000.....	74,371	74,371	72,511	.....	.....	.....1,859	.....	.....1,859	.....	.....74,371	.....	.....	.....0	335	03/08/2026.	4FE.....
	89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...	..	06/28/2019.	Redemption	100.0000.....	4,898	4,898	4,776	4,777	.....	.....121	.....	.....121	.....	.....4,898	.....	.....	.....0	176	11/15/2025.	3FE.....
	90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	06/28/2019.	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 3...	..	06/28/2019.	Redemption	100.0000.....	10,833	10,833	10,654	.....	.....	.....179	.....	.....179	.....	.....10,833	.....	.....	.....0	69	08/31/2022.	3FE.....
	928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2...	..	05/31/2019.	Tax Free Exchange.....	.....	.....10,654	10,833	10,593	10,609	.....	.....23	.....	.....23	.....	.....10,654	.....	.....	.....0	404	08/31/2022.	3FE.....
	928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/31/2019.	Tax Free Exchange.....	.....	.....512	516	510	510	.....	.....	.....	.....0	.....	.....512	.....	.....	.....0	19	08/31/2022.	3FE.....
	928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/28/2019.	Redemption	100.0000.....	516	516	512	.....	.....	.....4	.....	.....4	.....	.....516	.....	.....	.....0	3	08/31/2022.	3FE.....
	928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/28/2019.	Redemption	100.0000.....	9,306	9,306	9,306	.....	.....	.....0	.....	.....0	.....	.....9,306	.....	.....	.....0	32	08/31/2022.	3FE.....
	928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/13/2019.	Tax Free Exchange.....	.....	.....9,306	9,306	9,306	9,283	.....	.....0	.....	.....0	.....	.....9,306	.....	.....	.....0	416	08/31/2022.	3FE.....
	98158# AB 6	Worldwide Facilities LLC Term Ln Nt 1.....	..	06/28/2019.	Redemption	100.0000.....	11,345	11,345	11,232	11,242	.....	.....103	.....	.....103	.....	.....11,345	.....	.....	.....0	223	04/26/2024.	3FE.....
	98158# AC 4	Worldwide Facilities LLC Delayed Draw Te	..	06/28/2019.	Redemption	100.0000.....	3,730	3,730	3,730	.....	.....	.....	.....	.....0	.....	.....3,730	.....	.....	.....0	81	04/26/2024.	3FE.....
	98215# AA 9	Wrench Group LLC Term Ln Nt 1 6.902% 1	..	04/30/2019.	Redemption	100.0000.....	729,514	729,514	712,647	714,563	.....	.....14,951	.....	.....14,951	.....	.....729,514	.....	.....	.....0	17,159	12/31/2024.	2FE.....
	98215# AB 7	Wrench Group LLC Delayed Draw Term Ln Nt	..	04/30/2019.	Redemption	100.0000.....	316,018	316,018	316,018	316,018	.....	.....	.....	.....0	.....	.....316,018	.....	.....	.....0	9,025	12/31/2024.	2FE.....
	000000 00 0	Array Canada Inc Term Ln Nt 1 7.545% 0	A	06/28/2019.	Redemption	100.0000.....	6,536	6,536	6,307	.....	.....	.....229	.....	.....229	.....	.....6,536	.....	.....	.....0	92	02/09/2023.	4FE.....
	68371Y AJ 2	Open Text Corp Term Ln Nt 1 4.178% 05/	A	06/28/2019.	Redemption	100.0000.....	14,776	14,776	14,791	.....	.....	.....(15)	.....	.....(15)	.....	.....14,776	.....	.....	.....0	225	05/30/2025.	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					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
8299999	Total - Bonds - Bank Loans.....							15,654,845	15,693,421	15,441,364	12,399,037	0	165,693	0	165,693	0	15,654,845	0	0	0	388,421	XXX	XXX
8399997	Total - Bonds - Part 4.....							.1,056,823,305	.1,057,500,209	.1,058,376,839	1,016,955,815	437,832	556,851	510,485	484,198	236,723	1,037,945,381	(242,204)	16,761,936	...16,519,732	27,989,627	XXX	XXX
8399999	Total - Bonds.....							.1,056,823,305	.1,057,500,209	.1,058,376,839	1,016,955,815	437,832	556,851	510,485	484,198	236,723	1,037,945,381	(242,204)	16,761,936	...16,519,732	27,989,627	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
05971P	AB	4	Banco Mercantil De Norte Jr Sub Nt 7.5...	D	06/21/2019	Direct.....		200,000.000	200,900		200,000				0		200,000		900	900		XXX	P3FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....							200,900	XXX	200,000	0	0	0	0	0	0	200,000	0	900	900	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....							200,900	XXX	200,000	0	0	0	0	0	0	200,000	0	900	900	0	XXX	XXX
8999999	Total - Preferred Stocks.....							200,900	XXX	200,000	0	0	0	0	0	0	200,000	0	900	900	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
88642R	13	3	Tidewater Inc Warrants (Exp 7/31/42).....		05/28/2019	Tax Free Exchange.....		12,923.000	381,356	XXX	381,356	247,217	134,139		134,139		381,356			0		XXX	U.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							381,356	XXX	381,356	247,217	134,139	0	0	134,139	0	381,356	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																							
63868J	87	5	Nationwide Var Ins Tr Govt Money Market. ..		05/07/2019	Direct.....		14,800.000	14,800	XXX	14,800	14,800			0		14,800			0	104	XXX	L.....
9299999	Total - Common Stocks - Mutual Funds.....							14,800	XXX	14,800	14,800	0	0	0	0	0	14,800	0	0	0	104	XXX	XXX
9799997	Total - Common Stocks - Part 4.....							396,156	XXX	396,156	262,017	134,139	0	0	134,139	0	396,156	0	0	0	104	XXX	XXX
9799999	Total - Common Stocks.....							396,156	XXX	396,156	262,017	134,139	0	0	134,139	0	396,156	0	0	0	104	XXX	XXX
9899999	Total - Preferred and Common Stocks.....							597,056	XXX	596,156	262,017	134,139	0	0	134,139	0	596,156	0	900	900	104	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....							.1,057,420,361	XXX	.1,058,972,995	1,017,217,832	571,971	556,851	510,485	618,337	236,723	1,038,541,537	(242,204)	16,762,836	...16,520,632	27,989,731	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&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	.....	.....2,466,321	...	2,466,321	578,682	.....	.....	.....	.....	.....	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	.....	.....	.....1,420,121	...	1,420,121	...1,104,338	.....	.....	.....	.....	.....	003.....
S&P 500 Index Call Spread Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/26/2019	03/31/2020	...25,606	...72,577,590	2834.4.....	.....	1,655,171	.....	.....1,630,694	...	1,630,694	(24,477)	.....	.....	.....	.....	.....	003.....
S&P 500 Index Call Spread Options.....	VAGLB Hedge - Equity Indexed Annuity.....	N/A.....	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/26/2019	03/31/2020	.....	.....	2930.03.....	.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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.....										1,128,718	3,542,810	0	5,517,136	XX	5,517,136	1,658,543	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other.....										1,128,718	3,542,810	0	5,517,136	XX	5,517,136	1,658,543	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....										1,128,718	3,542,810	0	5,517,136	XX	5,517,136	1,658,543	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options.....										1,128,718	3,542,810	0	5,517,136	XX	5,517,136	1,658,543	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)	.....	.....	.....84,530	2,386,800	...	1,869,468	79,900	.....	.....	.....	.....118,288	.....	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)	.....	.....	.....26,206	(421,859)	...	(456,971)	(1,062,290)	.....	.....	.....	.....334,451	.....	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)	.....	.....	.....85,107	584,000	...	774,166	58,000	.....	.....	.....	.....191,785	.....	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)	.....	.....	.....187,235	1,284,800	...	1,703,166	127,600	.....	.....	.....	.....421,928	.....	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)	.....	.....	.....42,554	292,000	...	387,083	29,000	.....	.....	.....	.....95,893	.....	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)	.....	.....	.....76,733	183,000	...	957,996	183,000	.....	.....	.....	.....329,198	.....	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)	.....	.....	.....3,174	982,800	...	608,975	81,200	.....	.....	.....	.....314,073	.....	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)	.....	.....	.....205,942	419,800	...	683,132	131,600	.....	.....	.....	.....249,090	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)	.....	.....	138,360	2,247,025	...	1,067,563	.....	1,108,184	.....	.....	338,396	.....	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)	.....	.....	138,360	2,247,025	...	1,067,563	.....	1,108,184	.....	.....	338,396	.....	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)	.....	.....	67,485	2,224,000	...	2,159,915	.....	58,000	.....	.....	145,422	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6655@AA4.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7JVP51OUK5573.....	10/11/2018	01/10/2029	.....	18,508,000	4.2575 USD (2.84 GBP)	.....	.....	134,513	733,600	...	1,544,133	.....	81,200	.....	.....	285,823	.....	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)	.....	.....	284,573	(1,343,000)	...	(949,285)	.....	159,800	.....	.....	277,441	.....	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)	.....	.....	493,819	(2,330,500)	...	(1,647,289)	.....	277,300	.....	.....	481,442	.....	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)	.....	.....	52,821	698,800	...	508,833	.....	37,600	.....	.....	62,428	.....	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)	.....	.....	79,232	1,048,200	...	763,250	.....	56,400	.....	.....	93,643	.....	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)	.....	.....	257,633	3,015,300	...	2,803,763	.....	178,600	.....	.....	226,106	.....	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)	.....	.....	165,738	(375,280)	...	232,013	.....	(158,864)	.....	.....	123,663	.....	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)	.....	.....	162,266	(367,418)	...	227,152	.....	(155,536)	.....	.....	121,072	.....	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)	.....	.....	69,683	141,000	...	134,762	.....	47,000	.....	.....	68,120	.....	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)	.....	.....	167,238	338,400	...	323,428	.....	112,800	.....	.....	163,489	.....	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)	.....	.....	382,088	(1,948,500)	...	(4,767,137)	.....	423,000	.....	.....	639,679	.....	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)	.....	.....	138,646	4,448,000	...	4,092,656	.....	116,000	.....	.....	442,736	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	09/27/2016	11/15/2026	.....	...16,218,250	3.143 USD (1.2 EUR)	.....	.....	.....155,925	(272,600)	...	(724,795)	.....	.....136,300	.....	.....	.....220,347	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1.....	D 1.....	Foreign Currency	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	11/01/2016	12/31/2029	.....	...18,634,517	4.105 USD (British Pound 6 Month LIBOR)	.....	.....	.....73,413	(684,757)	...	(784,848)	.....	.....88,258	.....	.....	.....302,091	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AD1.....	D 1.....	Foreign Currency	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	11/01/2016	12/31/2029	.....	...18,634,517	4.105 USD (British Pound 6 Month LIBOR)	.....	.....	.....73,413	(684,757)	...	(784,848)	.....	.....88,258	.....	.....	.....302,091	.....	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)	.....	.....	.....76,074	(201,309)	...	(53,589)	.....	.....(87,100)	.....	.....	.....70,002	.....	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)	.....	.....	.....76,074	(201,309)	...	(53,589)	.....	.....(87,100)	.....	.....	.....70,002	.....	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)	.....	.....	.....76,074	(201,309)	...	(53,589)	.....	.....(87,100)	.....	.....	.....70,002	.....	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)	.....	.....	.....76,074	(201,309)	...	(53,589)	.....	.....(87,100)	.....	.....	.....70,002	.....	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)	.....	.....	.....104,158	(104,307)	...	(542,712)	.....	.....95,193	.....	.....	.....149,346	.....	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)	.....	.....	.....91,263	(91,393)	...	(475,521)	.....	.....83,407	.....	.....	.....130,856	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G4273*AK1.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWPICS8A4S074..	10/13/2016	01/11/2024	.....	...19,839,600	3.34 USD (1.32 EUR)	.....	.....	.....195,756	(631,800)	...	(1,023,346)	.....	.....169,200	.....	.....	.....211,294	.....	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)	.....	.....	.....64,840	141,000	...	73,197	.....	.....47,000	.....	.....	.....84,778	.....	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)	.....	.....	.....207,488	451,200	...	234,232	.....	.....150,400	.....	.....	.....271,291	.....	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)	.....	.....	.....56,746	792,000	...	1,245,510	.....	.....29,000	.....	.....	.....127,300	.....	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)	.....	.....	.....56,746	792,000	...	1,245,510	.....	.....29,000	.....	.....	.....127,300	.....	100 / QL.....

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 249030C@4.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	11/24/2015	12/11/2025	.....	...15,954,000	3.955 USD (2.05 EUR)	.....	.....	.....141,729	(1,105,500)	...	(1,780,461)	.....	.....141,000	.....	.....	.....202,666	.....	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)	.....	.....	.....21,593	2,482,700	...	2,061,367	.....	.....103,400	.....	.....	.....168,817	.....	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)	.....	.....	.....113,333	3,666,600	...	3,912,758	.....	.....52,200	.....	.....	.....238,249	.....	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)	.....	.....	.....68,283	(856,800)	...	(1,361,124)	.....	.....104,400	.....	.....	.....308,879	.....	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)	.....	.....	.....132,082	4,048,800	...	4,226,313	.....	.....69,600	.....	.....	.....312,171	.....	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)	.....	.....	.....47,598	(475,200)	...	(928,766)	.....	.....69,600	.....	.....	.....259,589	.....	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)	.....	.....	.....242,115	(423,000)	...	(1,195,516)	.....	.....211,500	.....	.....	.....363,204	.....	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)	.....	.....	.....379,181	(1,015,106)	...	(638,130)	.....	.....(179,707)	.....	.....	.....312,393	.....	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)	.....	.....	.....316,439	9,406,800	...	8,358,505	.....	.....314,900	.....	.....	.....323,257	.....	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)	.....	.....	.....(1,657)	351,000	...	183,152	.....	.....29,000	.....	.....	.....123,687	.....	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)	.....	.....	.....(2,485)	526,500	...	274,727	.....	.....43,500	.....	.....	.....185,530	.....	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)	.....	.....	.....(1,160)	245,700	...	128,206	.....	.....20,300	.....	.....	.....86,581	.....	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)	.....	.....	.....133,491	(691,300)	...	(788,930)	.....	.....103,400	.....	.....	.....129,545	.....	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)	.....	.....	.....56,145	813,500	...	504,484	.....	.....47,000	.....	.....	.....77,322	.....	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)	.....	.....	.....56,145	813,500	...	504,484	.....	.....47,000	.....	.....	.....77,322	.....	100 / QL.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 879360C#0.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	03/29/2017	04/18/2023	.....	...10,745,000	3.269 USD (0.92 EUR)	.....	.....	.....123,841	(628,000)	...	(687,154)	.....	.....94,000	.....	.....	.....104,767	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021PA*9.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/07/2017	06/27/2027	.....	...13,515,600	3.9525 USD (1.96 EUR)	.....	.....	.....135,626	(132,000)	...	(526,075)	.....	.....112,800	.....	.....	.....191,107	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 48021PA*9.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/07/2017	06/27/2027	.....	...13,515,600	3.9525 USD (1.96 EUR)	.....	.....	.....135,626	(132,000)	...	(526,075)	.....	.....112,800	.....	.....	.....191,107	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1.....	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQUF57RNE97.	06/25/2015	09/23/2025	.....	...15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....80,345	3,054,000	...	3,043,607	.....	.....58,000	.....	.....	.....196,692	.....	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)	.....	.....	.....370,870	(269,500)	...	(1,085,646)	.....	.....329,000	.....	.....	.....364,063	.....	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)	.....	.....	.....207,166	604,500	...	557,687	.....	.....141,000	.....	.....	.....204,089	.....	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)	.....	.....	.....207,166	604,500	...	557,687	.....	.....141,000	.....	.....	.....204,089	.....	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)	.....	.....	.....79,082	411,200	...	1,014,002	.....	.....46,400	.....	.....	.....201,503	.....	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)	.....	.....	.....56,454	1,575,054	...	1,585,103	.....	.....36,940	.....	.....	.....118,378	.....	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)	.....	.....	.....61,586	1,718,240	...	1,729,203	.....	.....40,298	.....	.....	.....129,140	.....	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)	.....	.....	.....56,454	1,575,054	...	1,585,103	.....	.....36,940	.....	.....	.....118,378	.....	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)	.....	.....	.....56,454	1,575,054	...	1,585,103	.....	.....36,940	.....	.....	.....118,378	.....	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)	.....	.....	.....150,409	(402,619)	...	(155,784)	.....	.....(174,200)	.....	.....	.....179,082	.....	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)	.....	.....	.....150,409	(402,619)	...	(155,784)	.....	.....(174,200)	.....	.....	.....179,082	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7059#AA2.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	03/01/2017	08/05/2024	.....	22,131,000	3.7 USD (2.12 GBP)			167,751	(721,800)		(71,902)		104,400			249,995		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)			293,738	1,425,600		2,567,694		208,800			862,290		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)			55,665	102,600		452,512		34,800			118,124		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)			37,110	68,400		301,674		23,200			78,749		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)			185,550	342,000		1,508,372		116,000			393,747		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)			(19,299)	5,192,000		3,766,469		63,800			328,422		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)			(2,994)	176,000		71,061		29,000			159,357		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)			(2,994)	176,000		71,061		29,000			159,357		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)			(2,994)	176,000		71,061		29,000			159,357		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)			192,052	46,500		476,638		141,000			264,702		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)			64,017	15,500		158,879		47,000			88,234		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)			320,672	1,007,500		605,937		235,000			425,093		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)			20,825	(287,400)		(394,358)		34,800			87,113		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)			196,639	(284,483)		(1,835,978)		196,932			308,599		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)			231,440	3,397,335		4,913,514		57,574			187,873		100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating 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)			130,185	1,911,001		2,763,852		32,385			105,679		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)			578,600	8,493,339		12,283,786		143,934			469,684		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)			130,185	1,911,001		2,763,852		32,385			105,679		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)			116,686	616,800		1,331,727		69,600			244,806		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)			26,175	3,159,800		2,793,482		131,600			137,221		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)			293,695	10,554,000		10,635,312		174,000			568,742		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)			23,218	327,400		200,367		18,800			30,953		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)			23,218	327,400		200,367		18,800			30,953		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)			325,286	6,053,600		8,497,732		81,200			376,857		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)			80,705	(141,000)		(398,505)		70,500			121,068		100 / QL.....
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	11,867,426	86,373,491	XX	88,053,009	0	7,783,615	0	0	19,800,984	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										0	0	11,867,426	86,373,491	XX	88,053,009	0	7,783,615	0	0	19,800,984	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)			(89,523)	(621,113)		(621,113)	(69,016)				55,161		004.....
0919999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(89,523)	(621,113)	XX	(621,113)	(69,016)	0	0	0	55,161	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										0	0	(89,523)	(621,113)	XX	(621,113)	(69,016)	0	0	0	55,161	XXX	XXX

QE06.6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1159999999. Total-Swaps-Interest Rate.....										0	0	(89,523)	(621,113)	XX	(621,113)	(69,016)	0	0	0	55,161	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										0	0	11,867,426	86,373,491	XX	88,053,009	0	7,783,615	0	0	19,800,984	XXX	XXX
1209999999. Total-Swaps.....										0	0	11,777,902	85,752,378	XX	87,431,896	(69,016)	7,783,615	0	0	19,856,144	XXX	XXX
1399999999. Total-Hedging Effective.....										0	0	11,867,426	86,373,491	XX	88,053,009	0	7,783,615	0	0	19,800,984	XXX	XXX
1409999999. Total-Hedging Other.....										1,128,718	3,542,810	(89,523)	4,896,023	XX	4,896,023	1,589,527	0	0	0	55,161	XXX	XXX
1449999999. TOTAL.....										1,128,718	3,542,810	11,777,902	91,269,514	XX	92,949,032	1,589,527	7,783,615	0	0	19,856,144	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

Long Futures

Other

FAU9.....	3	581,700	S & P 400 E-Mini Futures.....	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2019	..1,994.6712	..1,950.0000	(6,972)	.....	.....	.....	.....(13,401)	(13,401)	17,081	1	100
1319999999. Total-Long Futures-Other.....													(6,972)	0	0	0	(13,401)	(13,401)	17,081	XXX	XXX
1329999999. Total-Long Futures.....													(6,972)	0	0	0	(13,401)	(13,401)	17,081	XXX	XXX

Short Futures

Hedging Other

ESU9.....	11	1,586,723	S&P 500 Mini Futures.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2019	..2,884.8986	..2,944.2000	(7,315)	.....	.....	.....	.....(32,616)	(32,616)	62,632	1	50
ESU9.....	..11,085	1,600,671,963	S&P 500 Mini Futures.....	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2019	..2,887.9451	..2,944.2000	(7,512,829)	.....	.....	.....	..(31,179,287)	(31,179,287)	63,115,746	1	50
FAU9.....	2,512	..478,610,850	S & P 400 E-Mini Futures.....	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2019	..1,905.3288	..1,950.0000	(5,837,632)	.....	.....	.....	..(11,221,403)	(11,221,403)	14,302,819	1	100
MFSU9...	8,203	..771,868,895	MSCI EAFE Mini Index Futures	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2019	NYF.....	5493004R83R1LVX2IL36....	06/15/2019	..1,881.8499	..1,923.3000	(3,982,644)	.....	.....	.....	..(17,000,757)	(17,000,757)	46,706,221	1	50
RTYU9...	1,838	..140,272,580	RUSSELL 2000 MINI Index Futures	VAGLB Market Risk Capital Hedge	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF39	06/15/2019	..1,526.2898	..1,567.1000	(1,627,810)	.....	.....	.....	....(3,750,459)	(3,750,459)	10,465,200	1	50
13429999999. Total-Short Futures-Hedging Other.....													..(18,968,230)	0	0	0	(63,184,522)	(63,184,522)	..134,652,619	XXX	XXX
13899999999. Total-Short Futures.....													..(18,968,230)	0	0	0	(63,184,522)	(63,184,522)	..134,652,619	XXX	XXX
14099999999. Total-Hedging Other.....													..(18,968,230)	0	0	0	(63,184,522)	(63,184,522)	..134,652,619	XXX	XXX
14399999999. Total-Other.....													(6,972)	0	0	0	(13,401)	(13,401)	17,081	XXX	XXX
14499999999. TOTAL.....													..(18,975,202)	0	0	0	..(63,197,923)	(63,197,923)	..134,669,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	..126,811,050	7,858,650	..134,669,700
Total Net Cash Deposits.....	..126,811,050	7,858,650	..134,669,700

(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	134,669,700	.....	.....134,669,700	.....	.....(18,975,202)	.....	.....134,669,700	134,669,700
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	25,223,091	15,712,676	.....	.....22,725,003	.....	.....0	868,915	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	21,036,000	16,475,102	(264,000)	20,593,416	(1,052,151)	0	2,808,747	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....	.....3,586,400	(5,891,500)	5,432,109	(8,449,356)	0	3,334,521	1,029,421
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	10,805,000	23,137,549	(9,588,439)	20,228,263	(10,970,768)	0	7,616,652	7,616,652
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	.....	.....	.....(621,113)	0	(621,113)	0	55,161	0
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	22,625,000	24,749,400	2,124,400	22,536,104	.....	.....0	1,228,264	1,228,264
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....	.....(1,369,514)	0	(1,569,696)	0	604,182	0
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	10,936,000	13,888,500	(284,483)	2,668,017	11,664,924	0	1,139,750	1,139,750
Morgan Stanley Capital Svcs.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	4,280,000	4,048,800	.....	.....4,226,313	.....	.....0	312,171	80,971
Royal Bank of Canada.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	1,060,000	183,000	.....	.....957,996	.....	.....0	329,198	0
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	5,286,000	5,517,136	231,136	5,517,136	.....	.....231,136	.....	.....0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	3,400,000	419,800	.....	.....683,132	.....	.....0	249,090	0
0299999999. Total NAIC 1 Designation.....				104,651,091	107,718,363	(18,019,049)	7,767,663	114,564,396	(24,499,061)	231,136	18,546,651
NAIC 2 Designation											
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	3,590,000	2,202,000	(631,800)	3,907,043	(1,023,346)	0	1,309,494	0
0399999999. Total NAIC 2 Designation.....				3,590,000	2,202,000	(631,800)	3,907,043	(1,023,346)	0	1,309,494	0
0999999999. Gross Totals.....				108,241,091	244,590,063	(18,650,849)	142,437,363	118,471,439	(44,497,609)	231,136	154,525,844
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					244,590,063	(18,650,849)					

Q E 08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	87,963,479	.....	.....87,963,479	.....	.....I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	46,706,221	.....	.....46,706,221	.....	.....I.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83.....	Cash.....	Cash.....	1,080,000	.....	.....1,080,000	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868....	Cash.....	Cash.....	645,000	.....	.....645,000	.....	.....V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	1,230,000	.....	.....1,230,000	.....	.....V.....
0199999999. Totals.....	.....	.....	.....	.....137,624,700	0	137,624,700	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573.....	Cash.....	Cash.....	21,036,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76....	Cash.....	Cash.....	10,805,000	.....	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	22,625,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97....	Cash.....	Cash.....	10,936,000	.....	XXX	.....	.....V.....
Morgan Stanley Capital Service - OTC.....	4PQUHN3JPGFNF3BB653....	Cash.....	Cash.....	4,280,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	R0MUWSFPU8MPRO8K5P83.....	Cash.....	Cash.....	1,060,000	.....	XXX	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074....	Cash.....	Cash.....	3,590,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	5,286,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09....	Cash.....	Cash.....	3,400,000	.....	XXX	.....	.....V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912810 RZ 3 U S Treasury Nt.....	483,274	463,000	XXX	11/15/2047.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 5P 1 U S Treasury Nt.....	405,534	387,000	XXX	11/30/2023.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 D7 2 U S Treasury Nt.....	2,471,059	2,458,000	XXX	08/31/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 F9 6 U S Treasury Nt.....	725,366	721,000	XXX	10/31/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 H8 6 U S Treasury Nt.....	2,683,818	2,699,000	XXX	01/31/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 M8 0 U S Treasury Nt.....	1,458,038	1,445,000	XXX	11/30/2022.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 M8 0 U S Treasury Nt.....	465,160	461,000	XXX	11/30/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 N3 0 U S Treasury Nt.....	1,204,196	1,188,000	XXX	12/31/2022.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 N3 0 U S Treasury Nt.....	561,553	554,000	XXX	12/31/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 Q2 9 U S Treasury Nt.....	8,854,711	8,929,000	XXX	03/31/2023.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 T3 4 U S Treasury Nt.....	237,818	241,000	XXX	09/30/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 V8 0 U S Treasury Nt.....	3,512,536	3,438,000	XXX	01/31/2024.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27....	Treasury.....	912828 W4 8 U S Treasury Nt.....	2,160,029	2,125,000	XXX	02/29/2024.	V.....
0299999999. Totals.....	.....	.....	.....	.....108,241,091	25,109,000	XXX	XXX	XXX

QE09

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....		5FM.....	460,146	632,765	07/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....		5FM.....	140,165	216,326	08/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CI A.....		1FM.....	5,673	5,673	03/25/2036.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					605,984	854,764	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					605,984	854,764	XXX
Totals								
6599999.	Total - Residential Mortgage-Backed Securities.....					605,984	854,764	XXX
7099999.	Subtotal - Bonds.....					605,984	854,764	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....			88,417,603	88,417,603	07/01/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					88,417,603	88,417,603	XXX
9999999.	Totals.....					89,023,587	89,272,367	XXX

General Interrogatories:

1.
- The activity for the year: Fair Value \$.....(11,243,264) Book/Adjusted Carrying Value \$.....(11,322,382)
2.
- Average balance for the year: Fair Value \$.....109,350,603 Book/Adjusted Carrying Value \$.....109,650,735
3.
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....5,673 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....849,091 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

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Savings Bank..... Honolulu, HI.....					266,554	152,595	187,887	XXX
Bank of America..... Charlotte, NC.....					702,163	717,964	843,450	XXX
Bank of New York Mellon..... New York, NY.....					18,740,084	9,012,757	30,664,335	XXX
JP Morgan Chase..... New York, NY.....					(76,401,596)	(61,508,769)	(88,156,596)	XXX
PNC..... Pittsburgh, PA.....					866,193	883,190	897,970	XXX
Wachovia..... Charlotte, NC.....					980,834	1,293,044	1,479,071	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			471,643	304,952	323,982	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(54,374,125)	(49,144,267)	(53,759,901)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(54,374,125)	(49,144,267)	(53,759,901)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(54,374,125)	(49,144,267)	(53,759,901)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	S/T Investment Co Treasury Trust (AIM).....		06/25/2019.....	2.228		5,524,381	8,763	9,354
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					5,524,381	8,763	9,354
8899999	Total - Cash Equivalents.....					5,524,381	8,763	9,354