

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

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)
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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		

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 MKT
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

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

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

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

		
(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 17th day of October 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.....	33,279,867,549		33,279,867,549	32,348,220,478
2. Stocks:				
2.1 Preferred stocks.....	51,139,354		51,139,354	37,817,864
2.2 Common stocks.....	2,282,782,058		2,282,782,058	1,781,925,664
3. Mortgage loans on real estate:				
3.1 First liens.....	7,762,799,450		7,762,799,450	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 (\$.....(15,957,549)), cash equivalents (\$.....4,186,853) and short-term investments (\$.....732,535,047).....	720,764,351		720,764,351	1,098,787,897
6. Contract loans (including \$.....0 premium notes).....	903,102,564	347,809	902,754,755	905,054,998
7. Derivatives.....	145,912,511		145,912,511	99,992,609
8. Other invested assets.....	771,752,258		771,752,258	656,805,528
9. Receivables for securities.....	4,761		4,761	
10. Securities lending reinvested collateral assets.....	94,553,385		94,553,385	100,594,748
11. Aggregate write-ins for invested assets.....	148,352,868	0	148,352,868	226,402,649
12. Subtotals, cash and invested assets (Lines 1 to 11).....	46,161,031,109	347,809	46,160,683,300	45,020,054,573
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	400,907,273		400,907,273	393,518,500
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	56,007,910	1,042,213	54,965,697	47,818,613
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	23,331,073		23,331,073	26,092,986
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,572,585		6,572,585	16,600,255
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	6,491,307		6,491,307	245,623,510
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	119,105,364		119,105,364	128,780,823
18.2 Net deferred tax asset.....	609,280,433	122,440,466	486,839,967	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.....	12,412,987		12,412,987	13,571,782
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	246,920,888	157,659,886	89,261,002	40,469,432
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	47,644,933,698	281,490,374	47,363,443,324	46,467,330,231
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	101,678,808,269		101,678,808,269	92,873,973,071
28. Total (Lines 26 and 27).....	149,323,741,967	281,490,374	149,042,251,593	139,341,303,302

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables.....	148,352,868		148,352,868	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).....	148,352,868	0	148,352,868	226,402,649
2501. Accrued fees and other assets.....	84,247,835		84,247,835	35,456,265
2502. Cash value of corporate owned insurance.....	1,541,191		1,541,191	1,541,191
2503. Deferred software costs.....	83,660,317	83,660,317	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	77,471,545	73,999,569	3,471,976	3,471,976
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	246,920,888	157,659,886	89,261,002	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 \$.....35,642,056,992 less \$.....0 included in Line 6.3 (including \$.....68,931,538 Modco Reserve).....	35,642,056,992	34,814,714,724
2. Aggregate reserve for accident and health contracts (including \$... 32,007,619 Modco Reserve).....	42,348,206	30,606,889
3. Liability for deposit-type contracts (including \$.....205,336 Modco Reserve).....	3,363,021,105	3,836,724,776
4. Contract claims:		
4.1 Life.....	64,029,490	56,127,721
4.2 Accident and health.....	93,535,824	100,968,106
5. Policyholders' dividends/refunds to members \$.... 45,050 and coupons \$.....0 due and unpaid.....	45,050	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 \$....590,832 Modco).....	39,998,353	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 \$....30,631 accident and health premiums.....	3,535,633	3,301,970
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$....2,530,874 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	2,530,874	2,303,942
9.3 Other amounts payable on reinsurance, including \$....856,613 assumed and \$....24,821,930 ceded.....	25,678,543	23,491,401
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....6,499,174, accident and health \$....8,893,295 and deposit-type contract funds \$....3,273,439.....	18,665,908	16,520,995
11. Commissions and expense allowances payable on reinsurance assumed.....	3,077,849	7,246,234
12. General expenses due or accrued.....	73,199,311	80,795,002
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,475,848,360) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,602,338,860)	(1,625,405,925)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,776,243	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.....	4,021,639	4,584,235
17. Amounts withheld or retained by reporting entity as agent or trustee.....	6,155,805	6,551,784
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	94,031,667	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 \$....198,425,000 and interest thereon \$....12,033,374.....	210,458,374	364,779,456
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	408,091,936	372,052,839
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	155,017	131,501
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	51,665,535	22,515,935
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	901,339,520	869,743,040
24.08 Derivatives.....	5,896,059	20,300,910
24.09 Payable for securities.....	243,819,300	157,726,587
24.10 Payable for securities lending.....	94,880,093	100,873,256
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	216,839,045	223,364,140
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	40,012,514,511	39,622,243,459
27. From Separate Accounts statement.....	101,678,808,269	92,873,973,071
28. Total liabilities (Lines 26 and 27).....	141,691,322,780	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).....	5,249,096,760	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).....	7,347,114,034	6,841,271,993
38. Totals of Lines 29, 30 and 37.....	7,350,928,813	6,845,086,772
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	149,042,251,593	139,341,303,302

DETAILS OF WRITE-INS

2501. Derivative liability accrued interest.....	677,539	672,799
2502. Loss recognition reserve.....	4,775,000	4,475,000
2503. Reserve for escheat funds.....	35,165,153	34,657,821
2598. Summary of remaining write-ins for Line 25 from overflow page.....	176,221,353	183,558,520
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	216,839,045	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.....	7,472,448,672	6,548,176,922	9,827,966,018
2. Considerations for supplementary contracts with life contingencies.....	149,737	920,853	1,076,014
3. Net investment income.....	1,364,913,646	1,498,529,619	1,927,293,419
4. Amortization of Interest Maintenance Reserve (IMR).....	(2,057,331)	(858,402)	(1,168,357)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	54,777,161	61,406,528	80,081,624
7. Reserve adjustments on reinsurance ceded.....	7,776,300	4,415,141	(11,108,592)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,415,465,324	1,410,417,812	1,909,795,872
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	249,648,947	225,642,133	261,552,644
9. Totals (Lines 1 to 8.3).....	10,563,122,456	9,748,650,606	13,995,488,642
10. Death benefits.....	424,290,414	407,253,491	545,931,113
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,245,417	1,082,132	1,474,040
12. Annuity benefits.....	1,421,063,659	1,386,977,354	1,869,703,559
13. Disability benefits and benefits under accident and health contracts.....	3,225,345	3,585,511	4,835,580
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	8,868,741,947	8,500,683,571	11,458,319,973
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	65,558,309	55,591,115	77,504,396
18. Payments on supplementary contracts with life contingencies.....	2,229,579	2,424,520	3,122,319
19. Increase in aggregate reserves for life and accident and health contracts.....	841,577,892	320,503,667	735,839,312
20. Totals (Lines 10 to 19).....	11,627,932,562	10,678,101,361	14,696,730,292
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	497,015,706	479,809,736	645,470,188
22. Commissions and expense allowances on reinsurance assumed.....	6,224,441	18,404,014	24,709,228
23. General insurance expenses and fraternal expenses.....	237,619,463	208,543,358	316,476,719
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	41,189,738	32,870,162	51,008,080
25. Increase in loading on deferred and uncollected premiums.....	(84,279)	(241,477)	337,075
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,360,276,433)	(2,298,614,904)	(2,467,765,346)
27. Aggregate write-ins for deductions.....	(178,028,080)	(259,493,480)	(321,464,967)
28. Totals (Lines 20 to 27).....	9,871,593,118	8,859,378,770	12,945,501,269
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	691,529,338	889,271,836	1,049,987,373
30. Dividends to policyholders and refunds to members.....	27,770,013	31,733,120	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).....	663,759,325	857,538,716	1,009,807,856
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(57,248,464)	819,317	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).....	721,007,789	856,719,399	946,128,232
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,998,744 (excluding taxes of \$.....(325,293) transferred to the IMR).....	(334,706,523)	(448,090,442)	(235,079,568)
35. Net income (Line 33 plus Line 34).....	386,301,266	408,628,957	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).....	386,301,266	408,628,957	711,048,664
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(9,002,154).....	216,210,413	1,516,794	(306,554,059)
39. Change in net unrealized foreign exchange capital gain (loss).....	(955,951)	806,081	2,564,370
40. Change in net deferred income tax.....	(37,402,740)	50,758,266	71,786,891
41. Change in nonadmitted assets.....	(21,760,084)	(22,135,968)	(6,045,696)
42. Change in liability for reinsurance in unauthorized and certified companies.....	(23,516)	(54,333)	(42,548)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(36,039,097)	(4,219,112)	(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.....		49,000,000	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.....	(488,250)	(558,750)	(80,560)
54. Net change in capital and surplus (Lines 37 through 53).....	505,842,041	483,741,935	895,763,384
55. Capital and surplus as of statement date (Lines 36 + 54).....	7,350,928,813	6,433,065,323	6,845,086,772
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	249,648,947	225,642,133	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).....	249,648,947	225,642,133	261,552,644
2701. Reserve adjustments on reinsurance assumed.....	(190,703,890)	(271,098,389)	(351,619,433)
2702. Change in contingency reserve.....	(8,808,137)	(6,311,621)	6,638,541
2703. Net investment earnings on funds withheld by ceding company.....	24,155,529	14,711,259	20,168,100
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(2,671,582)	3,205,271	3,347,825
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(178,028,080)	(259,493,480)	(321,464,967)
5301. Adjustment to initial commission and expense allowance.....	(488,250)	(558,750)	(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).....	(488,250)	(558,750)	(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.....	7,473,817,166	6,510,588,826	9,812,078,058
2. Net investment income.....	1,374,508,770	1,486,208,873	2,040,926,270
3. Miscellaneous income.....	1,992,806,839	1,785,282,536	2,329,057,687
4. Total (Lines 1 through 3).....	10,841,132,775	9,782,080,235	14,182,062,015
5. Benefit and loss related payments.....	10,775,599,562	10,328,546,600	13,946,830,213
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,383,343,498)	(2,404,365,702)	(2,605,667,901)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	615,385,122	415,598,999	709,479,224
8. Dividends paid to policyholders.....	29,599,082	32,995,840	45,270,699
9. Federal and foreign income taxes paid (recovered) net of \$..... 12,008,985 tax on capital gains (losses).....	(65,250,472)	(37,092,065)	(73,633,599)
10. Total (Lines 5 through 9).....	8,971,989,796	8,335,683,672	12,022,278,636
11. Net cash from operations (Line 4 minus Line 10).....	1,869,142,979	1,446,396,563	2,159,783,379
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,683,630,527	2,526,225,998	3,365,768,730
12.2 Stocks.....	40,349,082	561,075	565,925
12.3 Mortgage loans.....	560,055,091	486,040,211	579,851,781
12.4 Real estate.....			
12.5 Other invested assets.....	267,070,154	57,316,503	73,650,914
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,077,237	(615,880)	(2,540,118)
12.7 Miscellaneous proceeds.....	170,540,999	251,665,559	680,066,884
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,722,723,090	3,321,193,466	4,697,364,116
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,676,607,090	2,462,255,365	4,498,902,784
13.2 Stocks.....	430,943,195	384,227,925	607,906,214
13.3 Mortgage loans.....	562,839,407	618,117,170	761,809,525
13.4 Real estate.....			
13.5 Other invested assets.....	205,789,689	176,717,875	439,026,317
13.6 Miscellaneous applications.....	417,772,419	152,480,232	171,438,836
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,293,951,800	3,793,798,567	6,479,083,676
14. Net increase or (decrease) in contract loans and premium notes.....	(2,306,888)	(28,774,052)	(35,799,607)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,568,921,821)	(443,831,049)	(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.....		49,000,000	435,000,000
16.3 Borrowed funds.....	(154,321,082)	184,042,974	364,779,456
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(473,703,671)	(555,370,922)	228,069,591
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(50,219,950)	(438,527,038)	(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).....	(678,244,703)	(760,854,986)	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).....	(378,023,545)	241,710,528	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).....	720,764,351	205,702,357	1,098,787,897

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

20.0001	Exchange of bond investment to bond investment.....	317,507,735	479,572,950	572,838,057
20.0002	Intercompany transfer of securities.....	5,990,125		108,324,220
20.0003	Exchange of bond investment to equity investment.....	37,945,740	1,175,774	1,175,774
20.0004	Tax credit commitment liabilities.....	897,021	17,032,133	17,941,170
20.0005	Capitalized interest on mortgage loans.....	7,757,266	4,380,659	6,554,677
20.0006	Capitalized interest on bonds.....	1,082,353	1,246,317	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.....	25,381,344		

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.....	509,997,354	489,267,912	670,575,877
3. Ordinary individual annuities.....	3,443,908,432	3,097,646,095	4,272,075,182
4. Credit life (group and individual).....	.....	.....	.....
5. Group life insurance.....	726,358,163	506,147,118	1,314,888,488
6. Group annuities.....	3,265,618,368	2,914,815,392	4,192,447,323
7. A&H - group.....	332,536,854	224,263,449	282,318,333
8. A&H - credit (group and individual).....	.....	.....	.....
9. A&H - other.....	3,732,738	4,534,697	6,672,173
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	8,282,151,909	7,236,674,663	10,738,977,376
12. Fraternal (Fraternal Benefit Societies Only).....	.....	.....	.....
13. Subtotal (Lines 11 through 12).....	8,282,151,909	7,236,674,663	10,738,977,376
14. Deposit-type contracts.....	676,000,000	46,180,000	1,460,499,569
15. Total (Lines 13 and 14).....	8,958,151,909	7,282,854,663	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 \$431,221,243 and \$183,179,487 as of September 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 September 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
<u>Net Income</u>					
Nationwide Life Insurance Company state basis (Page 4, Line 35,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 386,301,266	\$ 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	\$ <u>386,301,266</u>	\$ <u>711,048,664</u>
<u>Surplus</u>					
Nationwide Life Insurance Company state basis (Page 3, Line 38,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 7,350,928,813	\$ 6,845,086,772
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	2	8	(431,221,243)	(183,179,487)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	2	2.2	<u>67,000,000</u>	<u>67,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>7,715,150,056</u>	\$ <u>6,961,266,259</u>

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(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
93935HAJ6	\$ 5,330,057	\$ 5,090,726	\$ 239,331	\$ 5,090,726	\$ 4,380,666	Q3 '19
Total			\$ 239,331			

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	\$ (4,343,583)
2. 12 Months or Longer	\$ (31,640,779)

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

1. Less than 12 Months	\$ 777,380,480
2. 12 Months or Longer	\$ 761,507,765

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	NO	
b. Tri-Party (YES/NO)	YES	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	73,012,907	97,028,965	82,439,077	93,706,346	-	-	-	-
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
	\$74,473,165	\$98,969,544	\$84,087,859	\$95,580,473	\$-	\$-	\$-	\$-

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$95,580,473	\$-	\$-	\$-	\$-	\$-	\$95,580,473
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	\$-	\$95,580,473	\$-	\$-	\$-	\$-	\$-	\$95,580,473

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	\$73,012,907	\$97,028,965	\$82,439,077	\$93,706,346	\$-	\$-	\$-	\$-
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	\$93,706,346	\$93,706,346
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	17	-
(2) Aggregate Amount of Investment Income	\$ 655,286	\$ -

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

- A-G. No significant changes from prior year end.
- H. The Company has no premium cost due in each of the following four years and thereafter.

Note 9 - Income Taxes

No significant changes from prior year end.

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

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

On October 17, 2019, the Company made a surplus contribution to Eagle of \$9,000,000. The company received approval from the Department to record the \$9,000,000 as a Type I Subsequent Event in its September 30, 2019 statutory financial statements.

During the nine months ended September 30, 2019, the Company made capital contributions to Nationwide Life and Annuity Insurance Company (NLAIC) of \$400,000,000.

On August 9, 2019, the Company received a distribution of \$41,000,000 from Eagle, which was declared on June 28, 2019.

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 September 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 Total 2 + 3	2 General Account	3 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 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 52,530,400	\$ 52,530,400	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 77,530,400	\$ 77,530,400	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 4,250,000,000	XXX	XXX

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 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)	\$ 2,766,434,624	\$ 2,675,879,854	\$ 2,041,547,210
2 Current Year General Account Total Collateral Pledged	\$ 2,766,434,624	\$ 2,675,879,854	\$ 2,041,547,210
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 2 + 3	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,041,547,210	\$ 2,041,547,210	\$ -	\$ 2,041,547,210
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,041,547,210	\$ 2,041,547,210	\$ -	\$ 2,041,547,210
2. Prior Year	1	2	3	4
	Total 2 + 3	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 2,515,365,701	\$ 2,515,365,701	\$ -	\$ 2,515,365,701
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 2,515,365,701	\$ 2,515,365,701	\$ -	\$ 2,515,365,701

b. Maximum Amount during Reporting Period (Current Year)

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

NOTES TO THE FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

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

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

No significant changes from prior year end.

A. Defined Benefit Plans

Not applicable.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

2. No servicing assets or liabilities were recognized during the period.
4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

No significant changes from prior year end.

Note 20 – Fair Value Measurements

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

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

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

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

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

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 and liabilities held at fair value as of September 30, 2019:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	1,869,003	6,819,657	- \$	8,688,660
Total Bonds	\$ -	\$ 1,869,003	\$ 6,819,657	\$ -	\$ 8,688,660
Securities lending collateral assets	-	5,359	-	-	5,359
Common stocks	\$ 79,553,085	\$ 56,676,810	\$ 755,043	\$ 25,853,590	162,838,528
Separate account assets	97,222,343,715	2,104,164,098	3,419,178	2,029,500,876	101,359,427,867
Derivative assets	-	-	5,712,917	-	5,712,917
Total Assets at Fair Value/(NAV)	\$ 97,301,896,800	\$ 2,162,715,270	\$ 16,706,795	\$ 2,055,354,466	\$ 101,536,673,331
Derivative liabilities	-	592,099	-	- \$	592,099
Total Liabilities at Fair Value	\$ -	\$ 592,099	\$ -	\$ -	\$ 592,099

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

	Beginning Balance at 6/30/2019	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 9/30/2019
Assets at Fair Value										
Industrial and miscellaneous	\$6,813,495	\$-	\$-	\$-	\$15,280	\$-	\$-	\$(22,516)	\$13,397	\$6,819,657
Total Bonds	\$6,813,495	\$-	\$-	\$-	\$15,280	\$-	\$-	\$(22,516)	\$13,397	\$6,819,657
Common stocks	\$755,043	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$755,043
Separate account assets	\$20,688,794	\$-	\$-	\$-	\$(17,269,616)	\$-	\$-	\$-	\$-	\$3,419,178
Derivative assets	\$5,517,136	\$-	\$-	\$527,351	\$(115,963)	\$1,440,464	\$-	\$(1,656,069)	\$-	\$5,712,917
Total Assets at Fair Value	\$33,774,468	\$-	\$-	\$527,351	\$(17,370,299)	\$1,440,464	\$-	\$(1,678,585)	\$13,397	\$16,706,795

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 September 30, 2019:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$36,057,229,118	\$33,271,178,889	\$1,291,975,941	\$33,864,272,726	\$900,980,451	\$-	\$-
Stocks	2,171,123,019	2,171,082,884	-	51,179,489	2,119,943,530	\$-	-
Mortgage loans, net of allowance	8,041,711,650	7,762,799,450	-	-	8,041,711,650	-	-
Short-term investments	732,453,650	732,535,047	-	732,453,650	-	-	-
Derivative assets	160,721,966	140,199,594	-	160,721,966	-	-	-
Policy loans	902,754,755	902,754,755	-	-	902,754,755	-	-
Separate account assets	350,029,291	319,380,401	3,482,424	346,546,867	-	-	-
Securities lending collateral assets	94,276,278	94,548,026	93,706,346	569,932	-	-	-
Total Assets	\$48,510,299,727	\$45,394,479,046	\$1,389,164,711	\$35,155,744,630	\$11,965,390,386	\$-	\$-
Liabilities							
Derivative liabilities	\$4,719,109	\$5,303,960	\$-	\$4,719,109	\$-	\$-	\$-
Investment Contracts	22,854,199,662	25,450,391,281	-	-	22,854,199,662	-	-
Total Liabilities	\$22,858,918,771	\$25,455,695,241	\$-	\$4,719,109	\$22,854,199,662	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Common stocks measured at NAV of \$25,853,590 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 \$2,029,500,876. 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 November 11, 2019 for the statutory statement issued on November 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 November 11, 2019 for the statutory statement issued on November 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 [X]

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 317,804,305

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

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

14.2 If yes, please complete the following:

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

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 3,571,428	\$ 0
0	0
1,644,025,688	2,119,943,530
0	0
247,651,697	239,298,936
141,440,400	128,746,952
\$ 2,036,689,213	\$ 2,487,989,418
\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 94,281,636

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 94,553,386

16.3 Total payable for securities lending reported on the liability page: \$ 94,880,093

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO

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

18.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

NATIONWIDE LIFE INSURANCE COMPANY
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..... \$7,753,125,492

1.14 Total mortgages in good standing..... \$7,753,125,492

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$9,673,958

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

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

1.33 Commercial mortgages..... \$

1.34 Total mortgages with interest overdue more than three months..... \$0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

1.43 Commercial mortgages..... \$

1.44 Total mortgages in process of foreclosure..... \$0

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

..... \$7,762,799,450

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages..... \$

1.62 Residential mortgages..... \$

1.63 Commercial mortgages..... \$

1.64 Total mortgages foreclosed and transferred to real estate..... \$0

2. Operating Percentages:

2.1 A&H loss percent.....238.0

2.2 A&H cost containment percent.....0

2.3 A&H expense percent excluding cost containment expenses.....37.0

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

Yes [] No [X]

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

\$

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

Yes [] No [X]

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

\$

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

Yes [X] No []

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

Yes [] No []

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes [] No [] N/A []

5.2 If no, explain:

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

Yes [] No []

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

Date	Outstanding Lien Amount
	

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.....	.....	.....
88340.....	59-2859797.....	11/01/2018	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.....	.....	.....
00000.....	AA-1126510.....	07/01/2019	Lloyd Syndicate 0510.....	GBR.....	CO/G.....	Authorized.....	.....	.....
00000.....	AA-1120104.....	07/01/2019	Lloyd Syndicate 2012.....	GBR.....	CO/G.....	Authorized.....	.....	.....
00000.....	AA-1120113.....	07/01/2019	Lloyd Syndicate 3334.....	GBR.....	CO/G.....	Authorized.....	.....	.....
00000.....	AA-1120075.....	07/01/2019	Lloyd Syndicate 4020.....	GBR.....	CO/G.....	Authorized.....	.....	.....
00000.....	AA-1126004.....	07/01/2019	Lloyd Syndicate 4444.....	GBR.....	CO/G.....	Authorized.....	.....	.....
10227.....	13-4924125.....	04/01/2019	Munich Reinsurance America.....	DE.....	CO/G.....	Authorized.....	.....	.....
10219.....	23-1641984.....	01/01/2019	QBE Reinsurance Corp.....	PA.....	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

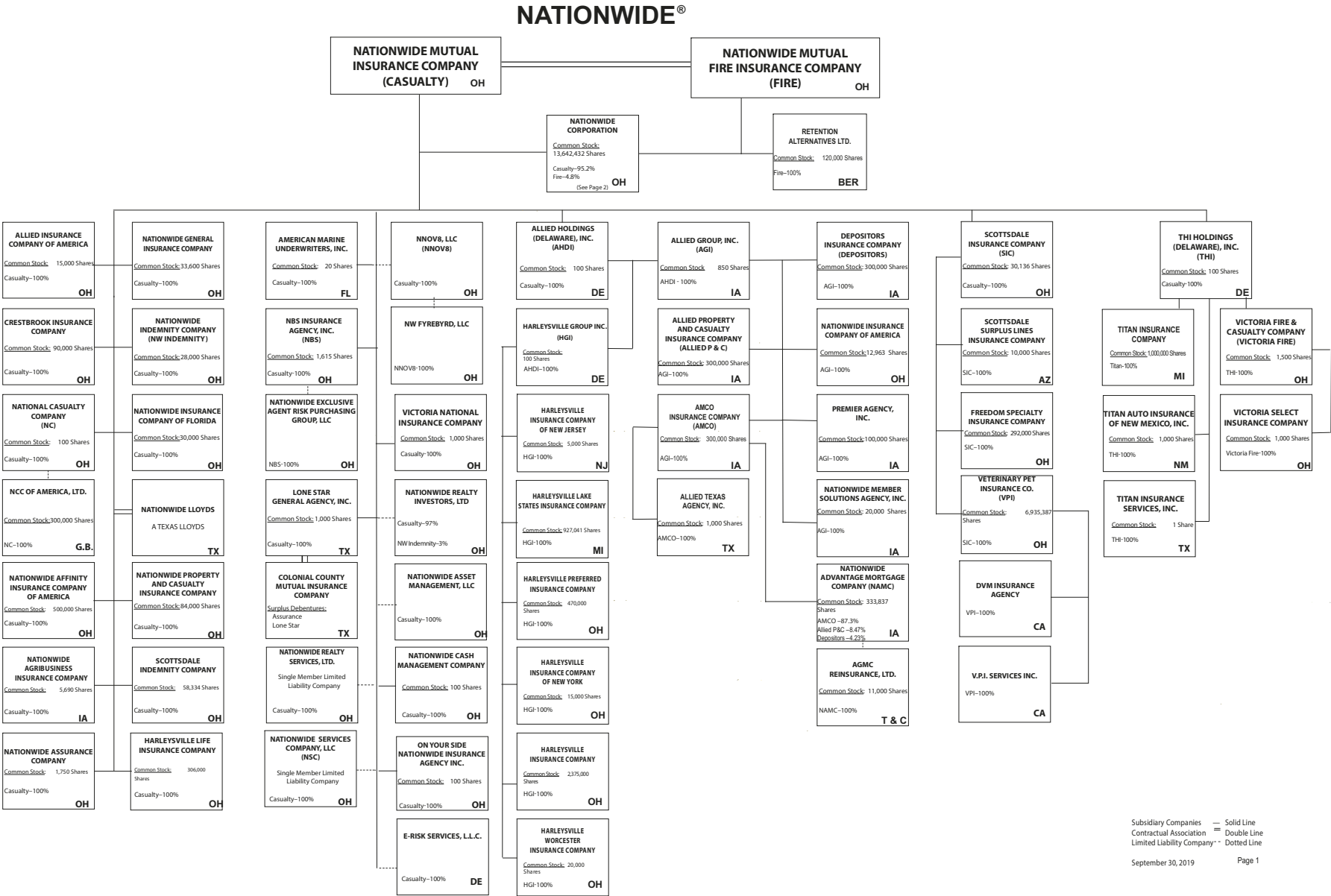
States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L.....	6,727,894	1,718,927	10,701,468	66,021,515	85,169,804	
2.	Alaska.....	AK.....L.....	125,927	868,103	5,670,952	3,334,253	9,999,235	
3.	Arizona.....	AZ.....L.....	47,276,736	6,720,227	11,175,349	307,281,715	372,454,027	
4.	Arkansas.....	AR.....L.....	2,570,416	2,157,255	1,352,687	35,923,402	42,003,760	
5.	California.....	CA.....L.....	73,773,226	42,018,522	13,869,892	702,789,133	832,450,773	
6.	Colorado.....	CO.....L.....	25,348,674	9,345,136	3,531,256	91,426,448	129,651,514	
7.	Connecticut.....	CT.....L.....	6,238,794	16,314,303	8,190,238	104,048,956	134,792,291	
8.	Delaware.....	DE.....L.....	115,649,310	1,361,261	1,097,237	12,006,561	130,114,369	
9.	District of Columbia.....	DC.....L.....	615,192	1,429,602	1,146,417	3,863,101	7,054,312	
10.	Florida.....	FL.....L.....	63,082,801	36,837,362	10,877,140	841,226,798	952,024,101	
11.	Georgia.....	GA.....L.....	18,177,713	6,354,392	12,958,825	110,947,676	148,438,606	
12.	Hawaii.....	HI.....L.....	1,608,439	5,356,372	39,331	34,207,636	41,211,778	
13.	Idaho.....	ID.....L.....	723,062	1,040,982	649,976	31,442,401	33,856,421	
14.	Illinois.....	IL.....L.....	99,644,103	10,753,138	14,191,548	227,796,919	352,385,708	
15.	Indiana.....	IN.....L.....	4,382,252	7,050,712	13,768,558	101,702,317	126,903,839	
16.	Iowa.....	IA.....L.....	276,388,629	1,639,488	1,087,175	48,419,550	327,534,842	
17.	Kansas.....	KS.....L.....	2,754,557	4,548,438	3,647,453	41,122,238	52,072,686	
18.	Kentucky.....	KY.....L.....	9,197,732	3,661,580	9,258,024	41,996,850	64,114,186	
19.	Louisiana.....	LA.....L.....	4,951,856	2,227,919	1,081,504	91,995,642	100,256,921	
20.	Maine.....	ME.....L.....	653,507	1,485,872	559,596	18,489,517	21,188,492	
21.	Maryland.....	MD.....L.....	9,746,777	10,218,255	5,453,717	148,029,616	173,448,365	
22.	Massachusetts.....	MA.....L.....	10,964,430	34,055,411	6,608,912	168,893,384	220,522,137	
23.	Michigan.....	MI.....L.....	19,484,282	8,052,999	8,434,379	151,069,428	187,041,088	
24.	Minnesota.....	MN.....L.....	14,755,493	6,168,019	3,390,869	58,691,705	83,006,086	
25.	Mississippi.....	MS.....L.....	2,536,516	590,272	1,711,355	12,568,813	17,406,956	
26.	Missouri.....	MO.....L.....	5,597,310	7,034,869	5,643,545	121,849,127	140,124,851	
27.	Montana.....	MT.....L.....	584,754	1,818,369	1,468,398	10,876,808	14,748,329	
28.	Nebraska.....	NE.....L.....	5,213,324	3,381,906	2,312,059	17,054,985	27,962,274	
29.	Nevada.....	NV.....L.....	2,689,559	4,510,877	2,277,010	25,065,958	34,543,404	
30.	New Hampshire.....	NH.....L.....	1,099,689	4,325,039	8,575,789	27,805,440	41,805,957	
31.	New Jersey.....	NJ.....L.....	17,437,385	21,463,232	11,622,724	229,208,877	279,732,218	
32.	New Mexico.....	NM.....L.....	383,936	2,528,145	1,704,838	32,327,057	36,943,976	
33.	New York.....	NY.....L.....	131,768,721	44,594,697	12,560,643	589,200,180	778,124,241	
34.	North Carolina.....	NC.....L.....	43,106,837	13,161,752	14,009,967	95,187,449	165,466,005	
35.	North Dakota.....	ND.....L.....	19,846,132	303,182	558,009	11,669,703	32,377,026	
36.	Ohio.....	OH.....L.....	34,471,706	18,675,554	27,362,943	400,267,598	480,777,801	676,000,000
37.	Oklahoma.....	OK.....L.....	880,914	2,320,839	1,778,940	49,122,121	54,102,814	
38.	Oregon.....	OR.....L.....	5,629,503	7,776,817	529,003	53,750,323	67,685,646	
39.	Pennsylvania.....	PA.....L.....	30,625,498	36,776,168	19,360,864	310,379,338	397,142,113	
40.	Rhode Island.....	RI.....L.....	1,875,314	4,077,015	486,677	21,454,173	27,893,179	
41.	South Carolina.....	SC.....L.....	8,775,638	2,233,064	5,274,323	51,447,134	67,730,159	
42.	South Dakota.....	SD.....L.....	647,575	248,847	2,245,643	3,427,547	6,569,612	
43.	Tennessee.....	TN.....L.....	8,440,400	4,917,750	3,928,900	63,525,823	80,812,873	
44.	Texas.....	TX.....L.....	54,027,083	17,440,260	31,542,832	337,122,645	440,132,820	
45.	Utah.....	UT.....L.....	2,081,094	1,577,365	1,738,101	20,362,275	25,758,835	
46.	Vermont.....	VT.....L.....	848,466	666,483	525,391	10,534,333	12,574,673	
47.	Virginia.....	VA.....L.....	14,915,715	13,098,009	4,935,464	81,829,338	114,778,526	
48.	Washington.....	WA.....L.....	1,890,638	10,386,822	3,967,282	92,548,684	108,793,426	
49.	West Virginia.....	WV.....L.....	3,156,863	4,730,701	10,257,257	18,578,692	36,723,513	
50.	Wisconsin.....	WI.....L.....	9,641,764	4,373,299	9,306,110	92,498,276	115,819,449	
51.	Wyoming.....	WY.....L.....	148,982		1,794,824	3,014,711	4,958,517	
52.	American Samoa.....	AS.....N.....	18,854				18,854	
53.	Guam.....	GU.....L.....	246			3,600	3,846	
54.	Puerto Rico.....	PR.....L.....	190,755	2,672,648		23,755,370	26,618,773	
55.	US Virgin Islands.....	VI.....L.....	34,540		(364)	2,363,151	2,397,327	
56.	Northern Mariana Islands.....	MP.....N.....					0	
57.	Canada.....	CAN.....N.....	40,680	96,745		174,909	312,334	
58.	Aggregate Other Alien.....	OT.....XXX.....	306,582	592,727	925	67,609	967,843	0
59.	Subtotal.....	XXX.....	1,223,754,775	457,757,728	336,221,955	6,251,769,053	8,269,503,511	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.....	14,333,583			16	14,333,599	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	2,660,451		22,435		2,682,886	
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	1,240,748,809	457,757,728	336,244,390	6,251,769,069	8,286,519,996	676,000,000
96.	Plus Reinsurance Assumed.....	XXX.....	9,281,153	4,235	1,965,909	10,971,625	22,222,922	
97.	Totals (All Business).....	XXX.....	1,250,029,962	457,761,963	338,210,299	6,262,740,694	8,308,742,918	676,000,000
98.	Less Reinsurance Ceded.....	XXX.....	97,112,272	1,631	337,961,335	397,802,742	832,877,980	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	1,152,917,690	457,760,332	248,964	5,864,937,952	7,475,864,938	676,000,000

DETAILS OF WRITE-INS

58001.	Foreign - other alien.....	XXX.....	306,582	592,727	925	67,609	967,843	
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.....	306,582	592,727	925	67,609	967,843	0
9401.	.....	XXX.....					0	
9402.	.....	XXX.....					0	
9403.	.....	XXX.....					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

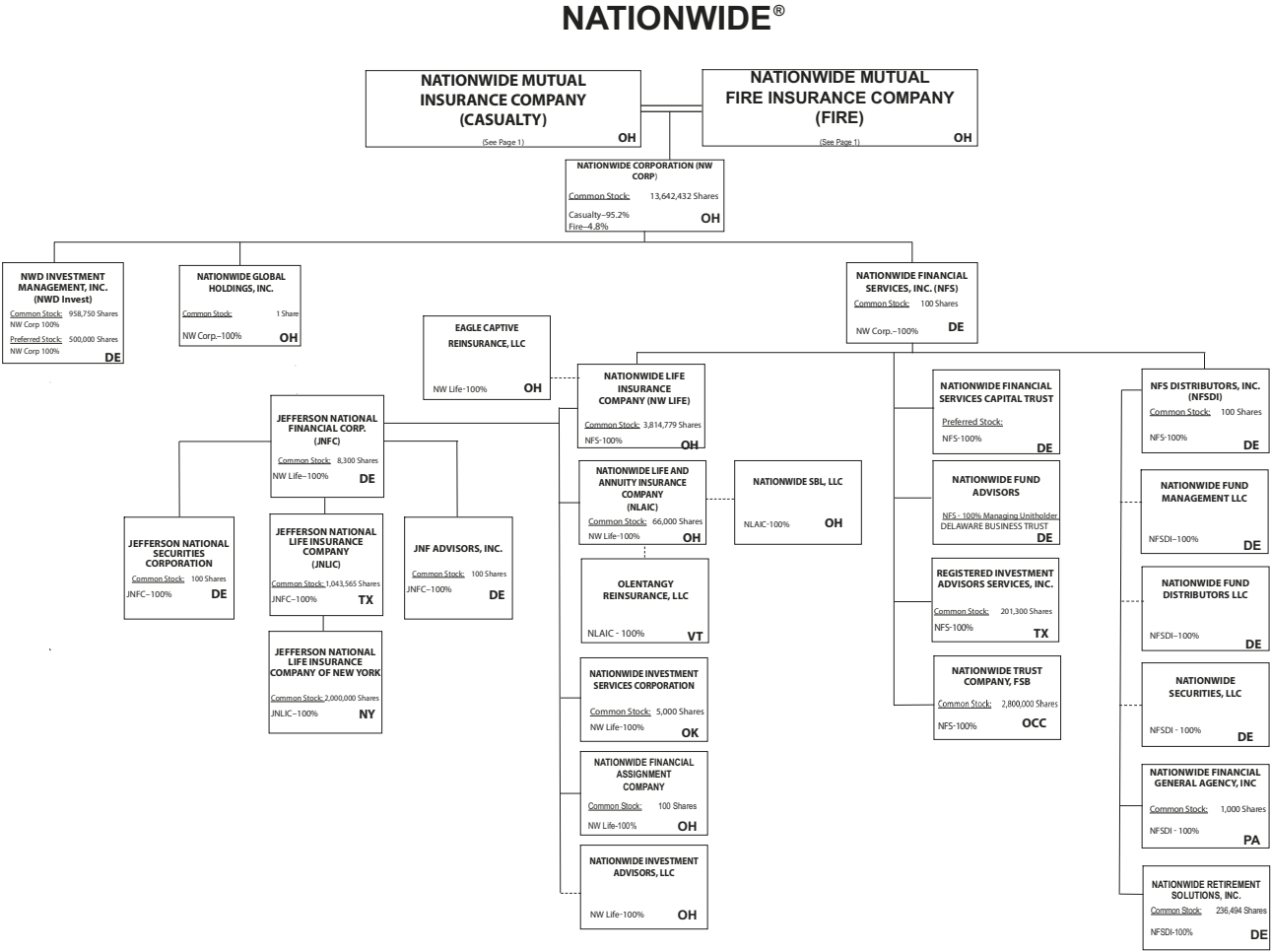
(a) Active Status Count								
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....			54		R - Registered - Non-domiciled RRGs.....			0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state			0		Q - Qualified - Qualified or accredited reinsurer.....			0
					N - None of the above - Not allowed to write business in the state			3

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, 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		31-1486309	n/a			18700 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	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

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)	*
			35-2582728..	n/a.....			Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	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.....	
							Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		46-4104813..	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.....	

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.....	10674...	23-2864924..	n/a.....	.....	.....	Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	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.....	.....
.....	.....	.....	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.....	.....
.....	.....	.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	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.....	.....	20-1918935..	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

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-2303602..	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.....		26-3427479..	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.....
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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	73-0948330..	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.....	.....
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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	26-4083354..	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.....	.....	84-1969518..	n/a.....	.....	.....	NW Fyrebyrd LLC.....	OH.....	NIA.....	NNOV8, LLC.....	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.....	.....	84-2078643..	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.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life 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.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, 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 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.....	.....	84-2937171..	n/a.....	.....	.....	NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	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.....	.....

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.....		47-2449044..	n/a.....			NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	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

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.....	IA.....	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.

Q13.10

NATIONWIDE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

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

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

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

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

The data for this supplement is not required to be filed.
7.
8.

Not Applicable for 1st and 3rd Quarters

Bar Code:



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.....	2,536,069	2,536,069	0	
2597. Summary of remaining write-ins for Line 25.....	77,471,545	73,999,569	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.....	5,716,354	3,585,748
2505. Reserve for rate stabilizations.....	13,321,758	16,293,341
2506. Tax credit commitment liabilities.....	31,621,988	29,310,041
2507. Contingency reserve.....	125,561,253	134,369,390
2597. Summary of remaining write-ins for Line 25.....	176,221,353	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.....	(2,971,582)	2,905,271	2,722,825
2705. Change in loss recognition reserves.....	300,000	300,000	625,000
2797. Summary of remaining write-ins for Line 27.....	(2,671,582)	3,205,271	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.....	540,114,473	871,563,163
2.2 Additional investment made after acquisition.....	22,724,934	45,213,115
3. Capitalized deferred interest and other.....	7,757,266	6,554,677
4. Accrual of discount.....	41,562	2,781,712
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(240,687)	(77,431)
7. Deduct amounts received on disposals.....	560,055,091	583,755,546
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	186,322	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).....	7,797,399,774	7,787,243,640
12. Total valuation allowance.....	(34,600,333)	(22,791,510)
13. Subtotal (Line 11 plus Line 12).....	7,762,799,441	7,764,452,130
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	7,762,799,441	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.....	54,397,832	36,157,821
2.2 Additional investment made after acquisition.....	150,494,836	384,927,326
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	193,538,004	(179,195,191)
6. Total gain (loss) on disposals.....	6,067	6,286,403
7. Deduct amounts received on disposals.....	267,070,154	73,650,914
8. Deduct amortization of premium and depreciation.....	20,417,806	39,702,976
9. Total foreign exchange change in book/adjusted carrying value.....	(91,021)	(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).....	771,752,252	660,894,494
12. Deduct total nonadmitted amounts.....		4,088,965
13. Statement value at end of current period (Line 11 minus Line 12).....	771,752,252	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.....	4,495,425,742	5,790,911,988
3. Accrual of discount.....	28,863,334	42,284,729
4. Unrealized valuation increase (decrease).....	81,129,465	(448,456,539)
5. Total gain (loss) on disposals.....	42,182,678	2,578,597
6. Deduct consideration for bonds and stocks disposed of.....	3,107,367,966	3,962,727,499
7. Deduct amortization of premium.....	34,655,042	51,906,271
8. Total foreign exchange change in book/adjusted carrying value.....	(57,170,683)	(62,056,369)
9. Deduct current year's other-than-temporary impairment recognized.....	5,136,113	7,036,579
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	2,553,538	22,379,026
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	35,613,788,970	34,167,964,017
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	35,613,788,970	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).....	18,255,571,826	568,249,377	371,864,007	(105,595,529)	18,277,243,295	18,255,571,826	18,346,361,667	17,855,802,595
2. NAIC 2 (a).....	13,284,531,871	452,845,257	495,146,252	10,994,291	12,904,579,868	13,284,531,871	13,253,225,167	13,041,611,123
3. NAIC 3 (a).....	1,199,935,445	37,422,000	38,451,773	539,220	1,194,332,412	1,199,935,445	1,199,444,892	1,057,665,935
4. NAIC 4 (a).....	330,147,780	26,543,975	36,482,412	(37,436,998)	323,548,507	330,147,780	282,772,345	338,228,735
5. NAIC 5 (a).....	102,205,659	20,042	1,163,314	78,251,222	83,895,171	102,205,659	179,313,609	91,956,968
6. NAIC 6 (a).....	40,020,146	60,675	20,431,512	(148,466)	39,837,702	40,020,146	19,500,843	22,004,113
7. Total Bonds.....	33,212,412,727	1,085,141,326	963,539,270	(53,396,260)	32,823,436,955	33,212,412,727	33,280,618,523	32,407,269,469
PREFERRED STOCK								
8. NAIC 1.....				1,065,696			1,065,696	
9. NAIC 2.....	53,029,666	17,966,916	32,125,426	(1,065,696)	32,125,426	53,029,666	37,805,460	32,125,426
10. NAIC 3.....	5,368,438	6,899,760			5,368,438	5,368,438	12,268,198	5,368,438
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	324,000
14. Total Preferred Stock.....	58,398,104	24,866,676	32,125,426	0	37,493,864	58,398,104	51,139,354	37,817,864
15. Total Bonds and Preferred Stock.....	33,270,810,831	1,110,008,002	995,664,696	(53,396,260)	32,860,930,819	33,270,810,831	33,331,757,877	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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....750,976; 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.....	732,535,047	XXX.....	732,482,446	720,097	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.....	19,498,511,601	29,103,253,724
3. Accrual of discount.....	67,991	4,354
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	19,578,753,590	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).....	732,535,047	812,709,045
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	732,535,047	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.....	4,983,274
3.	Unrealized valuation increase/(decrease).....	3,432,527
4.	Total gain (loss) on termination recognized.....	2,436,576
5.	Considerations received/(paid) on terminations.....	6,833,340
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	56,305,752
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	140,016,453
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	140,016,453

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).....	19,235,750
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.....	36,134,179
3.14	Section 1, Column 18, prior year.....	95,217,268 (59,083,089) (59,083,089)
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.....	36,134,179
3.24	Section 1, Column 19, prior year.....	95,217,268 (59,083,089) (59,083,089)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(374,686,120)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(374,686,120) (374,686,120)
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).....	146,046,800
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	146,046,800

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.....	140,016,451
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	146,046,800
3.	Total (Line 1 plus Line 2).....	286,063,251
4.	Part D, Section 1, Column 5.....	291,959,307
5.	Part D, Section 1, Column 6.....	(5,896,057)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	161,123,677
8.	Part B, Section 1, Column 13.....	(15,816,061)
9.	Total (Line 7 plus Line 8).....	145,307,616
10.	Part D, Section 1, Column 8.....	166,434,885
11.	Part D, Section 1, Column 9.....	(21,127,269)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	19,474,714
14.	Part B, Section 1, Column 20.....	146,046,800
15.	Part D, Section 1, Column 11.....	165,521,514
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.....	24,235,075	369,735,143
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	362,637,706	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).....	4,186,853	342,589,484
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	4,186,853	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								
00-1102989.....	OAKLAND.....	CA.....		07/31/2019....	3.720	10,000,000		26,929,048
00-1102991.....	SPRING HILL.....	FL.....		08/16/2019....	4.180	6,269,000		9,521,000
00-1102992.....	COLUMBUS.....	GA.....		08/16/2019....	4.180	4,556,000		7,081,000
00-1102995.....	NEW YORK.....	NY.....		07/17/2019....	3.850	21,000,000		32,672,294
00-1102997.....	PITTSBURGH.....	PA.....		08/01/2019....	3.740	30,000,000		42,890,000
00-1103007.....	LOVELAND.....	OH.....		07/31/2019....	4.140	5,000,000		6,874,375
00-1103008.....	MASON.....	OH.....		07/31/2019....	3.790	11,400,000		26,521,000
00-1103011.....	COLUMBUS.....	OH.....		09/20/2019....	3.740	3,350,000		7,989,000
00-1103013.....	CERRITOS.....	CA.....		08/01/2019....	3.260	15,000,000		22,714,215
00-1103014.....	SANTA MONICA.....	CA.....		08/01/2019....	4.140	10,000,000		14,553,000
00-1103016.....	SAN ANTONIO.....	TX.....		09/03/2019....	3.640	14,000,000		23,658,000
00-1103028.....	MARIETTA.....	GA.....		09/16/2019....	3.670	10,000,000		16,806,397
00-1103030.....	MORRIS PLAINS.....	NJ.....		07/29/2019....	3.520	5,000,000		7,365,349
00-1103031.....	CHICAGO.....	IL.....		07/31/2019....	3.980	26,500,000		38,143,000
00-1103036.....	SCOTTSDALE.....	AZ.....		09/30/2019....	3.620	17,000,000		25,270,000
00-1103043.....	CHATTANOOGA.....	TN.....		09/18/2019....	3.980	4,000,000		9,432,000
00-1103047.....	CORAL GABLES.....	FL.....		09/09/2019....	3.800	27,000,000		40,830,568
00-1103049.....	TACOMA.....	WA.....		09/19/2019....	3.570	11,700,000		18,106,000
00-1103056.....	NASHVILLE.....	TN.....		09/27/2019....	3.500	15,000,000		28,154,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	246,775,000	0	405,510,246
Mortgages in Good Standing - Mezzanine Loans								
99-0000071.....	FORT WORTH.....	TX.....		12/21/2018....	12.000		5,956,874	86,200,000
99-0000075.....	MIAMI.....	FL.....		07/31/2019....	10.000	0		62,100,000
99-0000076.....	SAN DIEGO.....	CA.....		06/07/2019....	12.000		5,318,027	131,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	11,274,901	279,800,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	246,775,000	11,274,901	685,310,246
3399999. Total Mortgages.....				XXX.....	XXX.....	246,775,000	11,274,901	685,310,246

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																	
00-1000774.....	FLINT.....	MI.....		12/20/2001....	09/06/2019....	1,284,473					0		703,523	703,523			0
00-1000964.....	COLUMBUS.....	OH.....		10/03/2002....	09/20/2019....	1,081,244					0		957,910	957,910			0
00-1100375.....	ALGONQUIN.....	IL.....		09/15/2004....	09/13/2019....	320,320					0		108,199	108,199			0
00-1100414.....	BOURNE.....	MA.....		05/05/2004....	07/18/2019....	2,089,358					0		1,893,210	1,893,210			0
00-1100497.....	KENT.....	WA.....		08/23/2004....	09/03/2019....	315,069					0		106,675	106,675			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
00-1101211.....	LAS VEGAS.....	NV.....	.....	06/29/2006....	09/30/2019....	2,778,534	.....	.....	.....	.....	.....0	.....	.....2,705,833	2,705,833	.....	.....	.....0
00-1101447.....	TAMPA.....	FL.....	.....	06/29/2007....	09/06/2019....	1,267,922	.....	.....	.....	.....	.....0	.....	.....1,210,185	1,210,185	.....	.....	.....0
00-1101789.....	LENEXA.....	KS.....	.....	12/08/2011....	09/06/2019....	6,699,043	.....	.....	.....	.....	.....0	.....	.....6,516,560	6,516,560	.....	.....	.....0
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	07/31/2019....	9,166,272	.....	.....	.....	.....	.....0	.....	.....9,062,285	9,062,285	.....	.....	.....0
00-1101934.....	SCOTTSDALE.....	AZ.....	.....	05/01/2013....	09/30/2019....	13,811,292	.....	.....(9,295)	.....	.....	.....(9,295)	.....	.....13,568,928	13,593,911	.....	.....(24,983)	(24,983)
00-1102079.....	TEMPE.....	AZ.....	.....	12/16/2013....	08/15/2019....	25,713,447	.....	.....(6,873)	.....	.....	.....(6,873)	.....	.....25,327,639	25,387,002	.....	.....(59,363)	(59,363)
00-1102114.....	MILWAUKEE.....	WI.....	.....	10/12/2018....	09/13/2019....	4,954,616	.....	.....	.....	.....	.....0	.....	.....3,837,275	3,837,275	.....	.....	.....0
00-1102150.....	LITTLE ROCK.....	AR.....	.....	06/24/2014....	07/24/2019....	4,682,174	.....	.....	.....	.....	.....0	.....	.....4,578,579	4,578,579	.....	.....	.....0
00-1102186.....	MESA.....	AZ.....	.....	07/14/2014....	07/30/2019....	19,627,385	.....	.....(106)	.....	.....	.....(106)	.....	.....19,373,535	19,373,642	.....	.....(107)	(107)
00-1102288.....	DENVER.....	CO.....	.....	02/04/2015....	09/25/2019....	23,550,000	.....	.....	.....	.....	.....0	.....	.....23,550,000	23,550,000	.....	.....	.....0
00-1102663.....	STREAMWOOD.....	IL.....	.....	11/07/2016....	09/13/2019....	19,970,000	.....	.....	.....	.....	.....0	.....	.....19,782,660	19,782,660	.....	.....	.....0
00-1102664.....	CAROL STREAM.....	IL.....	.....	11/07/2016....	09/13/2019....	6,230,000	.....	.....	.....	.....	.....0	.....	.....6,173,060	6,173,060	.....	.....	.....0
99-0000034.....	HOUSTON.....	TX.....	.....	02/06/2015....	08/09/2019....	2,620,289	.....	.....	.....	.....21,826	21,826	.....	.....2,640,975	2,640,975	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						146,161,440	0	(16,274)	0	21,826	5,552	0	142,097,031	142,181,484	0	(84,452)	(84,452)

Mortgages With Partial Repayments

00-1000030.....	PITTSBURGH.....	PA.....	.....	11/16/1999....	.....	.....939,902	.....	.....	.....	.....	.....0	.....	.....237,167	237,167	.....	.....	.....0
00-1000032.....	PITTSBURGH.....	PA.....	.....	09/20/1999....	.....	.....2,192,118	.....	.....	.....	.....	.....0	.....	.....76,959	76,959	.....	.....	.....0
00-1000171.....	CANTON.....	OH.....	.....	08/15/2000....	.....	.....505,376	.....	.....	.....	.....	.....0	.....	.....70,626	70,626	.....	.....	.....0
00-1000188.....	KEASBY.....	NJ.....	.....	04/17/2000....	.....	.....1,090,124	.....	.....	.....	.....	.....0	.....	.....190,957	190,957	.....	.....	.....0
00-1000593.....	KENILWORTH.....	NJ.....	.....	08/08/2001....	.....	.....2,390,424	.....	.....	.....	.....	.....0	.....	.....204,356	204,356	.....	.....	.....0
00-1000665.....	EDISON.....	NJ.....	.....	07/06/2001....	.....	.....3,194,741	.....	.....	.....	.....	.....0	.....	.....283,062	283,062	.....	.....	.....0
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001....	.....	.....1,794,720	.....	.....	.....	.....	.....0	.....	.....135,777	135,777	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....	.....	.....886,908	.....	.....	.....	.....	.....0	.....	.....68,931	68,931	.....	.....	.....0
00-1000788.....	FT. PIERCE.....	FL.....	.....	11/20/2001....	.....	.....218,499	.....	.....	.....	.....	.....0	.....	.....55,101	55,101	.....	.....	.....0
00-1000818.....	LEECHBURG.....	PA.....	.....	02/22/2002....	.....	.....2,349,291	.....	.....	.....	.....	.....0	.....	.....167,464	167,464	.....	.....	.....0
00-1000819.....	BARBERTON.....	OH.....	.....	12/21/2001....	.....	.....1,231,792	.....	.....	.....	.....	.....0	.....	.....93,145	93,145	.....	.....	.....0
00-1000820.....	PITTSBURGH.....	PA.....	.....	12/21/2001....	.....	.....567,099	.....	.....	.....	.....	.....0	.....	.....42,883	42,883	.....	.....	.....0
00-1000821.....	LOWER BURRELL.....	PA.....	.....	12/21/2001....	.....	.....638,317	.....	.....	.....	.....	.....0	.....	.....48,268	48,268	.....	.....	.....0
00-1000822.....	CANAL FULTON.....	OH.....	.....	12/21/2001....	.....	.....350,812	.....	.....	.....	.....	.....0	.....	.....26,527	26,527	.....	.....	.....0
00-1000867.....	SALT LAKE CITY.....	UT.....	.....	03/01/2002....	.....	.....1,050,270	.....	.....	.....	.....	.....0	.....	.....74,866	74,866	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002....	.....	.....829,748	.....	.....	.....	.....	.....0	.....	.....48,576	48,576	.....	.....	.....0
00-1000914.....	CINCINNATI.....	OH.....	.....	07/01/2002....	.....	.....796,658	.....	.....	.....	.....	.....0	.....	.....52,687	52,687	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002....	.....	.....1,946,551	.....	.....	.....	.....	.....0	.....	.....40,879	40,879	.....	.....	.....0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....	.....	06/11/2002....	.....	.....15,397,397	.....	.....	.....	.....	.....0	.....	.....334,199	334,199	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002....	.....	.....4,794,680	.....	.....	.....	.....	.....0	.....	.....92,472	92,472	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002....	.....	.....1,195,486	.....	.....	.....	.....	.....0	.....	.....78,169	78,169	.....	.....	.....0
00-1000958.....	HOUSTON.....	TX.....	.....	06/18/2002....	.....	.....1,433,674	.....	.....	.....	.....	.....0	.....	.....31,105	31,105	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002....	.....	.....4,672,436	.....	.....	.....	.....	.....0	.....	.....47,729	47,729	.....	.....	.....0
00-1001042.....	RAVENNA.....	OH.....	.....	06/27/2002....	.....	.....2,750,277	.....	.....	.....	.....	.....0	.....	.....175,416	175,416	.....	.....	.....0
00-1001215.....	EDISON.....	NJ.....	.....	12/17/2002....	.....	.....5,724,341	.....	.....	.....	.....	.....0	.....	.....323,582	323,582	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	.....3,406,137	.....	.....	.....	.....	.....0	.....	.....275,131	275,131	.....	.....	.....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
00-1001244.....	PITTSBURGH.....	PA.....	.....	02/08/2005....	.....	13,813,004.....	.....	.....	.....	.....	.....0	.....	213,723.....	213,723.....	.....	.....	.....0
00-1001279.....	PITTSBURGH.....	PA.....	.....	12/23/2003....	.....	3,297,530.....	.....	.....	.....	.....	.....0	.....	145,952.....	145,952.....	.....	.....	.....0
00-1001283.....	GARLAND.....	TX.....	.....	03/03/2003....	.....	1,229,831.....	.....	.....	.....	.....	.....0	.....	64,717.....	64,717.....	.....	.....	.....0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....	.....	05/15/2003....	.....	1,779,412.....	.....	.....	.....	.....	.....0	.....	39,304.....	39,304.....	.....	.....	.....0
00-1001333.....	MYRTLE BEACH.....	SC.....	.....	06/02/2003....	.....	2,072,943.....	.....	.....	.....	.....	.....0	.....	102,862.....	102,862.....	.....	.....	.....0
00-1002014.....	KNOXVILLE.....	TN.....	.....	07/28/2003....	.....	1,419,703.....	.....	.....	.....	.....	.....0	.....	68,875.....	68,875.....	.....	.....	.....0
00-1100046.....	GLEN CARBON.....	IL.....	.....	01/05/2004....	.....	2,023,276.....	.....	.....	.....	.....	.....0	.....	35,712.....	35,712.....	.....	.....	.....0
00-1100047.....	SAINT LOUIS.....	MO.....	.....	11/14/2003....	.....	4,472,798.....	.....	.....	.....	.....	.....0	.....	77,655.....	77,655.....	.....	.....	.....0
00-1100067.....	JOHNSON CITY.....	TN.....	.....	10/31/2003....	.....	1,355,700.....	.....	.....	.....	.....	.....0	.....	62,040.....	62,040.....	.....	.....	.....0
00-1100068.....	BELLEVUE.....	TN.....	.....	10/31/2003....	.....	1,658,950.....	.....	.....	.....	.....	.....0	.....	75,918.....	75,918.....	.....	.....	.....0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....	.....	10/22/2003....	.....	3,494,221.....	.....	.....	.....	.....	.....0	.....	79,835.....	79,835.....	.....	.....	.....0
00-1100163.....	RESTON.....	VA.....	.....	10/27/2003....	.....	2,567,042.....	.....	.....	.....	.....	.....0	.....	116,385.....	116,385.....	.....	.....	.....0
00-1100173.....	ALBUQUERQUE.....	NM.....	.....	08/31/2004....	.....	1,560,789.....	.....	.....	.....	.....	.....0	.....	57,709.....	57,709.....	.....	.....	.....0
00-1100174.....	SIOUX FALLS.....	SD.....	.....	11/12/2003....	.....	1,449,337.....	.....	.....	.....	.....	.....0	.....	64,470.....	64,470.....	.....	.....	.....0
00-1100195.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,399,051.....	.....	.....	.....	.....	.....0	.....	25,909.....	25,909.....	.....	.....	.....0
00-1100196.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,428,755.....	.....	.....	.....	.....	.....0	.....	26,459.....	26,459.....	.....	.....	.....0
00-1100197.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,805,994.....	.....	.....	.....	.....	.....0	.....	33,446.....	33,446.....	.....	.....	.....0
00-1100233.....	ITHACA.....	NY.....	.....	12/10/2003....	.....	492,931.....	.....	.....	.....	.....	.....0	.....	5,096.....	5,096.....	.....	.....	.....0
00-1100247.....	CLEARFIELD.....	UT.....	.....	12/04/2003....	.....	1,199,387.....	.....	.....	.....	.....	.....0	.....	52,445.....	52,445.....	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	1,231,508.....	.....	.....	.....	.....	.....0	.....	74,225.....	74,225.....	.....	.....	.....0
00-1100272.....	WILSONVILLE.....	OR.....	.....	05/21/2004....	.....	1,537,884.....	.....	.....	.....	.....	.....0	.....	26,628.....	26,628.....	.....	.....	.....0
00-1100296.....	CINCINNATI.....	OH.....	.....	01/21/2004....	.....	1,901,360.....	.....	.....	.....	.....	.....0	.....	81,570.....	81,570.....	.....	.....	.....0
00-1100346.....	FARRAGUT.....	TN.....	.....	05/04/2004....	.....	1,167,483.....	.....	.....	.....	.....	.....0	.....	47,728.....	47,728.....	.....	.....	.....0
00-1100365.....	WENATCHEE.....	WA.....	.....	08/09/2004....	.....	1,331,517.....	.....	.....	.....	.....	.....0	.....	50,410.....	50,410.....	.....	.....	.....0
00-1100369.....	HIGHWOOD.....	IL.....	.....	05/17/2004....	.....	2,488,228.....	.....	.....	.....	.....	.....0	.....	39,683.....	39,683.....	.....	.....	.....0
00-1100371.....	ANDERSON.....	SC.....	.....	12/21/2004....	.....	1,870,174.....	.....	.....	.....	.....	.....0	.....	30,947.....	30,947.....	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	2,506,138.....	.....	.....	.....	.....	.....0	.....	101,564.....	101,564.....	.....	.....	.....0
00-1100420.....	ORMOND BEACH.....	FL.....	.....	06/15/2004....	.....	1,367,062.....	.....	.....	.....	.....	.....0	.....	54,450.....	54,450.....	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	433,499.....	.....	.....	.....	.....	.....0	.....	36,512.....	36,512.....	.....	.....	.....0
00-1100464.....	GAINESVILLE.....	FL.....	.....	05/26/2004....	.....	4,802,774.....	.....	.....	.....	.....	.....0	.....	90,760.....	90,760.....	.....	.....	.....0
00-1100475.....	ITHACA.....	NY.....	.....	06/25/2004....	.....	2,494,841.....	.....	.....	.....	.....	.....0	.....	24,524.....	24,524.....	.....	.....	.....0
00-1100487.....	HILLIARD.....	OH.....	.....	01/06/2005....	.....	167,297.....	.....	.....	.....	.....	.....0	.....	34,614.....	34,614.....	.....	.....	.....0
00-1100519.....	MILWAUKEE.....	WI.....	.....	04/20/2006....	.....	2,587,950.....	.....	.....	.....	.....	.....0	.....	19,384.....	19,384.....	.....	.....	.....0
00-1100581.....	CHARLOTTE.....	NC.....	.....	05/11/2005....	.....	6,065,949.....	.....	.....	.....	.....	.....0	.....	123,045.....	123,045.....	.....	.....	.....0
00-1100602.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	1,599,451.....	.....	.....	.....	.....	.....0	.....	25,861.....	25,861.....	.....	.....	.....0
00-1100603.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	1,042,680.....	.....	.....	.....	.....	.....0	.....	16,859.....	16,859.....	.....	.....	.....0
00-1100649.....	KNOXVILLE.....	TN.....	.....	11/04/2004....	.....	2,746,990.....	.....	.....	.....	.....	.....0	.....	46,354.....	46,354.....	.....	.....	.....0
00-1100677.....	LAS VEGAS.....	NV.....	.....	02/18/2005....	.....	3,769,712.....	.....	.....	.....	.....	.....0	.....	61,325.....	61,325.....	.....	.....	.....0
00-1100686.....	CHARLOTTE.....	NC.....	.....	12/15/2004....	.....	1,271,466.....	.....	.....	.....	.....	.....0	.....	14,534.....	14,534.....	.....	.....	.....0
00-1100692.....	SALT LAKE CITY.....	UT.....	.....	01/10/2005....	.....	4,315,502.....	.....	.....	.....	.....	.....0	.....	152,029.....	152,029.....	.....	.....	.....0
00-1100697.....	CLEARFIELD.....	UT.....	.....	01/28/2005....	.....	1,541,187.....	.....	.....	.....	.....	.....0	.....	66,090.....	66,090.....	.....	.....	.....0
00-1100720.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	655,609.....	.....	.....	.....	.....	.....0	.....	10,601.....	10,601.....	.....	.....	.....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
00-1100722.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	821,713	.....	.....	.....	.....	.....0	.....	13,286	13,286	.....	.....	.....0
00-1100723.....	WAUSAU.....	WI.....	.....	03/28/2006....	.....	1,658,761	.....	.....	.....	.....	.....0	.....	13,369	13,369	.....	.....	.....0
00-1100738.....	CHULA VISTA.....	CA.....	.....	01/28/2005....	.....	978,135	.....	.....	.....	.....	.....0	.....	20,988	20,988	.....	.....	.....0
00-1100756.....	LAKE OSWEGO.....	OR.....	.....	11/08/2006....	.....	3,295,159	.....	.....	.....	.....	.....0	.....	82,823	82,823	.....	.....	.....0
00-1100773.....	SIMI VALLEY.....	CA.....	.....	08/31/2005....	.....	3,964,743	.....	.....	.....	.....	.....0	.....	125,261	125,261	.....	.....	.....0
00-1100781.....	BROOKLYN PARK.....	MN.....	.....	04/18/2005....	.....	4,374,149	.....	.....	.....	.....	.....0	.....	56,568	56,568	.....	.....	.....0
00-1100806.....	RENO.....	NV.....	.....	03/15/2005....	.....	6,490,589	.....	.....	.....	.....	.....0	.....	107,321	107,321	.....	.....	.....0
00-1100807.....	ELLENWOOD.....	GA.....	.....	06/24/2005....	.....	4,043,692	.....	.....	.....	.....	.....0	.....	63,124	63,124	.....	.....	.....0
00-1100822.....	LAS VEGAS.....	NV.....	.....	06/07/2005....	.....	10,136,710	.....	.....	.....	.....	.....0	.....	161,480	161,480	.....	.....	.....0
00-1100867.....	CARSON.....	CA.....	.....	07/27/2005....	.....	2,823,703	.....	.....	.....	.....	.....0	.....	45,246	45,246	.....	.....	.....0
00-1100868.....	REDMOND.....	WA.....	.....	09/08/2006....	.....	18,562,275	.....	.....	.....	.....	.....0	.....	251,539	251,539	.....	.....	.....0
00-1100877.....	FAIRFIELD.....	NJ.....	.....	07/06/2005....	.....	7,574,500	.....	.....	.....	.....	.....0	.....	120,462	120,462	.....	.....	.....0
00-1100917.....	W. BABYLON.....	NY.....	.....	02/05/2008....	.....	3,784,267	.....	.....	.....	.....	.....0	.....	41,392	41,392	.....	.....	.....0
00-1100918.....	IONIA.....	MI.....	.....	08/16/2005....	.....	1,907,575	.....	.....	.....	.....	.....0	.....	29,960	29,960	.....	.....	.....0
00-1100920.....	BEAVERTON.....	OR.....	.....	08/09/2005....	.....	4,691,697	.....	.....	.....	.....	.....0	.....	75,248	75,248	.....	.....	.....0
00-1100928.....	TAMPA.....	FL.....	.....	09/01/2005....	.....	5,000,817	.....	.....	.....	.....	.....0	.....	161,781	161,781	.....	.....	.....0
00-1100983.....	WAUKEGAN.....	IL.....	.....	10/26/2005....	.....	1,042,307	.....	.....	.....	.....	.....0	.....	32,066	32,066	.....	.....	.....0
00-1100990.....	ROCKVILLE.....	MD.....	.....	05/10/2006....	.....	3,642,557	.....	.....	.....	.....	.....0	.....	52,801	52,801	.....	.....	.....0
00-1100999.....	SOUTH JORDAN.....	UT.....	.....	11/07/2005....	.....	2,865,124	.....	.....	.....	.....	.....0	.....	86,991	86,991	.....	.....	.....0
00-1101003.....	JACKSONVILLE.....	FL.....	.....	10/12/2005....	.....	3,132,863	.....	.....	.....	.....	.....0	.....	96,089	96,089	.....	.....	.....0
00-1101007.....	TAMPA.....	FL.....	.....	12/08/2005....	.....	765,555	.....	.....	.....	.....	.....0	.....	93,648	93,648	.....	.....	.....0
00-1101025.....	MANHATTAN.....	KS.....	.....	12/08/2005....	.....	2,684,354	.....	.....	.....	.....	.....0	.....	79,723	79,723	.....	.....	.....0
00-1101031.....	PLANO.....	TX.....	.....	12/01/2005....	.....	2,056,168	.....	.....	.....	.....	.....0	.....	251,986	251,986	.....	.....	.....0
00-1101041.....	GARDEN CITY.....	GA.....	.....	04/28/2006....	.....	3,026,929	.....	.....	.....	.....	.....0	.....	125,917	125,917	.....	.....	.....0
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....	.....	12/01/2005....	.....	1,817,624	.....	.....	.....	.....	.....0	.....	81,513	81,513	.....	.....	.....0
00-1101056.....	ELLCOTT CITY.....	MD.....	.....	12/08/2005....	.....	19,274,052	.....	.....	.....	.....	.....0	.....	79,367	79,367	.....	.....	.....0
00-1101137.....	FRANKFORT.....	IL.....	.....	04/23/2007....	.....	2,731,477	.....	.....	.....	.....	.....0	.....	33,745	33,745	.....	.....	.....0
00-1101138.....	INDIAN TRAIL.....	NC.....	.....	04/26/2006....	.....	2,176,717	.....	.....	.....	.....	.....0	.....	52,359	52,359	.....	.....	.....0
00-1101152.....	CINCINNATI.....	OH.....	.....	09/28/2006....	.....	1,119,353	.....	.....	.....	.....	.....0	.....	94,076	94,076	.....	.....	.....0
00-1101157.....	MASPETH.....	NY.....	.....	04/21/2006....	.....	1,013,554	.....	.....	.....	.....	.....0	.....	28,450	28,450	.....	.....	.....0
00-1101197.....	COLUMBUS.....	OH.....	.....	02/06/2007....	.....	6,310,073	.....	.....	.....	.....	.....0	.....	58,422	58,422	.....	.....	.....0
00-1101214.....	MIAMI.....	FL.....	.....	12/07/2006....	.....	9,608,684	.....	.....	.....	.....	.....0	.....	121,858	121,858	.....	.....	.....0
00-1101244.....	CHANTILLY.....	VA.....	.....	09/12/2006....	.....	9,746,874	.....	.....	.....	.....	.....0	.....	11,705	11,705	.....	.....	.....0
00-1101309.....	BRANCHBURG.....	NJ.....	.....	11/07/2006....	.....	3,318,478	.....	.....	.....	.....	.....0	.....	47,579	47,579	.....	.....	.....0
00-1101419.....	AVON.....	MA.....	.....	04/27/2007....	.....	417,191	.....	.....	.....	.....	.....0	.....	28,628	28,628	.....	.....	.....0
00-1101456.....	BURLINGTON.....	WA.....	.....	05/14/2007....	.....	1,904,828	.....	.....	.....	.....	.....0	.....	127,118	127,118	.....	.....	.....0
00-1101475.....	LONGWOOD.....	FL.....	.....	12/27/2007....	.....	4,202,212	.....	.....	.....	.....	.....0	.....	236,236	236,236	.....	.....	.....0
00-1101491.....	JACKSONVILLE BEACH.....	FL.....	.....	06/21/2007....	.....	3,327,012	.....	.....	.....	.....	.....0	.....	75,641	75,641	.....	.....	.....0
00-1101509.....	ITHACA.....	NY.....	.....	07/31/2007....	.....	3,865,994	.....	.....	.....	.....	.....0	.....	39,428	39,428	.....	.....	.....0
00-1101512.....	BURR RIDGE.....	IL.....	.....	12/03/2007....	.....	3,122,479	.....	.....	.....	.....	.....0	.....	22,182	22,182	.....	.....	.....0
00-1101521.....	ATLANTA.....	GA.....	.....	08/07/2007....	.....	9,728,299	.....	.....	.....	.....	.....0	.....	72,338	72,338	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	3,635,148	.....	.....	.....	.....	.....0	.....	43,726	43,726	.....	.....	.....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
00-1101540.....	ORANGE.....	CA.....	.....	08/29/2007....	.....	9,584,161	.....	.....	.....	.....	.....0	.....	50,795	50,795	.....	.....	.....0
00-1101567.....	VARIOUS.....	PA.....	.....	08/31/2007....	.....	8,063,416	.....	.....	.....	.....	.....0	.....	494,703	494,703	.....	.....	.....0
00-1101568.....	VARIOUS.....	OH.....	.....	08/31/2007....	.....	4,783,034	.....	.....	.....	.....	.....0	.....	293,446	293,446	.....	.....	.....0
00-1101634.....	PITTSBURGH.....	PA.....	.....	04/18/2008....	.....	2,341,218	.....	.....	.....	.....	.....0	.....	46,608	46,608	.....	.....	.....0
00-1101650.....	BEDFORD.....	OH.....	.....	09/26/2008....	.....	6,049,031	.....	.....	.....	.....	.....0	.....	269,563	269,563	.....	.....	.....0
00-1101686.....	PITTSBURGH.....	PA.....	.....	03/26/2010....	.....	740,248	.....	.....	.....	.....	.....0	.....	44,503	44,503	.....	.....	.....0
00-1101690.....	WEST VIEW.....	PA.....	.....	06/10/2010....	.....	4,813,265	.....	.....	.....	.....	.....0	.....	40,396	40,396	.....	.....	.....0
00-1101695.....	KENT.....	WA.....	.....	07/15/2010....	.....	3,192,844	.....	.....	.....	.....	.....0	.....	101,144	101,144	.....	.....	.....0
00-1101700.....	HOUSTON.....	TX.....	.....	09/01/2010....	.....	2,665,344	.....	.....	.....	.....	.....0	.....	84,407	84,407	.....	.....	.....0
00-1101701.....	FAIRVIEW.....	OR.....	.....	09/29/2010....	.....	11,127,560	.....	.....	.....	.....	.....0	.....	72,159	72,159	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	8,024,649	.....	.....	.....	.....	.....0	.....	157,539	157,539	.....	.....	.....0
00-1101703.....	GLENSHAW.....	PA.....	.....	01/27/2011....	.....	10,277,048	.....	.....	.....	.....	.....0	.....	152,245	152,245	.....	.....	.....0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	7,794,553	.....	.....	.....	.....	.....0	.....	47,917	47,917	.....	.....	.....0
00-1101719.....	LOVELAND.....	OH.....	.....	12/13/2010....	.....	660,132	.....	.....	.....	.....	.....0	.....	77,809	77,809	.....	.....	.....0
00-1101722.....	SALT LAKE CITY.....	UT.....	.....	12/27/2010....	.....	4,049,950	.....	.....	.....	.....	.....0	.....	37,872	37,872	.....	.....	.....0
00-1101725.....	ALBUQUERQUE.....	NM.....	.....	01/31/2011....	.....	2,125,511	.....	.....	.....	.....	.....0	.....	19,281	19,281	.....	.....	.....0
00-1101726.....	COLUMBUS.....	OH.....	.S...	12/29/2010....	.....	15,844,025	.....	.....	.....	.....	.....0	.....	139,159	139,159	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	2,657,334	.....	.....	.....	.....	.....0	.....	37,806	37,806	.....	.....	.....0
00-1101728.....	COLUMBUS.....	OH.....	.S...	06/08/2011....	.....	1,002,860	.....	.....	.....	.....	.....0	.....	93,811	93,811	.....	.....	.....0
00-1101729.....	UPPER ARLINGTON.....	OH.....	.....	07/15/2011....	.....	33,309,866	.....	.....	.....	.....	.....0	.....	270,463	270,463	.....	.....	.....0
00-1101736.....	SHAWNEE.....	KS.....	.....	03/01/2011....	.....	2,977,363	.....	.....	.....	.....	.....0	.....	44,017	44,017	.....	.....	.....0
00-1101738.....	FLORHAM PARK.....	NJ.....	.....	06/02/2011....	.....	18,427,467	.....	.....	.....	.....	.....0	.....	108,033	108,033	.....	.....	.....0
00-1101743.....	CHAPEL HILL.....	NC.....	.....	11/15/2011....	.....	6,990,012	.....	.....	.....	.....	.....0	.....	55,232	55,232	.....	.....	.....0
00-1101746.....	MESA.....	AZ.....	.....	05/20/2011....	.....	2,277,455	.....	.....	.....	.....	.....0	.....	41,178	41,178	.....	.....	.....0
00-1101747.....	IRVINE.....	CA.....	.....	05/02/2011....	.....	5,713,882	.....	.....	.....	.....	.....0	.....	159,323	159,323	.....	.....	.....0
00-1101750.....	BUFFALO GROVE.....	IL.....	.....	05/05/2011....	.....	1,644,150	.....	.....	.....	.....	.....0	.....	14,822	14,822	.....	.....	.....0
00-1101751.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,921,128	.....	.....	.....	.....	.....0	.....	32,441	32,441	.....	.....	.....0
00-1101753.....	HOUSTON.....	TX.....	.....	06/29/2011....	.....	10,021,865	.....	.....	.....	.....	.....0	.....	275,417	275,417	.....	.....	.....0
00-1101755.....	CLIFTON.....	VA.....	.....	06/28/2011....	.....	24,855,360	.....	.....	.....	.....	.....0	.....	90,655	90,655	.....	.....	.....0
00-1101756.....	NASHVILLE.....	TN.....	.....	07/20/2011....	.....	7,528,400	.....	.....	.....	.....	.....0	.....	106,132	106,132	.....	.....	.....0
00-1101760.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	2,165,731	.....	.....	.....	.....	.....0	.....	28,501	28,501	.....	.....	.....0
00-1101761.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	4,525,982	.....	.....	.....	.....	.....0	.....	37,445	37,445	.....	.....	.....0
00-1101762.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,441,415	.....	.....	.....	.....	.....0	.....	28,472	28,472	.....	.....	.....0
00-1101763.....	CINCINNATI.....	OH.....	.....	08/30/2011....	.....	13,245,624	.....	.....	.....	.....	.....0	.....	117,624	117,624	.....	.....	.....0
00-1101765.....	CHICAGO.....	IL.....	.....	08/31/2011....	.....	4,183,982	.....	.....	.....	.....	.....0	.....	116,492	116,492	.....	.....	.....0
00-1101767.....	GREENFIELD.....	WI.....	.....	09/12/2011....	.....	8,835,713	.....	.....	.....	.....	.....0	.....	78,127	78,127	.....	.....	.....0
00-1101771.....	CINCINNATI.....	OH.....	.....	07/27/2011....	.....	4,895,285	.....	.....	.....	.....	.....0	.....	37,934	37,934	.....	.....	.....0
00-1101772.....	PARKER.....	CO.....	.....	09/01/2011....	.....	13,952,963	.....	.....	.....	.....	.....0	.....	85,109	85,109	.....	.....	.....0
00-1101776.....	ORANGE.....	CA.....	.....	09/29/2011....	.....	4,090,113	.....	.....	.....	.....	.....0	.....	123,376	123,376	.....	.....	.....0
00-1101777.....	ELON.....	NC.....	.....	10/12/2018....	.....	1,976,090	.....	.....	.....	.....	.....0	.....	16,488	16,488	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	17,446,784	.....	.....	.....	.....	.....0	.....	108,426	108,426	.....	.....	.....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
00-1101784.....	SEATTLE.....	WA.....	.....	09/30/2011....	.....	6,250,509	.....	.....	.....	.....	.....0	.....	38,351	38,351	.....	.....	.....0
00-1101788.....	WEST CHESTER.....	PA.....	.....	10/31/2011....	.....	6,739,087	.....	.....	.....	.....	.....0	.....	63,862	63,862	.....	.....	.....0
00-1101794.....	RALEIGH.....	NC.....	.....	11/21/2011....	.....	4,264,288	.....	.....	.....	.....	.....0	.....	27,213	27,213	.....	.....	.....0
00-1101799.....	MIDDLE RIVER.....	MD.....	.....	02/02/2012....	.....	4,122,657	.....	.....	.....	.....	.....0	.....	35,184	35,184	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	15,748,498	.....	.....	.....	.....	.....0	.....	97,331	97,331	.....	.....	.....0
00-1101802.....	COLUMBUS.....	OH.....	...S...	12/01/2011....	.....	9,801,723	.....	.....	.....	.....	.....0	.....	139,074	139,074	.....	.....	.....0
00-1101807.....	LAGRANGE.....	KY.....	.....	12/14/2011....	.....	2,453,569	.....	.....	.....	.....	.....0	.....	63,262	63,262	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	12/13/2011....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	40,047	40,047	.....	.....	.....0
00-1101812.....	PLATTEVILLE.....	WI.....	.....	01/25/2012....	.....	4,703,897	.....	.....	.....	.....	.....0	.....	27,698	27,698	.....	.....	.....0
00-1101816.....	ATLANTA.....	GA.....	.....	03/01/2012....	.....	40,963,864	.....	.....	.....	.....	.....0	.....	391,302	391,302	.....	.....	.....0
00-1101819.....	HOUSTON.....	TX.....	.....	03/29/2012....	.....	23,554,905	.....	.....	.....	.....	.....0	.....	134,121	134,121	.....	.....	.....0
00-1101825.....	REISTERSTOWN.....	MD.....	.....	06/01/2012....	.....	5,292,569	.....	.....	.....	.....	.....0	.....	70,322	70,322	.....	.....	.....0
00-1101826.....	BEDMINSTER.....	NJ.....	.....	04/19/2012....	.....	7,498,230	.....	.....	.....	.....	.....0	.....	56,769	56,769	.....	.....	.....0
00-1101828.....	DYER.....	IN.....	.....	04/05/2012....	.....	1,333,711	.....	.....	.....	.....	.....0	.....	47,349	47,349	.....	.....	.....0
00-1101830.....	PITTSBURGH.....	PA.....	.....	05/03/2012....	.....	3,710,147	.....	.....	.....	.....	.....0	.....	50,094	50,094	.....	.....	.....0
00-1101831.....	COMMACK.....	NY.....	.....	04/25/2012....	.....	3,784,707	.....	.....	.....	.....	.....0	.....	54,113	54,113	.....	.....	.....0
00-1101832.....	CENTEREACH.....	NY.....	.....	06/29/2012....	.....	13,657,453	.....	.....	.....	.....	.....0	.....	136,319	136,319	.....	.....	.....0
00-1101834.....	NEW YORK.....	NY.....	.....	04/13/2012....	.....	59,000,000	.....	.....	.....	.....	.....0	.....	267,894	267,894	.....	.....	.....0
00-1101835.....	BRENTWOOD.....	TN.....	.....	05/08/2012....	.....	5,234,990	.....	.....	.....	.....	.....0	.....	44,721	44,721	.....	.....	.....0
00-1101838.....	ANN ARBOR.....	MI.....	.....	04/27/2012....	.....	13,399,002	.....	.....	.....	.....	.....0	.....	118,135	118,135	.....	.....	.....0
00-1101839.....	WASHINGTON.....	DC.....	.....	09/17/2012....	.....	21,290,110	.....	.....	.....	.....	.....0	.....	129,128	129,128	.....	.....	.....0
00-1101841.....	FORT WRIGHT.....	KY.....	.....	10/12/2018....	.....	1,537,113	.....	.....	.....	.....	.....0	.....	52,649	52,649	.....	.....	.....0
00-1101846.....	CHARLOTTESVILLE.....	VA.....	.....	05/01/2012....	.....	3,869,956	.....	.....	.....	.....	.....0	.....	23,931	23,931	.....	.....	.....0
00-1101847.....	BRENTWOOD.....	TN.....	.....	11/08/2012....	.....	7,480,956	.....	.....	.....	.....	.....0	.....	62,559	62,559	.....	.....	.....0
00-1101848.....	CINCINNATI.....	OH.....	.....	07/20/2012....	.....	18,076,272	.....	.....	.....	.....	.....0	.....	186,087	186,087	.....	.....	.....0
00-1101860.....	MILWAUKEE.....	WI.....	.....	06/15/2012....	.....	8,653,867	.....	.....	.....	.....	.....0	.....	120,930	120,930	.....	.....	.....0
00-1101863.....	MULLICA HILL.....	NJ.....	.....	06/20/2012....	.....	3,996,514	.....	.....	.....	.....	.....0	.....	53,788	53,788	.....	.....	.....0
00-1101865.....	COLUMBUS.....	OH.....	.....	08/09/2012....	.....	6,211,699	.....	.....	.....	.....	.....0	.....	50,323	50,323	.....	.....	.....0
00-1101869.....	IRVINE.....	CA.....	.....	08/09/2012....	.....	25,618,375	.....	.....	.....	.....	.....0	.....	167,749	167,749	.....	.....	.....0
00-1101870.....	PORTLAND.....	OR.....	.....	09/25/2012....	.....	3,428,197	.....	.....	.....	.....	.....0	.....	31,447	31,447	.....	.....	.....0
00-1101872.....	SAN DIEGO.....	CA.....	.....	10/10/2012....	.....	4,463,992	.....	.....	.....	.....	.....0	.....	39,887	39,887	.....	.....	.....0
00-1101873.....	CINCINNATI.....	OH.....	.....	08/23/2012....	.....	10,388,745	.....	.....	.....	.....	.....0	.....	90,341	90,341	.....	.....	.....0
00-1101874.....	FT. THOMAS.....	KY.....	.....	08/23/2012....	.....	7,348,137	.....	.....	.....	.....	.....0	.....	63,900	63,900	.....	.....	.....0
00-1101881.....	NASHVILLE.....	TN.....	.....	09/10/2012....	.....	4,239,351	.....	.....	.....	.....	.....0	.....	36,439	36,439	.....	.....	.....0
00-1101882.....	REDONDO BEACH.....	CA.....	.....	04/03/2013....	.....	4,279,401	.....	.....	.....	.....	.....0	.....	26,383	26,383	.....	.....	.....0
00-1101883.....	STUDIO CITY.....	CA.....	.....	03/05/2013....	.....	4,181,838	.....	.....	.....	.....	.....0	.....	25,921	25,921	.....	.....	.....0
00-1101884.....	BUFFALO GROVE.....	IL.....	.....	08/21/2012....	.....	3,069,057	.....	.....	.....	.....	.....0	.....	25,504	25,504	.....	.....	.....0
00-1101890.....	NEWPORT BEACH.....	CA.....	.....	10/12/2012....	.....	21,531,914	.....	.....	.....	.....	.....0	.....	140,218	140,218	.....	.....	.....0
00-1101893.....	FORT WORTH.....	TX.....	.....	10/01/2012....	.....	8,900,803	.....	.....	.....	.....	.....0	.....	50,095	50,095	.....	.....	.....0
00-1101894.....	SCOTTSDALE.....	AZ.....	...S...	11/13/2012....	.....	19,796,929	.....	.....	.....	.....	.....0	.....	256,579	256,579	.....	.....	.....0
00-1101895.....	CHARLESTON.....	SC.....	.....	11/13/2012....	.....	6,575,996	.....	.....	.....	.....	.....0	.....	52,859	52,859	.....	.....	.....0
00-1101898.....	NEW YORK.....	NY.....	.....	11/15/2012....	.....	26,637,182	.....	.....	.....	.....	.....0	.....	163,199	163,199	.....	.....	.....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
00-1101899.....	NEW YORK.....	NY.....	.....	11/15/2012....	.....	3,707,784.....	.....	.....	.....	.....	.....0.....	.....	72,413.....	72,413.....	.....	.....	.....0.....
00-1101900.....	BELLEVUE.....	WA.....	.....	12/06/2012....	.....	10,480,958.....	.....	.....	.....	.....	.....0.....	.....	87,220.....	87,220.....	.....	.....	.....0.....
00-1101901.....	NASHVILLE.....	TN.....	.....	03/14/2013....	.....	4,970,062.....	.....	.....	.....	.....	.....0.....	.....	42,370.....	42,370.....	.....	.....	.....0.....
00-1101904.....	WOODLAND.....	CA.....	.....	10/24/2012....	.....	5,846,541.....	.....	.....	.....	.....	.....0.....	.....	53,722.....	53,722.....	.....	.....	.....0.....
00-1101905.....	HERNDON.....	VA.....	.....	10/26/2012....	.....	28,406,377.....	.....	.....	.....	.....	.....0.....	.....	142,849.....	142,849.....	.....	.....	.....0.....
00-1101906.....	CHICAGO.....	IL.....	.....	04/01/2013....	.....	10,277,209.....	.....	.....	.....	.....	.....0.....	.....	137,160.....	137,160.....	.....	.....	.....0.....
00-1101909.....	IRVINE.....	CA.....	.....	11/30/2012....	.....	39,694,825.....	.....	.....	.....	.....	.....0.....	.....	254,426.....	254,426.....	.....	.....	.....0.....
00-1101912.....	COLUMBUS.....	OH.....	..S...	12/19/2012....	.....	22,452,319.....	.....	.....	.....	.....	.....0.....	.....	368,395.....	368,395.....	.....	.....	.....0.....
00-1101913.....	SALT LAKE CITY.....	UT.....	.....	11/13/2012....	.....	2,084,126.....	.....	.....	.....	.....	.....0.....	.....	13,447.....	13,447.....	.....	.....	.....0.....
00-1101914.....	LOGAN.....	UT.....	.....	11/13/2012....	.....	4,750,395.....	.....	.....	.....	.....	.....0.....	.....	30,247.....	30,247.....	.....	.....	.....0.....
00-1101920.....	CHANDLER.....	AZ.....	.....	12/20/2012....	.....	5,238,926.....	.....	.....	.....	.....	.....0.....	.....	44,742.....	44,742.....	.....	.....	.....0.....
00-1101921.....	MAPLE VALLEY.....	WA.....	.....	01/14/2013....	.....	10,641,625.....	.....	.....	.....	.....	.....0.....	.....	141,566.....	141,566.....	.....	.....	.....0.....
00-1101922.....	JUANITA.....	WA.....	.....	02/07/2013....	.....	6,914,600.....	.....	.....	.....	.....	.....0.....	.....	53,877.....	53,877.....	.....	.....	.....0.....
00-1101924.....	TUSTIN.....	CA.....	.....	12/05/2012....	.....	19,134,756.....	.....	.....	.....	.....	.....0.....	.....	124,596.....	124,596.....	.....	.....	.....0.....
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	20,295,042.....	.....	.....	.....	.....	.....0.....	.....	130,936.....	130,936.....	.....	.....	.....0.....
00-1101929.....	IRVINE.....	CA.....	.....	01/03/2013....	.....	3,141,776.....	.....	.....	.....	.....	.....0.....	.....	42,273.....	42,273.....	.....	.....	.....0.....
00-1101933.....	PITTSBURGH.....	PA.....	.....	12/21/2012....	.....	5,625,505.....	.....	.....	.....	.....	.....0.....	.....	48,141.....	48,141.....	.....	.....	.....0.....
00-1101935.....	WASHINGTON.....	DC.....	.....	03/14/2013....	.....	17,330,555.....	.....	.....	.....	.....	.....0.....	.....	158,224.....	158,224.....	.....	.....	.....0.....
00-1101938.....	GRIMES.....	IA.....	.....	03/27/2013....	.....	4,050,800.....	.....	.....	.....	.....	.....0.....	.....	33,475.....	33,475.....	.....	.....	.....0.....
00-1101941.....	GRANDVIEW.....	OH.....	..S...	05/30/2013....	.....	14,605,954.....	.....	.....	.....	.....	.....0.....	.....	92,520.....	92,520.....	.....	.....	.....0.....
00-1101944.....	OMAHA.....	NE.....	.....	03/07/2013....	.....	4,900,794.....	.....	.....	.....	.....	.....0.....	.....	30,337.....	30,337.....	.....	.....	.....0.....
00-1101946.....	MCLEAN.....	VA.....	.....	08/02/2013....	.....	9,400,727.....	.....	.....	.....	.....	.....0.....	.....	59,025.....	59,025.....	.....	.....	.....0.....
00-1101949.....	COLUMBIA.....	SC.....	.....	03/19/2013....	.....	14,727,079.....	.....	.....	.....	.....	.....0.....	.....	78,077.....	78,077.....	.....	.....	.....0.....
00-1101951.....	WOODLAND HILLS.....	CA.....	.....	09/03/2013....	.....	8,371,905.....	.....	.....	.....	.....	.....0.....	.....	69,672.....	69,672.....	.....	.....	.....0.....
00-1101953.....	FREDERICKSBURG.....	VA.....	.....	03/20/2013....	.....	5,030,166.....	.....	.....	.....	.....	.....0.....	.....	105,634.....	105,634.....	.....	.....	.....0.....
00-1101954.....	WEST DES MOINES.....	IA.....	.....	04/24/2013....	.....	5,931,267.....	.....	.....	.....	.....	.....0.....	.....	50,141.....	50,141.....	.....	.....	.....0.....
00-1101956.....	CHINO.....	CA.....	.....	04/11/2013....	.....	5,346,602.....	.....	.....	.....	.....	.....0.....	.....	67,841.....	67,841.....	.....	.....	.....0.....
00-1101957.....	CINCINNATI.....	OH.....	.....	05/31/2013....	.....	16,495,358.....	.....	3,027.....	.....	.....	3,027.....	.....	138,559.....	138,559.....	.....	.....	.....0.....
00-1101958.....	PITTSBURGH.....	PA.....	.....	03/22/2013....	.....	11,123,846.....	.....	.....	.....	.....	.....0.....	.....	69,509.....	69,509.....	.....	.....	.....0.....
00-1101960.....	OMAHA.....	NE.....	.....	04/03/2013....	.....	3,332,744.....	.....	.....	.....	.....	.....0.....	.....	28,825.....	28,825.....	.....	.....	.....0.....
00-1101963.....	PORT ORANGE.....	FL.....	.....	04/11/2013....	.....	6,007,345.....	.....	.....	.....	.....	.....0.....	.....	33,270.....	33,270.....	.....	.....	.....0.....
00-1101964.....	BELLMORE.....	NY.....	.....	04/24/2013....	.....	5,913,775.....	.....	.....	.....	.....	.....0.....	.....	35,437.....	35,437.....	.....	.....	.....0.....
00-1101965.....	SAN FRANCISCO.....	CA.....	.....	06/04/2013....	.....	4,457,367.....	.....	.....	.....	.....	.....0.....	.....	28,316.....	28,316.....	.....	.....	.....0.....
00-1101966.....	HUNTINGTON BEACH.....	CA.....	.....	07/01/2013....	.....	4,034,872.....	.....	.....	.....	.....	.....0.....	.....	51,231.....	51,231.....	.....	.....	.....0.....
00-1101967.....	SAN DIEGO.....	CA.....	.....	04/30/2013....	.....	2,242,029.....	.....	.....	.....	.....	.....0.....	.....	13,344.....	13,344.....	.....	.....	.....0.....
00-1101970.....	KNOXVILLE.....	TN.....	.....	07/03/2013....	.....	9,678,729.....	.....	.....	.....	.....	.....0.....	.....	77,445.....	77,445.....	.....	.....	.....0.....
00-1101971.....	FARMINGTON HILLS.....	MI.....	.....	08/20/2013....	.....	7,124,253.....	.....	.....	.....	.....	.....0.....	.....	58,789.....	58,789.....	.....	.....	.....0.....
00-1101972.....	CHAPEL HILL.....	NC.....	.....	05/17/2013....	.....	5,668,396.....	.....	.....	.....	.....	.....0.....	.....	70,577.....	70,577.....	.....	.....	.....0.....
00-1101973.....	CAMERON PARK.....	CA.....	.....	08/28/2013....	.....	10,205,003.....	.....	.....	.....	.....	.....0.....	.....	59,747.....	59,747.....	.....	.....	.....0.....
00-1101975.....	SOMERVILLE.....	NJ.....	.....	10/12/2018....	.....	5,555,028.....	.....	.....	.....	.....	.....0.....	.....	35,711.....	35,711.....	.....	.....	.....0.....
00-1101976.....	CITY OF INDUSTRY.....	CA.....	.....	07/09/2013....	.....	20,149,830.....	.....	.....	.....	.....	.....0.....	.....	350,500.....	350,500.....	.....	.....	.....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
00-1101977.....	ANN ARBOR.....	MI.....	.....	07/01/2013....	.....	13,320,614	.....	.....	.....	.....	.....0	.....	.....87,042	87,042	.....	.....	.....0
00-1101978.....	FREDERICK.....	MD.....	.....	06/27/2013....	.....	28,004,666	.....	.....	.....	.....	.....0	.....	.....158,966	158,966	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	16,033,794	.....	.....	.....	.....	.....0	.....	.....209,953	209,953	.....	.....	.....0
00-1101980.....	NASHVILLE.....	TN.....	.....	07/02/2013....	.....	44,725,746	.....	.....	.....	.....	.....0	.....	.....276,919	276,919	.....	.....	.....0
00-1101982.....	NEWPORT BEACH.....	CA.....	.....	06/11/2013....	.....	3,042,427	.....	.....	.....	.....	.....0	.....	.....18,786	18,786	.....	.....	.....0
00-1101984.....	WEST VALLEY CITY.....	UT.....	.....	05/31/2013....	.....	6,305,822	.....	.....	.....	.....	.....0	.....	.....40,756	40,756	.....	.....	.....0
00-1101988.....	SCOTTSDALE.....	AZ.....	..S.....	06/03/2013....	.....	7,387,096	.....	.....	.....	.....	.....0	.....	.....47,499	47,499	.....	.....	.....0
00-1101989.....	SALEM.....	OR.....	.....	08/05/2013....	.....	12,523,287	.....	.....	.....	.....	.....0	.....	.....79,166	79,166	.....	.....	.....0
00-1101990.....	LADY LAKE.....	FL.....	.....	05/30/2013....	.....	20,245,432	.....	.....	.....	.....	.....0	.....	.....134,906	134,906	.....	.....	.....0
00-1101993.....	ROCHESTER.....	MN.....	.....	10/01/2013....	.....	25,276,889	.....	.....	.....	.....	.....0	.....	.....150,068	150,068	.....	.....	.....0
00-1101994.....	TIGARD.....	OR.....	.....	08/21/2013....	.....	7,419,089	.....	.....8,743	.....	.....	.....8,743	.....	.....65,472	65,472	.....	.....	.....0
00-1101995.....	MENLO PARK.....	CA.....	.....	06/10/2013....	.....	26,474,895	.....	.....	.....	.....	.....0	.....	.....180,760	180,760	.....	.....	.....0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....	.....	07/17/2013....	.....	6,163,204	.....	.....	.....	.....	.....0	.....	.....52,705	52,705	.....	.....	.....0
00-1101997.....	LEXINGTON.....	KY.....	.....	03/03/2014....	.....	11,701,275	.....	.....	.....	.....	.....0	.....	.....97,360	97,360	.....	.....	.....0
00-1101998.....	WINSTON SALEM.....	NC.....	.....	07/02/2013....	.....	9,592,007	.....	.....	.....	.....	.....0	.....	.....60,525	60,525	.....	.....	.....0
00-1102000.....	NEW BEDFORD.....	MA.....	.....	08/12/2013....	.....	9,801,908	.....	.....	.....	.....	.....0	.....	.....64,016	64,016	.....	.....	.....0
00-1102001.....	BROOKLINE (BOSTON).....	MA.....	.....	07/02/2013....	.....	8,098,365	.....	.....	.....	.....	.....0	.....	.....49,620	49,620	.....	.....	.....0
00-1102003.....	JUPITER.....	FL.....	.....	09/17/2013....	.....	15,070,278	.....	.....	.....	.....	.....0	.....	.....85,222	85,222	.....	.....	.....0
00-1102005.....	MOON TOWNSHIP.....	PA.....	.....	07/01/2013....	.....	9,433,635	.....	.....	.....	.....	.....0	.....	.....82,187	82,187	.....	.....	.....0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....	.....	06/28/2013....	.....	10,543,550	.....	.....	.....	.....	.....0	.....	.....136,062	136,062	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	30,714,793	.....	.....	.....	.....	.....0	.....	.....212,607	212,607	.....	.....	.....0
00-1102010.....	MANSFIELD.....	TX.....	.....	11/25/2013....	.....	4,940,734	.....	.....	.....	.....	.....0	.....	.....60,395	60,395	.....	.....	.....0
00-1102011.....	MANSFIELD.....	TX.....	.....	11/25/2013....	.....	21,409,847	.....	.....	.....	.....	.....0	.....	.....261,713	261,713	.....	.....	.....0
00-1102013.....	TULSA.....	OK.....	.....	09/25/2013....	.....	18,648,695	.....	.....	.....	.....	.....0	.....	.....103,553	103,553	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	12,830,892	.....	.....	.....	.....	.....0	.....	.....114,383	114,383	.....	.....	.....0
00-1102016.....	ANN ARBOR.....	MI.....	.....	08/01/2013....	.....	6,033,959	.....	.....	.....	.....	.....0	.....	.....78,028	78,028	.....	.....	.....0
00-1102021.....	EVANSTON.....	IL.....	.....	09/09/2013....	.....	2,194,191	.....	.....	.....	.....	.....0	.....	.....17,019	17,019	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	2,278,746	.....	.....	.....	.....	.....0	.....	.....47,163	47,163	.....	.....	.....0
00-1102027.....	OWASSO.....	OK.....	.....	10/10/2013....	.....	18,615,566	.....	.....	.....	.....	.....0	.....	.....274,813	274,813	.....	.....	.....0
00-1102028.....	MOORE.....	OK.....	.....	10/10/2013....	.....	14,561,122	.....	.....	.....	.....	.....0	.....	.....214,959	214,959	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	8,723,198	.....	.....	.....	.....	.....0	.....	.....128,777	128,777	.....	.....	.....0
00-1102030.....	LOS ANGELES.....	CA.....	.....	09/03/2013....	.....	4,603,091	.....	.....	.....	.....	.....0	.....	.....35,934	35,934	.....	.....	.....0
00-1102031.....	PASADENA.....	CA.....	.....	09/03/2013....	.....	2,191,948	.....	.....	.....	.....	.....0	.....	.....17,111	17,111	.....	.....	.....0
00-1102033.....	EDWARDSVILLE.....	KS.....	.....	10/31/2013....	.....	8,999,828	.....	.....	.....	.....	.....0	.....	.....194,476	194,476	.....	.....	.....0
00-1102035.....	HIGHLAND PARK.....	TX.....	.....	07/17/2013....	.....	12,675,429	.....	.....	.....	.....	.....0	.....	.....71,879	71,879	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	8,881,949	.....	.....	.....	.....	.....0	.....	.....61,563	61,563	.....	.....	.....0
00-1102038.....	LONE TREE.....	CO.....	.....	08/29/2013....	.....	19,631,961	.....	.....	.....	.....	.....0	.....	.....157,921	157,921	.....	.....	.....0
00-1102040.....	CARSON.....	CA.....	.....	08/29/2013....	.....	3,919,457	.....	.....	.....	.....	.....0	.....	.....31,866	31,866	.....	.....	.....0
00-1102041.....	SPARTANBURG.....	SC.....	.....	10/23/2013....	.....	6,065,561	.....	.....	.....	.....	.....0	.....	.....124,076	124,076	.....	.....	.....0
00-1102044.....	CHARLESTON.....	SC.....	.....	10/12/2018....	.....	2,525,331	.....	.....	.....	.....	.....0	.....	.....14,949	14,949	.....	.....	.....0
00-1102045.....	DENVER.....	CO.....	.....	02/13/2014....	.....	34,939,973	.....	.....	.....	.....	.....0	.....	.....185,170	185,170	.....	.....	.....0
00-1102046.....	EAST ISLIP.....	NY.....	.....	11/21/2013....	.....	11,899,375	.....	.....	.....	.....	.....0	.....	.....130,130	130,130	.....	.....	.....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
00-1102047.....	CHARLOTTESVILLE.....	VA.....		10/12/2018....		2,744,545					0		14,773	14,773			0
00-1102050.....	CHINO.....	CA.....		12/30/2013....		10,028,885					0		56,413	56,413			0
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013....		12,545,691					0		65,770	65,770			0
00-1102065.....	SEATTLE.....	WA.....		11/01/2013....		3,916,908					0		21,720	21,720			0
00-1102066.....	TUKWILA.....	WA.....		11/01/2013....		5,389,796		(4,665)			(4,665)		28,747	28,747			0
00-1102067.....	FARGO.....	ND.....		02/03/2014....		3,834,939					0		75,932	75,932			0
00-1102068.....	PIKESVILLE.....	MD.....		10/30/2013....		3,544,273					0		26,315	26,315			0
00-1102073.....	NORMAN.....	OK.....		11/07/2013....		8,335,048					0		96,839	96,839			0
00-1102076.....	MISSION VIEJO.....	CA.....		11/19/2013....		7,000,000					0		31,185	31,185			0
00-1102077.....	YUKON.....	OK.....		12/19/2013....		20,938,381					0		100,076	100,076			0
00-1102084.....	WOODSTOCK.....	GA.....		01/09/2014....		25,328,714					0		123,212	123,212			0
00-1102087.....	MADISON.....	WI.....		06/03/2014....		10,703,445					0		52,058	52,058			0
00-1102088.....	MADISON.....	WI.....		02/03/2014....		2,108,168					0		23,869	23,869			0
00-1102089.....	HUNTINGTON BEACH.....	CA.....		01/03/2014....		4,060,560					0		20,223	20,223			0
00-1102092.....	SANDY.....	OR.....		04/07/2014....		2,036,984					0		10,262	10,262			0
00-1102093.....	CHATTANOOGA.....	TN.....		02/07/2014....		3,036,275					0		34,350	34,350			0
00-1102094.....	CHATTANOOGA.....	TN.....		02/07/2014....		3,199,514					0		36,485	36,485			0
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013....		9,487,519					0		46,880	46,880			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013....		29,584,225					0		232,507	232,507			0
00-1102100.....	SAN DIEGO.....	CA.....		12/12/2013....		7,286,869					0		54,097	54,097			0
00-1102102.....	ONTARIO.....	CA.....		10/31/2013....		6,605,252					0		49,530	49,530			0
00-1102106.....	CARROLLTON.....	TX.....		12/26/2013....		10,318,756					0		49,425	49,425			0
00-1102107.....	ADDISON.....	IL.....		12/19/2013....		5,458,466					0		43,180	43,180			0
00-1102108.....	WAUKEE.....	IA.....		12/20/2013....		15,662,038					0		84,308	84,308			0
00-1102109.....	BROOKLYN.....	NY.....		12/20/2013....		11,387,832					0		64,511	64,511			0
00-1102110.....	PITTSBURGH.....	PA.....		06/05/2014....		20,618,992					0		151,687	151,687			0
00-1102111.....	FORT COLLINS.....	CO.....		01/23/2014....		7,960,556					0		61,696	61,696			0
00-1102116.....	CHARLOTTE.....	NC.....		01/22/2014....		48,543,896					0		264,334	264,334			0
00-1102117.....	BOSTON.....	MA.....		06/02/2014....		22,135,956					0		119,471	119,471			0
00-1102121.....	AUBURN HILLS.....	MI.....		01/29/2014....		16,337,114					0		99,925	99,925			0
00-1102126.....	GRIMES.....	IA.....		03/06/2014....		4,018,501					0		29,745	29,745			0
00-1102128.....	ONTARIO.....	CA.....		04/22/2014....		7,122,526					0		54,527	54,527			0
00-1102130.....	LONG BEACH.....	CA.....		10/12/2018....		2,408,247					0		17,783	17,783			0
00-1102132.....	PITTSBURGH.....	PA.....		03/31/2014....		8,383,365					0		80,826	80,826			0
00-1102133.....	BALTIMORE.....	MD.....		03/10/2014....		50,730,806					0		250,017	250,017			0
00-1102137.....	GRAND RAPIDS.....	MI.....		07/08/2014....		6,981,729					0		103,238	103,238			0
00-1102138.....	CANONSBURG.....	PA.....		03/12/2014....		10,556,860					0		115,235	115,235			0
00-1102139.....	ONTARIO.....	CA.....		04/10/2014....		3,798,693					0		28,251	28,251			0
00-1102140.....	LA QUINTA.....	CA.....		02/28/2014....		20,028,853					0		96,504	96,504			0
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014....		17,778,470					0		187,689	187,689			0
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014....		3,409,994					0		18,077	18,077			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		28,745,360					0		153,870	153,870			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
00-1102148.....	MIAMISBURG.....	OH.....	.....	05/28/2014....	.....	9,423,077	.....	.....	.....	.....	.....0	.....	62,671	62,671	.....	.....	.....0
00-1102149.....	ANNAPOLIS.....	MD.....	.....	06/10/2014....	.....	3,781,748	.....	.....	.....	.....	.....0	.....	29,418	29,418	.....	.....	.....0
00-1102152.....	EDISON.....	NJ.....	.....	06/12/2014....	.....	19,503,296	.....	.....	.....	.....	.....0	.....	226,706	226,706	.....	.....	.....0
00-1102156.....	LOS ANGELES.....	CA.....	.....	05/16/2014....	.....	6,640,729	.....	.....	.....	.....	.....0	.....	38,000	38,000	.....	.....	.....0
00-1102158.....	PORTLAND.....	OR.....	.....	05/15/2014....	.....	18,756,386	.....	.....	.....	.....	.....0	.....	103,389	103,389	.....	.....	.....0
00-1102161.....	FULLERTON.....	CA.....	.....	07/15/2014....	.....	6,626,765	.....	.....	.....	.....	.....0	.....	31,647	31,647	.....	.....	.....0
00-1102162.....	CHULA VISTA.....	CA.....	.....	11/03/2014....	.....	10,377,228	.....	.....	.....	.....	.....0	.....	112,537	112,537	.....	.....	.....0
00-1102163.....	STERLING.....	VA.....	.....	06/04/2014....	.....	25,000,000	.....	.....	.....	.....	.....0	.....	72,547	72,547	.....	.....	.....0
00-1102164.....	ITASCA.....	IL.....	.....	07/29/2014....	.....	5,552,527	.....	.....	.....	.....	.....0	.....	44,806	44,806	.....	.....	.....0
00-1102165.....	FRANKLIN PARK.....	IL.....	.....	07/29/2014....	.....	4,121,587	.....	.....	.....	.....	.....0	.....	31,213	31,213	.....	.....	.....0
00-1102168.....	LEXINGTON.....	KY.....	.....	06/18/2014....	.....	6,353,705	.....	.....	.....	.....	.....0	.....	73,267	73,267	.....	.....	.....0
00-1102169.....	ST. LOUIS.....	MO.....	.....	08/22/2014....	.....	9,522,046	.....	.....	.....	.....	.....0	.....	51,507	51,507	.....	.....	.....0
00-1102170.....	WATERLOO.....	IL.....	.....	08/22/2014....	.....	5,461,383	.....	.....	.....	.....	.....0	.....	62,111	62,111	.....	.....	.....0
00-1102171.....	FLOWER MOUND.....	TX.....	.....	07/23/2014....	.....	3,104,549	.....	.....	.....	.....	.....0	.....	16,933	16,933	.....	.....	.....0
00-1102173.....	LEXINGTON.....	KY.....	.....	09/12/2014....	.....	8,977,703	.....	.....	.....	.....	.....0	.....	102,273	102,273	.....	.....	.....0
00-1102179.....	COLUMBUS.....	OH.....	.....	01/02/2015....	.....	2,193,556	.....	.....	.....	.....	.....0	.....	28,995	28,995	.....	.....	.....0
00-1102183.....	VERONA.....	WI.....	.....	10/12/2018....	.....	3,904,218	.....	.....	.....	.....	.....0	.....	151,522	151,522	.....	.....	.....0
00-1102184.....	CHEVY CHASE.....	MD.....	.....	07/29/2014....	.....	13,336,279	.....	.....	.....	.....	.....0	.....	107,024	107,024	.....	.....	.....0
00-1102185.....	CHEVY CHASE.....	MD.....	.....	07/29/2014....	.....	13,336,279	.....	.....	.....	.....	.....0	.....	107,024	107,024	.....	.....	.....0
00-1102190.....	LOS ANGELES.....	CA.....	.....	08/07/2014....	.....	20,548,076	.....	.....	.....	.....	.....0	.....	95,190	95,190	.....	.....	.....0
00-1102191.....	ALPHARETTA.....	GA.....	.....	06/27/2014....	.....	47,575,496	.....	.....	.....	.....	.....0	.....	266,748	266,748	.....	.....	.....0
00-1102192.....	SEATAC.....	WA.....	.....	09/05/2014....	.....	12,032,285	.....	.....	.....	.....	.....0	.....	228,182	228,182	.....	.....	.....0
00-1102193.....	OCALA.....	FL.....	.....	09/11/2014....	.....	19,200,654	.....	.....	.....	.....	.....0	.....	153,137	153,137	.....	.....	.....0
00-1102196.....	SAN DIEGO.....	CA.....	.....	12/15/2014....	.....	1,353,626	.....	.....	.....	.....	.....0	.....	10,222	10,222	.....	.....	.....0
00-1102197.....	VISTA.....	CA.....	.....	12/15/2014....	.....	3,181,021	.....	.....	.....	.....	.....0	.....	24,021	24,021	.....	.....	.....0
00-1102198.....	VISTA.....	CA.....	.....	12/15/2014....	.....	2,910,296	.....	.....	.....	.....	.....0	.....	21,977	21,977	.....	.....	.....0
00-1102199.....	SAN DIEGO.....	CA.....	.....	07/10/2014....	.....	9,918,004	.....	.....	.....	.....	.....0	.....	101,078	101,078	.....	.....	.....0
00-1102204.....	ST CLAIR SHORES.....	MI.....	.....	04/30/2015....	.....	10,428,841	.....	.....	.....	.....	.....0	.....	75,283	75,283	.....	.....	.....0
00-1102206.....	GREENVILLE.....	SC.....	.....	10/22/2014....	.....	11,532,455	.....	.....	.....	.....	.....0	.....	65,701	65,701	.....	.....	.....0
00-1102208.....	SANTA CLARA.....	CA.....	.....	12/04/2014....	.....	42,468,260	.....	.....	.....	.....	.....0	.....	243,866	243,866	.....	.....	.....0
00-1102215.....	LEXINGTON.....	MA.....	.....	11/03/2014....	.....	6,612,387	.....	.....	.....	.....	.....0	.....	35,112	35,112	.....	.....	.....0
00-1102217.....	RICHMOND.....	VA.....	.....	10/23/2014....	.....	30,473,692	.....	.....	.....	.....	.....0	.....	171,862	171,862	.....	.....	.....0
00-1102223.....	AMERICAN CANYON.....	CA.....	.....	11/03/2014....	.....	7,169,135	.....	.....	.....	.....	.....0	.....	57,283	57,283	.....	.....	.....0
00-1102224.....	CHESTERFIELD.....	MO.....	.....	09/17/2014....	.....	7,588,715	.....	.....	.....	.....	.....0	.....	60,660	60,660	.....	.....	.....0
00-1102225.....	LINCOLN.....	NE.....	.....	10/12/2018....	.....	2,071,737	.....	.....	.....	.....	.....0	.....	82,949	82,949	.....	.....	.....0
00-1102230.....	NEWPORT.....	KY.....	.....	10/15/2014....	.....	8,633,459	.....	.....	.....	.....	.....0	.....	45,658	45,658	.....	.....	.....0
00-1102231.....	CINCINNATI.....	OH.....	.....	01/28/2015....	.....	7,373,434	.....	.....	.....	.....	.....0	.....	45,708	45,708	.....	.....	.....0
00-1102232.....	REHOBETH BEACH.....	DE.....	.....	12/08/2014....	.....	9,484,586	.....	.....	.....	.....	.....0	.....	72,093	72,093	.....	.....	.....0
00-1102235.....	LOS ANGELES.....	CA.....	.....	09/17/2014....	.....	1,973,347	.....	.....	.....	.....	.....0	.....	15,437	15,437	.....	.....	.....0
00-1102238.....	COLUMBUS.....	OH.....	.....	09/30/2014....	.....	10,165,198	.....	.....	.....	.....	.....0	.....	55,028	55,028	.....	.....	.....0
00-1102242.....	NASHVILLE.....	TN.....	.....	11/14/2014....	.....	4,632,757	.....	.....	.....	.....	.....0	.....	35,908	35,908	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.10

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102243.....	ROCKVILLE.....	MD.....	.....	11/14/2014....	.....	25,452,972	.....	.....	.....	.....	.....0	.....	143,016	143,016	.....	.....	.....0
00-1102246.....	SAN DIEGO.....	CA.....	.....	12/08/2014....	.....	4,661,732	.....	.....	.....	.....	.....0	.....	25,329	25,329	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	14,338,489	.....	.....	.....	.....	.....0	.....	81,802	81,802	.....	.....	.....0
00-1102253.....	WASHINGTON.....	DC.....	.....	12/01/2014....	.....	23,790,399	.....	.....	.....	.....	.....0	.....	161,347	161,347	.....	.....	.....0
00-1102256.....	DALLAS.....	TX.....	.....	12/18/2014....	.....	5,340,832	.....	.....	.....	.....	.....0	.....	39,860	39,860	.....	.....	.....0
00-1102257.....	COLUMBIA.....	SC.....	.....	12/11/2014....	.....	12,721,880	.....	.....	.....	.....	.....0	.....	72,264	72,264	.....	.....	.....0
00-1102258.....	STANTON.....	CA.....	.....	12/04/2014....	.....	8,856,466	.....	.....	.....	.....	.....0	.....	40,901	40,901	.....	.....	.....0
00-1102259.....	WALTHAM.....	MA.....	.....	12/18/2014....	.....	9,869,264	.....	.....	.....	.....	.....0	.....	79,293	79,293	.....	.....	.....0
00-1102260.....	BRANDYWINE.....	MD.....	.....	10/12/2018....	.....	3,475,966	.....	.....	.....	.....	.....0	.....	63,825	63,825	.....	.....	.....0
00-1102263.....	DERBY.....	KS.....	.....	12/01/2014....	.....	8,609,550	.....	.....	.....	.....	.....0	.....	163,751	163,751	.....	.....	.....0
00-1102265.....	FONTANA.....	CA.....	.....	12/03/2014....	.....	4,830,979	.....	.....	.....	.....	.....0	.....	54,489	54,489	.....	.....	.....0
00-1102266.....	SARTELL.....	MN.....	.....	06/11/2015....	.....	14,643,874	.....	.....	.....	.....	.....0	.....	108,960	108,960	.....	.....	.....0
00-1102267.....	RIVERSIDE.....	MO.....	.....	03/12/2015....	.....	12,050,185	.....	.....	.....	.....	.....0	.....	134,992	134,992	.....	.....	.....0
00-1102268.....	WESTPORT.....	CT.....	.....	12/11/2014....	.....	8,788,106	.....	.....	.....	.....	.....0	.....	50,137	50,137	.....	.....	.....0
00-1102269.....	WOODLAND.....	CA.....	.....	12/04/2014....	.....	6,439,237	.....	.....	.....	.....	.....0	.....	50,184	50,184	.....	.....	.....0
00-1102270.....	MADISON.....	WI.....	.....	12/22/2014....	.....	29,847,864	.....	.....	.....	.....	.....0	.....	158,999	158,999	.....	.....	.....0
00-1102271.....	COLUMBUS.....	OH.....	..S..	02/17/2015....	.....	39,961,600	.....	.....	.....	.....	.....0	.....	445,171	445,171	.....	.....	.....0
00-1102272.....	COLUMBUS.....	OH.....	..S..	02/17/2015....	.....	15,637,147	.....	.....	.....	.....	.....0	.....	174,197	174,197	.....	.....	.....0
00-1102274.....	EL SEGUNDO.....	CA.....	.....	04/01/2015....	.....	23,682,383	.....	.....	.....	.....	.....0	.....	175,214	175,214	.....	.....	.....0
00-1102275.....	BURKE.....	VA.....	.....	12/16/2014....	.....	50,118,773	.....	.....	.....	.....	.....0	.....	267,633	267,633	.....	.....	.....0
00-1102279.....	VIRGINIA BEACH.....	VA.....	.....	12/16/2014....	.....	28,429,722	.....	.....	.....	.....	.....0	.....	147,934	147,934	.....	.....	.....0
00-1102285.....	DUBLIN.....	OH.....	.....	12/15/2015....	.....	27,099,192	.....	.....	.....	.....	.....0	.....	128,310	128,310	.....	.....	.....0
00-1102290.....	TULSA.....	OK.....	.....	03/02/2015....	.....	10,577,258	.....	.....	.....	.....	.....0	.....	62,361	62,361	.....	.....	.....0
00-1102291.....	CARLSBAD.....	CA.....	.....	01/16/2015....	.....	10,137,396	.....	.....	.....	.....	.....0	.....	52,334	52,334	.....	.....	.....0
00-1102292.....	RICHMOND.....	VA.....	.....	06/19/2015....	.....	30,072,257	.....	.....	.....	.....	.....0	.....	161,858	161,858	.....	.....	.....0
00-1102293.....	SEATTLE.....	WA.....	.....	12/30/2014....	.....	13,252,424	.....	.....	.....	.....	.....0	.....	248,460	248,460	.....	.....	.....0
00-1102294.....	CHESAPEAKE.....	VA.....	.....	12/18/2014....	.....	23,953,124	.....	.....	.....	.....	.....0	.....	145,108	145,108	.....	.....	.....0
00-1102296.....	CLIVE.....	IA.....	.....	06/22/2015....	.....	16,121,902	.....	.....	.....	.....	.....0	.....	86,621	86,621	.....	.....	.....0
00-1102299.....	CANTON.....	MI.....	.....	04/30/2015....	.....	13,829,327	.....	.....	.....	.....	.....0	.....	148,607	148,607	.....	.....	.....0
00-1102301.....	NORTH BEND.....	WA.....	.....	10/12/2018....	.....	6,304,374	.....	.....	.....	.....	.....0	.....	52,859	52,859	.....	.....	.....0
00-1102302.....	CINCINNATI.....	OH.....	.....	10/13/2015....	.....	20,604,911	.....	.....	.....	.....	.....0	.....	95,615	95,615	.....	.....	.....0
00-1102308.....	TUCSON.....	AZ.....	.....	01/22/2015....	.....	7,936,820	.....	.....	.....	.....	.....0	.....	47,257	47,257	.....	.....	.....0
00-1102312.....	MIRA LOMA.....	CA.....	.....	10/12/2018....	.....	2,532,393	.....	.....	.....	.....	.....0	.....	19,642	19,642	.....	.....	.....0
00-1102316.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,769,698	.....	.....	.....	.....	.....0	.....	37,384	37,384	.....	.....	.....0
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	..S..	03/31/2015....	.....	44,524,879	.....	.....	.....	.....	.....0	.....	458,862	458,862	.....	.....	.....0
00-1102322.....	CINCINNATI.....	OH.....	.....	09/03/2015....	.....	23,190,583	.....	.....	.....	.....	.....0	.....	161,431	161,431	.....	.....	.....0
00-1102323.....	ANN ARBOR.....	MI.....	.....	07/01/2015....	.....	16,450,833	.....	.....	.....	.....	.....0	.....	124,129	124,129	.....	.....	.....0
00-1102324.....	CANONSBURG.....	PA.....	.....	02/27/2015....	.....	8,523,193	.....	.....	.....	.....	.....0	.....	94,315	94,315	.....	.....	.....0
00-1102325.....	WILMINGTON.....	NC.....	.....	10/12/2018....	.....	2,590,492	.....	.....	.....	.....	.....0	.....	93,449	93,449	.....	.....	.....0
00-1102326.....	BURKE.....	VA.....	.....	06/22/2015....	.....	15,115,923	.....	.....	.....	.....	.....0	.....	81,952	81,952	.....	.....	.....0
00-1102328.....	CLEARWATER.....	FL.....	.....	04/20/2015....	.....	3,918,509	.....	.....	.....	.....	.....0	.....	43,532	43,532	.....	.....	.....0
00-1102330.....	DUBLIN.....	OH.....	.....	04/20/2015....	.....	39,411,520	.....	.....	.....	.....	.....0	.....	216,368	216,368	.....	.....	.....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
00-1102334.....	CINCINNATI.....	OH.....	.....	09/17/2015....	.....	17,957,146	.....	.....	.....	.....	.....0	.....	128,134	128,134	.....	.....	.....0
00-1102336.....	MENLO PARK.....	CA.....	.....	04/15/2015....	.....	32,056,996	.....	.....	.....	.....	.....0	.....	373,765	373,765	.....	.....	.....0
00-1102337.....	CHATSWORTH.....	CA.....	.....	04/08/2015....	.....	9,026,253	.....	.....	.....	.....	.....0	.....	73,612	73,612	.....	.....	.....0
00-1102340.....	CONCORD.....	NC.....	.....	11/13/2015....	.....	17,527,806	.....	.....	.....	.....	.....0	.....	294,043	294,043	.....	.....	.....0
00-1102341.....	CINCINNATI.....	OH.....	.....	10/12/2018....	.....	6,746,806	.....	.....	.....	.....	.....0	.....	243,431	243,431	.....	.....	.....0
00-1102343.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	10,720,681	.....	(14,323)	.....	.....	(14,323)	.....	53,287	53,287	.....	.....	.....0
00-1102344.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	7,378,409	.....	(15,857)	.....	.....	(15,857)	.....	50,885	50,885	.....	.....	.....0
00-1102346.....	ATLANTA.....	GA.....	.....	10/12/2018....	.....	3,233,459	.....	.....	.....	.....	.....0	.....	16,404	16,404	.....	.....	.....0
00-1102348.....	SAN DIEGO.....	CA.....	.....	08/03/2015....	.....	27,423,710	.....	.....	.....	.....	.....0	.....	210,350	210,350	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	9,280,124	.....	.....	.....	.....	.....0	.....	54,615	54,615	.....	.....	.....0
00-1102352.....	COLUMBUS.....	OH.....	..S..	06/02/2015....	.....	10,786,377	.....	2,088	.....	.....	2,088	.....	125,354	125,354	.....	.....	.....0
00-1102353.....	PALO ALTO.....	CA.....	.....	08/04/2015....	.....	3,543,636	.....	.....	.....	.....	.....0	.....	62,741	62,741	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,279,980	.....	.....	.....	.....	.....0	.....	56,212	56,212	.....	.....	.....0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....	.....	08/03/2015....	.....	10,556,858	.....	.....	.....	.....	.....0	.....	79,122	79,122	.....	.....	.....0
00-1102361.....	CHEEKTOWAGA.....	NY.....	.....	10/12/2018....	.....	3,271,365	.....	.....	.....	.....	.....0	.....	58,023	58,023	.....	.....	.....0
00-1102362.....	FEDERAL WAY.....	WA.....	.....	04/30/2015....	.....	9,774,682	.....	.....	.....	.....	.....0	.....	74,091	74,091	.....	.....	.....0
00-1102363.....	ELIZABETH TOWN.....	KY.....	.....	05/26/2016....	.....	4,642,195	.....	.....	.....	.....	.....0	.....	103,128	103,128	.....	.....	.....0
00-1102364.....	CUYAHOGA FALLS.....	OH.....	.....	05/28/2015....	.....	8,982,729	.....	.....	.....	.....	.....0	.....	100,607	100,607	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,471,289	.....	.....	.....	.....	.....0	.....	42,160	42,160	.....	.....	.....0
00-1102367.....	SAN FRANCISCO.....	CA.....	.....	05/11/2015....	.....	7,510,194	.....	.....	.....	.....	.....0	.....	42,153	42,153	.....	.....	.....0
00-1102369.....	VANCOUVER.....	WA.....	.....	12/31/2015....	.....	12,222,120	.....	.....	.....	.....	.....0	.....	93,148	93,148	.....	.....	.....0
00-1102373.....	MARYSVILLE.....	WA.....	.....	05/08/2015....	.....	2,850,040	.....	.....	.....	.....	.....0	.....	50,719	50,719	.....	.....	.....0
00-1102377.....	REDMOND.....	WA.....	.....	06/30/2015....	.....	10,570,615	.....	.....	.....	.....	.....0	.....	114,820	114,820	.....	.....	.....0
00-1102379.....	SAN ANTONIO.....	TX.....	.....	05/29/2015....	.....	5,457,940	.....	.....	.....	.....	.....0	.....	42,289	42,289	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	19,826,268	.....	.....	.....	.....	.....0	.....	89,970	89,970	.....	.....	.....0
00-1102381.....	BEVERLY HILLS.....	CA.....	.....	06/26/2015....	.....	24,546,652	.....	.....	.....	.....	.....0	.....	194,651	194,651	.....	.....	.....0
00-1102382.....	DUNWOODY.....	GA.....	.....	06/01/2015....	.....	21,351,898	.....	.....	.....	.....	.....0	.....	127,443	127,443	.....	.....	.....0
00-1102384.....	ROCHESTER.....	MN.....	.....	10/12/2018....	.....	10,163,370	.....	.....	.....	.....	.....0	.....	170,999	170,999	.....	.....	.....0
00-1102385.....	LAS VEGAS.....	NV.....	.....	09/01/2015....	.....	5,441,627	.....	.....	.....	.....	.....0	.....	38,812	38,812	.....	.....	.....0
00-1102386.....	ST SIMONS ISLAND.....	GA.....	.....	06/26/2015....	.....	11,450,000	.....	.....	.....	.....	.....0	.....	34,181	34,181	.....	.....	.....0
00-1102387.....	VISTA.....	CA.....	.....	07/01/2015....	.....	3,266,916	.....	.....	.....	.....	.....0	.....	25,871	25,871	.....	.....	.....0
00-1102388.....	LADUE.....	MO.....	.....	09/18/2015....	.....	3,696,973	.....	.....	.....	.....	.....0	.....	26,276	26,276	.....	.....	.....0
00-1102391.....	FISHERS.....	IN.....	.....	09/09/2015....	.....	29,840,931	.....	.....	.....	.....	.....0	.....	143,766	143,766	.....	.....	.....0
00-1102392.....	SACRAMENTO.....	CA.....	.....	07/07/2015....	.....	2,425,430	.....	.....	.....	.....	.....0	.....	26,572	26,572	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	32,047,337	.....	.....	.....	.....	.....0	.....	241,840	241,840	.....	.....	.....0
00-1102397.....	DRAPER.....	UT.....	.....	07/30/2015....	.....	10,397,853	.....	.....	.....	.....	.....0	.....	69,644	69,644	.....	.....	.....0
00-1102408.....	AUSTIN.....	TX.....	.....	09/10/2015....	.....	5,749,072	.....	.....	.....	.....	.....0	.....	30,774	30,774	.....	.....	.....0
00-1102409.....	SAN BERNARDINO.....	CA.....	.....	11/13/2015....	.....	6,382,291	.....	.....	.....	.....	.....0	.....	33,378	33,378	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	9,823,590	.....	.....	.....	.....	.....0	.....	46,121	46,121	.....	.....	.....0
00-1102436.....	FARMINGTON HILLS.....	MI.....	.....	03/07/2016....	.....	17,171,029	.....	.....	.....	.....	.....0	.....	84,518	84,518	.....	.....	.....0
00-1102439.....	CONYERS.....	GA.....	.....	10/15/2015....	.....	11,604,025	.....	.....	.....	.....	.....0	.....	123,287	123,287	.....	.....	.....0

QE02.11

SCHEDULE B - PART 3

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

QE02.12

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102460.....	BROOKFIELD.....	WI.....	.....	12/03/2015....	.....	23,644,470	.....	.....	.....	.....	.....0	.....	114,393	114,393	.....	.....	.....0
00-1102461.....	MIDDLETOWN.....	NY.....	.....	11/24/2015....	.....	6,476,091	.....	.....	.....	.....	.....0	.....	47,438	47,438	.....	.....	.....0
00-1102462.....	TEMPE.....	AZ.....	.....	03/28/2016....	.....	13,263,922	.....	.....	.....	.....	.....0	.....	408,319	408,319	.....	.....	.....0
00-1102465.....	SAN DIEGO.....	CA.....	.....	05/03/2016....	.....	6,325,223	.....	.....	.....	.....	.....0	.....	29,313	29,313	.....	.....	.....0
00-1102468.....	PITTSBURGH.....	PA.....	.....	12/17/2015....	.....	3,836,926	.....	.....	.....	.....	.....0	.....	19,873	19,873	.....	.....	.....0
00-1102475.....	SANTA CLARA.....	CA.....	.....	12/09/2015....	.....	13,734,055	.....	.....	.....	.....	.....0	.....	69,195	69,195	.....	.....	.....0
00-1102487.....	MALDEN.....	MA.....	.....	10/12/2018....	.....	3,204,897	.....	.....	.....	.....	.....0	.....	33,804	33,804	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	9,319,074	.....	.....	.....	.....	.....0	.....	65,413	65,413	.....	.....	.....0
00-1102512.....	LAKESIDE.....	CA.....	.....	11/01/2016....	.....	8,418,542	.....	.....	.....	.....	.....0	.....	53,805	53,805	.....	.....	.....0
00-1102519.....	ROCKVILLE.....	MD.....	.....	02/24/2016....	.....	2,979,549	.....	.....	.....	.....	.....0	.....	21,641	21,641	.....	.....	.....0
00-1102529.....	FARMINGTON HILLS.....	MI.....	.....	11/30/2016....	.....	9,340,616	.....	.....	.....	.....	.....0	.....	54,712	54,712	.....	.....	.....0
00-1102530.....	COLUMBUS.....	OH.....	..S.....	07/07/2016....	.....	18,340,315	.....	.....	.....	.....	.....0	.....	189,665	189,665	.....	.....	.....0
00-1102531.....	COLUMBUS.....	OH.....	..S.....	07/07/2016....	.....	16,047,775	.....	.....	.....	.....	.....0	.....	165,957	165,957	.....	.....	.....0
00-1102532.....	COLUMBUS.....	OH.....	..S.....	07/07/2016....	.....	11,462,697	.....	.....	.....	.....	.....0	.....	118,541	118,541	.....	.....	.....0
00-1102535.....	CINCINNATI.....	OH.....	.....	09/30/2016....	.....	24,510,358	.....	.....	.....	.....	.....0	.....	155,296	155,296	.....	.....	.....0
00-1102542.....	MAUMEE.....	OH.....	.....	07/25/2016....	.....	13,562,604	.....	.....	.....	.....	.....0	.....	67,699	67,699	.....	.....	.....0
00-1102546.....	CERRITOS.....	CA.....	.....	05/02/2016....	.....	11,696,078	.....	.....	.....	.....	.....0	.....	86,016	86,016	.....	.....	.....0
00-1102558.....	FULLERTON.....	CA.....	.....	06/30/2016....	.....	22,338,511	.....	.....	.....	.....	.....0	.....	122,598	122,598	.....	.....	.....0
00-1102561.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	6,858,733	.....	.....	.....	.....	.....0	.....	37,642	37,642	.....	.....	.....0
00-1102563.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	14,527,177	.....	.....	.....	.....	.....0	.....	79,728	79,728	.....	.....	.....0
00-1102565.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	21,862,210	.....	.....	.....	.....	.....0	.....	119,984	119,984	.....	.....	.....0
00-1102566.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	9,335,497	.....	.....	.....	.....	.....0	.....	51,235	51,235	.....	.....	.....0
00-1102573.....	LAS VEGAS.....	NV.....	.....	12/01/2016....	.....	9,266,691	.....	.....	.....	.....	.....0	.....	64,282	64,282	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	17,000,000	.....	.....	.....	.....	.....0	.....	25,786	25,786	.....	.....	.....0
00-1102587.....	DALLAS.....	TX.....	.....	09/30/2016....	.....	10,370,981	.....	.....	.....	.....	.....0	.....	52,891	52,891	.....	.....	.....0
00-1102589.....	ROMULUS.....	MI.....	.....	05/27/2016....	.....	12,800,000	.....	.....	.....	.....	.....0	.....	59,354	59,354	.....	.....	.....0
00-1102590.....	CHARLOTTE.....	NC.....	.....	06/06/2016....	.....	7,990,786	.....	.....	.....	.....	.....0	.....	56,554	56,554	.....	.....	.....0
00-1102598.....	NOVATO.....	CA.....	.....	07/12/2016....	.....	14,542,168	.....	.....	.....	.....	.....0	.....	75,482	75,482	.....	.....	.....0
00-1102601.....	RICHMOND.....	VA.....	.....	06/30/2016....	.....	2,677,905	.....	.....	.....	.....	.....0	.....	19,093	19,093	.....	.....	.....0
00-1102602.....	CHANDLER.....	AZ.....	.....	06/24/2016....	.....	8,449,334	.....	.....	.....	.....	.....0	.....	60,981	60,981	.....	.....	.....0
00-1102605.....	CHARLOTTESVILLE.....	VA.....	.....	03/08/2017....	.....	5,035,839	.....	.....	.....	.....	.....0	.....	73,701	73,701	.....	.....	.....0
00-1102606.....	CHARLOTTE.....	NC.....	.....	07/12/2016....	.....	7,839,790	.....	.....	.....	.....	.....0	.....	41,266	41,266	.....	.....	.....0
00-1102620.....	PORTLAND.....	OR.....	.....	08/25/2016....	.....	7,917,551	.....	.....	.....	.....	.....0	.....	39,634	39,634	.....	.....	.....0
00-1102621.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	2,472,136	.....	.....	.....	.....	.....0	.....	29,198	29,198	.....	.....	.....0
00-1102622.....	CHARLOTTE.....	NC.....	.....	12/09/2016....	.....	23,186,202	.....	.....	.....	.....	.....0	.....	236,029	236,029	.....	.....	.....0
00-1102624.....	INDIANAPOLIS.....	IN.....	.....	12/20/2016....	.....	15,919,965	.....	.....	.....	.....	.....0	.....	111,359	111,359	.....	.....	.....0
00-1102625.....	CHATTANOOGA.....	TN.....	.....	10/14/2016....	.....	8,113,089	.....	.....	.....	.....	.....0	.....	81,330	81,330	.....	.....	.....0
00-1102626.....	ATLANTA.....	GA.....	.....	07/27/2016....	.....	11,690,000	.....	.....	.....	.....	.....0	.....	17,951	17,951	.....	.....	.....0
00-1102627.....	HIGHLANDS RANCH.....	CO.....	.....	02/06/2017....	.....	7,947,045	.....	.....	.....	.....	.....0	.....	53,484	53,484	.....	.....	.....0
00-1102638.....	MARIETTA.....	GA.....	.....	08/08/2016....	.....	8,939,539	.....	.....	.....	.....	.....0	.....	66,127	66,127	.....	.....	.....0
00-1102639.....	GAINESVILLE.....	GA.....	.....	08/08/2016....	.....	11,950,753	.....	.....	.....	.....	.....0	.....	88,401	88,401	.....	.....	.....0
00-1102640.....	WAKE FOREST.....	NC.....	.....	08/08/2016....	.....	8,845,439	.....	.....	.....	.....	.....0	.....	65,431	65,431	.....	.....	.....0

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
00-1102642.....	DURHAM.....	NC.....	.....	10/25/2016....	.....	8,608,461	.....	.....	.....	.....	.....0	.....	49,464	49,464	.....	.....	.....0
00-1102645.....	BEAVERTON.....	OR.....	.....	10/27/2016....	.....	8,691,575	.....	.....	.....	.....	.....0	.....	39,893	39,893	.....	.....	.....0
00-1102661.....	BURBANK.....	CA.....	.....	12/07/2016....	.....	20,000,000	.....	.....	.....	.....	.....0	.....	99,063	99,063	.....	.....	.....0
00-1102671.....	CHICAGO.....	IL.....	.....	10/11/2016....	.....	7,194,354	.....	.....	.....	.....	.....0	.....	38,869	38,869	.....	.....	.....0
00-1102677.....	ISSAQUAH.....	WA.....	.....	11/23/2016....	.....	10,567,438	.....	.....	.....	.....	.....0	.....	57,182	57,182	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	18,331,132	.....	.....	.....	.....	.....0	.....	92,712	92,712	.....	.....	.....0
00-1102680.....	AUSTIN.....	TX.....	.....	12/19/2016....	.....	34,372,493	.....	.....	.....	.....	.....0	.....	177,505	177,505	.....	.....	.....0
00-1102681.....	VANCOUVER.....	WA.....	.....	06/16/2017....	.....	14,705,528	.....	.....	.....	.....	.....0	.....	101,929	101,929	.....	.....	.....0
00-1102688.....	CHARLOTTE.....	NC.....	.....	06/16/2017....	.....	37,750,000	.....	.....	.....	.....	.....0	.....	111,505	111,505	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,917,324	.....	.....	.....	.....	.....0	.....	50,697	50,697	.....	.....	.....0
00-1102690.....	WAYZATA.....	MN.....	.....	01/05/2017....	.....	6,867,689	.....	.....	.....	.....	.....0	.....	47,962	47,962	.....	.....	.....0
00-1102691.....	ROCKVILLE.....	MD.....	.....	04/03/2017....	.....	6,732,304	.....	.....	.....	.....	.....0	.....	44,702	44,702	.....	.....	.....0
00-1102702.....	PALM BEACH GARDENS.....	FL.....	.....	04/11/2017....	.....	15,123,074	.....	.....	.....	.....	.....0	.....	96,732	96,732	.....	.....	.....0
00-1102705.....	TUSTIN.....	CA.....	.....	10/12/2018....	.....	3,582,830	.....	.....	.....	.....	.....0	.....	29,975	29,975	.....	.....	.....0
00-1102709.....	CORONA.....	CA.....	.....	03/10/2017....	.....	8,227,216	.....	.....	.....	.....	.....0	.....	41,274	41,274	.....	.....	.....0
00-1102710.....	CARSON.....	CA.....	.....	03/10/2017....	.....	3,083,475	.....	.....	.....	.....	.....0	.....	15,371	15,371	.....	.....	.....0
00-1102711.....	ONTARIO.....	CA.....	.....	09/01/2017....	.....	5,670,794	.....	.....	.....	.....	.....0	.....	27,148	27,148	.....	.....	.....0
00-1102713.....	HAWTHORNE.....	CA.....	.....	04/17/2017....	.....	1,693,980	.....	.....	.....	.....	.....0	.....	8,498	8,498	.....	.....	.....0
00-1102714.....	ONTARIO.....	CA.....	.....	09/01/2017....	.....	6,355,200	.....	.....	.....	.....	.....0	.....	30,424	30,424	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	13,310,805	.....	.....	.....	.....	.....0	.....	121,729	121,729	.....	.....	.....0
00-1102723.....	MADISON.....	WI.....	.....	04/26/2017....	.....	3,731,840	.....	.....	.....	.....	.....0	.....	46,232	46,232	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	16,870,630	.....	.....	.....	.....	.....0	.....	155,192	155,192	.....	.....	.....0
00-1102731.....	DERBY.....	KS.....	.....	06/01/2017....	.....	7,693,328	.....	.....	.....	.....	.....0	.....	142,168	142,168	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	14,000,794	.....	.....	.....	.....	.....0	.....	104,811	104,811	.....	.....	.....0
00-1102758.....	WOOD DALE.....	IL.....	.....	09/01/2017....	.....	4,434,098	.....	.....	.....	.....	.....0	.....	34,906	34,906	.....	.....	.....0
00-1102759.....	MOBILE.....	AL.....	.....	08/08/2017....	.....	13,278,452	.....	.....	.....	.....	.....0	.....	82,616	82,616	.....	.....	.....0
00-1102771.....	RANCHO DOMINGEZ.....	CA.....	.....	10/12/2018....	.....	4,834,859	.....	.....	.....	.....	.....0	.....	32,495	32,495	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	15,314,326	.....	.....	.....	.....	.....0	.....	143,746	143,746	.....	.....	.....0
00-1102782.....	LAS VEGAS.....	NV.....	.....	09/14/2017....	.....	5,834,880	.....	.....	.....	.....	.....0	.....	37,165	37,165	.....	.....	.....0
00-1102802.....	MOUNT PLEASANT.....	SC.....	.....	06/10/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	26,501	26,501	.....	.....	.....0
00-1102805.....	SUN PRAIRIE.....	WI.....	.....	11/15/2017....	.....	5,316,914	.....	.....	.....	.....	.....0	.....	47,877	47,877	.....	.....	.....0
00-1102811.....	OREM.....	UT.....	.....	01/08/2018....	.....	5,885,159	.....	.....	.....	.....	.....0	.....	35,996	35,996	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	8,802,822	.....	.....	.....	.....	.....0	.....	56,120	56,120	.....	.....	.....0
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018....	.....	19,542,786	.....	.....	.....	.....	.....0	.....	158,782	158,782	.....	.....	.....0
00-1102836.....	WHITTIER.....	CA.....	.....	12/18/2017....	.....	21,512,583	.....	.....	.....	.....	.....0	.....	138,162	138,162	.....	.....	.....0
00-1102845.....	LAS VEGAS.....	NV.....	.....	02/28/2018....	.....	4,527,436	.....	.....	.....	.....	.....0	.....	59,934	59,934	.....	.....	.....0
00-1102864.....	SAN FRANCISCO.....	CA.....	.....	05/09/2018....	.....	19,831,414	.....	.....	.....	.....	.....0	.....	87,434	87,434	.....	.....	.....0
00-1102869.....	HARTLAND.....	WI.....	.....	06/22/2018....	.....	6,645,604	.....	.....	.....	.....	.....0	.....	55,590	55,590	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	4,911,911	.....	.....	.....	.....	.....0	.....	39,450	39,450	.....	.....	.....0
00-1102878.....	SALT LAKE CITY.....	UT.....	.....	05/31/2018....	.....	10,530,778	.....	.....	.....	.....	.....0	.....	87,909	87,909	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	24,762,163	.....	.....	.....	.....	.....0	.....	147,775	147,775	.....	.....	.....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
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	4,965,853	.....	.....	.....	.....	.....0	.....	26,627	26,627	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	14,893,313	.....	.....	.....	.....	.....0	.....	66,238	66,238	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	10,853,176	.....	.....	.....	.....	.....0	.....	91,264	91,264	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	19,844,598	.....	.....	.....	.....	.....0	.....	96,628	96,628	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	19,899,740	.....	.....	.....	.....	.....0	.....	103,780	103,780	.....	.....	.....0
00-1102907.....	WESTERVILLE.....	OH.....	.....	09/07/2018....	.....	16,190,946	.....	.....	.....	.....	.....0	.....	91,431	91,431	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,933,072	.....	.....	.....	.....	.....0	.....	103,579	103,579	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	29,944,301	.....	.....	.....	.....	.....0	.....	171,973	171,973	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	41,335	41,335	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	24,710	24,710	.....	.....	.....0
00-1102929.....	CARSON.....	CA.....	.....	03/11/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	22,981	22,981	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	52,249	52,249	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	40,189	40,189	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	134,473	134,473	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	22,586	22,586	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	61,233	61,233	.....	.....	.....0
00-1102966.....	SAN JUAN CAPISTRANO.....	CA.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	81,305	81,305	.....	.....	.....0
00-1102970.....	OAKWOOD.....	GA.....	.....	04/12/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	54,655	54,655	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	18,056	18,056	.....	.....	.....0
00-1102978.....	BURKE.....	VA.....	.....	04/11/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	12,144	12,144	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	41,874	41,874	.....	.....	.....0
00-1102997.....	PITTSBURGH.....	PA.....	.....	08/01/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	84,210	84,210	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	7,026	7,026	.....	.....	.....0
00-1103008.....	MASON.....	OH.....	.....	07/31/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	17,049	17,049	.....	.....	.....0
00-9000144.....	ROCK HILL.....	SC.....	.....	08/01/2002....	.....	128,016	.....	.....	.....	.....	.....0	.....	7,907	7,907	.....	.....	.....0
03-0307129.....	AMHERST.....	NY.....	.....	06/27/1995....	.....	359,627	.....	.....	.....	.....	.....0	.....	55,907	55,907	.....	.....	.....0
03-0310231.....	ST PAUL.....	MN.....	.....	08/27/1997....	.....	1,037,612	.....	.....	.....	.....	.....0	.....	61,758	61,758	.....	.....	.....0
03-0310337.....	HOUSTON.....	TX.....	.....	09/30/1997....	.....	2,477,316	.....	.....	.....	.....	.....0	.....	331,532	331,532	.....	.....	.....0
03-0310442.....	HOUSTON.....	TX.....	.....	09/30/1997....	.....	145,128	.....	.....	.....	.....	.....0	.....	19,422	19,422	.....	.....	.....0
03-0310520.....	OAKDALE.....	MN.....	.....	12/01/1997....	.....	437,586	.....	.....	.....	.....	.....0	.....	24,377	24,377	.....	.....	.....0
03-4000027.....	NAUGATUCK.....	CT.....	.....	09/10/1996....	.....	1,464,510	.....	.....	.....	.....	.....0	.....	124,663	124,663	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						5,288,507,382	0	(20,986)	0	0	(20,986)	0	49,959,136	49,959,136	0	0	0
0599999. Total Mortgages.....						5,434,668,822	0	(37,261)	0	21,826	(15,434)	0	192,056,167	192,140,620	0	(84,452)	(84,452)

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												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE....	Ares Private Credit Solutions.....	.....	06/23/2017....	2	.....	.....1,215,838	.....	.....10,791,555	0.800
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....144,938	.....	.....8,037,050	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE....	Guggenheim Capital, LLC.....	.....	06/03/2016....	2	.....	.....1,400,000	.....	.....3,271,404	4.670
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Managers Limited.....	.....	03/22/2018....	2	.....	.....2,255,112	.....	.....7,240,159	0.600
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA....	TCW Asset Management.....	.....	05/14/2018....	2	.....	.....1,019,367	.....	.....5,631,283	0.400
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA....	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....163,256	.....	.....1,671,034	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Credit Opportunities Managment.....	.....	05/10/2017....	2	.....	.....321,834	.....	.....1,121,787	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0	6,520,345	0	37,764,272	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Blackstone Infrastructure Partners, L.P.....	New York.....	NY....	Blackstone Group.....	.....	03/14/2019....	3	(441,145)	.....	.....	.....13,066,154	0.210
	Catalyst Fund V, L.P.....	Toronto.....	CAN..	Catalyst Group, LLC.....	.....	08/12/2015....	3	500,000	.....	.....	.....6,190,003	0.670
	Clearlake Capital Partners V.....	Santa Monica.....	CA....	Clearlake Capital Group.....	.....	12/05/2017....	3	663,099	.....	.....	.....1,663,211	0.110
	Dyal Capital Partners III.....	New York.....	NY....	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	323,847	.....	.....	.....12,661,761	0.380
	Fundamental Partners III, L.P.....	Wilmington.....	DE....	Fundamental Advisors.....	.....	05/18/2017....	3	921,768	.....	.....	.....6,495,464	1.810
	GTCR XII, L.P.....	New York.....	NY....	GTCR Investment XII, LLC.....	.....	05/04/2018....	3	50,000	.....	.....	.....3,712,000	0.100
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE....	Peppertree Capital.....	.....	05/05/2016....	3	120,000	.....	.....	.....390,000	2.670
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE....	Peppertree Capital.....	.....	11/28/2018....	3	500,000	.....	.....	.....3,700,000	2.000
	Riverglade Capital L.P.....	Chicago.....	IL....	Riverglade Capital GP, LLC.....	.....	07/31/2019....	3	1,728,588	.....	.....	.....3,334,885	1.540
	Siris Partners IV, L.P.....	New York.....	NY....	Siris Capital Group, LLC.....	.....	03/15/2019....	3	761,805	.....	.....	.....3,475,292	0.140
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN....	Yukon Partners.....	.....	07/18/2017....	2	893,992	.....	.....	.....9,653,534	4.180
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								2,049,248	3,972,706	0	64,342,304	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Eagle Captive Reinsurance, LLC.....	Columbus.....	OH....	Nationwide Life Insurance Company.....	.....	08/11/2015....	.....	.....	.....9,000,000	.....	.....	.....100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	9,000,000	0	0	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....	.....	.....140,620	.....	.....-	.....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Partners.....	.....	12/21/2018....	.....	.....110,700	.....	.....	.....18,898,282	1.000
	Caritas Center LLC.....	Richmond.....	VA....	CARITAS Structure Inc.....	.....	04/09/2019....	.....	.....3,729	.....	.....	.....810,157	15.200
	CIM Fund VIII, L.P.....	Los Angeles.....	CA....	CIM Fund VIII, GP, LLC.....	.....	12/31/2014....	.....	.....918,770	.....	.....	.....185,945	0.510
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....22,541	.....	.....	.....1,020,860	0.670
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	09/24/2018....	.....	.....1,241,870	.....	.....	.....4,308,199	0.750
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	04/01/2015....	.....	.....21,807	.....	.....	.....1,276,952	3.390
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE....	Dermody GP II, LLC.....	.....	12/27/2018....	.....	.....1,211,049	.....	.....	.....9,556,215	2.420
	DivcoWest Fund V, L.P.....	Dover.....	DE....	DivcoWest Fund V GP, L.P.....	.....	06/23/2017....	.....	.....577,613	.....	.....	.....6,797,496	0.950
	GEM Realty Fund VI, LP.....	Wilmington.....	DE....	GEM Capital, LP.....	.....	04/15/2016....	.....	.....1,193,250	.....	.....	.....9,574,065	1.200
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE....	Harrison Street.....	.....	08/09/2017....	.....	.....240,000	.....	.....	.....1,958,075	1.260
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019....	.....	.....459,812	.....	.....	.....8,770,519	0.770
	Helios Devco LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	05/23/2018....	.....	.....(6,305)	.....	.....-	.....	.....27.000
	Helios Infracore LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	12/22/2017....	.....	.....1,568,383	.....	.....	.....18,852,096	13.500

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
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier.....	JEY	Distribution.....	11/13/2014	08/12/2019	258,266	.....	.....	.....	.....	.....0	.....	.....258,266	258,266	.....	.....	......0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/09/2019	650,145	.....	.....	.....	.....	.....0	.....	.....650,145	650,145	.....	.....	......0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/27/2019	93,434	.....	.....	.....	.....	.....0	.....	.....93,434	93,434	.....	.....	......0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	08/28/2019	714,114	.....	.....	.....	.....	.....0	.....	.....714,114	714,114	.....	.....	......0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016	07/11/2019	1,676	.....	.....	.....	.....	.....0	.....	.....1,676	1,676	.....	.....	......0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	08/02/2019	34,221	.....	.....	.....	.....	.....0	.....	.....34,221	34,221	.....	.....	......0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	09/24/2019	279,408	.....	.....	.....	.....	.....0	.....	.....279,408	279,408	.....	.....	......0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							3,896,344	0	0	0	0	0	0	3,896,344	3,896,344	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Infrastructure Partners, L.P.....	New York.....	NY..	Distribution.....	03/14/2019	09/30/2019	48,119	.....	.....	.....	.....	.....0	.....	.....48,119	48,119	.....	.....	......0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	07/30/2019	208,180	.....	.....	.....	.....	.....0	.....	.....208,180	208,180	.....	.....	......0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	09/04/2019	108,993	.....	.....	.....	.....	.....0	.....	.....108,993	108,993	.....	.....	......0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017	09/25/2019	485,960	.....	.....	.....	.....	.....0	.....	.....485,960	485,960	.....	.....	......0	.....
	GTCR XII, L.P.....	New York.....	NY..	Distribution.....	05/04/2018	08/07/2019	45,928	.....	.....	.....	.....	.....0	.....	.....45,928	45,928	.....	.....	......0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	08/22/2019	2,005	.....	.....	.....	.....	.....0	.....	.....2,005	2,005	.....	.....	......0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							899,185	0	0	0	0	0	0	899,185	899,185	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Boston Capital Intermediate Term Income Fund LLC...	Boston.....	MA..	Distribution.....	11/01/2011	07/30/2019	1,179	.....	.....	.....	.....	.....0	.....	.....1,179	1,179	.....	.....	......0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	07/09/2019	- .....	- .....	.....	.....	.....	.....0	.....	- .....	......63	63	63	63	.....
	CIM Fund VIII, L.P.....	Los Angeles.....	CA..	Distribution.....	12/31/2014	07/10/2019	29,684	.....	.....	.....	.....	.....0	.....	.....29,684	29,684	.....	.....	......0	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015	09/26/2019	210,066	.....	.....	.....	.....	.....0	.....	.....210,066	210,066	.....	.....	......0	.....
	Heitman Real Estate Debt Partners, L.P.....	Wilmington.....	DE..	Fully Amortized.....	10/15/2015	08/13/2019	562,866	(64,271)	.....	.....	.....	.....(64,271)	.....	.....498,595	504,700	6,105	6,105	122,303	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	07/30/2019	39,179	.....	.....	.....	.....	.....0	.....	.....39,179	39,179	.....	.....	......0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	09/23/2019	311,999	.....	.....	.....	.....	.....0	.....	.....311,999	311,999	.....	.....	......0	.....
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016	08/14/2019	568,327	.....	.....	.....	.....	.....0	.....	.....568,327	568,327	.....	.....	......0	.....
	PCCP Equity VIII, LP.....	Dover.....	DE..	Distribution.....	09/18/2018	07/23/2019	493,978	.....	.....	.....	.....	.....0	.....	.....493,978	493,978	.....	.....	......0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	08/09/2019	204,537	.....	.....	.....	.....	.....0	.....	.....204,537	204,537	.....	.....	......0	.....
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC..	Distribution.....	07/25/2014	07/29/2019	122,340	.....	.....	.....	.....	.....0	.....	.....122,340	122,340	.....	.....	......0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	07/29/2019	94,644	.....	.....	.....	.....	.....0	.....	.....94,644	94,644	.....	.....	......0	.....
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX..	Distribution.....	03/01/2019	09/30/2019	113,674	.....	.....	.....	.....	.....0	.....	.....113,674	113,674	.....	.....	......0	.....
	US Office Development Program, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014	07/23/2019	1,960,051	.....	.....	.....	.....	.....0	.....	.....1,960,051	1,960,051	.....	.....	......0	.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	05/18/2016	09/26/2019	662,618	.....	.....	.....	.....	.....0	.....	.....662,618	662,618	.....	.....	......0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	08/26/2019	221,234	.....	.....	.....	.....	.....0	.....	.....221,234	221,234	.....	.....	......0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,596,376	(64,271)	0	0	0	(64,271)	0	5,532,105	5,538,273	0	6,168	6,168	122,303
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NLIC REO Holdings, LLC.....	Columbus.....	OH..	Dissolution.....	04/12/2018	08/30/2019	4,088,965	(756,707)	-	-	-	(756,707)	-	3,407,258	3,407,258	.....	.....	......0	.....
	NW REI (NLIC), LLC.....	Columbus.....	OH..	Distribution.....	05/02/2016	09/30/2019	10,244,671	.....	.....	.....	.....	.....0	.....	.....10,244,671	10,244,671	.....	.....	......0	.....
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							14,333,636	(756,707)	0	0	0	(756,707)	0	13,651,929	13,651,929	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Raymond James Housing Opportunities Fund 35, LLC.	St Petersburg.....	FL...	Distribution.....	12/08/2014	07/19/2019	17,469	.....	.....	.....	.....	.....0	.....	.....17,469	17,469	.....	.....	......0	.....

QE03.2

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
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							17,469	0	0	0	0	0	0	17,469	17,469	0	0	0	0
4499999. Subtotal - Unaffiliated.....							10,409,374	(64,271)	0	0	0	(64,271)	0	10,345,103	10,351,271	0	6,168	6,168	122,303
4599999. Subtotal - Affiliated.....							14,333,636	(756,707)	0	0	0	(756,707)	0	13,651,929	13,651,929	0	0	0	0
4699999. Totals.....							24,743,010	(820,978)	0	0	0	(820,978)	0	23,997,032	24,003,200	0	6,168	6,168	122,303

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											
68205L AB 9	Oman Gov Internl Bond Sr Nt 6.000% 08.....			D.....	08/07/2019.....	Direct.....		698,800	710,000	617	3FE.....
900123 CT 5	Turkey (Republic of) Sr Nt 7.625% 04/2.....			D.....	09/13/2019.....	Direct.....		624,750	600,000	30,627	4FE.....
1099999.	Total - Bonds - All Other Government.....							1,323,550	1,310,000	31,244	XXX.....
Bonds - U.S. States, Territories and Possessions											
57582R YN 0	Massachusetts St GO Ref Ser D 2.663% 0.....				08/27/2019.....	Merrill Lynch.....		20,660,000	20,660,000		1FE.....
57582R YP 5	Massachusetts St GO Tcbl Ref Ser D 2.8.....				08/27/2019.....	Merrill Lynch.....		3,355,000	3,355,000		1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							24,015,000	24,015,000	0	XXX.....
Bonds - U.S. Political Subdivisions of States											
73723R H9 7	Portsmouth VA GO Bld Amer Bd Ser B 2.5.....				08/13/2019.....	Raymond James USA Ltd.....		15,511,406	15,625,000		1FE.....
797272 RF 0	San Digo CA Community CLG DIST TxbI-Ref.....				09/18/2019.....	RBC Capital Markets LLC.....		6,400,000	6,400,000		1FE.....
797272 RG 8	San Digo CA Community CLG DIST TxbI-Ref.....				09/18/2019.....	RBC Capital Markets LLC.....		12,706,000	12,706,000		1FE.....
797272 RH 6	San Digo CA Community CLG DIST TxbI-Ref.....				09/18/2019.....	RBC Capital Markets LLC.....		3,253,000	3,253,000		1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							37,870,406	37,984,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
052414 TK 5	Austin TX Elec Util Sys Rev TxbI-Ser C.....				07/31/2019.....	Goldman Sachs & Company.....		7,000,000	7,000,000		1FE.....
186352 SL 5	Cleveland OH Airport Sys Rev TxbI-Ref-Se.....				09/18/2019.....	Loop Capital Markets LLC.....		9,111,482	9,075,000		1FE.....
186352 SM 3	Cleveland OH Airport Sys Rev TxbI-Ref-Se.....				09/18/2019.....	Loop Capital Markets LLC.....		7,351,000	7,351,000		1FE.....
186352 SN 1	Cleveland OH Airport Sys Rev TxbI-Ref-Se.....				09/18/2019.....	Loop Capital Markets LLC.....		8,894,000	8,894,000		1FE.....
186352 SP 6	Cleveland OH Airport Sys Rev TxbI-Ref-Se.....				09/18/2019.....	Loop Capital Markets LLC.....		7,008,000	7,008,000		1FE.....
235036 4R 8	Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....				08/08/2019.....	JP Morgan Securities LLC.....		11,180,000	11,180,000		1FE.....
235036 4S 6	Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....				08/08/2019.....	JP Morgan Securities LLC.....		10,040,000	10,040,000		1FE.....
235036 4T 4	Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....				08/08/2019.....	JP Morgan Securities LLC.....		10,000,000	10,000,000		1FE.....
235036 4V 9	Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....				08/08/2019.....	JP Morgan Securities LLC.....		10,945,000	10,945,000		1FE.....
235036 4X 5	Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....				08/08/2019.....	JP Morgan Securities LLC.....		3,000,000	3,000,000		1FE.....
44244C XU 6	Houston TX Util Sys Rev TxbI Ref 1st Lie.....				08/21/2019.....	Citigroup.....		4,275,000	4,275,000		1FE.....
44244C XV 4	Houston TX Util Sys Rev TxbI Ref 1st Lie.....				08/21/2019.....	Citigroup.....		12,825,000	12,825,000		1FE.....
44244C XW 2	Houston TX Util Sys Rev TxbI Ref 1st Lie.....				08/21/2019.....	Citigroup.....		2,992,500	2,992,500		1FE.....
59333P 5E 4	Miami-Dade Cnty FL Rev TxbI Ref Aviation.....				08/23/2019.....	Barclays Capital Inc.....		450,617	450,617		1FE.....
59333P 5G 9	Miami-Dade Cnty FL Rev TxbI Ref Aviation.....				08/23/2019.....	Barclays Capital Inc.....		713,000	713,000		1FE.....
60636A MS 9	Missouri St Hlth Educ Rev TxbI Ref Ser B.....				07/19/2019.....	Citigroup.....		10,858,356	11,540,000	126,622	1FE.....
70917S 5F 6	PA Hgr Ed Facs Auth Rev TxbI Ref Ser B.....				08/07/2019.....	Goldman Sachs & Company.....		7,792,000	7,792,000		1FE.....
91417K 3C 3	University CO System Rev Ref TxbI Ser A.....				07/10/2019.....	RBC Capital Markets LLC.....		890,000	890,000		1FE.....
91417K 3D 1	University CO System Rev Ref TxbI Ser A.....				07/10/2019.....	RBC Capital Markets LLC.....		2,000,000	2,000,000		1FE.....
91417K 3G 4	University CO System Rev Ref TxbI Ser A.....				07/10/2019.....	RBC Capital Markets LLC.....		3,000,000	3,000,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							130,325,955	130,971,117	126,622	XXX.....
Bonds - Industrial and Miscellaneous											
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....				09/23/2019.....	Interest Capitalization.....		60,675	60,675		6FE.....
02377L AA 2	American Airlines Inc Secured Ser AA 3.....				08/01/2019.....	Citigroup.....		9,000,000	9,000,000		1FE.....
02378M AA 9	American Airlines Inc Secured Ser A 3.....				08/02/2019.....	Various.....		18,216,500	18,200,000		1FE.....
02379D AA 8	American Airlines Inc Secured Ser B 3.....				08/01/2019.....	Citigroup.....		2,000,000	2,000,000		2FE.....
03027X AX 8	American Tower Corp Sr Nt 2.750% 01/15.....				09/30/2019.....	Toronto Dominion.....		6,988,660	7,000,000		2FE.....
03027X AY 6	American Tower Corp Sr Nt 3.700% 10/15.....				09/30/2019.....	Toronto Dominion.....		2,492,775	2,500,000		2FE.....
032095 AJ 0	Amphenol Corp Sr Nt 2.800% 02/15/30.....				09/04/2019.....	JP Morgan Securities LLC.....		6,994,400	7,000,000		2FE.....
036752 AJ 2	Anthem Inc Sr Nt 2.375% 01/15/25.....				09/04/2019.....	Goldman Sachs & Company.....		4,995,600	5,000,000		2FE.....

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)
036752	AL	7	Anthem Inc Sr Nt	2.875% 09/15/29.....		09/04/2019.....	JP Morgan Securities LLC.....			1,997,580	2,000,000		2FE.....
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3	3.183% 0.....		07/23/2019.....	Wells Fargo Securities LLC.....			10,917,640	10,600,000	6,561	1FE.....
08162F	AG	8	Benchmark Mtg Tr CMBS Ser 2019-B12 CI AS			07/19/2019.....	Citigroup.....			8,208,014	7,969,000	5,298	1FE.....
110122	CA	4	Bristol-Myers Squibb Co Sr Nt	3.200% 0.....		07/24/2019.....	Credit Suisse Securities LLC.....			5,194,400	5,000,000	31,111	1FE.....
110122	CB	2	Bristol-Myers Squibb Co Sr Nt	3.400% 0.....		07/24/2019.....	Barclays Capital Inc.....			15,700,800	15,000,000	99,167	1FE.....
110122	CD	8	Bristol-Myers Squibb Co Sr Nt	4.250% 1.....		07/24/2019.....	Wells Fargo Securities LLC.....			9,879,480	9,000,000	74,375	1FE.....
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 CI A4			08/09/2019.....	Deutsche Bank Capital.....			18,575,677	18,035,000	30,635	1FE.....
125523	AH	3	Cigna Corp Sr Nt	4.375% 10/15/28.....		08/28/2019.....	Tax Free Exchange.....			7,487,199	7,500,000	121,224	2FE.....
126650	CZ	1	CVS Health Corp Sr Nt	5.050% 03/25/48.....		08/23/2019.....	Credit Suisse Securities LLC.....			11,615,348	10,000,000	212,493	2FE.....
126650	DG	2	CVS Health Corp Sr Nt	3.250% 08/15/29.....		08/08/2019.....	Barclays Capital Inc.....			11,891,640	12,000,000		2FE.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser			07/25/2019.....	Citigroup.....			1,897,418	1,874,138	4,373	1FM.....
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41			08/05/2019.....	Citigroup.....			11,020,956	10,700,000	16,200	1FE.....
18055#	BH	4	Clarion Lion Prop Hlds LP Sr Nt Ser AF			07/15/2019.....	Bank of America BISD Dealer.....			10,000,000	10,000,000		1Z.....
20030N	CA	7	Comcast Corp Sr Nt	3.150% 02/15/28.....		07/22/2019.....	Goldman Sachs & Company.....			9,220,050	9,000,000	125,213	1FE.....
20030N	CT	6	Comcast Corp Sr Nt	4.150% 10/15/28.....		07/24/2019.....	Goldman Sachs & Company.....			9,372,610	8,500,000	98,966	1FE.....
20268J	AB	9	Commonspirit Health Nt	3.347% 10/01/29.....		08/07/2019.....	Citigroup.....			6,250,000	6,250,000		2FE.....
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt			08/15/2019.....	JP Morgan Securities LLC.....			1,280,067	1,280,067		1PL.....
22279#	AC	8	Cousins Properties Inc 2019-A Tr A Sr Nt			07/01/2019.....	Wells Fargo Securities LLC.....			15,000,000	15,000,000		2Z.....
22279#	AD	6	Cousins Properties Inc 2019-A Tr B Sr Nt			07/01/2019.....	Wells Fargo Securities LLC.....			(15,000,000)	(15,000,000)		2Z.....
25278X	AE	9	Diamondback Energy Inc Sr Nt	4.750% 11.....		08/15/2019.....	Tax Free Exchange.....			2,502,039	2,480,000	34,031	3FE.....
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt	3.375% 12/1.....		08/13/2019.....	JP Morgan Securities LLC.....			20,103,266	19,300,000	110,372	2FE.....
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt	4.000% 09/1.....		07/19/2019.....	Bank of America BISD Dealer.....			2,139,780	2,000,000	28,444	2FE.....
27616#	AD	7	Easterly Government Properties Sr Nt	3.....		09/12/2019.....	Wells Fargo Securities LLC.....			10,000,000	10,000,000		2Z.....
313747	AZ	0	Federal Realty Investors Tr Sr Nt	3.20.....		08/19/2019.....	Bank of America BISD Dealer.....			8,305,040	8,000,000	52,622	1FE.....
31620M	BJ	4	Fidelity National Financial Sr Nt	3.75.....		07/23/2019.....	Bank of America BISD Dealer.....			1,943,823	1,833,000	12,220	2FE.....
37940X	AB	8	Global Payments Inc Sr Nt	3.200% 08/15.....		08/07/2019.....	Bank of America BISD Dealer.....			12,062,006	12,100,000		2FE.....
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....			08/01/2019.....	Natixis.....			1,012,262	960,939	11,482	1FE.....
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....			08/01/2019.....	Natixis.....			432,379	411,907	5,050	1FE.....
404119	BX	6	HCA Inc Sec Nt	4.125% 06/15/29.....		09/25/2019.....	JP Morgan Securities LLC.....			7,357,350	7,000,000	84,219	2FE.....
410345	AL	6	Hanesbrands Ind Sr Nt	4.875% 05/15/26.....		08/26/2019.....	Citigroup.....			619,500	590,000	8,229	3FE.....
415864	AM	9	Harsco Corp Sr Nt	5.750% 07/31/27.....		08/09/2019.....	Goldman Sachs & Company.....			2,798,300	2,700,000	13,742	3FE.....
431282	AP	7	Highwoods Realty Ltd Sr Nt	3.875% 03/0.....		07/24/2019.....	Wells Fargo Securities LLC.....			1,030,000	1,000,000	15,608	2FE.....
431282	AR	3	Highwoods Realty Ltd Sr Nt	4.200% 04/1.....		08/14/2019.....	Various.....			10,871,124	10,215,000	182,663	2FE.....
431282	AS	1	Highwoods Realty Ltd Sr Nt	3.050% 02/1.....		09/04/2019.....	Wells Fargo Securities LLC.....			5,485,975	5,500,000		2FE.....
459200	JY	8	International Bus Machs Corp Sr Nt	3.0.....		07/12/2019.....	JP Morgan Securities LLC.....			2,044,000	2,000,000	10,167	1FE.....
459200	JZ	5	International Bus Machs Corp Sr Nt	3.3.....		07/31/2019.....	Jefferies & Company Inc.....			18,640,008	18,000,000	113,657	1FE.....
502431	AA	7	L3Harris Tech Inc Sr Nt	4.950% 02/15/2.....		07/03/2019.....	Tax Free Exchange.....			6,483,059	6,500,000	123,338	2FE.....
559080	AP	1	Magellan Midstream Partn Sr Nt	3.950%.....		08/08/2019.....	Various.....			12,933,423	12,940,000		2FE.....
565849	AB	2	Marathon Oil Corp Sr Nt	6.800% 03/15/3.....		09/25/2019.....	Goldman Sachs & Company.....			2,306,543	1,850,000	4,193	2FE.....
565849	AP	1	Marathon Oil Corp Sr Nt	4.400% 07/15/2.....		09/30/2019.....	Various.....			10,148,990	9,500,000	87,572	2FE.....
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201			07/15/2019.....	Morgan Stanley & Co LLC.....			2,265,898	2,200,000	4,783	1FE.....
62877V	AB	7	NBM US Holding Inc. Sr Nt	6.625% 08/06.....		07/30/2019.....	Direct.....			290,000	290,000		3FE.....
64830E	AC	5	New Residential Mtg Ln Tr RMBS Ser 2019			07/02/2019.....	Bank of America BISD Dealer.....			37,313,233	36,059,000	154,002	1FE.....
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019			07/31/2019.....	JP Morgan Securities LLC.....			6,587,169	6,500,000	18,191	1FE.....

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)
64830W	AD	3	New Residential Mtg Loan RMBS Ser 2019-4		08/07/2019	Wells Fargo Securities LLC		4,930,713	4,790,000	19,559	1FE
651639	AW	6	Newmont Mining Corp Sr Nt 5.875% 04/01		08/28/2019	Tax Free Exchange		13,797,272	13,150,000	315,463	2FE
65342Q	AL	6	NextEra Energy Operating Sr Nt 3.875%		09/19/2019	Wells Fargo Securities LLC		880,000	880,000		3FE
654740	G*	4	Nissan Motor Acceptance Corp Sr Nt 2.6		09/16/2019	Barclays Capital Inc.		5,000,000	5,000,000		2Z
655844	AX	6	Norfolk Southern Corp Sr Nt 5.640% 05/		07/02/2019	Morgan Stanley & Co LLC		9,084,225	7,500,000	56,400	2FE
66621#	AA	4	Northfield Mountain LLC Sr Sec Nt 4.50		07/18/2019	Barclays Capital Inc.		22,000,000	22,000,000		2PL
674599	CS	2	Occidental Petroleum Corp Sr Nt 3.500%		08/06/2019	Bank of America BISD Dealer		5,970,360	6,000,000		2FE
674599	CW	3	Occidental Petroleum Corp Sr Nt 2.900%		08/06/2019	Citigroup		14,980,500	15,000,000		2FE
674599	DC	6	Occidental Petroleum Corp Sr Nt 5.550%		09/18/2019	Tax Free Exchange		3,278,263	3,000,000	1,388	2FE
674599	DD	4	Occidental Petroleum Corp Sr Nt 7.500%		09/18/2019	Tax Free Exchange		4,720,249	4,000,000	114,167	2FE
674599	DE	2	Occidental Petroleum Corp Sr Nt 7.875%		09/18/2019	Tax Free Exchange		12,559,356	11,145,000	7,314	2FE
674599	DF	9	Occidental Petroleum Corp Sr Nt 6.450%		09/18/2019	Tax Free Exchange		22,803,653	20,000,000	10,750	2FE
674599	DJ	1	Occidental Petroleum Corp Sr Nt 6.200%		09/18/2019	Tax Free Exchange		5,693,270	5,001,000	2,584	2FE
674599	DL	6	Occidental Petroleum Corp Sr Nt 6.600%		09/18/2019	Tax Free Exchange		11,023,305	9,000,000	4,950	2FE
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt 5.000		08/08/2019	Goldman Sachs & Company		589,425	580,000	4,672	4FE
69346V	AA	7	Performace Food Group Sr Nt 5.500% 10/		09/16/2019	Credit Suisse Securities LLC		300,000	300,000		4FE
70163#	AA	0	Parliament Funding (Owl Rock) Nt 5.070		08/02/2019	Direct		1,200,000	1,200,000		2PL
74153W	CL	1	Pricoa Global Funding I Secured Nt 2.4		09/16/2019	JP Morgan Securities LLC		12,998,830	13,000,000		1FE
74340*	AG	9	Prologis Targeted US Logistics Sr Nt Ser		07/10/2019	Wells Fargo Securities LLC		20,000,000	20,000,000		2Z
74456Q	CA	2	Public Svc Elec & Gas 1st Mtg MTN 3.20		08/08/2019	MUFG Securities Inc.		4,467,375	4,500,000		1FE
75884R	AZ	6	Regency Centers LP Sr Nt 2.950% 09/15/		09/05/2019	Us Bancorp Investments Inc.		21,016,715	21,003,000	7,011	2FE
761152	A*	8	Resmed Inc Sr Nt 3.240% 07/10/26		07/10/2019	Bank of America BISD Dealer		5,000,000	5,000,000		2Z
846031	AA	0	Southwick Park CLO, Ltd. CLO Ser 2019-4A		07/11/2019	Barclays Capital Inc.		6,000,000	6,000,000		1FE
846031	AC	6	Southwick Park CLO, Ltd. CLO Ser 2019-4A		07/11/2019	Barclays Capital Inc.		2,000,000	2,000,000		1FE
84861T	AD	0	Spirit Realty LP Sr Nt 4.000% 07/15/29		08/15/2019	Various		4,504,204	4,420,000	12,655	2FE
84861T	AE	8	Spirit Realty LP Sr Nt 3.200% 01/15/27		09/09/2019	Various		2,998,245	3,000,000		2FE
84861T	AF	5	Spirit Realty LP Sr Nt 3.400% 01/15/30		09/09/2019	JP Morgan Securities LLC		11,972,400	12,000,000		2FE
875127	BG	6	Tampa Elec Co Sr Nt 3.625% 06/15/50		07/22/2019	MUFG Securities Inc.		11,359,010	11,500,000		1FE
883556	BZ	4	Thermo Fisher Scientific Inc Sr Nt 2.6		09/24/2019	Bank of America BISD Dealer		20,471,505	20,500,000		2FE
89612L	AA	4	Tricon American Homes Ser 2019-SFR1 Cl A		09/16/2019	Deutsche Bank Capital		3,899,858	3,900,000		1FE
89612L	AB	2	Tricon American Homes Ser 2019-SFR1 Cl B		09/16/2019	Deutsche Bank Capital		1,309,946	1,310,000		1FE
90265E	AR	1	UDR Inc Sr Nt 3.000% 08/15/31		08/06/2019	Bank of America BISD Dealer		13,959,400	14,000,000		2FE
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT		09/03/2019	Credit Suisse Securities LLC		17,000,000	17,000,000		1FE
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT		09/03/2019	Credit Suisse Securities LLC		11,000,000	11,000,000		2FE
90932M	AA	3	United Airlines LBASS Ser 2019-2 A PTT		09/03/2019	Credit Suisse Securities LLC		10,000,000	10,000,000		1FE
91159H	HW	3	US Bancorp Sub Nt 3.000% 07/30/29		07/24/2019	Us Bancorp Investments Inc.		19,998,200	20,000,000		1FE
988498	AL	5	Yum Brands Inc Sr Nt 4.750% 01/15/30		09/19/2019	Various		3,017,775	2,970,000	2,327	4FE
000000	00	0	Liquid Telecom Finance Sec Nt 8.500% 0	D	07/17/2019	Direct		691,900	680,000	963	4FE
000000	00	0	Metinvest BV Sr Nt 7.750% 04/23/23	D	07/03/2019	Direct		310,800	300,000	8,719	4FE
000000	00	0	Country Garden Holdings Co 1st Lien 7	D	07/17/2019	Direct		458,700	440,000	8,950	2FE
000000	00	0	Gold Fields Orogen Hold Sr Nt 6.125% 0	D	07/19/2019	Direct		416,100	380,000	4,396	3FE
11043X	AA	1	British Airways Plc EETC 3.300% 06/15/	C	07/15/2019	Citigroup		25,500,000	25,500,000		1FE
22113A	AB	1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	07/24/2019	Direct		949,877	950,000		3FE
25615W	AB	9	Docuformas SA Sr Nt 10.250% 07/24/24	D	07/17/2019	Direct		599,228	605,000		3FE
39530V	AB	4	Greenko Solar Mauritius Sr Nt 5.950% 0	D	07/22/2019	Direct		310,000	310,000		3FE

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10	
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)	
44962L	AJ	6	IHS Markit Ltd Sr Nt	4.250% 05/01/29.....	D.....	08/21/2019.....	Wells Fargo Securities LLC.....	4,321,440	4,000,000	63,750	2FE.....
44963L	AB	2	IHS Netherlands Holdco Sr Nt	7.125% 03.....	D.....	09/10/2019.....	Direct.....	575,000	575,000		4FE.....
44963L	AC	0	IHS Netherlands Holdco Sr Nt	8.000% 09.....	D.....	09/10/2019.....	Direct.....	920,000	920,000		4FE.....
46650C	AB	5	JBS Investments II GMBH Sr Nt	5.750% 0.....	D.....	07/23/2019.....	Direct.....	200,000	200,000		3FE.....
55388R	AA	4	MV24 Capital BV 1st Lien	6.748% 06/01/.....	D.....	08/01/2019.....	Direct.....	1,185,000	1,185,000		3FE.....
69370P	AE	1	PT Pertamina Sr Nt	4.700% 07/30/49.....	D.....	07/23/2019.....	Direct.....	200,000	200,000		2FE.....
697660	AB	4	Pampa Energia SA Sr Nt	9.125% 04/15/29.....	D.....	07/02/2019.....	Direct.....	305,192	310,000		4FE.....
714264	AK	4	Pernod Ricard SA Sr Nt	5.500% 01/15/42.....	C.....	09/26/2019.....	Various.....	2,826,874	2,300,000	22,076	2FE.....
71647N	BF	5	Petrobras Global Finance Sr Nt	5.093%.....	D.....	09/18/2019.....	Taxable Exchange.....	2,389,331	1,228,153		3FE.....
86964W	AF	9	Suzano Austria GMBH Sr Nt	6.000% 01/15.....	D.....	08/14/2019.....	Tax Free Exchange.....	596,987	575,000	2,779	2FE.....
879273	AR	1	Telecom Argentina SA Sr Nt	8.000% 07/1.....	D.....	07/11/2019.....	Direct.....	54,280	55,000		4FE.....
90471M	AA	0	Unifin Financiera SA DE Sr Nt	8.375% 0.....	D.....	07/11/2019.....	Direct.....	451,578	455,000		3FE.....
92857W	BK	5	Vodafone Group PLC Sr Nt	4.375% 05/30/.....	D.....	07/29/2019.....	Morgan Stanley & Co LLC.....	20,602,954	19,000,000	134,847	2FE.....
N5657T	AJ	5	Metinvest BV Sr Nt	8.500% 04/23/26.....	D.....	07/03/2019.....	Direct.....	211,000	200,000	3,542	4FE.....
P7354P	AA	2	OI SA Sr Nt - PIK	10.000% 07/27/25.....	D.....	08/22/2019.....	Direct.....	222,500	250,000	1,458	4FE.....
P8704L	AB	4	Sixsigma Networks Mexico Sr Nt	7.500%.....	D.....	07/31/2019.....	Direct.....	194,000	200,000	3,750	4FE.....
Q1629#	AT	4	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	D.....	08/01/2019.....	Bank of America BISD Dealer.....	5,000,000	5,000,000	.....	2Z.....	
Q1629#	AU	1	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	D.....	08/01/2019.....	Bank of America BISD Dealer.....	10,000,000	10,000,000	.....	2Z.....	
Q7450@	AJ	9	Perth Airport Pty Ltd Sr Nt Ser C	3.45.....	D.....	09/04/2019.....	MUFG Securities Inc.....	5,000,000	5,000,000		2Z.....
Q7450@	AK	6	Perth Airport Pty Ltd Sr Nt Ser D	3.70.....	D.....	09/04/2019.....	MUFG Securities Inc.....	10,000,000	10,000,000		2Z.....
Q9396#	AQ	4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	D.....	09/10/2019.....	Bank of America BISD Dealer.....	15,000,000	15,000,000	.....	1Z.....	
3899999. Total - Bonds - Industrial and Miscellaneous.....							838,209,451	812,865,879	2,714,671	XXX.....	
Bonds - Bank Loans											
000000	00	0	Kellermeyer Building Svcs 1st Lien Term.....	.....	07/31/2019.....	Direct.....	59,901	59,901	.....	4FE.....	
000000	00	0	Kellermeyer Building Svcs New 1st Lien T.....	.....	07/31/2019.....	Direct.....	29,950	29,950	.....	4FE.....	
000000	00	0	Kellermeyer Building Svcs New 1st Lien T.....	.....	07/31/2019.....	Direct.....	98,174	98,174	.....	4FE.....	
000000	00	0	Kellermeyer Building Svcs 1st Lien Term.....	.....	07/31/2019.....	Direct.....	357,856	357,856	.....	4FE.....	
000000	00	0	WASH Multifamily Acq Inc Incremental Ter.....	.....	08/01/2019.....	Direct.....	2,000,000	2,000,000	.....	4Z.....	
000000	00	0	Visual Edge Technology Inc Term Ln Nt 4.....	.....	08/30/2019.....	Tax Free Exchange.....	10,667	10,833	5	3FE.....	
000000	00	0	Visual Edge Technology Inc Delayed Draw.....	.....	08/30/2019.....	Tax Free Exchange.....	9,824	9,824	.....	3FE.....	
000000	00	0	Planview First Lient Term Ln Nt 1 7.29.....	.....	07/18/2019.....	Direct.....	292,679	292,679	.....	4FE.....	
000000	00	0	Frontline Technologies Gr LL Delayed Dra.....	.....	08/15/2019.....	Direct.....	626,405	626,405	.....	3FE.....	
000000	00	0	Centric Brands Inc 1st Lien Term Ln Nt 4.....	.....	07/31/2019.....	Tax Free Exchange.....	24,562	25,000	11	4FE.....	
000000	00	0	Foundation Risk Partners Corp Delayed Dr.....	.....	09/09/2019.....	Direct.....	56,181	56,748	.....	2FE.....	
000000	00	0	Revint Solutions Incremental Term Ln Nt.....	.....	09/03/2019.....	Direct.....	822,300	843,385	.....	1FE.....	
000000	00	0	SecurAmerica LLC Delayed Draw Term Ln #2.....	.....	09/23/2019.....	Tax Free Exchange.....	160	162	.....	2FE.....	
000000	00	0	US Radiology Specialists Inc Delayed Dra.....	.....	09/30/2019.....	Direct.....	2,952,796	2,982,622	.....	4Z.....	
000000	00	0	Ultimus Group Midco LLC 1st Lien Term Ln.....	.....	09/16/2019.....	Direct.....	257,853	257,853	.....	3FE.....	
000000	00	0	Discovery Life Sciences LLC Term Ln Nt 1.....	.....	08/30/2019.....	Direct.....	635,151	648,113	.....	3FE.....	
000000	00	0	Sovos LLC Delayed Draw Term Ln Nt 1 6.....	.....	07/29/2019.....	Direct.....	58,304	58,893	.....	3FE.....	
000000	00	0	Bond Pharm Inc Last Out Term Ln Nt 1 7.....	.....	09/18/2019.....	Direct.....	4,939,066	5,043,331	.....	4Z.....	
000000	00	0	Bond Pharm Inc Last Out Term Ln Nt 2 8.....	.....	09/18/2019.....	Direct.....	2,405,880	2,456,669	.....	4Z.....	
000000	00	0	Bond Pharm Inc Last Out Term Ln Nt 3 9.....	.....	09/23/2019.....	Tax Free Exchange.....	2,405,950	2,456,669	.....	4Z.....	
000000	00	0	K2 Insurance Services LLC Term Ln Nt 1.....	.....	07/01/2019.....	Direct.....	3,157,778	3,222,222	.....	3FE.....	

QE04.3

SCHEDULE D - PART 3

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

QE04.4

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)
000000 00 0	Innerworkings Inc Term Ln Nt 1 11.804%.....		08/27/2019.....	Direct.....		5,850,000	6,000,000		4Z.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/30/2019.....	Direct.....		147,807	148,699		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/30/2019.....	Direct.....		138,569	139,405		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/30/2019.....	Direct.....		27,714	27,881		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/30/2019.....	Direct.....		25,127	25,279		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/30/2019.....	Direct.....		11,086	11,152		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		08/22/2019.....	Direct.....		25,543	25,697		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		08/23/2019.....	Direct.....		221,710	223,048		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		08/01/2019.....	Direct.....		40,647	40,892		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/03/2019.....	Direct.....		10,162	10,223		3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/30/2019.....	Tax Free Exchange.....		48,053	48,342		3FE.....
000000 00 0	Marcone Appliance Parts Inc Delayed Draw.....		09/20/2019.....	Direct.....		10,396	10,396		3FE.....
000000 00 0	AQ Sunshine Inc aka Relation Delayed Dra.....		09/30/2019.....	Direct.....		177,588	177,588		3FE.....
000000 00 0	Reddy Ice Holdings Inc Term Ln Nt 1 7.....		07/01/2019.....	Direct.....		1,375,636	1,418,182		3FE.....
000000 00 0	PetIQ Inc 1st Lien Term Ln Nt 1 7.750%.....		07/08/2019.....	Direct.....		731,490	750,246		2FE.....
000000 00 0	PetIQ Inc 1st Lien Term Ln Nt 1 7.750%.....		07/08/2019.....	Tax Free Exchange.....		1,096,413	1,115,415	1,660	2FE.....
000000 00 0	Petroleum Servce Group LLC Term Ln Nt 1.....		07/23/2019.....	Direct.....		1,579,509	1,611,744		3FE.....
000000 00 0	Concert Golf Partners LLC Term Ln Nt 1.....		08/20/2019.....	Direct.....		983,276	1,003,343		2FE.....
000000 00 0	Information Resources Inc 1st Lien Term.....		08/30/2019.....	Tax Free Exchange.....		6,836	6,899		4FE.....
000000 00 0	Athenahealth Inc Term Ln B Nt 3 6.539%.....		08/12/2019.....	Tax Free Exchange.....		2,540	2,589	47	4FE.....
000000 00 0	Nelipak Holding Co Incremental Term Ln N.....		08/07/2019.....	Direct.....		98,000	100,000		3FE.....
000000 00 0	Nelipak Holding Co First Lien Term Ln Nt.....		07/02/2019.....	Direct.....		604,122	616,451		3FE.....
000000 00 0	Green Street Parent LLC Term Ln B Nt 1.....		08/27/2019.....	Direct.....		3,920,000	4,000,000		3FE.....
000000 00 0	Invo Healthcare (Olympia Acq) Term Ln Nt.....		09/24/2019.....	Direct.....		599,268	614,634		3FE.....
03525@ AA 6	Animal Supply Company New Term Ln Nt 1.....		09/30/2019.....	Interest Capitalization.....		20,042	20,042		5.....
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1.....		09/03/2019.....	Interest Capitalization.....		5,404	5,404		3FE.....
22818R AW 6	Crown Americas LLC Term Ln B Nt 1 4.06.....		09/10/2019.....	Various.....		368,983	367,486		2FE.....
33748# AJ 3	First Watch Restaurants Delayed Draw Ter.....		07/29/2019.....	Direct.....		330,355	330,355		3FE.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr.....		07/01/2019.....	Tax Free Exchange.....		373,088	376,618		2FE.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr.....		09/05/2019.....	Direct.....		355,817	359,411		2FE.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr.....		08/14/2019.....	Direct.....		25,901	26,163		2FE.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr.....		07/08/2019.....	Direct.....		237,454	239,853		2FE.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.600%.....		09/03/2019.....	Interest Capitalization.....		34,660	34,660		3FE.....
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt.....		09/03/2019.....	Direct.....		562,699	569,821		1FE.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt.....		08/08/2019.....	Direct.....		828,745	845,658		3FE.....
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 7.7.....		07/30/2019.....	Direct.....		1,539,966	1,571,394		3FE.....
67113@ AB 7	OTG Management LLC Incremental DD Term L.....		08/01/2019.....	Direct.....		23,715	23,715		3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/16/2019.....	Direct.....		16,628	16,729		3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter.....		07/08/2019.....	Direct.....		15,704	15,799		3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter.....		09/20/2019.....	Direct.....		31,424	31,613		3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter.....		07/26/2019.....	Direct.....		77,599	78,067		3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter.....		08/30/2019.....	Tax Free Exchange.....		381,218	383,504	6	3FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.314.....		09/18/2019.....	Various.....		109,626	109,395		2FE.....
81389# AA 5	SecurAmerica LLC Term Ln Nt 4 9.000% 1.....		09/26/2019.....	Tax Free Exchange.....		2,337	2,404	2	2FE.....
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1 6.....		07/31/2019.....	Tax Free Exchange.....		58,304	58,893		4PL.....

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)
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....			08/08/2019.....	Barclays Capital Inc.....		1,987,500	2,000,000		3FE.....
90385P	AC	4	Ultimus Group Midco LLC 1st Lien Term Ln.....			09/16/2019.....	Direct.....		9,090	9,090		3FE.....
90385P	AC	4	Ultimus Group Midco LLC 1st Lien Term Ln.....			09/30/2019.....	Tax Free Exchange.....		842,706	842,706	3,552	3FE.....
90385P	AD	2	Ultimus Group Midco LLC Delayed Draw Ter.....			09/16/2019.....	Direct.....		6,241	6,241		4FE.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....			08/28/2019.....	Interest Capitalization.....		13,491	13,491		3FE.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....			08/30/2019.....	Interest Capitalization.....		9,985	9,985		3FE.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....			08/30/2019.....	Tax Free Exchange.....		203,110	204,580		3FE.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....			08/30/2019.....	Interest Capitalization.....		645	645		3FE.....
22526@	AA	5	Creation Holdings Inc 1st Lien Term Ln N.....		A.....	08/15/2019.....	Direct.....		985,263	1,010,526		2FE.....
68371Y	AJ	2	Open Text Corp Term Ln Nt 1 3.794% 05/.....		A.....	07/10/2019.....	Citigroup.....		6,333	6,309		2FE.....
8299999. Total - Bonds - Bank Loans.....									48,396,962	49,235,951	5,283	XXX.....
8399997. Total - Bonds - Part 3.....									1,080,141,324	1,056,381,947	2,877,820	XXX.....
8399999. Total - Bonds.....									1,080,141,324	1,056,381,947	2,877,820	XXX.....
Preferred Stocks - Industrial and Miscellaneous												
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....			08/15/2019.....	Direct.....	10,656,960	1,065,696			P1PLU.....
G07980	AF	5	Barclays Bank Plc Jr Sub Nt Ser 1 Perp.....		D.....	07/24/2019.....	Taxable Exchange.....	4,200,000,000	2,968,560			P3FE.....
G07980	AH	1	Barclays Bank Plc Jr Sub Nt Ser 2 Perp.....		D.....	08/30/2019.....	Taxable Exchange.....	5,460,000,000	3,931,200			P3FE.....
G63812	AG	9	National Westminster Bank PLC Jr Sub Nt.....		D.....	07/31/2019.....	Taxable Exchange.....	4,620,000,000	3,665,970			P2FE.....
G63812	AH	7	National Westminster Bank PLC Jr Sub Nt.....		D.....	08/30/2019.....	Taxable Exchange.....	14,280,000,000	11,441,850			P2FE.....
R57779	AG	6	DNB Bank ASA Jr Sub Nt Perp 2.185% Per.....		D.....	08/30/2019.....	Taxable Exchange.....	2,940,000,000	1,793,400			P2FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....									24,866,676	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....									24,866,676	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....									24,866,676	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous												
69120#	10	6	Owl Rock Capital Corp Com.....			07/01/2019.....	Direct.....	927,840		XXX		L.....
69121K	10	4	Owl Rock Capital Corp Com.....			07/18/2019.....	Tax Free Exchange.....	1,639,416,000	24,999,987	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....									24,999,987	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates												
63866#	10	7	Nationwide Life & Annuity Ins Com.....			08/30/2019.....	Capital Contribution.....		100,000,000	XXX		K.....
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....									100,000,000	XXX	0	XXX.....
Common Stocks - Mutual Funds												
63867R	61	3	Nationwide Fd-R (Seed).....			09/09/2019.....	Direct.....	0.140	3	XXX		L.....
63868B	29	4	Nationwide Bailrd Em Eq Fd I (Seed).....			09/17/2019.....	Direct.....	39,430	296	XXX		L.....
63868D	80	3	Nationwide Loomis Fund -R6.....			09/09/2019.....	Direct.....	0.630	14	XXX		L.....
63868D	87	8	Nationwide Loomis Dynamic US Gr-Eagle.....			09/09/2019.....	Direct.....	1.640	17	XXX		L.....
63868D	88	6	Nationwide Loomis A/C Gr-Eagle.....			09/09/2019.....	Direct.....	0.070	1	XXX		L.....
63868J	30	5	Nationwide Var Ins Tr Total Return Tacti.....			09/06/2019.....	Direct.....	1.790	19	XXX		L.....
63868J	87	5	Nationwide Var Ins Tr Govt Money Market.....			09/30/2019.....	Direct.....	26,900	27	XXX		L.....
9299999. Total - Common Stocks - Mutual Funds.....									377	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....									125,000,364	XXX	0	XXX.....
9799999. Total - Common Stocks.....									125,000,364	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....									149,867,040	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....									1,230,008,364	XXX	2,877,820	XXX.....

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

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
Bonds - U.S. Government																							
362197	3A	1	GNMA GNSF Pool #269993 9.500% 06/15/20	..	09/01/2019.	Paydown.....		200	200	207	201		(1)		(1)		200			0	14	06/15/2020.	1.....
455780	A#	3	Indonesia (Republic of) AID Nt 9.020%.....	..	08/01/2019.	Redemption 100.0000.....		104,175	104,175	101,570	104,067		107		107		104,175			0	9,397	08/01/2019.	1.....
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	09/01/2019.	Paydown.....		86,903	86,903	90,077	87,350		(448)		(448)		86,903			0	4,102	09/15/2025.	1.....
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2019.	Paydown.....		50,739	50,739	52,199	51,005		(266)		(266)		50,739			0	2,287	06/15/2028.	1.....
0599999.	Total - Bonds - U.S. Government.....							242,017	242,017	244,053	242,623	0	(608)	0	(608)	0	242,017	0	0	0	15,800	XXX	XXX
Bonds - All Other Government																							
000000	00	0	Argentina (Republic of) Unsec Nt 8.750%.....	D	09/06/2019.	Direct.....		42,750	95,000	85,548			(544)		(544)		85,003		(42,253)	(42,253)	4,156	05/07/2024.	5FE.....
000000	00	0	Ukraine Govt Sr Nt 9.750% 11/01/28.....	D	09/13/2019.	Direct.....		262,625	220,000	210,430	210,478		448		448		210,926		51,699	51,699	18,828	11/01/2028.	4FE.....
000000	00	0	Argentina (Republic of) Sr Nt 8.280% 1.....	D	07/10/2019.	Direct.....		60,368	77,112	52,629			156		156		52,785		7,583	7,583	3,333	12/31/2033.	4FE.....
008281	AG	2	African Development Bank Sub Nt 8.800%.....	C	09/01/2019.	Maturity.....		5,000,000	5,000,000	6,124,950	5,069,916		(69,916)		(69,916)		5,000,000			0	440,000	09/01/2019.	1FE.....
903724	BV	3	Ukraine Govt Sr Nt 9.750% 11/01/28.....	D	09/13/2019.	Direct.....		507,344	425,000	425,000	425,000				0		425,000		82,344	82,344	36,373	11/01/2028.	4FE.....
1099999.	Total - Bonds - All Other Government.....							5,873,087	5,817,112	6,898,557	5,705,394	0	(69,856)	0	(69,856)	0	5,773,714	0	99,373	99,373	502,690	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
3128MJ	2Z	2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	09/01/2019.	Paydown.....		1,481,026	1,481,026	1,501,158			(20,133)		(20,133)		1,481,026			0	7,681	12/15/2047.	1.....
3128MJ	3M	0	FHLMC Gold Pool #G08803 3.000% 03/15/4	..	09/01/2019.	Paydown.....		1,276,717	1,276,717	1,280,158			(3,441)		(3,441)		1,276,717			0	9,851	03/15/2048.	1.....
3128MJ	4X	5	FHLMC Pool #G08837 4.500% 09/15/48.	..	09/01/2019.	Paydown.....		9,737,691	9,737,691	10,070,142	10,071,321		(333,629)		(333,629)		9,737,691			0	297,532	09/15/2048.	1.....
3128MJ	Q3	7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	09/01/2019.	Paydown.....		116,029	116,029	119,066	118,811		(2,782)		(2,782)		116,029			0	2,744	01/15/2042.	1.....
3128MJ	T8	3	FHLMC Pool #G08574 4.500% 02/15/44.	..	09/01/2019.	Paydown.....		556,742	556,742	594,061	592,464		(35,722)		(35,722)		556,742			0	16,593	02/15/2044.	1.....
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	09/15/2019.	Paydown.....		72	72	74	71				0		72			0	4	05/15/2021.	1.....
312904	F7	5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	..	08/01/2019.	Paydown.....		1,132	1,132	1,118	1,128		4		4		1,132			0	42	12/15/2020.	1.....
312904	N2	7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	..	09/01/2019.	Paydown.....		425	425	450	431		(6)		(6)		425			0	26	12/15/2020.	1.....
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	09/01/2019.	Paydown.....		2,026	2,026	2,053	2,024		2		2		2,026			0	121	05/15/2021.	1.....
312906	E5	5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	09/01/2019.	Paydown.....		2,291	2,291	2,205	2,274		17		17		2,291			0	128	08/15/2021.	1.....
312906	LL	2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	09/01/2019.	Paydown.....		5,854	5,854	6,087	5,896		(42)		(42)		5,854			0	338	07/15/2021.	1.....
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2019.	Paydown.....		7,546	7,546	7,741	7,606		(59)		(59)		7,546			0	348	12/15/2022.	1.....
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2019.	Paydown.....		7,774	7,774	7,996	7,844		(71)		(71)		7,774			0	361	05/15/2023.	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3132LA 5A 6	FGLMC Pool #V85341	4.500% 04/15/49..	..	09/01/2019.	Paydown.....		4,602,656	4,602,656	4,829,103	.....	.....	.....(226,447)	.....	.....(226,447)	.....	.....4,602,656	.....	.....	......0	41,571	04/15/2049.	1.....
31339D SE 9	FHLMC REMIC Ser 2416 PV	6.000% 02/15/3	..	09/01/2019.	Paydown.....		8,324	8,324	8,405	8,345	.....	.....(21)	.....	.....(21)	.....	.....8,324	.....	.....	......0	330	02/15/2032.	1.....
31339G JU 6	FHLMC REMIC Ser 2367 ZK	6.000% 10/15/3	..	09/01/2019.	Paydown.....		12,908	12,908	12,876	12,877	.....	.....32	.....	.....32	.....	.....12,908	.....	.....	......0	519	10/15/2031.	1.....
3133T2 YE 4	FHLMC REMIC Ser 1643-E	6.500% 05/15/23	..	09/01/2019.	Paydown.....		2,510	2,510	2,562	2,526	.....	.....(15)	.....	.....(15)	.....	.....2,510	.....	.....	......0	109	05/15/2023.	1.....
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	6.250% 12/15/2	..	09/01/2019.	Paydown.....		37,118	37,118	38,996	37,647	.....	.....(529)	.....	.....(529)	.....	.....37,118	.....	.....	......0	1,507	12/15/2023.	1.....
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500% 04/15/26	..	09/01/2019.	Paydown.....		22,529	22,529	23,226	22,802	.....	.....(273)	.....	.....(273)	.....	.....22,529	.....	.....	......0	982	04/15/2026.	1.....
3133TC 6P 8	FHLMC Structured Ser 2008 M	7.000% 11/	..	09/01/2019.	Paydown.....		4,900	4,900	5,085	4,990	.....	.....(90)	.....	.....(90)	.....	.....4,900	.....	.....	......0	226	11/20/2027.	1.....
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6	6.564	..	09/01/2019.	Paydown.....		42	42	40	42	.....	.....	.....	.....0	.....	.....42	.....	.....	......0	2	03/25/2029.	1.....
3133TE LG 7	FHLMC REMIC Ser 2064 M	6.000% 06/15/28	..	09/01/2019.	Paydown.....		425	425	436	432	.....	.....(6)	.....	.....(6)	.....	.....425	.....	.....	......0	17	06/15/2028.	1.....
3133TK 5S 5	FHLMC REMIC Ser 2136-A	6.000% 03/15/29	..	09/01/2019.	Paydown.....		2,013	2,013	1,888	1,994	.....	.....19	.....	.....19	.....	.....2,013	.....	.....	......0	80	03/15/2029.	1.....
31340Y X6 1	FHLMC REMIC Ser 2008 M	6.000% 01/15/21	..	09/15/2019.	Paydown.....		1,128	1,128	1,073	1,116	.....	.....11	.....	.....11	.....	.....1,128	.....	.....	......0	59	01/15/2021.	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B	9.000% 07/25/2	..	09/01/2019.	Paydown.....		2,005	2,005	1,957	1,988	.....	.....16	.....	.....16	.....	.....2,005	.....	.....	......0	119	07/25/2020.	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G	8.600% 06/25/2	..	09/01/2019.	Paydown.....		1,855	1,855	1,822	1,841	.....	.....14	.....	.....14	.....	.....1,855	.....	.....	......0	106	06/25/2021.	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000% 07/25/2	..	09/01/2019.	Paydown.....		1,192	1,192	1,145	1,179	.....	.....13	.....	.....13	.....	.....1,192	.....	.....	......0	61	07/25/2021.	1.....
31358H H4 0	FNMA REMIC Ser 1991-98J	8.000% 08/25/2	..	09/01/2019.	Paydown.....		2,614	2,614	2,694	2,621	.....	.....(7)	.....	.....(7)	.....	.....2,614	.....	.....	......0	136	08/25/2021.	1.....
31358J HU 8	FNMA REMIC Ser 1991-113 ZE	7.500% 09/2	..	09/01/2019.	Paydown.....		451	451	465	454	.....	.....(2)	.....	.....(2)	.....	.....451	.....	.....	......0	22	09/25/2021.	1.....
31358M Q4 9	FNMA REMIC Ser G1992-42 Z	7.000% 07/25	..	09/01/2019.	Paydown.....		6,676	6,676	6,630	6,639	.....	.....37	.....	.....37	.....	.....6,676	.....	.....	......0	309	07/25/2022.	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000% 07/2	..	09/01/2019.	Paydown.....		28,421	28,421	29,240	28,583	.....	.....(162)	.....	.....(162)	.....	.....28,421	.....	.....	......0	1,325	07/25/2022.	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500% 07/25/	..	09/01/2019.	Paydown.....		19,618	19,618	17,874	19,186	.....	.....432	.....	.....432	.....	.....19,618	.....	.....	......0	708	07/25/2023.	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500% 07/25	..	09/01/2019.	Paydown.....		4,416	4,416	4,358	4,388	.....	.....27	.....	.....27	.....	.....4,416	.....	.....	......0	188	07/25/2023.	1.....
31359E LJ 8	FNMA REMIC Ser 1993-204ZA	6.500% 10/25	..	09/01/2019.	Paydown.....		48,983	48,983	44,637	47,430	.....	.....1,553	.....	.....1,553	.....	.....48,983	.....	.....	......0	2,087	10/25/2023.	1.....
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB	6.500% 1	..	09/01/2019.	Paydown.....		8,707	8,707	8,847	8,755	.....	.....(48)	.....	.....(48)	.....	.....8,707	.....	.....	......0	375	12/25/2023.	1.....
31359G P3 4	FNMA REMIC Ser 1994-37L	6.500% 03/25/2	..	09/01/2019.	Paydown.....		16,795	16,795	17,054	16,801	.....	.....(6)	.....	.....(6)	.....	.....16,795	.....	.....	......0	742	03/25/2024.	1.....

SCHEDULE D - PART 4

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K	7.000% 09/	..	09/01/2019.	Paydown.....		5,673	5,673	5,787	5,695		(22)		(22)		5,673			0	265	09/25/2021.	1.....
31359Q UN 2	FNMA REMIC Ser 1997-56 Z	7.000% 09/18/	..	09/01/2019.	Paydown.....		8,107	8,107	8,249	8,172		(65)		(65)		8,107			0	378	09/18/2027.	1.....
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ	6.000% 06	..	09/01/2019.	Paydown.....		43,956	43,956	45,260	44,287		(331)		(331)		43,956			0	1,739	06/17/2028.	1.....
31359U TL 9	FNMA REMIC Ser 1998-54C	6.000% 09/18/2	..	09/01/2019.	Paydown.....		901	901	905	902				0		901			0	36	09/18/2028.	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300% 10	..	09/01/2019.	Paydown.....		2,485	2,485	2,549	2,522		(37)		(37)		2,485			0	105	10/17/2038.	1.....
313602 3E 2	FNMA REMIC Ser 1989-67D	9.000% 10/25/1	..	09/01/2019.	Paydown.....		113	113	112	112		1		1		113			0	6	10/25/2019.	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G	8.600% 10/25/1	..	09/01/2019.	Paydown.....		1,093	1,093	1,095	1,088		5		5		1,093			0	61	10/25/2019.	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E	9.500% 04/25/2	..	09/01/2019.	Paydown.....		26	26	27	26				0		26			0	2	04/25/2020.	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E	8.750% 11/25/1	..	07/01/2019.	Paydown.....		82	82	81	81				0		82			0	4	11/25/2019.	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E	8.700% 12/25/1	..	09/01/2019.	Paydown.....		314	314	331	314				0		314			0	18	12/25/2019.	1.....
313603 YL 0	FNMA REMIC Ser 1990-16E	9.000% 03/25/2	..	09/01/2019.	Paydown.....		1,730	1,730	1,754	1,723		7		7		1,730			0	105	03/25/2020.	1.....
31377M AP 6	FNMA DUS Pool #380814	6.030% 12/25/19	..	09/01/2019.	Paydown.....		12,497	12,497	13,413	12,527		(30)		(30)		12,497			0	503	12/25/2019.	1.....
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP	4.000% 01/1	..	09/01/2019.	Paydown.....		1,792,029	1,792,029	1,710,827	1,762,402		29,626		29,626		1,792,029			0	46,823	01/15/2040.	1.....
31381H TQ 9	FNMA DUS Pool #461459	5.450% 11/25/23	..	09/01/2019.	Paydown.....		384,544	384,544	395,780	386,744		(2,200)		(2,200)		384,544			0	14,962	11/25/2023.	1.....
31381H TR 7	FNMA DUS Pool #461460	5.350% 09/25/23	..	09/01/2019.	Paydown.....		49,262	49,262	50,616	49,520		(258)		(258)		49,262			0	1,779	09/25/2023.	1.....
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28....	..	09/01/2019.	Paydown.....		6,903	6,903	8,203	7,728		(825)		(825)		6,903			0	306	01/25/2028.	1.....
31381L TV 9	FNMA Pool #464164	5.920% 01/25/35....	..	09/01/2019.	Paydown.....		9,011	9,011	10,068	9,839		(829)		(829)		9,011			0	356	01/25/2035.	1.....
31381M X2 6	FNMA DUS Pool #465197	4.270% 05/25/20	..	07/01/2019.	Paydown.....		6,957,413	6,957,413	7,464,000	7,021,949		(64,536)		(64,536)		6,957,413			0	174,948	05/25/2020.	1.....
31381N K9 3	FNMA Pool #465720	4.030% 10/25/20....	..	09/01/2019.	Paydown.....		44,494	44,494	46,966	44,886		(391)		(391)		44,494			0	1,207	10/25/2020.	1.....
31381N V3 4	FNMA Pool #466034	6.210% 12/25/29....	..	09/01/2019.	Paydown.....		22,367	22,367	25,512	24,520		(2,154)		(2,154)		22,367			0	926	12/25/2029.	1.....
31381N WH 2	FNMA Pool #466048	3.680% 09/25/20....	..	09/01/2019.	Paydown.....		37,208	37,208	38,394	37,362		(154)		(154)		37,208			0	922	09/25/2020.	1.....
31381N XT 5	FNMA Pool #466090	3.280% 10/25/20....	..	09/01/2019.	Paydown.....		71,943	71,943	71,943	71,943				0		71,943			0	1,589	10/25/2020.	1.....
31381P KS 6	FNMA Pool #466605	6.340% 01/25/29....	..	09/01/2019.	Paydown.....		12,435	12,435	14,428	13,756		(1,321)		(1,321)		12,435			0	526	01/25/2029.	1.....
31381T KS 8	FNMA Pool #470205	6.740% 07/25/29....	..	09/01/2019.	Paydown.....		13,357	13,357	16,068	15,193		(1,836)		(1,836)		13,357			0	603	07/25/2029.	1.....
31384V QL 9	FNMA Pool #535159	7.000% 02/25/30....	..	09/01/2019.	Paydown.....		5,761	5,761	5,576	5,602		159		159		5,761			0	265	02/25/2030.	1.....

SCHEDULE D - PART 4

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

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)
3138A9	CV	4	FNMA Pool #AH7283 4.000% 03/25/41...	..	09/01/2019.	Paydown.....		100,635	100,635	101,622	101,527			(892)	(892)		100,635			.0	2,769	03/25/2041.	1.....
3138AB	YQ	6	FNMA Pool #AH9718 4.000% 04/25/41...	..	09/01/2019.	Paydown.....		287,318	287,318	290,135	289,829		(2,512)		(2,512)		287,318			.0	8,431	04/25/2041.	1.....
3138AC	AR	8	FNMA Pool #AH9915 3.500% 04/25/41...	..	09/01/2019.	Paydown.....		19,163	19,163	19,388	19,362		(199)		(199)		19,163			.0	447	04/25/2041.	1.....
3138AP	JX	7	FNMA Pool #AI9277 4.000% 08/25/41....	..	09/01/2019.	Paydown.....		17,189	17,189	17,357	17,345		(156)		(156)		17,189			.0	457	08/25/2041.	1.....
3138EG	N4	2	FNMA Pool #AL0410 4.405% 06/25/21....	..	09/01/2019.	Paydown.....		147,420	147,420	157,740	149,907		(2,486)		(2,486)		147,420			.0	4,370	06/25/2021.	1.....
3138EK	TC	9	FNMA Pool #AL3246 3.500% 10/25/42....	..	09/01/2019.	Paydown.....		916,658	916,658	923,261	922,628		(5,970)		(5,970)		916,658			.0	20,945	10/25/2042.	1.....
3138EL	GL	1	FNMA Pool #AL3802 3.000% 02/25/28....	..	09/01/2019.	Paydown.....		105,314	105,314	107,849	107,206		(1,891)		(1,891)		105,314			.0	2,103	02/25/2028.	1.....
3138L2	PT	8	FNMA Pool #AM2233 7.250% 01/25/31....	..	09/01/2019.	Paydown.....		3,743	3,743	4,748	4,477		(734)		(734)		3,743			.0	181	01/25/2031.	1.....
3138L2	TX	5	FNMA Pool #AM2365 7.190% 02/25/31....	..	09/01/2019.	Paydown.....		6,452	6,452	8,204	7,733		(1,281)		(1,281)		6,452			.0	309	02/25/2031.	1.....
3138L2	UF	2	FNMA Pool #AM2381 7.700% 01/25/31....	..	08/01/2019.	Paydown.....		1,101,069	1,101,069	1,436,895	1,346,140		(245,071)		(245,071)		1,101,069			.0	57,222	01/25/2031.	1.....
3138LU	XW	0	FNMA Pool #AO4292 3.000% 07/25/42....	..	09/01/2019.	Paydown.....		53,014	53,014	55,168	54,932		(1,918)		(1,918)		53,014			.0	1,066	07/25/2042.	1.....
3138MO	JU	5	FNMA Pool #AO8374 3.000% 07/25/42....	..	09/01/2019.	Paydown.....		97,777	97,777	101,750	101,262		(3,485)		(3,485)		97,777			.0	1,961	07/25/2042.	1.....
3138M6	QU	4	FNMA Pool #AP3166 3.000% 08/25/42....	..	09/01/2019.	Paydown.....		82,193	82,193	85,532	85,158		(2,965)		(2,965)		82,193			.0	1,480	08/25/2042.	1.....
3138MJ	HZ	5	FNMA Pool #AQ2947 2.500% 11/25/27....	..	09/01/2019.	Paydown.....		151,822	151,822	151,277	151,364		458		458		151,822			.0	2,360	11/25/2027.	1.....
3138MR	ML	2	FNMA Pool #AQ9362 2.500% 01/25/28....	..	09/01/2019.	Paydown.....		1,228,976	1,228,976	1,220,527	1,222,292		6,685		6,685		1,228,976			.0	20,265	01/25/2028.	1.....
3138W9	GS	3	FNMA Pool #AS0208 3.500% 08/25/43....	..	09/01/2019.	Paydown.....		1,855,899	1,855,899	1,839,225	1,840,214		15,685		15,685		1,855,899			.0	45,970	08/25/2043.	1.....
3138W9	GU	8	FNMA Pool # AS0210 3.500% 08/25/43....	..	09/01/2019.	Paydown.....		726,804	726,804	729,757	729,436		(2,632)		(2,632)		726,804			.0	17,158	08/25/2043.	1.....
3138WD	FK	2	FNMA Pool #AS3769 4.000% 11/25/39....	..	09/01/2019.	Paydown.....		74,939	74,939	80,214	79,966		(5,027)		(5,027)		74,939			.0	2,000	11/25/2039.	1.....
3138WF	LC	8	FNMA Pool #AS5722 3.500% 09/01/45....	..	09/01/2019.	Paydown.....		2,641,266	2,641,266	2,729,171	2,725,511		(84,245)		(84,245)		2,641,266			.0	62,077	09/01/2045.	1.....
3138WQ	AY	8	FNMA Pool #AT2722 3.000% 05/25/43....	..	09/01/2019.	Paydown.....		94,718	94,718	92,069	92,267		2,451		2,451		94,718			.0	1,886	05/25/2043.	1.....
3138WQ	B8	4	FNMA Pool #AT2762 2.500% 05/25/28....	..	09/01/2019.	Paydown.....		212,716	212,716	210,988	211,328		1,388		1,388		212,716			.0	3,631	05/25/2028.	1.....
3138WV	BK	4	FNMA Pool #AT8141 3.000% 08/25/43....	..	09/01/2019.	Paydown.....		64,958	64,958	62,890	63,061		1,897		1,897		64,958			.0	1,299	08/25/2043.	1.....
3138X0	Z3	5	FNMA Pool #AU1661 2.500% 07/25/28....	..	09/01/2019.	Paydown.....		402,763	402,763	399,490	400,159		2,604		2,604		402,763			.0	6,758	07/25/2028.	1.....
3138X2	LF	9	FNMA Pool #AU3025 3.000% 08/25/43....	..	09/01/2019.	Paydown.....		399,557	399,557	386,837	387,724		11,833		11,833		399,557			.0	7,898	08/25/2043.	1.....
3138X3	AQ	5	FNMA Pool #AU3614 3.000% 07/25/43....	..	09/01/2019.	Paydown.....		32,408	32,408	31,376	31,469		939		939		32,408			.0	649	07/25/2043.	1.....
3138X6	KE	4	FNMA Pool #AU6592 3.500% 01/25/44....	..	09/01/2019.	Paydown.....		141,798	141,798	143,825	143,724		(1,926)		(1,926)		141,798			.0	3,670	01/25/2044.	1.....
3138X9	SH	3	FNMA Pool #AU9519 3.500% 10/25/43....	..	09/01/2019.	Paydown.....		455,838	455,838	465,643	465,077		(9,239)		(9,239)		455,838			.0	10,800	10/25/2043.	1.....
3138XH	D5	7	FNMA Pool #AV5523 4.500% 01/25/44....	..	09/01/2019.	Paydown.....		6,833	6,833	7,327	7,308		(475)		(475)		6,833			.0	205	01/25/2044.	1.....
3138XJ	3K	1	FNMA Pool #AV7101 3.500% 03/25/44....	..	09/01/2019.	Paydown.....		150,210	150,210	151,237	151,174		(963)		(963)		150,210			.0	3,513	03/25/2044.	1.....
3138XJ	3Y	1	FNMA Pool #AV7114 4.500% 03/25/44....	..	09/01/2019.	Paydown.....		144,221	144,221	154,903	154,482		(10,261)		(10,261)		144,221			.0	4,810	03/25/2044.	1.....
3138XK	3B	8	FNMA Pool #AV7993 4.500% 02/25/44....	..	09/01/2019.	Paydown.....		310,129	310,129	332,565	330,953		(20,824)		(20,824)		310,129			.0	8,161	02/25/2044.	1.....
3138XU	VB	5	FNMA Pool #AW5109 4.000% 08/25/44....	..	09/01/2019.	Paydown.....		772,160	772,160	819,274	817,871		(45,711)		(45,711)		772,160			.0	20,688	08/25/2044.	1.....
3138Y6	3L	6	FNMA Pool #AX5302 4.000% 01/25/42....	..	09/01/2019.	Paydown.....		1,394,566	1,394,566	1,490,442	1,486,016		(91,450)		(91,450)		1,394,566			.0	37,234	01/25/2042.	1.....
3138Y8	F6	2	FNMA Pool #AX6488 4.000% 11/25/44....	..	09/01/2019.	Paydown.....		895,629	895,629	958,043	955,993		(60,364)		(60,364)		895,629			.0	25,604	11/25/2044.	1.....
31392C	PT	5	FNMA REMIC Ser 2002-21 CI PE 6.500% 04	..	09/01/2019.	Paydown.....		4,768	4,768	4,906	4,869		(101)		(101)		4,768			.0	213	04/25/2032.	1.....
31392E	5J	5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11	..	09/01/2019.	Paydown.....		58,610	58,610	57,722	58,274		336		336		58,610			.0	2,156	11/25/2022.	1.....
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356	..	09/01/2019.	Paydown.....		11,735	11,735	11,933	11,838		(103)		(103)		11,735			.0	405	06/25/2042.	1.....
31392T	WT	0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	09/01/2019.	Paydown.....		4,327	4,327	4,506	4,360		(34)		(34)		4,327			.0	174	08/15/2022.	1.....

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	31392W	G9	5		09/01/2019.	Paydown.....		..67,998	67,998	68,678	67,997		1		1		67,998			0	2,473	10/15/2022.	1.....
	31393A	FD	4		09/01/2019.	Paydown.....		..67,437	67,437	71,483	67,855		(418)		(418)		67,437			0	2,468	04/25/2023.	1.....
	31393A	ZB	6		09/01/2019.	Paydown.....		..91,965	91,965	97,368	92,440		(475)		(475)		91,965			0	3,342	04/25/2023.	1.....
	31393B	3W	3		09/01/2019.	Paydown.....		..76,425	76,425	78,718	77,316		(891)		(891)		76,425			0	2,695	06/25/2033.	1.....
	31393C	PD	9		09/01/2019.	Paydown.....		..9,258	9,258	9,161	9,213		46		46		9,258			0	309	06/25/2023.	1.....
	31393C	QH	9		09/01/2019.	Paydown.....		..37,931	37,931	38,826	37,987		(57)		(57)		37,931			0	1,264	06/25/2023.	1.....
	31393D	TX	9		09/01/2019.	Paydown.....		..61,845	61,845	61,842	61,675		170		170		61,845			0	1,859	06/25/2043.	1.....
	31393E	LF	4		09/01/2019.	Paydown.....		..97,837	97,837	94,801	97,259		578		578		97,837			0	2,953	06/25/2043.	1.....
	31393F	4B	9		09/01/2019.	Paydown.....		..18,676	18,676	19,005	18,721		(44)		(44)		18,676			0	687	11/15/2022.	1.....
	31393F	PA	8		09/01/2019.	Paydown.....		..220,579	220,579	226,714	223,316		(2,737)		(2,737)		220,579			0	8,188	12/15/2032.	1.....
	31393J	6E	3		09/01/2019.	Paydown.....		..21,079	21,079	22,080	21,197		(118)		(118)		21,079			0	773	01/15/2023.	1.....
	31393N	AH	2		09/01/2019.	Paydown.....		..56,339	56,339	57,889	57,056		(717)		(717)		56,339			0	1,860	03/15/2033.	1.....
	31393P	DY	7		09/01/2019.	Paydown.....		..39,618	39,618	41,574	39,859		(241)		(241)		39,618			0	1,456	04/15/2023.	1.....
	31393P	RF	3		09/01/2019.	Paydown.....		..28,375	28,375	30,028	28,607		(232)		(232)		28,375			0	1,039	04/15/2023.	1.....
	31393T	CC	8		09/01/2019.	Paydown.....		..33,104	33,104	31,694	32,724		380		380		33,104			0	1,098	09/25/2023.	1.....
	31393U	HG	1		09/01/2019.	Paydown.....		..47,215	47,215	47,126	47,071		144		144		47,215			0	1,569	12/25/2023.	1.....
	31393U	QG	1		09/01/2019.	Paydown.....		..136,570	136,570	127,565	134,135		2,435		2,435		136,570			0	4,567	12/25/2023.	1.....
	31393V	4V	0		09/01/2019.	Paydown.....		..34,610	34,610	35,048	34,623		(14)		(14)		34,610			0	1,151	06/15/2023.	1.....
	31393Y	4J	1		09/01/2019.	Paydown.....		..38,446	38,446	38,278	38,300		147		147		38,446			0	1,398	07/25/2024.	1.....
	31394A	PF	7		09/01/2019.	Paydown.....		..340,458	340,458	324,598	330,990		9,468		9,468		340,458			0	10,278	08/25/2034.	1.....
	31394A	XM	3		09/01/2019.	Paydown.....		..28,149	28,149	28,326	28,261		(112)		(112)		28,149			0	866	08/25/2034.	1.....

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)
QE055	31394B	6M	1		09/01/2019.	Paydown.....		117,319	117,319	117,521	117,052		268		268		117,319			0	3,907	02/25/2025.	1.....
	31394B	DH	4		09/01/2019.	Paydown.....		366,681	366,681	372,287	369,043		(2,362)		(2,362)		366,681			0	13,412	11/25/2034.	1.....
	31394B	FS	8		09/01/2019.	Paydown.....		1,274,934	1,274,934	1,290,898	1,283,737		(8,803)		(8,803)		1,274,934			0	16,700	11/25/2034.	1.....
	31394D	E4	8		09/01/2019.	Paydown.....		167,931	167,931	172,864	169,395		(1,464)		(1,464)		167,931			0	6,273	06/25/2035.	1.....
	31394D	JW	1		09/01/2019.	Paydown.....		348,188	348,188	345,975	346,478		1,710		1,710		348,188			0	12,315	05/25/2035.	1.....
	31394D	VB	3		09/01/2019.	Paydown.....		150,206	150,206	158,092	152,993		(2,787)		(2,787)		150,206			0	5,514	05/25/2035.	1.....
	31394F	H7	3		09/01/2019.	Paydown.....		927,487	927,487	911,280	922,278		5,209		5,209		927,487			0	34,320	10/25/2035.	1.....
	31394G	S8	7		09/01/2019.	Paydown.....		26,785	26,785	24,772	26,351		433		433		26,785			0	894	08/15/2023.	1.....
	31394H	4W	8		09/01/2019.	Paydown.....		54,410	54,410	50,448	53,512		898		898		54,410			0	1,802	08/15/2023.	1.....
	31394H	ZZ	7		09/01/2019.	Paydown.....		22,410	22,410	23,026	22,614		(204)		(204)		22,410			0	806	09/15/2023.	1.....
	31394J	KW	6		09/01/2019.	Paydown.....		210,627	210,627	215,544	211,217		(590)		(590)		210,627			0	7,716	09/15/2023.	1.....
	31394J	MS	3		09/01/2019.	Paydown.....		131,770	131,770	124,696	130,208		1,562		1,562		131,770			0	4,379	09/15/2023.	1.....
	31394J	YA	9		09/01/2019.	Paydown.....		69,110	69,110	61,789	67,581		1,529		1,529		69,110			0	2,066	10/15/2023.	1.....
	31394L	N5	7		09/01/2019.	Paydown.....		87,931	87,931	81,886	86,583		1,348		1,348		87,931			0	2,929	11/15/2023.	1.....
	31394M	YB	0		09/01/2019.	Paydown.....		31,597	31,597	29,415	30,960		638		638		31,597			0	1,050	12/15/2023.	1.....
	31394U	ZS	4		09/01/2019.	Paydown.....		297,361	297,361	314,738	302,803		(5,442)		(5,442)		297,361			0	11,066	12/25/2035.	1.....
	31394Y	XS	8		09/01/2019.	Paydown.....		22,774	22,774	22,532	22,686		88		88		22,774			0	758	06/15/2024.	1.....
	31395B	R3	9		09/01/2019.	Paydown.....		1,052,672	1,052,672	1,074,375	1,063,185		(10,513)		(10,513)		1,052,672			0	39,097	04/25/2036.	1.....
	31395D	J4	2		09/01/2019.	Paydown.....		26,083	26,083	27,404	26,512		(429)		(429)		26,083			0	1,013	06/25/2036.	1.....
	31395G	M4	1		09/01/2019.	Paydown.....		69,418	69,418	69,428	69,316		102		102		69,418			0	2,330	08/15/2024.	1.....
	31395J	MG	8		09/01/2019.	Paydown.....		23,454	23,454	23,439	23,416		38		38		23,454			0	791	11/15/2024.	1.....
	31395K	HE	6		09/01/2019.	Paydown.....		209,607	209,607	217,664	212,793		(3,186)		(3,186)		209,607			0	8,066	12/15/2034.	1.....

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NS	8		08/01/2019.	Paydown.....		14,314	14,314	14,542	14,305	.....	.....9		9		14,314	.....	.....	......0	383	12/15/2019.	1.....
	31395M	5N	5		09/01/2019.	Paydown.....		76,000	76,000	77,935	76,540	.....	.....(540)		(540)		76,000	.....	.....	......0	2,933	02/15/2030.	1.....
	31395U	QH	7		09/01/2019.	Paydown.....		347,135	347,135	337,752	343,401	.....	.....3,734		3,734		347,135	.....	.....	......0	12,173	05/15/2035.	1.....
	31395X	MD	4		09/01/2019.	Paydown.....		221,651	221,651	219,495	220,211	.....	.....1,440		1,440		221,651	.....	.....	......0	7,216	08/15/2035.	1.....
	31395X	WS	0		09/01/2019.	Paydown.....		2,369,140	2,369,140	2,349,869	2,356,254	.....	.....12,886		12,886		2,369,140	.....	.....	......0	79,219	06/15/2035.	1.....
	31396F	G3	1		09/01/2019.	Paydown.....		296,865	296,865	302,990	300,206	.....	.....(3,341)		(3,341)		296,865	.....	.....	......0	11,045	11/15/2035.	1.....
	31396J	UF	0		09/01/2019.	Paydown.....		99,609	99,609	96,777	98,640	.....	.....970		970		99,609	.....	.....	......0	3,627	04/15/2026.	1.....
	31396T	KH	5		09/01/2019.	Paydown.....		30,666	30,666	32,276	31,259	.....	.....(592)		(592)		30,666	.....	.....	......0	1,177	06/15/2036.	1.....
	31396T	QY	2		09/01/2019.	Paydown.....		397,293	397,293	395,220	395,762	.....	.....1,531		1,531		397,293	.....	.....	......0	13,399	01/15/2036.	1.....
	31396W	Q7	4		09/01/2019.	Paydown.....		230,330	230,330	234,781	232,198	.....	.....(1,868)		(1,868)		230,330	.....	.....	......0	8,124	08/25/2037.	1.....
	31396X	FY	5		09/01/2019.	Paydown.....		213,579	213,579	219,052	214,539	.....	.....(960)		(960)		213,579	.....	.....	......0	7,929	08/25/2037.	1.....
	31396X	HW	7		09/01/2019.	Paydown.....		181,897	181,897	187,638	183,809	.....	.....(1,912)		(1,912)		181,897	.....	.....	......0	6,876	08/25/2037.	1.....
	31396Y	F7	2		09/01/2019.	Paydown.....		306,572	306,572	291,137	297,563	.....	.....9,009		9,009		306,572	.....	.....	......0	9,087	04/25/2038.	1.....
	31397A	6C	2		09/01/2019.	Paydown.....		104,771	104,771	103,019	103,701	.....	.....1,070		1,070		104,771	.....	.....	......0	3,444	08/15/2036.	1.....
	31397A	QF	3		09/01/2019.	Paydown.....		24,934	24,934	26,462	25,613	.....	.....(679)		(679)		24,934	.....	.....	......0	1,012	08/15/2036.	1.....
	31397B	PV	7		09/01/2019.	Paydown.....		133,071	133,071	135,898	134,050	.....	.....(979)		(979)		133,071	.....	.....	......0	4,866	10/15/2036.	1.....
	31397F	QV	7		09/01/2019.	Paydown.....		263,974	263,974	270,656	266,241	.....	.....(2,267)		(2,267)		263,974	.....	.....	......0	10,198	03/15/2037.	1.....
	31397G	5Y	2		09/01/2019.	Paydown.....		57,139	57,139	58,889	57,757	.....	.....(619)		(619)		57,139	.....	.....	......0	2,007	03/15/2037.	1.....
	31397J	RP	1		09/01/2019.	Paydown.....		485,161	485,161	495,774	487,633	.....	.....(2,472)		(2,472)		485,161	.....	.....	......0	18,513	07/15/2037.	1.....
	31397K	AN	1		09/01/2019.	Paydown.....		278,023	278,023	289,839	281,425	.....	.....(3,402)		(3,402)		278,023	.....	.....	......0	10,081	08/15/2037.	1.....
	31397M	TV	9		09/01/2019.	Paydown.....		20,107	20,107	21,062	20,419	.....	.....(312)		(312)		20,107	.....	.....	......0	833	09/25/2038.	1.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31397W QB 4	FHLMC REMIC Ser 3473 CI CH	5.500%	07/1	..	09/01/2019.	Paydown.....		30,718	30,718	31,616	31,105	.....	.....(387)	.....	.....(387)	.....	.....30,718	.....	.....	......0	1,129	07/15/2038.	1.....
31398F EF 4	FNMA REMIC Ser 2009-77 CI PX	5.000%	08/1	..	09/01/2019.	Paydown.....		147,607	147,607	151,482	148,273	.....	.....(666)	.....	.....(666)	.....	.....147,607	.....	.....	......0	4,927	10/25/2039.	1.....
31398J LB 7	FHLMC REMIC Ser 3561 CI PE	5.000%	08/1	..	09/01/2019.	Paydown.....		422,706	422,706	436,047	426,607	.....	.....(3,901)	.....	.....(3,901)	.....	.....422,706	.....	.....	......0	14,153	08/15/2039.	1.....
31398K 6C 9	FHLMC REMIC Ser 3585 CI UB	4.500%	10/1	..	09/01/2019.	Paydown.....		233,129	233,129	226,500	229,883	.....	.....3,246	.....	.....3,246	.....	.....233,129	.....	.....	......0	7,016	10/15/2039.	1.....
31398K KA 7	FHLMC REMIC Ser 3591 CI BL	4.500%	10/1	..	09/01/2019.	Paydown.....		329,802	329,802	322,794	326,760	.....	.....3,042	.....	.....3,042	.....	.....329,802	.....	.....	......0	9,877	10/15/2039.	1.....
31398N MH 4	FNMA REMIC Ser 2010-114 CI BY	4.000%	1	..	09/01/2019.	Paydown.....		357,305	357,305	363,558	358,737	.....	.....(1,432)	.....	.....(1,432)	.....	.....357,305	.....	.....	......0	9,469	10/25/2040.	1.....
31405E 6P 5	FNMA Pool #787578	6.000%	07/25/35...	..	09/01/2019.	Paydown.....		12,486	12,486	12,769	12,730	.....	.....(244)	.....	.....(244)	.....	.....12,486	.....	.....	......0	549	07/25/2035.	1.....
31406J Y8 0	FNMA Pool #811735	4.000%	03/25/20...	..	09/01/2019.	Paydown.....		2,952	2,952	2,801	2,923	.....	.....29	.....	.....29	.....	.....2,952	.....	.....	......0	79	03/25/2020.	1.....
3140J7 XW 0	FNMA Pool #BM3392	4.000%	01/25/48...	..	09/01/2019.	Paydown.....		2,539,649	2,539,649	2,593,418	2,593,042	.....	.....(53,393)	.....	.....(53,393)	.....	.....2,539,649	.....	.....	......0	69,450	01/25/2048.	1.....
3140Q8 3K 9	FNMA Pool #CA1701	4.000%	05/25/48...	..	09/01/2019.	Paydown.....		1,344,937	1,344,937	1,372,256	1,371,831	.....	.....(26,895)	.....	.....(26,895)	.....	.....1,344,937	.....	.....	......0	36,483	05/25/2048.	1.....
3140Q9 N2 5	FNMA Pool #CA2208	4.500%	08/25/48...	..	09/01/2019.	Paydown.....		1,732,179	1,732,179	1,800,925	1,800,662	.....	.....(68,483)	.....	.....(68,483)	.....	.....1,732,179	.....	.....	......0	52,722	08/25/2048.	1.....
31411D FZ 7	FNMA Pool #904784	4.572%	12/25/36...	..	09/01/2019.	Paydown.....		280	280	281	281	.....	.....(1)	.....	.....(1)	.....	.....280	.....	.....	......0	9	12/25/2036.	1.....
31412P GX 3	FNMA Pool #930914	4.000%	04/25/39...	..	09/01/2019.	Paydown.....		89,030	89,030	88,793	88,793	.....	.....237	.....	.....237	.....	.....89,030	.....	.....	......0	2,529	04/25/2039.	1.....
31412U Z4 5	FNMA Pool #935563	4.000%	09/25/39...	..	09/01/2019.	Paydown.....		87,981	87,981	88,844	88,750	.....	.....(768)	.....	.....(768)	.....	.....87,981	.....	.....	......0	2,256	09/25/2039.	1.....
31414U 2A 5	FNMA Pool #976969	6.000%	02/25/38...	..	09/01/2019.	Paydown.....		5,320	5,320	5,298	5,298	.....	.....22	.....	.....22	.....	.....5,320	.....	.....	......0	213	02/25/2038.	1.....
31414U XN 3	FNMA Pool #976885	6.000%	04/25/38...	..	09/01/2019.	Paydown.....		3,579	3,579	3,598	3,595	.....	.....(16)	.....	.....(16)	.....	.....3,579	.....	.....	......0	143	04/25/2038.	1.....
31416H ZM 0	FNMA Pool #AA0747	4.000%	03/25/39...	..	09/01/2019.	Paydown.....		85,226	85,226	84,025	84,107	.....	.....1,120	.....	.....1,120	.....	.....85,226	.....	.....	......0	2,438	03/25/2039.	1.....
31417C 5A 9	FNMA Pool #AB6240	3.500%	09/25/42...	..	09/01/2019.	Paydown.....		41,863	41,863	42,435	42,385	.....	.....(522)	.....	.....(522)	.....	.....41,863	.....	.....	......0	978	09/25/2042.	1.....
31417G D6 0	FNMA Pool #AB9124	2.500%	04/25/28...	..	09/01/2019.	Paydown.....		149,717	149,717	150,255	150,032	.....	.....(315)	.....	.....(315)	.....	.....149,717	.....	.....	......0	2,494	04/25/2028.	1.....
31417G FN 1	FNMA Pool #AB9172	2.500%	04/25/28...	..	09/01/2019.	Paydown.....		227,661	227,661	226,843	226,959	.....	.....702	.....	.....702	.....	.....227,661	.....	.....	......0	3,921	04/25/2028.	1.....
31418A JV 1	FNMA Pool #MA1175	3.000%	08/25/42...	..	09/01/2019.	Paydown.....		233,342	233,342	242,821	241,856	.....	.....(8,514)	.....	.....(8,514)	.....	.....233,342	.....	.....	......0	4,650	08/25/2042.	1.....
31418B AP 1	FNMA Pool #MA1813	4.500%	03/25/44...	..	09/01/2019.	Paydown.....		166,426	166,426	178,466	177,985	.....	.....(11,559)	.....	.....(11,559)	.....	.....166,426	.....	.....	......0	4,970	03/25/2044.	1.....
31418B B6 2	FNMA Pool #MA1860	4.500%	04/25/44...	..	09/01/2019.	Paydown.....		410,215	410,215	440,020	438,788	.....	.....(28,573)	.....	.....(28,573)	.....	.....410,215	.....	.....	......0	11,750	04/25/2044.	1.....
31418C 3E 2	FNMA Pool #MA3496	4.500%	10/25/48...	..	09/01/2019.	Paydown.....		11,763,500	11,763,500	12,163,735	12,163,586	.....	.....(400,086)	.....	.....(400,086)	.....	.....11,763,500	.....	.....	......0	359,820	10/25/2048.	1.....
31418C XN 9	FNMA Pool #MA3384	4.000%	06/25/48...	..	09/01/2019.	Paydown.....		3,776,852	3,776,852	3,848,553	3,847,697	.....	.....(70,845)	.....	.....(70,845)	.....	.....3,776,852	.....	.....	......0	103,008	06/25/2048.	1.....
31418D BF 8	FNMA Pool #MA3637	3.500%	04/25/49...	..	09/01/2019.	Paydown.....		5,657,283	5,657,283	5,743,026	.....	.....	.....(85,743)	.....	.....(85,743)	.....	.....5,657,283	.....	.....	......0	89,817	04/25/2049.	1.....
31419A DT 1	FNMA Pool #AE0113	4.000%	07/25/40...	..	09/01/2019.	Paydown.....		108,560	108,560	108,742	108,706	.....	.....(146)	.....	.....(146)	.....	.....108,560	.....	.....	......0	2,947	07/25/2040.	1.....
31419E X5 3	FNMA Pool #AE4299	4.000%	09/25/40...	..	09/01/2019.	Paydown.....		275,572	275,572	278,274	277,933	.....	.....(2,361)	.....	.....(2,361)	.....	.....275,572	.....	.....	......0	7,962	09/25/2040.	1.....
31419F SN 7	FNMA Pool #AE5024	4.000%	12/25/40...	..	09/01/2019.	Paydown.....		340,124	340,124	340,057	340,004	.....	.....119	.....	.....119	.....	.....340,124	.....	.....	......0	9,446	12/25/2040.	1.....
31419L EY 5	FNMA Pool #AE9150	4.000%	12/25/40...	..	09/01/2019.	Paydown.....		287,660	287,660	302,628	301,697	.....	.....(14,037)	.....	.....(14,037)	.....	.....287,660	.....	.....	......0	8,188	12/25/2040.	1.....
567830 BT 0	Marin Cnty CA Rev Taxable Pension	5.34		..	08/01/2019.	Call 100.0000.....		345,000	345,000	369,609	351,423	.....	.....(973)	.....	.....(973)	.....	.....350,449	.....	.....(5,449)	(5,449)	18,423	08/01/2022.	1FE.....
662903 LC 5	North TX Muni Wtr Dist Sys Rev Bld Amer.			..	09/04/2019.	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	......0	617,403	09/01/2039.	1FE.....
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt	3.846%		..	08/15/2019.	Redemption 100.0000.....		1,045,483	1,045,483	1,055,241	1,052,757		(7,274)		(7,274)		1,045,483			0	40,209	08/15/2033.	1FE.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.						..98,339,954	98,339,954	100,954,110	86,999,661	0	...(2,007,699)	0	(2,007,699)	0	98,345,403	0	(5,449)	(5,449)	..2,970,175	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.8	000759	CV	0	American Business Fin Svcs Inc RMBS Ser	..	09/01/2019.	Paydown	.....	.....31,248	42,325	36,701	36,625	.....	.....76	76	36,701	.....	.....(5,453)	(5,453)	869	09/15/2033.	4FM	.....
	001111@	AA	2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.	..	09/30/2019.	Redemption	100.0000	368,150	368,150	358,684	365,826	.....	.....2,325	2,325	368,150	.....	.....0	0	18,969	06/30/2022.	5	.....
	00191#	AA	3	Amazon.com Inc Tucson BTS Lease	..	09/30/2019.	Redemption	100.0000	255,141	255,141	255,141	255,141	.....	.....	.....0	255,141	.....	.....0	0	22,263	08/31/2039.	1	.....
	00253C	HH	3	Backed N	..	08/01/2019.	Paydown	.....	.....22,667	22,667	22,933	22,924	.....	.....(257)	(257)	22,667	.....	.....0	0	956	04/25/2031.	1FM	.....
	00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1	..	09/01/2019.	Paydown	.....	.....	.....1,114	383	383	.....	.....	.....0	383	.....	.....(383)	(383)	41	06/25/2032.	1FM	.....
	00443L	AB	4	ACE Securities Corp RMBS Ser 2007-HE1	..	09/25/2019.	Paydown	.....	.....222	222	148	153	.....	.....69	69	222	.....	.....0	0	4	01/25/2037.	1FM	.....
	00443L	AC	2	ACE Securities Corp RMBS Ser 2007-HE1	..	09/25/2019.	Paydown	.....	.....7,477	7,477	5,002	5,177	.....	.....2,301	2,301	7,477	.....	.....0	0	131	01/25/2037.	1FM	.....
	00443L	AD	0	ACE Securities Corp RMBS Ser 2007-HE1	..	09/25/2019.	Paydown	.....	.....7,976	7,976	5,365	5,365	.....	.....2,611	2,611	7,976	.....	.....0	0	143	01/25/2037.	1FM	.....
	00443L	AE	8	ACE Securities Corp RMBS Ser 2007-HE1	..	09/25/2019.	Paydown	.....	.....7,477	7,477	5,068	5,238	.....	.....2,239	2,239	7,477	.....	.....0	0	138	01/25/2037.	1FM	.....
	00764M	BD	8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.	..	09/25/2019.	Paydown	.....	.....30,785	30,785	30,785	30,785	.....	.....	.....0	30,785	.....	.....0	0	706	04/25/2034.	1FM	.....
	00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.	..	09/25/2019.	Paydown	.....	.....384,049	384,049	348,524	359,678	.....	.....24,370	24,370	384,049	.....	.....0	0	8,433	06/25/2034.	1FM	.....
	00802#	AA	4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	09/22/2019.	Redemption	100.0000	327,642	327,642	327,642	327,642	.....	.....	.....0	327,642	.....	.....0	0	18,839	03/22/2035.	3FE	.....
	01877K	AB	9	Alliance Pipeline LP Sr Nt 6.996% 12/3...	..	07/25/2019.	Redemption	100.0000	237,449	237,449	248,120	239,136	.....	.....(1,687)	(1,687)	237,449	.....	.....0	0	14,248	12/31/2019.	2FE	.....
	01877K	AD	5	Alliance Pipeline LP Sr Nt 4.591% 12/3...	..	07/01/2019.	Redemption	100.0000	9,900	9,900	9,900	9,900	.....	.....	.....0	9,900	.....	.....0	0	227	12/31/2025.	2FE	.....
	02146P	AF	2	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown	.....	.....1,041,734	1,041,734	1,013,297	1,013,297	.....	.....28,437	28,437	1,041,734	.....	.....0	0	26,742	08/25/2036.	1FM	.....
	02147B	AA	3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown	.....	.....6,319	56,168	45,554	45,192	.....	.....362	362	45,554	.....	.....(39,235)	(39,235)	2,635	04/25/2037.	5FM	.....
	02147J	AE	8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown	.....	.....195,024	184,626	140,736	139,617	.....	.....1,119	1,119	140,736	.....	.....54,288	54,288	8,917	02/25/2047.	1FM	.....
	02147L	AN	3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown	.....	.....165,102	227,518	155,214	155,088	.....	.....126	126	155,214	.....	.....9,888	9,888	10,712	05/25/2036.	1FM	.....
	02148J	AJ	6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown	.....	.....72,750	79,415	67,268	66,920	.....	.....348	348	67,268	.....	.....5,482	5,482	3,576	01/25/2037.	1FM	.....
	02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown	.....	.....177,490	219,942	186,941	185,002	.....	.....1,939	1,939	186,941	.....	.....(9,451)	(9,451)	9,390	03/25/2037.	3FM	.....
	023761	AA	7	American Airlines Inc LBASS EETC Ser 201	..	08/15/2019.	Redemption	100.0000	415,625	415,625	415,625	415,625	.....	.....	.....0	415,625	.....	.....0	0	15,170	02/15/2029.	1FE	.....
	02376T	AC	2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption	100.0000	750,317	750,317	762,822	753,592	.....	.....(3,275)	(3,275)	750,317	.....	.....0	0	42,018	07/15/2020.	3FE	.....
	023772	AB	2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption	100.0000	96,286	96,286	91,467	92,863	.....	.....3,423	3,423	96,286	.....	.....0	0	1,926	07/15/2025.	1FE	.....
	02377U	AB	0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption	100.0000	98,012	98,012	98,012	98,012	.....	.....	.....0	98,012	.....	.....0	0	4,852	01/15/2023.	2FE	.....
	02660T	BQ	5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	09/01/2019.	Paydown	.....	.....25,066	25,066	24,765	24,861	.....	.....205	205	25,066	.....	.....0	0	872	10/25/2034.	1FM	.....
	02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2019.	Paydown	.....	.....63,628	63,628	63,322	63,359	.....	.....269	269	63,628	.....	.....0	0	1,425	09/25/2035.	1FM	.....
	02660T	GB	3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	09/01/2019.	Paydown		104,509	104,509	104,509	104,509			0	104,509		0	0	1,190	09/25/2035.	3FM	

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3		..	09/25/2019.	Paydown.....		18,444	18,444	18,444	18,444				0		18,444			0	380	09/25/2027.	1FM.....
03215P BN 8	Amresco Resdlt Sec Mtg Loan RMBS Ser 199		..	09/01/2019.	Paydown.....		2,379	2,379	2,368	2,368		11		11		2,379			0	50	03/25/2027.	1FM.....
032479 AD 9	Anadarko Finance Co Co Gtd Nt Ser B 7.		..	09/18/2019.	Tax Free Exchange.....		4,724,249	4,000,000	4,995,960	4,751,611		(31,362)		(31,362)		4,720,249		4,000	4,000	264,167	05/01/2031.	2FE.....
032510 AC 3	Anadarko Petroleum Corp Sr Nt 6.200% 0		..	09/18/2019.	Tax Free Exchange.....		5,698,271	5,001,000	5,784,907	5,706,696		(13,426)		(13,426)		5,693,270		5,001	5,001	312,646	03/15/2040.	2FE.....
032511 AY 3	Anadarko Petroleum Corp Sr Nt 6.450% 0		..	09/18/2019.	Tax Free Exchange.....		22,823,653	20,000,000	23,434,250	22,875,588		(71,935)		(71,935)		22,803,653		20,000	20,000	1,300,750	09/15/2036.	2FE.....
032511 BN 6	Anadarko Petroleum Corp Sr Nt 5.550% 0		..	09/18/2019.	Tax Free Exchange.....		3,281,263	3,000,000	3,366,710	3,305,844		(27,581)		(27,581)		3,278,263		3,000	3,000	167,888	03/15/2026.	2FE.....
032511 BP 1	Anadarko Petroleum Corp Sr Nt 6.600% 0		..	09/18/2019.	Tax Free Exchange.....		11,032,305	9,000,000	11,106,630	11,049,802		(26,497)		(26,497)		11,023,305		9,000	9,000	598,950	03/15/2046.	2FE.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		..	09/15/2019.	Redemption 100.0000.....		35,658	35,658	35,896	35,737		(79)		(79)		35,658			0	1,508	02/15/2025.	1.....
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		..	09/15/2019.	Redemption 100.0000.....		294,871	294,871	301,228	296,432		(1,561)		(1,561)		294,871			0	11,849	07/15/2023.	1.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C		..	09/01/2019.	Paydown.....		18,366	18,366	18,358	18,785		(419)		(419)		18,366			0	308	10/25/2033.	1FM.....
040104 PB 1	Argent Securities Inc RMBS Ser 2003-WD C		..	09/25/2019.	Paydown.....		563,356	563,356	479,752	533,651		29,705		29,705		563,356			0	10,897	11/25/2035.	1FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19		..	09/23/2019.	Paydown.....		30,101	30,101				30,101		30,101		30,101			0	1,219	06/21/2029.	1FM.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		34,872	34,872	36,234	35,270		(398)		(398)		34,872			0	2,038	03/21/2029.	1FM.....
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20		..	09/25/2019.	Paydown.....		146,234	146,234	136,820	138,935		7,299		7,299		146,234			0	3,358	10/25/2034.	1FM.....
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-		..	09/01/2019.	Paydown.....		40,265	40,265	40,263	40,187		78		78		40,265			0	1,306	10/25/2032.	1FM.....
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-		..	09/01/2019.	Paydown.....		21,224	21,224	20,275	20,807		417		417		21,224			0	686	06/25/2035.	1FM.....
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		..	09/15/2019.	Redemption 100.0000.....		97,172	97,172	98,109	97,421		(249)		(249)		97,172			0	4,504	05/15/2022.	5GI.....
05946X DL 4	Banc of America Funding Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		69,953	69,953	70,456	70,031		(78)		(78)		69,953			0	2,633	10/25/2033.	1FM.....
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		95,665	99,231	94,328	94,025		303		303		94,328		1,337	1,337	4,262	01/25/2036.	2FM.....
05952D AB 4	Banc of America Funding Corp RMBS Ser 20		..	09/20/2019.	Paydown.....		91,969	91,969	86,026	86,026		5,943		5,943		91,969			0	1,529	02/20/2047.	1FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser		..	09/01/2019.	Paydown.....		5,349	17,807	17,582	17,114		466		466		17,581		(12,232)	(12,232)	768	03/25/2037.	4FM.....
05952H BR 9	Bank of America Mtg Securities RMBS Ser		..	09/01/2019.	Paydown.....		83,085	104,862	94,412	94,159		253		253		94,412		(11,328)	(11,328)	4,218	01/25/2037.	1FM.....
06406H CW 7	Bank NY Co Inc Sr Nt 2.300% 09/11/19...		..	09/11/2019.	Maturity.....		4,000,000	4,000,000	3,999,240	3,999,890		110		110		4,000,000			0	92,000	09/11/2019.	1FE.....
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004		..	09/30/2019.	Paydown.....		197,538	197,538	197,538	197,538				0		197,538			0	4,456	02/28/2044.	1FM.....
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		..	09/01/2019.	Paydown.....		7,965	7,965	7,990	8,313		(349)		(349)		7,965			0	296	10/25/2033.	1FM.....
075887 BE 8	Becton Dickinson & Co Sr Nt 2.675% 12/...		..	09/27/2019.	Call 100.1265.....		7,635,647	7,626,000	7,670,758	7,634,996		(6,947)		(6,947)		7,628,049		(2,049)	(2,049)	169,444	12/15/2019.	2FE.....

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)
10112R AR 5	Boston Properties LP Sr Nt 5.625% 11/1...			..	09/18/2019.	Call 103.8947.....	.....	.....10,389,469	10,000,000	10,997,200	10,240,508	.....	.....(89,467)	.....	.....(89,467)	.....	.....10,151,041	.....	....(151,041)	(151,041)	862,907	11/15/2020.	2FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	08/15/2019.	Redemption 100.0000.....	.....	.....135,319	135,319	123,158	132,286	.....	.....3,034	.....	.....3,034	.....	.....135,319	.....	.....0	0	8,476	02/15/2023.	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	07/15/2019.	Redemption 100.0000.....	.....	.....197,338	197,338	197,338	197,338	.....	.....	.....	.....0	.....	.....197,338	.....	.....0	0	11,801	01/15/2024.	1.....
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6 4.5			..	09/01/2019.	Paydown.....	.....	.....8,393	8,393	8,393	8,393	.....	.....	.....	.....0	.....	.....8,393	.....	.....0	0	261	12/25/2033.	1FM.....
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1 3.06			..	09/25/2019.	Paydown.....	.....	.....13,432	13,432	13,482	13,457	.....	.....(25)	.....	.....(25)	.....	.....13,432	.....	.....0	0	270	12/25/2033.	1FM.....
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 5.16			..	07/01/2019.	Paydown.....	.....	.....110,524	110,524	110,823	110,562	.....	.....(37)	.....	.....(37)	.....	.....110,524	.....	.....0	0	2,382	07/25/2035.	1FM.....
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003			..	09/25/2019.	Paydown.....	.....	.....26,369	26,369	17,666	17,666	.....	.....8,703	.....	.....8,703	.....	.....26,369	.....	.....0	0	659	10/25/2033.	1FM.....
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20			..	09/03/2019.	Paydown.....	.....	.....33,603	36,118	35,943	35,952	.....	.....	.....	.....0	.....	.....35,952	.....	.....(2,350)	(2,350)	1,318	02/25/2037.	5FM.....
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			..	09/01/2019.	Paydown.....	.....	.....1,152	1,152	1,153	1,151	.....	.....1	.....	.....1	.....	.....1,152	.....	.....0	0	35	10/20/2032.	1FM.....
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser...			..	09/01/2019.	Paydown.....	.....	.....61,480	77,087	64,587	64,084	.....	.....503	.....	.....503	.....	.....64,587	.....	.....(3,108)	(3,108)	3,445	01/25/2037.	1FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser...			..	09/01/2019.	Paydown.....	.....	.....48,468	59,301	46,897	45,741	.....	.....1,155	.....	.....1,155	.....	.....46,897	.....	.....1,571	1,571	2,685	02/25/2037.	1FM.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			..	09/01/2019.	Paydown.....	.....	.....320,575	320,575	320,531	320,531	.....	.....44	.....	.....44	.....	.....320,575	.....	.....0	0	5,904	07/25/2058.	1FE.....
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7...			..	09/15/2019.	Redemption 100.0000.....	.....	.....113,685	113,685	113,685	113,685	.....	.....0	.....	.....0	.....	.....113,685	.....	.....0	0	5,528	12/15/2026.	1.....
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21			..	08/15/2019.	Redemption 100.0000.....	.....	.....229,075	229,075	229,075	229,075	.....	.....	.....	.....0	.....	.....229,075	.....	.....0	0	16,196	08/14/2021.	1.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen			..	09/15/2019.	Redemption 100.0000.....	.....	.....35,938	35,938	35,659	35,859	.....	.....79	.....	.....79	.....	.....35,938	.....	.....0	0	1,610	07/15/2022.	2.....
12644@ BS 3	CTL Cap Tr CTL Walgreens 6.620% 01/15/			..	09/15/2019.	Redemption 100.0000.....	.....	.....78,316	78,316	78,810	78,458	.....	.....(142)	.....	.....(142)	.....	.....78,316	.....	.....0	0	3,458	01/15/2023.	2.....
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%			..	08/20/2019.	Call 108.1635.....	.....	.....665,617	615,380	615,380	615,380	.....	.....	.....	.....0	.....	.....615,380	.....	.....0	0	72,559	01/15/2025.	2.....
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%			..	08/15/2019.	Redemption 100.0000.....	.....	.....22,677	22,677	22,677	22,677	.....	.....	.....	.....0	.....	.....22,677	.....	.....0	0	756	01/15/2025.	2.....
12644@ CC 7	County			..	09/05/2019.	Redemption 100.0000.....	.....	.....763,050	763,050	763,050	763,050	.....	.....	.....	.....0	.....	.....763,050	.....	.....0	0	29,924	04/05/2025.	1.....
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 CI A1 2 Oklahom			..	09/15/2019.	Redemption 100.0000.....	.....	.....505,292	505,292	505,292	505,292	.....	.....	.....	.....0	.....	.....505,292	.....	.....0	0	20,254	10/15/2023.	1.....
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6			..	09/15/2019.	Redemption 100.0000.....	.....	.....157,640	157,640	157,640	157,640	.....	.....	.....	.....0	.....	.....157,640	.....	.....0	0	6,319	03/15/2023.	1.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8			..	09/10/2019.	Redemption 100.0000.....	.....	.....64,109	64,109	64,109	64,109	.....	.....	.....	.....0	.....	.....64,109	.....	.....0	0	3,365	10/10/2031.	2.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12			..	09/10/2019.	Redemption 100.0000.....	.....	.....92,343	92,343	106,555	85,065	.....	.....(9,764)	.....	.....(9,764)	.....	.....92,343	.....	.....0	0	3,401	12/10/2028.	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01			..	09/10/2019.	Redemption 100.0000.....	.....	.....508,077	508,077	471,941	485,840	.....	.....22,237	.....	.....22,237	.....	.....508,077	.....	.....0	0	23,529	01/10/2030.	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			..	09/27/2019.	Redemption 100.0000.....	.....	.....137,430	137,430	150,398	147,298	.....	.....(9,868)	.....	.....(9,868)	.....	.....137,430	.....	.....0	0	7,525	01/10/2032.	2FE.....

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 Administrative Symbol/ Market Indicator (a)
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	09/10/2019.	Redemption 100.0000.....		42,079	42,079	42,079	42,079	.....	.....	.....	.....0	.....	.....42,079	.....	.....	.....0	1,320	01/10/2036.	2FE.....
126671 R4 0	CWABS Inc RMBS Ser 2003-5 CI MF1 5.403		..	09/01/2019.	Paydown.....		37,015	37,015	37,015	36,966	.....	.....49	.....	.....49	.....	.....37,015	.....	.....	.....0	1,120	01/25/2034.	1FM.....
126673 GA 4	CWABS Inc RMBS Ser 2004-9 CI AF6 4.603		..	09/01/2019.	Paydown.....		4,652	4,652	4,652	4,642	.....	.....10	.....	.....10	.....	.....4,652	.....	.....	.....0	138	12/25/2034.	1FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		56,364	62,243	59,934	59,047	.....	.....887	.....	.....887	.....	.....59,934	.....	.....(3,570)	(3,570)	2,700	04/25/2035.	2FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		126,926	148,920	95,680	94,135	.....	.....1,545	.....	.....1,545	.....	.....95,680	.....	.....31,246	31,246	6,177	04/25/2035.	1FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		190,388	223,380	221,279	217,705	.....	.....3,574	.....	.....3,574	.....	.....221,279	.....	.....(30,890)	(30,890)	9,265	04/25/2035.	3FM.....
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	08/01/2019.	Paydown.....		26,158	26,158	24,924	25,370	.....	.....788	.....	.....788	.....	.....26,158	.....	.....	.....0	858	08/25/2034.	1FM.....
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		62,051	62,051	62,768	62,233	.....	.....(182)	.....	.....(182)	.....	.....62,051	.....	.....	.....0	2,641	09/25/2034.	1FM.....
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		60,656	65,229	59,678	59,678	.....	.....	.....	.....0	.....	.....59,678	.....	.....978	978	2,669	08/25/2035.	4FM.....
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		113,937	122,528	110,092	110,092	.....	.....	.....	.....0	.....	.....110,092	.....	.....3,845	3,845	5,013	08/25/2035.	4FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		338,041	338,041	340,207	338,273	.....	.....(231)	.....	.....(231)	.....	.....338,041	.....	.....	.....0	12,186	05/25/2035.	1FM.....
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		31,880	19,399	17,945	17,945	.....	.....	.....	.....0	.....	.....17,945	.....	.....13,935	13,935	1,347	07/25/2035.	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 2.17		..	09/16/2019.	Paydown.....		96,432	96,432	33,385	33,385	.....	.....63,047	.....	.....63,047	.....	.....96,432	.....	.....	.....0	1,682	11/15/2036.	1FM.....
12668B EH 2	CWMBs Inc RMBS Ser 2005-85CB CI 2A3 5.		..	09/01/2019.	Paydown.....		331,578	401,108	356,335	352,328	.....	.....4,007	.....	.....4,007	.....	.....356,335	.....	.....(24,756)	(24,756)	16,703	02/25/2036.	1FM.....
12668B QA 4	CWMBs Inc RMBS Ser 2006-4CB CI 2A6 5.5		..	09/01/2019.	Paydown.....		117,215	114,014	104,070	103,624	.....	.....446	.....	.....446	.....	.....104,070	.....	.....13,145	13,145	4,699	04/25/2036.	1FM.....
12668B RZ 8	CWMBs Inc RMBS Ser 2006-6CB CI 1A4 5.5		..	09/01/2019.	Paydown.....		82,931	97,764	83,912	82,436	.....	.....1,476	.....	.....1,476	.....	.....83,912	.....	.....(981)	(981)	3,912	05/25/2036.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500		..	09/01/2019.	Paydown.....		1,257	1,257	1,224	1,240	.....	.....17	.....	.....17	.....	.....1,257	.....	.....	.....0	46	12/25/2035.	3FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		..	09/01/2019.	Paydown.....		2,643	2,744	2,701	2,717	.....	.....	.....	.....0	.....	.....2,717	.....	.....(74)	(74)	98	08/25/2035.	4FM.....
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C		..	09/01/2019.	Paydown.....		290,484	290,484	278,951	278,951	.....	.....11,533	.....	.....11,533	.....	.....290,484	.....	.....	.....0	10,749	04/25/2035.	2FM.....
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...		..	09/10/2019.	Redemption 100.0000.....		135,522	135,522	135,522	135,522	.....	.....	.....	.....0	.....	.....135,522	.....	.....	.....0	3,524	10/10/2039.	2.....
12714# AC 2	3		..	09/15/2019.	Redemption 100.0000.....		41,184	41,184	41,184	.....	.....	.....	.....	.....0	.....	.....41,184	.....	.....	.....0	482	06/15/2035.	1Z.....
13976M AB 0	Capital Auto Rec Asset LBASS Ser 2018-1		..	08/20/2019.	Paydown.....		1,183,158	1,183,158	1,180,801	1,180,840	.....	.....2,318	.....	.....2,318	.....	.....1,183,158	.....	.....	.....0	18,578	10/20/2020.	1FE.....
14041N FF 3	Capital One Multi Asset ExecTr LBASS Ser		..	08/15/2019.	Paydown.....		3,535,000	3,535,000	3,503,240	.....	.....	.....31,760	.....	.....31,760	.....	.....3,535,000	.....	.....	.....0	31,344	06/15/2022.	1FE.....
14042E 4A 5	Capital One NA Sr Nt 2.400% 09/05/19....		..	08/05/2019.	Call 100.0000.....		16,000,000	16,000,000	15,940,960	15,991,619	.....	.....7,330	.....	.....7,330	.....	.....15,998,949	.....	.....1,051	1,051	352,000	09/05/2019.	2FE.....
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09...		..	09/30/2019.	Redemption 100.0000.....		541,716	541,716	543,244	542,645	.....	.....(929)	.....	.....(929)	.....	.....541,716	.....	.....	.....0	31,257	09/30/2027.	2.....
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT		..	09/25/2019.	Paydown.....		690,294	690,294	584,161	615,468	.....	.....74,826	.....	.....74,826	.....	.....690,294	.....	.....	.....0	15,198	05/25/2035.	1FM.....
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 CI A2 6.05		..	09/25/2019.	Paydown.....		125,003	125,003	17,885	23,626	.....	.....107,119	5,742	101,377	.....	.....125,003	.....	.....	.....0	1,153	09/25/2036.	1FM.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		..	09/01/2019.	Paydown.....		38,579	38,579	38,576	38,502	.....	.....77	.....	.....77	.....	.....38,579	.....	.....	.....0	1,490	07/25/2032.	4FM.....

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001		..	09/01/2019.	Paydown.....		11,279	11,279	11,278	11,255	.....	.....23		23	.....	.....11,279	.....	.....	.....0	468	07/25/2032.	2FM.....
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		..	09/01/2019.	Paydown.....		.....	.....21,156	16,863	595	15,400	868		16,268	.....	.....16,863	.....	.....(16,863)	(16,863)	889	07/25/2032.	1FM.....
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002		..	09/01/2019.	Paydown.....		53,824	54,373	39,101	39,101	.....	.....		.....0	.....	.....39,101	.....	.....14,723	14,723	1,902	01/25/2032.	3FM.....
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		..	09/01/2019.	Paydown.....		3,393	3,393	3,410	3,391	.....	.....2		2	.....	.....3,393	.....	.....	.....0	119	02/25/2035.	1FM.....
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		..	09/01/2019.	Paydown.....		29,276	29,276	27,455	28,237	.....	.....1,039		1,039	.....	.....29,276	.....	.....	.....0	982	07/25/2035.	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...		..	09/01/2019.	Paydown.....		3,328	3,328	3,328	3,324	.....	.....4		4	.....	.....3,328	.....	.....	.....0	95	04/25/2034.	1FM.....
17307G FN 3	R		..	09/01/2019.	Paydown.....		25,369	25,369	23,498	24,596	.....	.....773		773	.....	.....25,369	.....	.....	.....0	799	05/25/2034.	1FM.....
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		..	09/01/2019.	Paydown.....		153,302	153,302	148,954	150,933	.....	.....2,369		2,369	.....	.....153,302	.....	.....	.....0	5,660	09/25/2035.	1FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser...		..	09/01/2019.	Paydown.....		42,201	42,201	42,725	.....	.....	.....(524)		(524)	.....	.....42,201	.....	.....	.....0	152	09/25/2064.	1FM.....
184496 AL 1	Clean Harbors Inc Sr Nt 5.125% 06/01/2...		..	07/02/2019.	Call 95.2990		11,435,880	12,000,000	12,076,672	12,035,464	.....	.....(6,321)		(6,321)	.....	.....12,029,143	.....	.....(29,143)	(29,143)	(203,662)	06/01/2021.	3FE.....
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser...		..	09/01/2019.	Paydown.....		153,022	199,326	174,977	173,435	.....	.....1,542		1,542	.....	.....174,977	.....	.....(21,955)	(21,955)	9,203	06/25/2037.	1FM.....
20030N AZ 4	07/01/19		..	07/01/2019.	Maturity.....		3,000,000	3,000,000	3,158,850	3,010,113	.....	.....(10,113)		(10,113)	.....	.....3,000,000	.....	.....	.....0	171,000	07/01/2019.	1FE.....
21036P AM 0	Constellation Brands Inc High Yld Corp.....		..	08/28/2019.	Call 100.3086		4,012,343	4,000,000	4,120,000	4,026,451	.....	.....(19,883)		(19,883)	.....	.....4,006,568	.....	.....(6,568)	(6,568)	134,191	11/15/2019.	2FE.....
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		..	09/01/2019.	Paydown.....		1,075	1,075	1,074	671	401	3		404	.....	.....1,075	.....	.....	.....0	60	08/15/2025.	1FM.....
210805 CT 2	Continental Airlines Inc LBASS EETC Ser...		..	09/15/2019.	Redemption 100.0000		128	128	125	128	.....	.....		.....0	.....	.....128	.....	.....	.....0	9	03/15/2020.	1FE.....
212015 AH 4	Continental Resources Inc Sr Nt 5.000%...		..	09/12/2019.	Call 100.8330		1,424,770	1,413,000	1,428,896	1,419,765	.....	.....(3,857)		(3,857)	.....	.....1,415,909	.....	.....(2,909)	(2,909)	81,832	09/15/2022.	2FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.		..	08/31/2019.	Redemption 100.0000		718,741	718,741	718,741	718,741	.....	.....		.....0	.....	.....718,741	.....	.....	.....0	43,124	02/28/2033.	2FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.		..	09/02/2019.	Redemption 100.0000		60,398	60,398	60,398	60,398	.....	.....		.....0	.....	.....60,398	.....	.....	.....0	2,179	01/02/2040.	2.....
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.		..	09/30/2019.	Redemption 100.0000		287,434	287,434	287,434	287,434	.....	.....		.....0	.....	.....287,434	.....	.....	.....0	10,511	06/30/2027.	2.....
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	07/01/2019.	Paydown.....		7,001	7,001	7,167	7,059	.....	.....(58)		(58)	.....	.....7,001	.....	.....	.....0	225	12/25/2033.	1FM.....
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		196,518	196,518	198,944	196,537	.....	.....(20)		(20)	.....	.....196,518	.....	.....	.....0	7,855	08/25/2034.	1FM.....
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		147,107	147,107	151,268	149,172	.....	.....(2,065)		(2,065)	.....	.....147,107	.....	.....	.....0	5,274	09/25/2034.	1FM.....
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		174,623	174,623	161,735	161,735	.....	.....12,887		12,887	.....	.....174,623	.....	.....	.....0	5,838	10/25/2035.	1FM.....
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		23,327	23,327	23,539	23,334	.....	.....(8)		(8)	.....	.....23,327	.....	.....	.....0	919	02/25/2035.	1FM.....
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		..	08/01/2019.	Paydown.....		104,305	104,305	102,663	102,663	.....	.....1,642		1,642	.....	.....104,305	.....	.....	.....0	3,200	03/25/2035.	1FM.....
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		6,922	6,922	7,091	6,951	.....	.....(29)		(29)	.....	.....6,922	.....	.....	.....0	248	02/25/2025.	1FM.....
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		117,222	117,222	119,548	117,188	.....	.....33		33	.....	.....117,222	.....	.....	.....0	4,558	02/25/2020.	1FM.....
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		206,201	206,201	205,782	205,623	.....	.....578		578	.....	.....206,201	.....	.....	.....0	7,612	07/25/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.13

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 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		359,924	359,924	353,850	356,306		3,618		3,618		359,924			.0	11,120	07/25/2035.	1FM.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		26,448	26,448	25,936	26,103		345		345		26,448			.0	.602	07/25/2035.	1FM.....
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		100,813	100,813	99,754	99,754		1,059		1,059		100,813			.0	3,342	07/25/2035.	1FM.....
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		12,158	12,158	12,079	12,097		.61		.61		12,158			.0	.447	10/25/2034.	1FM.....
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20		..	09/01/2019.	Paydown.....		40,301	40,776	39,489	40,469		40		40		40,509		(208)	(208)	1,427	12/25/2020.	3FM.....
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-		..	09/01/2019.	Paydown.....		26,546	26,566	26,653	26,614				.0		26,614		(68)	(68)	.970	10/25/2026.	2FM.....
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0		..	09/30/2019.	Redemption 100.0000.....		275,238	275,238	275,238	272,350		2,887		2,887		275,238			.0	12,549	09/30/2038.	2FE.....
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		..	09/15/2019.	Redemption 100.0000.....		180,977	180,977	180,977	180,977				.0		180,977			.0	5,419	04/15/2029.	2.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		..	08/20/2019.	Redemption 100.0000.....		.50	.50	.50	(.679)		729		729		.50			.0	3,366	03/31/2041.	2FE.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		..	09/30/2019.	Redemption 100.0000.....		196,549	196,549	196,549	195,729		.820		.820		196,549			.0	5,676	03/31/2041.	2PL.....
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006		..	09/01/2019.	Paydown.....		38,563	38,563	15,875	15,875				.0		15,875		22,688	22,688	1,665	07/25/2034.	1FM.....
233050 AC 7	A3		..	09/01/2019.	Paydown.....		846,678	846,678	892,545	853,537		(6,859)		(6,859)		846,678			.0	28,909	11/10/2046.	1FM.....
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S		..	09/07/2019.	Redemption 100.0000.....		613,822	613,822	613,822	613,822				.0		613,822			.0	22,971	12/07/2021.	1.....
233851 AR 5	Daimler Fin NA LLC Sr Nt 2.250% 07/31/		..	07/31/2019.	Maturity.....		10,000,000	10,000,000	9,935,800	9,994,262		5,738		5,738		10,000,000			.0	225,000	07/31/2019.	1FE.....
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		..	09/01/2019.	Paydown.....		4,428	4,428	4,428	4,421		7		7		4,428			.0	123	08/15/2030.	1FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	09/01/2019.	Paydown.....		2,765	2,765	2,765	2,763		.2		.2		2,765			.0	.95	09/25/2033.	1FM.....
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		..	09/01/2019.	Paydown.....		138,707	138,707	140,983	138,521		186		186		138,707			.0	3,673	03/25/2020.	1FM.....
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		..	09/01/2019.	Paydown.....		18,233	18,233	17,949	18,039		194		194		18,233			.0	.760	05/25/2035.	1FM.....
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		..	09/01/2019.	Paydown.....		60,456	60,456	59,991	60,080		376		376		60,456			.0	2,180	06/25/2035.	2FM.....
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		..	09/01/2019.	Paydown.....		102,479	102,479	101,102	101,534		946		946		102,479			.0	3,792	06/25/2035.	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		..	09/01/2019.	Paydown.....		13,041	15,135	14,200	14,200				.0		14,200		(1,159)	(1,159)	.544	09/25/2035.	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		..	09/01/2019.	Paydown.....		3,907	3,907	3,906	3,963		(55)		(55)		3,907			.0	134	12/25/2033.	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		..	09/01/2019.	Paydown.....		2,031	2,031	2,030	2,056		(25)		(25)		2,031			.0	.74	01/25/2034.	1FM.....
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C		..	09/01/2019.	Paydown.....		1,051,612	1,051,612	1,046,014	1,048,639		2,973		2,973		1,051,612			.0	31,833	06/26/2035.	1FM.....
25179M AP 8	Devon Energy Corp Sr Nt 3.250% 05/15/2		..	07/27/2019.	Call 103.2871.....		7,746,532	7,500,000	7,455,600	7,483,387		2,676		2,676		7,486,063		13,937	13,937	417,157	05/15/2022.	2FE.....

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)
25278X AC 3	Diamondback Energy Inc Sr Nt 4.750% 11		..	08/15/2019.	Tax Free Exchange.....		2,502,039	2,480,000	2,504,075	1,479,146		(2,107)		(2,107)		2,502,039			0	92,931	11/01/2024.	3FE.....
254683 BV 6	Discover Card Mstr Tr LBASS Ser 2016-A4		..	09/15/2019.	Paydown.....		25,000,000	25,000,000	24,668,945	24,752,571		247,429		247,429		25,000,000			0	260,625	03/15/2022.	1FE.....
26252J AA 6	Dryden Senior Loan Fund CLO Ser 2019-75A		..	07/15/2019.	Paydown.....		30,000,000	30,000,000	30,000,000					0		30,000,000			0	431,921	01/15/2029.	1FE.....
26252J AC 2	Dryden Senior Loan Fund CLO Ser 2019-75A		..	07/15/2019.	Paydown.....		5,000,000	5,000,000	5,000,000					0		5,000,000			0	83,870	01/15/2029.	1FE.....
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt 4.170% 12/3.		..	07/01/2019.	Redemption 100.0000.....		52,979	52,979	52,979	52,979				0		52,979			0	1,105	12/31/2041.	2PL.....
269330 AA 4	Energy Efficient Equity Inc LBASS Series..		..	09/20/2019.	Paydown.....		739,639	739,639	739,617			22		22		739,639			0	1,450	09/20/2055.	1FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1		..	09/01/2019.	Paydown.....		8,801	8,801	8,801	8,790		11		11		8,801			0	174	08/25/2032.	1FM.....
30161M AG 8	Exelon Generation Co LLC Sr Nt 6.250%.		..	09/20/2019.	JP Morgan Securities LLC.....		6,277,350	5,000,000	5,181,650	5,155,650		(2,840)		(2,840)		5,152,809		1,124,541	1,124,541	306,424	10/01/2039.	2FE.....
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt 4.54.		..	09/30/2019.	Redemption 100.0000.....		805,000	805,000	805,000	805,000				0		805,000			0	36,547	03/31/2038.	2FE.....
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3 7.580%		..	07/02/2019.	Redemption 100.0000.....		46,702	46,702	52,657	46,714		(11)		(11)		46,702			0	3,540	07/02/2019.	2FE.....
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		..	07/15/2019.	Paydown.....		5,344	5,344	5,978	5,426		(82)		(82)		5,344			0	359	07/15/2023.	2FE.....
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 CI A 7.6		..	07/15/2019.	Paydown.....		559	559	659	575		(17)		(17)		559			0	43	01/15/2022.	1FE.....
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.		..	09/01/2019.	Paydown.....		112,445	126,623	118,263	118,263				0		118,263		(5,818)	(5,818)	4,355	09/25/2035.	4FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		..	09/01/2019.	Paydown.....		79,505	106,609	80,505	80,287		217		217		80,505		(999)	(999)	4,918	08/25/2037.	3FM.....
33812@ AA 5	Fitch Group Inc Sr Nt 5.120% 08/09/21....		..	08/09/2019.	Redemption 100.0000.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.	2.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI		..	09/01/2019.	Paydown.....		6,212	6,212	6,212	6,212				0		6,212			0	287	07/25/2029.	3FM.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI		..	09/01/2019.	Paydown.....		31,060	31,060	34,650	32,567		(1,507)		(1,507)		31,060			0	1,435	07/25/2029.	4FM.....
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI		..	09/01/2019.	Paydown.....		25	25	25	25				0		25			0	1	04/25/2029.	1FM.....
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		..	09/25/2019.	Paydown.....		83,357	83,357	38,881	38,881				0		38,881		44,477	44,477	2,211	11/25/2036.	1FM.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20		..	09/01/2019.	Paydown.....		761,621	761,621	784,423	767,868		(6,246)		(6,246)		761,621			0	13,570	06/10/2046.	1FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	09/01/2019.	Paydown.....		17,851	17,851	17,852	17,795		56		56		17,851			0	797	07/20/2031.	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		8,085	8,085	8,084	8,073		12		12		8,085			0	259	04/25/2034.	1FM.....
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		1,553	1,553	1,553	1,551		2		2		1,553			0	43	06/25/2034.	1FM.....
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		13,849	13,849	13,849	13,840		9		9		13,849			0	459	11/25/2033.	1FM.....
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200		..	09/25/2019.	Paydown.....		1,601	1,601	1,175	1,175		426		426		1,601			0	42	10/25/2033.	1FM.....
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200		..	09/25/2019.	Paydown.....		43,704	43,704	43,704	43,704				0		43,704			0	1,197	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)
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200		..	09/25/2019.	Paydown.....		1,974	1,974	1,974	1,974				0		1,974			0	57	11/25/2033.	1FM.....
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F CI		..	09/01/2019.	Paydown.....		6,442	6,442	6,451	6,434		8		8		6,442			0	271	07/25/2035.	1FM.....
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		131,532	131,532	130,545	130,857		675		675		131,532			0	4,183	06/25/2035.	1FM.....
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		127,369	127,369	122,851	124,724		2,645		2,645		127,369			0	5,126	06/25/2035.	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		119,559	119,559	113,928	116,655		2,904		2,904		119,559			0	4,319	06/25/2035.	1FM.....
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		227,945	227,945	227,938	227,521		424		424		227,945			0	8,208	06/25/2034.	1FM.....
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		914	914	914	913		1		1		914			0	27	08/25/2034.	1FM.....
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		95,239	95,239	96,147	95,418		(179)		(179)		95,239			0	3,378	02/25/2035.	1FM.....
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 CI		..	09/25/2019.	Paydown.....		38,327	38,327	2,871	2,871		35,456		35,456		38,327			0	19	05/25/2036.	1FM.....
369604 BF 9	General Electric Co Sr Nt 4.125% 10/09..		..	09/30/2019.	Call 96.7930.....		37,039,777	38,267,000	38,557,090	38,521,161		(4,900)		(4,900)		38,516,261		(249,261)	(249,261)	311,828	10/09/2042.	2FE.....
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%		..	07/18/2019.	Call 92.0000.....		19,749,701	21,467,067	20,393,713	21,682,866		2,232	1,291,384	(1,289,152)		20,393,713		1,073,353	1,073,353	(672,158)	09/05/2038.	6PL.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A		..	09/15/2019.	Paydown.....		144,751	144,751	145,442	145,442		(692)		(692)		144,751			0	1,127	10/15/2054.	1FE.....
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A CI A		..	09/15/2019.	Paydown.....		12,302	12,302	12,913	12,913		(611)		(611)		12,302			0		10/15/2053.	1FE.....
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0..		..	07/01/2019.	Redemption 100.0000.....		2,093,023	2,093,023	2,093,023	2,093,023				0		2,093,023			0	121,605	07/01/2021.	1.....
39121J AH 3	Great River Energy 1st Mtg Bd 4.478% 0..		..	07/01/2019.	Redemption 100.0000.....		604,000	604,000	604,000	604,000				0		604,000			0	27,047	07/01/2030.	1FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		..	09/25/2019.	Paydown.....		191,502	191,502	178,751	178,751		12,751		12,751		191,502			0	3,355	06/25/2037.	1FM.....
40573L AS 5	Halfmoon Parent Inc. Sr Nt 4.375% 10/1..		..	08/28/2019.	Tax Free Exchange.....		7,487,199	7,500,000	7,485,825	7,486,233		966		966		7,487,199			0	310,807	10/15/2028.	2FE.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		..	09/19/2019.	Paydown.....		266,335	266,335	259,593	260,071		6,264		6,264		266,335			0	4,651	07/19/2047.	1FM.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A CI....		..	07/15/2019.	Redemption 100.0000.....		245,440	245,440	244,166			1,274		1,274		245,440			0	4,786	01/15/2026.	1FE.....
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		..	09/01/2019.	Paydown.....		579	579	579	579				0		579			0	27	05/25/2033.	1FM.....
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		..	09/25/2019.	Paydown.....		490,993	490,993	455,280	455,280		35,713		35,713		490,993			0	8,778	08/25/2036.	1FM.....
44891F AD 8	Hyundai Auto Lease Sec Tr LBASS Ser 2017		..	07/15/2019.	Paydown.....		1,103,096	1,103,096	1,099,834	1,100,030		3,066		3,066		1,103,096			0	12,097	08/17/2020.	1FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		..	09/30/2019.	Redemption 100.0000.....		325,862	325,862	325,862	325,862				0		325,862			0	8,090	12/31/2031.	1PL.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 2.4		..	09/25/2019.	Paydown.....		27,684	27,684	27,101	27,101		583		583		27,684			0	531	08/25/2035.	1FM.....
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	09/01/2019.	Paydown.....		11,468	11,468	11,467	11,459		9		9		11,468			0	410	03/25/2034.	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 Administrative Symbol/Market Indicator (a)
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	09/01/2019.	Paydown.....		10,769	10,769	10,769	10,756	.....	.....13		13	.....	.....10,769	.....	.....	.....0	307	08/25/2034.	1FM.....
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		..	08/01/2019.	Paydown.....		.....	.....7,240	4,873	177	4,618	78		4,696	.....	.....4,873	.....	.....(4,873)	(4,873)	277	06/25/2031.	1FM.....
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		..	09/01/2019.	Paydown.....		62,558	62,558	62,539	62,436	.....	.....123		123	.....	.....62,558	.....	.....	.....0	2,285	04/25/2035.	4FM.....
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		..	09/01/2019.	Paydown.....		74,651	72,930	70,426	70,164	.....	.....263		263	.....	.....70,426	.....	.....4,225	4,225	3,375	07/25/2035.	4FM.....
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		..	09/01/2019.	Paydown.....		45,497	53,976	43,361	42,872	.....	.....489		489	.....	.....43,361	.....	.....2,136	2,136	1,543	10/25/2035.	1FM.....
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		..	08/01/2019.	Paydown.....		49,576	49,576	46,684	47,492	.....	.....2,084		2,084	.....	.....49,576	.....	.....	.....0	1,860	09/25/2033.	5FM.....
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		..	09/01/2019.	Paydown.....		95,936	90,016	62,999	61,692	.....	.....1,307		1,307	.....	.....62,999	.....	.....32,937	32,937	2,774	06/25/2036.	1FM.....
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		..	09/01/2019.	Paydown.....		232,625	232,625	220,125	220,125	.....	.....12,500		12,500	.....	.....232,625	.....	.....	.....0	5,364	08/25/2036.	1FM.....
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		..	09/25/2019.	Paydown.....		119,333	118,164	92,269	92,269	.....	.....		.....0	.....	.....92,269	.....	.....27,063	27,063	2,678	11/25/2036.	1FM.....
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		..	09/01/2019.	Paydown.....		285,141	323,035	276,090	276,090	.....	.....		.....0	.....	.....276,090	.....	.....9,051	9,051	8,286	12/25/2035.	1FM.....
45685E AB 2	Voya Financial Inc Sr Nt 5.000% 07/15/...		..	07/12/2019.	Call 109.0330.....		15,702,933	14,402,000	16,219,742	15,397,622	.....	.....(141,554)		(141,554)	.....	.....15,256,067	.....	.....(854,067)	(854,067)	2,086,442	07/15/2022.	2FE.....
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 CI 1A4		..	09/01/2019.	Paydown.....		46,800	46,800	45,078	46,034	.....	.....766		766	.....	.....46,800	.....	.....	.....0	1,470	09/25/2034.	1FM.....
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3		..	09/01/2019.	Paydown.....		16,567	16,567	16,704	16,593	.....	.....(26)		(26)	.....	.....16,567	.....	.....	.....0	612	01/25/2035.	1FM.....
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2		..	09/01/2019.	Paydown.....		180,996	180,996	167,704	178,994	.....	.....2,002		2,002	.....	.....180,996	.....	.....	.....0	6,009	09/25/2020.	4FM.....
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6		..	09/01/2019.	Paydown.....		32,600	32,600	32,060	31,410	.....	.....836		836	.....	.....32,246	.....	.....354	354	1,054	11/25/2035.	2FM.....
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	09/01/2019.	Paydown.....		13,386	13,397	12,156	10,729	1,336	91		1,427	.....	.....12,156	.....	.....1,231	1,231	614	12/25/2035.	4FM.....
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	08/01/2019.	Paydown.....		34,557	34,557	31,355	27,674	3,445	235		3,680	.....	.....31,355	.....	.....3,202	3,202	1,349	12/25/2035.	5FM.....
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	09/01/2019.	Paydown.....		37,090	37,090	32,611	32,611	.....	.....		.....0	.....	.....32,611	.....	.....4,479	4,479	1,270	12/25/2035.	1FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	09/01/2019.	Paydown.....		26,923	27,018	21,260	21,260	.....	.....		.....0	.....	.....21,260	.....	.....5,663	5,663	1,106	03/25/2036.	1FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	09/01/2019.	Paydown.....		35,897	36,023	30,998	30,998	.....	.....		.....0	.....	.....30,998	.....	.....4,899	4,899	1,474	03/25/2036.	4FM.....
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2		..	09/01/2019.	Paydown.....		68,884	65,526	46,045	46,045	.....	.....		.....0	.....	.....46,045	.....	.....22,839	22,839	1,882	01/25/2037.	1FM.....
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		..	09/01/2019.	Paydown.....		110,490	112,721	102,313	98,476	.....	.....3,837		3,837	.....	.....102,313	.....	.....8,177	8,177	3,162	09/25/2036.	1FM.....

QE05.16

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)
46634G AB 7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			..	09/06/2019.	Paydown.....		22,000,000	22,000,000	24,684,688	22,423,249	.....	.....(423,249)	.....	.....(423,249)	.....	.....22,000,000	.....	.....	......0	929,445	12/05/2027.	1FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			..	09/01/2019.	Paydown.....		82,890	82,890	85,643	83,725	.....	.....(834)	.....	.....(834)	.....	.....82,890	.....	.....	......0	939	01/15/2046.	1FM.....
492386 AT 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A			..	09/18/2019.	Tax Free Exchange.....		12,570,501	11,145,000	13,121,432	12,614,235	.....	.....(54,879)	.....	.....(54,879)	.....	.....12,559,356	.....	.....11,145	11,145	884,983	09/15/2031.	2FE.....
50180L AD 2	L-3 Communications Corp Co Gtd Nt 4.95			..	09/11/2019.	Paydown.....		120,100	120,100	109,065	118,226	.....	.....1,875	.....	.....1,875	.....	.....120,100	.....	.....	......0	5,030	04/15/2041.	1FM.....
502413 BA 4	Legg Mason Mtg Cap Corp LBASS Ser 2003-C			..	07/03/2019.	Tax Free Exchange.....		6,483,059	6,500,000	6,418,490	6,478,062	.....	.....4,996	.....	.....4,996	.....	.....6,483,059	.....	.....	......0	284,213	02/15/2021.	2FE.....
52465# BP 9	Legg Mason Mtg Cap Corp CTL 7.400% 12/			..	09/01/2019.	Redemption 100.0000.....		375,994	375,994	355,519	370,772	.....	.....5,222	.....	.....5,222	.....	.....375,994	.....	.....	......0	12,114	03/01/2023.	1.....
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.750% 01/			..	09/15/2019.	Redemption 100.0000.....		121,959	121,959	127,669	122,930	.....	.....(971)	.....	.....(971)	.....	.....121,959	.....	.....	......0	5,979	12/15/2021.	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/			..	09/15/2019.	Redemption 100.0000.....		37,862	37,862	39,709	38,115	.....	.....(253)	.....	.....(253)	.....	.....37,862	.....	.....	......0	2,033	01/15/2021.	4.....
52467@ AH 8	Lehman Structured Sec Corp RMBS Ser 2005			..	07/15/2019.	Redemption 100.0000.....		18,749	18,749	19,663	18,874	.....	.....(125)	.....	.....(125)	.....	.....18,749	.....	.....	......0	828	01/15/2021.	4Z.....
52518R CD 6	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			..	09/26/2019.	Paydown.....		9,591	11,582	5,665	5,665	.....	.....	.....	......0	.....	.....5,665	.....	.....3,926	3,926	207	09/26/2045.	4FM.....
542514 GW 8	Master Seasoned Securities Tr RMBS Ser 2			..	09/25/2019.	Paydown.....		396,923	396,923	371,123	380,383	.....	.....16,541	.....	.....16,541	.....	.....396,923	.....	.....	......0	7,373	09/25/2034.	1FM.....
55265W CA 9	MASTR Alternative Loans Tr RMBS Ser 2007			..	09/01/2019.	Paydown.....		5,667	5,667	5,855	5,817	.....	.....(150)	.....	.....(150)	.....	.....5,667	.....	.....	......0	226	08/25/2032.	1FM.....
55275S AC 4	Madison Park Funding LTD CLO Ser 2014-12			..	09/01/2019.	Paydown.....		131,796	131,796	132,136	131,977	.....	.....(10)	.....	.....(10)	.....	.....131,967	.....	.....(171)	(171)	4,556	10/25/2036.	2FM.....
55818P AL 4	Major League Baseball Tr Nt 3.440% 12/			..	07/22/2019.	Paydown.....		4,423,995	4,423,995	4,423,995	4,423,995	.....	.....	.....	......0	.....	.....4,423,995	.....	.....	......0	129,702	07/20/2026.	1FE.....
56081# AR 1	Master Asset Securitization Tr RMBS Ser...			..	08/12/2019.	Redemption 100.0000.....		932,729	932,729	932,729	932,729	.....	.....	.....	......0	.....	.....932,729	.....	.....	......0	21,482	12/10/2020.	1PL.....
576434 2D 5	Master Asset Securitization Tr RMBS Ser...			..	09/01/2019.	Paydown.....		145,061	210,709	161,373	161,373	.....	.....	.....	......0	.....	.....161,373	.....	.....(16,312)	(16,312)	8,707	03/25/2036.	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...			..	09/01/2019.	Paydown.....		86,840	86,840	87,709	87,151	.....	.....(311)	.....	.....(311)	.....	.....86,840	.....	.....	......0	3,170	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...			..	09/01/2019.	Paydown.....		40,237	40,237	40,954	40,492	.....	.....(255)	.....	.....(255)	.....	.....40,237	.....	.....	......0	1,500	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...			..	09/01/2019.	Paydown.....		179,253	179,253	176,242	177,302	.....	.....1,951	.....	.....1,951	.....	.....179,253	.....	.....	......0	6,340	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...			..	09/01/2019.	Paydown.....		3,633	3,633	3,633	3,633	.....	.....	.....	......0	.....	.....3,633	.....	.....	......0	117	08/25/2034.	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser...			..	08/01/2019.	Paydown.....		3,151	3,151	3,176	3,145	.....	.....6	.....	.....6	.....	.....3,151	.....	.....	......0	121	09/25/2034.	1FM.....
576434 YM 0	Master Asset Securitization Tr RMBS Ser...			..	09/01/2019.	Paydown.....		52,805	52,805	50,464	51,509	.....	.....1,296	.....	.....1,296	.....	.....52,805	.....	.....	......0	2,086	12/25/2034.	1FM.....
57643M FN 9	Merrill Lynch Mtg Investors RMBS Ser 200			..	09/01/2019.	Paydown.....		10,573	10,573	10,256	10,422	.....	.....151	.....	.....151	.....	.....10,573	.....	.....	......0	374	07/25/2034.	1FM.....
589929 XZ 6	Mesquite Power Priv Pl 4.640% 12/31/39.			..	09/01/2019.	Redemption 100.0000.....		40,183	40,183	40,167	40,309	.....	.....(46)	.....	.....(46)	.....	.....40,264	.....	.....(80)	(80)	1,787	09/25/2032.	1FM.....
59073@ AA 4	Metlife Securitization Trust RMBS Ser 20...			..	09/30/2019.	Paydown.....		(276,067)	(276,067)	(276,067)	(276,067)	.....	.....	.....	......0	.....	.....(276,067)	.....	.....	......0	1,743	12/31/2039.	2FE.....
59166E AA 3	Mid State Tr LBASS Ser 11 CI M1 5.598%			..	09/01/2019.	Paydown.....		102,461	102,461	103,920	.....	.....	.....(1,459)	.....	.....(1,459)	.....	.....102,461	.....	.....	......0	1,312	04/25/2058.	1FE.....
59549W AB 9	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			..	09/15/2019.	Paydown.....		48,100	48,100	48,099	48,100	.....	.....	.....	......0	.....	.....48,100	.....	.....	......0	1,787	07/15/2038.	2FE.....
61744C HP 4	Morgan Stanley Cap I CMBS Ser 2011-C1 CI			..	09/25/2019.	Paydown.....		389,489	389,489	365,146	371,449	.....	.....18,039	.....	.....18,039	.....	.....389,489	.....	.....	......0	9,203	09/25/2034.	1FM.....
617458 AG 9				..	09/01/2019.	Paydown.....		513,056	513,056	538,001	515,891	.....	.....(2,835)	.....	.....(2,835)	.....	.....513,056	.....	.....	......0	17,160	09/15/2047.	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)
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			..	09/01/2019.	Paydown.....		4,855	4,855	4,625	4,805		50		50		4,855			0	178	11/25/2033.	1FM.....
61746B DR 4	Morgan Stanley Sr Nt Ser G 2.375% 07/2			..	07/23/2019.	Maturity.....		10,000,000	10,000,000	9,970,000	9,995,973		4,027		4,027		10,000,000			0	118,750	07/23/2019.	1FE.....
61756U AH 4	IQ16			..	08/01/2019.	Paydown.....		8,156	30,669	22,277	23,205	3,915		4,843	(928)		22,277		(14,121)	(14,121)	1,236	12/12/2049.	4FM.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			..	09/01/2019.	Paydown.....		626,753	626,753	647,955	632,237		(5,485)		(5,485)		626,753			0	11,255	12/15/2048.	1FM.....
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			..	09/01/2019.	Paydown.....		956,701	956,701	985,372	965,049		(8,348)		(8,348)		956,701			0	26,719	08/15/2046.	1FM.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			..	09/01/2019.	Paydown.....		418,046	418,046	430,584	421,987		(3,941)		(3,941)		418,046			0	10,208	11/15/2046.	1FM.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	09/16/2019.	Call 100.0000.....		87,608	87,608	87,608	87,608				0		87,608			0	3,097	09/15/2028.	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			..	09/01/2019.	Paydown.....		307	307	307	307		1		1		307			0	10	11/25/2033.	1FM.....
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			..	09/01/2019.	Paydown.....		49,812	49,812	51,072	50,986		(1,174)		(1,174)		49,812			0	1,231	05/25/2054.	1FE.....
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-			..	09/01/2019.	Paydown.....		338,114	338,114	349,645			(11,530)		(11,530)		338,114			0	3,410	02/25/2057.	1FM.....
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-			..	09/01/2019.	Paydown.....		154,858	154,858	160,732			(5,874)		(5,874)		154,858			0	1,498	03/25/2057.	1FM.....
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-			..	09/01/2019.	Paydown.....		491,490	491,490	493,263			(1,773)		(1,773)		491,490			0	13,322	09/25/2057.	1FE.....
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-			..	09/01/2019.	Paydown.....		1,379,622	1,379,622	1,427,609			(47,987)		(47,987)		1,379,622			0	10,426	11/25/2058.	1FE.....
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-			..	07/13/2019.	Paydown.....		856,542	856,542	886,335			(29,793)		(29,793)		856,542			0	2,677	11/25/2058.	1Z.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	09/01/2019.	Paydown.....		171,392	171,392	173,690			(2,298)		(2,298)		171,392			0	618	02/25/2049.	1FE.....
64830W AD 3	New Residential Mtg Loan RMBS Ser 2019-4			..	09/01/2019.	Paydown.....		74,603	74,603	76,795			(2,192)		(2,192)		74,603			0	435	12/25/2058.	1FE.....
64830W AD 3	New Residential Mtg Loan RMBS Ser 2019-4			..	08/14/2019.	Paydown.....		86,098	86,098	88,628			(2,529)		(2,529)		86,098			0	251	12/25/2058.	1Z.....
651639 AE 6	Newmont Mining Corp Co Gtd Nt 5.875% 0			..	08/28/2019.	Tax Free Exchange.....		14,235,562	13,150,000	13,984,183	13,814,439		(17,167)		(17,167)		13,797,272		438,290	438,290	701,744	04/01/2035.	2FE.....
65341K AP 1	Nextgear Floorplan Mast Ow Tr LBASS Ser			..	09/15/2019.	Paydown.....		12,691,000	12,691,000	12,594,914	12,603,514		87,486		87,486		12,691,000			0	208,450	09/15/2021.	1FE.....
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			..	09/01/2019.	Paydown.....		20,032	20,032	20,050	20,030		1		1		20,032			0	769	08/25/2033.	1FM.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			..	09/01/2019.	Paydown.....		2,036	2,036	2,036	2,035		1		1		2,036			0	75	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	07/01/2019.	Paydown.....		5,659	5,659	5,614	5,624		35		35		5,659			0	176	07/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.19

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)
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	09/01/2019.	Paydown.....		3,976	3,976	4,205	4,164		(187)		(187)		3,976			0	150	10/25/2034.	1FM.....
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			..	09/01/2019.	Paydown.....		7,430	7,430	7,393	7,398		32		32		7,430			0	266	02/25/2035.	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			..	09/25/2019.	Paydown.....		43,513	43,513	21,098	21,098		22,414		22,414		43,513			0	537	04/25/2036.	4FM.....
666807 BA 9	08/			..	08/01/2019.	Maturity.....		7,000,000	7,000,000	7,931,100	7,097,128		(97,128)		(97,128)		7,000,000			0	353,500	08/01/2019.	2FE.....
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20.			..	08/01/2019.	Call 102.2470.....		7,018,234	6,864,000	6,934,323	6,881,192		(6,103)		(6,103)		6,875,089		(11,089)	(11,089)	447,804	08/15/2020.	2FE.....
68389X AG 0	Oracle Corp Sr Nt 5.000% 07/08/19.....			..	07/08/2019.	Maturity.....		33,000,000	33,000,000	32,902,750	32,993,676		6,324		6,324		33,000,000			0	1,650,000	07/08/2019.	1FE.....
69371V AC 1	PSMC Trust RMBS Ser 2018-1A CI A3 3.50			..	09/01/2019.	Paydown.....		367,365	367,365	366,906	366,894		471		471		367,365			0	8,665	02/25/2048.	1FM.....
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-			..	09/25/2019.	Paydown.....		587,556	587,556	578,926	580,683		6,873		6,873		587,556			0	13,534	10/25/2034.	1FM.....
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-			..	09/25/2019.	Paydown.....		778,773	778,773	671,691	721,427		4,877		4,877		726,304		52,469	52,469	16,436	05/25/2035.	1FM.....
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			..	09/13/2019.	Redemption 100.0000.....		91,499	91,499	91,499	91,499				0		91,499			0	2,745	09/13/2027.	1.....
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			..	09/13/2019.	Redemption 100.0000.....		275,149	275,149	275,149	275,149				0		275,149			0	8,254	09/13/2027.	1.....
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP			..	09/23/2019.	Redemption 100.0000.....		54,006	54,006	17,864	17,864		36,142		36,142		54,006			0	1,358	12/23/2031.	3FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	09/23/2019.	Paydown.....		16,927	16,927	940	(39,413)		56,339		56,339		16,927			0	1,711	03/23/2035.	4FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A-			..	09/23/2019.	Paydown.....		750,370	750,370	643,234	661,467		88,903		88,903		750,370			0	19,923	03/22/2038.	1FE.....
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt CI			..	09/23/2019.	Paydown.....		7,275	7,275	5,397	5,397		1,877		1,877		7,275			0	188	06/23/2035.	3FE.....
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt CI			..	07/30/2019.	Paydown.....				(6,130)		(21,335)	27,466		6,131					0	590	06/23/2035.	6FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..			..	09/23/2019.	Paydown.....		333,729	333,729	200,238	220,049		113,681		113,681		333,729			0	9,734	12/22/2035.	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			..	09/23/2019.	Redemption 100.0000.....		22,112	22,112	22,112	21,768		343		343		22,112			0	495	03/22/2038.	1FE.....
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt CI.			..	09/23/2019.	Paydown.....		55,833	55,833	55,833	55,833				0		55,833			0	1,245	09/22/2036.	1FE.....
74042T AC 5	Preferred Term Sec Ltd LBASS Nt CI A-2 P			..	09/23/2019.	Paydown.....		28,589	28,589	25,633	25,633		2,957		2,957		28,589			0	651	12/22/2037.	2FE.....
74042W AB 0	Preferred Term Sec Ltd LBASS Nt CI A-2 P			..	09/23/2019.	Paydown.....		27,527	27,527	24,495	21,172		6,355		6,355		27,527			0	1,132	09/23/2035.	1FE.....
74042W AC 8	Preferred Term Sec Ltd LBASS Nt CI B PTP			..	09/23/2019.	Paydown.....		47,408	47,408	47,621	47,422		(14)		(14)		47,408			0	2,118	09/23/2035.	3FE.....
74042W AD 6	Preferred Term Sec Ltd LBASS Nt CI C PTP			..	09/23/2019.	Paydown.....		23,466	23,466	10,532	5,515	(9,156)	27,106		17,950		23,466			0	1,233	09/23/2035.	5FE.....
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt CI			..	09/23/2019.	Paydown.....		9,073	9,073	8,649	8,722		352		352		9,073			0	261	12/22/2036.	1FE.....
741382 AA 3	P			..	09/26/2019.	Paydown.....		145,397	145,397	83,261	83,261		62,136		62,136		145,397			0	2,888	09/26/2034.	3FE.....
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT			..	09/23/2019.	Paydown.....		22,516	22,516	9,062	6,865	2,197	13,454		15,651		22,516			0	278	09/23/2035.	6*.....
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1			..	09/01/2019.	Paydown.....		4,157	4,157	3,871	3,986		171		171		4,157			0	139	10/25/2033.	1FM.....
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A 3.51..			..	08/22/2019.	Maturity.....		10,500,000	10,500,000	10,500,000	10,500,000				0		10,500,000			0	368,550	08/22/2019.	1.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%			..	07/01/2019.	Redemption 100.0000.....		1,669,550	1,669,550	2,190,146	1,763,824		(94,274)		(94,274)		1,669,550			0	156,270	01/01/2021.	1FE.....
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2			..	09/25/2019.	Paydown.....		135,034	135,034	134,865	134,925		109		109		135,034			0	2,827	05/25/2035.	1FM.....
74927# AA 9	RB Investment Associates CTL 7.220% 12			..	09/15/2019.	Redemption 100.0000.....		45,791	45,791	45,791	45,791				0		45,791			0	2,205	09/15/2028.	2.....

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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)
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1 5		..	09/01/2019.	Paydown.....		73,187	73,207	73,436	73,174	.....	.....(3)	.....	.....(3)	.....	.....73,171	.....	.....17	17	2,730	04/25/2035.	3FM.....
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 CI A1		..	09/01/2019.	Paydown.....		792,869	792,869	792,859	792,853	.....	.....16	.....	.....16	.....	.....792,869	.....	.....	.....0	22,713	12/26/2053.	1FE.....
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2		..	09/01/2019.	Paydown.....		92,823	96,010	96,250	96,090	.....	.....(5)	.....	.....(5)	.....	.....96,085	.....	.....(3,262)	(3,262)	4,008	01/25/2037.	4FM.....
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..		..	09/25/2019.	Paydown.....		144,725	143,563	104,852	104,852	.....	.....	.....	.....0	.....	.....104,852	.....	.....39,873	39,873	2,638	04/25/2036.	1FM.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..		..	09/25/2019.	Paydown.....		301,568	301,568	258,456	258,456	.....	.....43,113	.....	.....43,113	.....	.....301,568	.....	.....	.....0	5,547	08/25/2037.	1FM.....
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser		..	09/25/2019.	Paydown.....		126,719	126,719	126,719	126,719	.....	.....	.....	.....0	.....	.....126,719	.....	.....	.....0	2,058	06/25/2032.	1FM.....
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		27,242	27,242	27,242	27,200	.....	.....(1)	.....	.....(1)	.....	.....27,199	.....	.....43	43	791	11/25/2034.	1FM.....
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		48,907	48,907	42,916	45,560	.....	.....3,347	.....	.....3,347	.....	.....48,907	.....	.....	.....0	1,680	05/25/2035.	1FM.....
760761 AB 2	Republic Services Inc Co Gtd Nt 5.500%.		..	09/15/2019.	Maturity.....		55,835,000	55,835,000	57,176,907	55,961,251	.....	.....(126,251)	.....	.....(126,251)	.....	.....55,835,000	.....	.....	.....0	3,070,925	09/15/2019.	2FE.....
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.		..	09/25/2019.	Paydown.....		75,755	75,755	75,755	75,755	.....	.....	.....	.....0	.....	.....75,755	.....	.....	.....0	1,731	10/25/2031.	1FM.....
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..		..	09/01/2019.	Paydown.....		49,262	58,291	52,953	52,953	.....	.....	.....	.....0	.....	.....52,953	.....	.....(3,691)	(3,691)	2,187	04/25/2035.	1FM.....
76110H X9 5	Residential Accredit Loans Inc RMBS Ser..		..	09/01/2019.	Paydown.....		103,370	137,994	139,849	138,615	.....	.....(14)	.....	.....(14)	.....	.....138,601	.....	.....(35,231)	(35,231)	5,018	03/25/2035.	4FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		1,641	1,641	1,641	1,637	.....	.....4	.....	.....4	.....	.....1,641	.....	.....	.....0	66	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		.....	.....28,750	15,283	13,401	1,882	.....	.....	.....1,882	.....	.....15,283	.....	.....(15,283)	(15,283)	1,220	09/25/2031.	6FM.....
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		..	09/01/2019.	Paydown.....		6,464	6,464	6,460	6,452	.....	.....12	.....	.....12	.....	.....6,464	.....	.....	.....0	141	05/25/2033.	1FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser		..	08/01/2019.	Paydown.....		50,809	50,809	48,411	50,181	.....	.....628	.....	.....628	.....	.....50,809	.....	.....	.....0	1,778	09/25/2034.	1FM.....
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		..	09/01/2019.	Paydown.....		38,183	41,677	29,284	29,284	.....	.....	.....	.....0	.....	.....29,284	.....	.....8,899	8,899	1,689	06/25/2036.	3FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	09/01/2019.	Paydown.....		2,332	83,483	51,667	51,667	.....	.....	.....	.....0	.....	.....51,667	.....	.....(49,334)	(49,334)	2,814	09/25/2037.	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	09/01/2019.	Paydown.....		113,252	112,551	102,523	102,523	.....	.....	.....	.....0	.....	.....102,523	.....	.....10,729	10,729	4,429	05/25/2037.	4FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	09/01/2019.	Paydown.....		70,454	87,875	60,603	60,603	.....	.....	.....	.....0	.....	.....60,603	.....	.....9,850	9,850	3,787	06/25/2037.	1FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	09/01/2019.	Paydown.....		93,938	117,167	116,888	116,833	.....	.....	.....	.....0	.....	.....116,833	.....	.....(22,895)	(22,895)	5,050	06/25/2037.	4FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	09/01/2019.	Redemption 100.0000.....		232,512	232,512	243,974	236,066	.....	.....(3,553)	.....	.....(3,553)	.....	.....232,512	.....	.....	.....0	10,707	11/01/2026.	2.....
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3		..	08/21/2019.	Redemption 100.0000.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	22,900	02/21/2032.	2.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		..	09/01/2019.	Paydown.....		182	182	184	183	.....	.....	.....	.....0	.....	.....183	.....	.....	.....0	8	06/25/2028.	1FM.....
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		..	09/01/2019.	Paydown.....		43,136	43,136	43,133	43,069	.....	.....67	.....	.....67	.....	.....43,136	.....	.....	.....0	1,245	06/25/2032.	1FM.....
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-		..	09/01/2019.	Paydown.....		119,925	119,925	119,885	119,532	.....	.....393	.....	.....393	.....	.....119,925	.....	.....	.....0	4,611	02/25/2035.	1FM.....
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2		..	09/01/2019.	Paydown.....		135,503	135,408	127,637	127,637	.....	.....	.....	.....0	.....	.....127,637	.....	.....7,866	7,866	3,747	02/20/2047.	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)
82454N AA 6	Shiloh Texas Properties Ltd CTL 6.232% ..			..	08/15/2019.	Redemption 100.0000.....	.....	.....387,032	387,032	410,199	389,808	.....	.....(2,776)	.....	.....(2,776)	.....	.....387,032	.....	.....	......0	24,120	02/15/2020.	1.....
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B.....			..	08/15/2019.	Redemption 100.0000.....	.....	.....94,626	94,626	94,626	94,626	.....	.....	.....	......0	.....	.....94,626	.....	.....	......0	4,968	02/15/2020.	1.....
834423 AA 3	Solvay Finance Sr Nt 3.400% 12/03/20.....			..	09/30/2019.	Call 101.4231.....	.....	.....5,071,157	5,000,000	4,999,300	4,999,717	.....	.....108	.....	......108	.....	.....4,999,825	.....	......175	175	211,407	12/03/2020.	2FE.....
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001- ..			..	09/01/2019.	Paydown.....	.....	.....10,575	10,575	10,704	10,614	.....	.....(39)	.....	.....(39)	.....	.....10,575	.....	.....	......0	459	03/25/2030.	1FM.....
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser ..			..	09/01/2019.	Paydown.....	.....	.....35,397	35,397	23,488	23,488	.....	.....11,909	.....	.....11,909	.....	.....35,397	.....	.....	......0	373	02/25/2037.	4FM.....
863576 AC 8	2005- ..			..	09/01/2019.	Paydown.....	.....	.....22,195	22,195	22,359	22,232	.....	.....(2)	.....	.....(2)	.....	.....22,231	.....	.....(36)	(36)	776	04/25/2035.	4FM.....
863579 CD 8	2004 ..			..	09/01/2019.	Paydown.....	.....	.....10,146	10,146	10,233	10,198	.....	.....(51)	.....	.....(51)	.....	.....10,146	.....	.....	......0	305	10/25/2034.	1FM.....
863579 VS 4	2005 ..			..	09/01/2019.	Paydown.....	.....	.....119,305	127,436	99,608	99,608	.....	.....	.....	......0	.....	.....99,608	.....	.....19,697	19,697	3,530	08/25/2035.	1FM.....
86359B JU 6	2004- ..			..	09/01/2019.	Paydown.....	.....	.....1,146	1,146	1,146	1,145	.....	.....2	.....	......2	.....	.....1,146	.....	.....	......0	31	03/25/2034.	1FM.....
86359B WR 8	2004- ..			..	09/01/2019.	Paydown.....	.....	.....31,776	31,776	31,985	31,772	.....	.....4	.....	......4	.....	.....31,776	.....	.....	......0	974	07/25/2034.	1FM.....
86359B XL 0	2004- ..			..	09/01/2019.	Paydown.....	.....	.....7,225	7,225	7,062	7,076	.....	.....149	.....	......149	.....	.....7,225	.....	.....	......0	226	08/25/2034.	1FM.....
86359D FQ 5	2005- ..			..	09/01/2019.	Paydown.....	.....	.....28,140	28,140	28,443	28,208	.....	.....(68)	.....	.....(68)	.....	.....28,140	.....	.....	......0	1,014	06/25/2035.	3FM.....
86359D GQ 4	2005- ..			..	09/01/2019.	Paydown.....	.....	.....4,099	4,137	4,150	4,133	.....	.....	.....	......0	.....	.....4,133	.....	.....(34)	(34)	145	12/25/2034.	3FM.....
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1 ..			..	09/01/2019.	Paydown.....	.....	.....1,061,252	979,221	680,464	680,464	.....	.....	.....	......0	.....	.....680,464	.....	.....380,788	380,788	30,561	11/25/2036.	1FM.....
86363A AA 5	2006- ..			..	09/25/2019.	Paydown.....	.....	.....63,031	63,031	12,494	12,494	.....	.....50,537	.....	......50,537	.....	.....63,031	.....	.....	......0	474	01/25/2037.	4FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C ..			..	09/10/2019.	Paydown.....	.....	.....97,726	97,726	101,030	97,682	.....	.....44	.....	......44	.....	.....97,726	.....	.....	......0	3,573	08/15/2039.	1FM.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt ..			..	09/30/2019.	Redemption 100.0000.....	.....	.....239,483	239,483	239,483	239,483	.....	.....	.....	......0	.....	.....239,483	.....	.....	......0	11,001	03/30/2023.	2FE.....
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR ..			..	07/22/2019.	Paydown.....	.....	.....9,100,143	9,100,143	9,100,143	9,100,143	.....	.....	.....	......0	.....	.....9,100,143	.....	.....	......0	259,896	10/20/2026.	1FE.....
883556 BC 5	Thermo Fisher Scientific Inc Sr Nt 3.1.....			..	09/27/2019.	Call 104.3180.....	.....	.....21,385,190	20,500,000	20,567,060	20,530,000	.....	.....(5,226)	.....	.....(5,226)	.....	.....20,524,775	.....	.....(24,775)	(24,775)	1,660,090	01/15/2023.	2FE.....
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/ ..			..	09/30/2019.	Redemption 100.0000.....	.....	.....427,086	427,086	427,086	427,086	.....	.....	.....	......0	.....	.....427,086	.....	.....	......0	20,820	09/30/2039.	5FE.....
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C ..			..	09/01/2019.	Paydown.....	.....	.....526,696	526,696	523,488	.....	.....	.....3,208	.....	......3,208	.....	.....526,696	.....	.....	......0	11,487	03/25/2058.	1FE.....
90265E AH 3	UDR Inc Nt 3.700% 10/01/20.....			..	09/05/2019.	Call 101.7960.....	.....	.....7,634,700	7,500,000	7,498,575	7,499,620	.....	.....144	.....	......144	.....	.....7,499,764	.....	......236	236	392,158	10/01/2020.	2FE.....
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012- ..			..	09/01/2019.	Paydown.....	.....	.....242,583	242,583	231,856	239,443	.....	.....3,140	.....	......3,140	.....	.....242,583	.....	.....	......0	3,985	12/10/2045.	1FM.....
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A 7. ..			..	07/02/2019.	Redemption 100.0000.....	.....	.....54,373	54,373	54,373	54,373	.....	.....	.....	......0	.....	.....54,373	.....	.....	......0	4,865	01/02/2020.	1FE.....
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5. ..			..	07/02/2019.	Redemption 100.0000.....	.....	.....2,966	2,966	2,945	2,958	.....	.....8	.....	......8	.....	.....2,966	.....	.....	......0	151	01/02/2029.	1.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..			..	09/01/2019.	Redemption 100.0000.....	.....	.....123,913	123,913	123,913	123,913	.....	.....	.....	......0	.....	.....123,913	.....	.....	......0	4,585	09/01/2031.	1FE.....
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl. ..			..	09/01/2019.	Redemption 100.0000.....	.....	.....190,712	190,712	190,712	190,712	.....	.....	.....	......0	.....	.....190,712	.....	.....	......0	8,773	03/01/2026.	2FE.....
91736# AA 4	United States of America BIA CTL GSA Gtd ..			..	09/15/2019.	Redemption 100.0000.....	.....	.....463,761	463,761	460,546	462,788	.....	.....974	.....	......974	.....	.....463,761	.....	.....	......0	26,574	03/15/2024.	1.....
91736# AB 2	United States of America BIA CTL GSA Gtd ..			..	09/15/2019.	Redemption 100.0000.....	.....	.....66,968	66,968	66,968	66,968	.....	.....	.....	......0	.....	.....66,968	.....	.....	......0	4,018	03/15/2024.	1.....
91740# AA 8	United States of America BIA-2 CTL Alber. ..			..	09/15/2019.	Redemption 100.0000.....	.....	.....535,734	535,734	535,734	535,734	.....	.....	.....	......0	.....	.....535,734	.....	.....	......0	20,580	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls. ..			..	09/15/2019.	Redemption 100.0000.....	.....	.....194,491	194,491	194,491	194,491	.....	.....	.....	......0	.....	.....194,491	.....	.....	......0	7,004	12/15/2026.	1.....
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..			..	09/15/2019.	Redemption 100.0000.....	.....	.....152,430	152,430	152,430	152,430	.....	.....	.....	......0	.....	.....152,430	.....	.....	......0	5,713	07/15/2031.	1.....

QE05.21

SCHEDULE D - PART 4

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

QE05.22

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt	4.17	..	09/15/2019.	Redemption	100.0000.....	.....	.....57,665	57,665	57,665	57,665	.....	.....	.....	.....0	.....	.....57,665	.....	.....	.....0	1,604	04/15/2032.	1.....
92553P AD 4	Viacom Inc Nt 5.625% 09/15/19.....		..	09/15/2019.	Maturity.....		.....	.....5,000,000	5,000,000	5,096,900	5,008,648	.....	.....(8,648)	.....	.....(8,648)	.....	.....5,000,000	.....	.....	.....0	281,250	09/15/2019.	2FE.....
92837B AB 7	Visio RMBS Ser 2019-1 CI A1 3.572% 06/		..	09/01/2019.	Paydown.....		.....	.....255,587	255,587	257,774	.....	.....	.....(2,186)	.....	.....(2,186)	.....	.....255,587	.....	.....0	0	2,217	06/25/2054.	1FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	09/15/2019.	Redemption	100.0000.....	.....	.....57,463	57,463	57,463	57,463	.....	.....	.....	.....0	.....	.....57,463	.....	.....0	0	2,541	04/15/2022.	2.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		..	09/01/2019.	Paydown.....		.....	.....200,942	200,942	197,975	199,198	.....	.....1,745	.....	.....1,745	.....	.....200,942	.....	.....	.....0	5,941	10/25/2033.	1FM.....
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1		..	09/01/2019.	Paydown.....		.....	.....23,101	23,101	22,061	22,698	.....	.....403	.....	.....403	.....	.....23,101	.....	.....	.....0	806	06/25/2034.	1FM.....
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2		..	09/01/2019.	Paydown.....		.....	.....114,794	114,794	108,505	108,505	.....	.....	.....	.....0	.....	.....108,505	.....	.....6,290	6,290	3,178	11/25/2036.	1FM.....
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 CI		..	09/01/2019.	Paydown.....		.....	.....447,078	453,622	377,398	377,398	.....	.....	.....	.....0	.....	.....377,398	.....	.....69,680	69,680	12,365	03/25/2037.	1FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		..	09/01/2019.	Paydown.....		.....	.....21,134	22,939	21,048	21,048	.....	.....	.....	.....0	.....	.....21,048	.....	.....85	85	567	11/25/2036.	1FM.....
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....206,983	206,983	208,439	206,801	.....	.....182	.....	.....182	.....	.....206,983	.....	.....	.....0	6,786	03/25/2035.	3FM.....
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....12,264	21,941	22,133	22,016	.....	.....(4)	.....	.....(4)	.....	.....22,012	.....	.....(9,748)	(9,748)	802	03/25/2035.	4FM.....
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....353,899	410,342	410,032	410,032	.....	.....	.....	.....0	.....	.....410,032	.....	.....(56,134)	(56,134)	14,682	04/25/2035.	4FM.....
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....299,263	296,954	294,601	294,601	.....	.....	.....	.....0	.....	.....294,601	.....	.....4,661	4,661	12,087	05/25/2035.	3FM.....
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....265,642	286,468	287,450	281,375	.....	.....5,619	.....	.....5,619	.....	.....286,994	.....	.....(21,353)	(21,353)	11,691	06/25/2035.	3FM.....
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....73,757	113,666	113,968	112,077	.....	.....1,516	.....	.....1,516	.....	.....113,593	.....	.....(39,836)	(39,836)	4,570	06/25/2035.	3FM.....
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200		..	09/01/2019.	Paydown.....		.....	.....67,841	86,593	68,151	67,332	.....	.....819	.....	.....819	.....	.....68,151	.....	.....(310)	(310)	2,932	05/25/2036.	1FM.....
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....62,650	65,732	58,496	58,217	.....	.....279	.....	.....279	.....	.....58,496	.....	.....4,153	4,153	2,713	08/25/2035.	1FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....13,322	14,275	14,391	13,931	.....	.....406	.....	.....406	.....	.....14,337	.....	.....(1,015)	(1,015)	612	10/25/2035.	3FM.....
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....16,181	38,013	37,508	37,605	.....	.....2	.....	.....2	.....	.....37,607	.....	.....(21,426)	(21,426)	513	01/25/2036.	4FM.....
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2019.	Paydown.....		.....	.....83,575	132,476	110,916	108,269	.....	.....2,646	.....	.....2,646	.....	.....110,916	.....	.....(27,340)	(27,340)	5,463	02/25/2036.	1FM.....
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200		..	09/01/2019.	Paydown.....		.....	.....25,097	26,750	25,814	25,279	.....	.....525	.....	.....525	.....	.....25,804	.....	.....(707)	(707)	1,497	11/25/2034.	1FM.....
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200		..	09/01/2019.	Paydown.....		.....	.....67,691	67,691	38,637	38,637	.....	.....29,053	.....	.....29,053	.....	.....67,691	.....	.....	.....0	984	09/25/2036.	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		..	09/01/2019.	Redemption	100.0000.....	.....	.....18,024	18,024	18,024	18,024	.....	.....	.....	.....0	.....	.....18,024	.....	.....	.....0	799	08/01/2027.	2.....

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)
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	09/15/2019.	Redemption 100.0000.....		85,517	85,517	89,535	87,768	.....	.....(2,251)	.....	.....(2,251)	.....	.....85,517	.....	.....	......0	4,374	05/15/2032.	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	09/10/2019.	Redemption 100.0000.....		27,515	27,515	27,515	27,515	.....	.....	.....	......0	.....	.....27,515	.....	.....	......0	1,233	10/10/2024.	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		..	09/01/2019.	Redemption 100.0000.....		206,828	206,828	206,828	206,828	.....	.....	.....	......0	.....	.....206,828	.....	.....	......0	9,103	11/01/2022.	2.....
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004		..	09/01/2019.	Paydown.....		13,201	13,201	12,893	12,976	.....	.....225	.....	.....225	.....	.....13,201	.....	.....	......0	444	04/25/2034.	1FM.....
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	07/01/2019.	Paydown.....		18,700	18,700	16,100	17,089	.....	.....1,611	.....	.....1,611	.....	.....18,700	.....	.....	......0	513	10/25/2035.	1FM.....
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		55,384	55,384	57,063	56,908	.....	.....(1,524)	.....	.....(1,524)	.....	.....55,384	.....	.....	......0	1,771	06/25/2035.	1FM.....
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		132,885	132,885	132,678	132,520	.....	.....366	.....	.....366	.....	.....132,885	.....	.....	......0	4,652	04/25/2035.	1FM.....
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		26,134	26,134	26,526	26,293	.....	.....(159)	.....	.....(159)	.....	.....26,134	.....	.....	......0	986	05/25/2035.	1FM.....
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	09/01/2019.	Paydown.....		283,640	283,640	269,635	272,781	.....	.....10,859	.....	.....10,859	.....	.....283,640	.....	.....	......0	10,843	04/25/2036.	1FM.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.		..	09/25/2019.	Redemption 100.0000.....		126,630	126,630	142,619	128,768	.....	.....(2,138)	.....	.....(2,138)	.....	.....126,630	.....	.....	......0	6,692	01/25/2020.	2.....
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6		..	09/15/2019.	Redemption 100.0000.....		38,467	38,467	38,467	38,467	.....	.....	.....	......0	.....	.....38,467	.....	.....	......0	1,645	01/15/2032.	2.....
98212B AD 5	WPX Energy Inc Sr Nt 6.000% 01/15/22...		..	09/24/2019.	Redemption 101.7500.....		2,543,750	2,500,000	2,635,000	2,561,548	.....	.....(17,798)	.....	.....(17,798)	.....	.....2,543,750	.....	.....	......0	253,750	01/15/2022.	3FE.....
988498 AF 8	Yum Brands Inc Sr Nt 5.300% 09/15/19...		..	09/15/2019.	Maturity.....		19,000,000	19,000,000	19,158,490	19,014,149	.....	.....(14,149)	.....	.....(14,149)	.....	.....19,000,000	.....	.....	......0	1,007,000	09/15/2019.	4FE.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...		..	07/25/2019.	Redemption 100.0000.....		224,505	224,505	224,505	224,505	.....	.....	.....	......0	.....	.....224,505	.....	.....	......0	16,474	12/23/2022.	2.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3		A	07/15/2019.	Redemption 100.0000.....		166,400	166,400	166,400	166,400	.....	.....	.....	......0	.....	.....166,400	.....	.....	......0	5,491	01/15/2030.	1FE.....
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550		A	07/15/2019.	Redemption 100.0000.....		128,000	128,000	128,000	128,000	.....	.....	.....	......0	.....	.....128,000	.....	.....	......0	4,544	01/15/2030.	1FE.....
07317Q AF 2	Baytex Energy Corp Nt 5.125% 06/01/21.		A	09/24/2019.	BMO Capital Markets Corp.....		9,009,000	9,100,000	8,974,875	9,048,371	.....	.....14,807	.....	.....14,807	.....	.....9,063,178	.....	.....(54,178)	(54,178)	379,478	06/01/2021.	4FE.....
65334H AK 8	Nexen Inc Sr Nt 6.200% 07/30/19.....		..	07/30/2019.	Maturity.....		12,500,000	12,500,000	13,870,813	12,616,168	.....	.....(116,168)	.....	.....(116,168)	.....	.....12,500,000	.....	.....	......0	775,000	07/30/2019.	1FE.....
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79		D	07/31/2019.	Direct.....		242,438	225,000	224,883	.....	.....	.....17	.....	.....17	.....	.....224,900	.....	.....17,537	17,537	5,611	03/26/2079.	3FE.....
06849U AC 9	Barrick Australia Finance Gtd Nt 4.950....		C	07/15/2019.	Call 101.2599.....		68,856,719	68,000,000	66,935,430	67,862,153	.....	.....70,417	.....	.....70,417	.....	.....67,932,570	.....	.....67,430	67,430	4,222,719	01/15/2020.	2FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/...		C	09/20/2019.	Redemption 100.0000.....		50,982	50,982	50,982	50,982	.....	.....	.....	......0	.....	.....50,982	.....	.....	......0	1,453	06/20/2031.	1FE.....
12644V AC 2	CSN Resources SA Sr Nt 7.625% 04/17/26		D	07/03/2019.	Direct.....		497,613	470,000	463,768	.....	.....	.....153	.....	.....153	.....	.....463,921	.....	.....33,691	33,691	8,063	04/17/2026.	4FE.....
22112E AC 2	Cosan Luxembourg SA Sr Nt 7.000% 01/20		D	09/11/2019.	Direct.....		218,800	200,000	196,326	196,991	.....	.....199	.....	.....199	.....	.....197,190	.....	.....21,610	21,610	16,061	01/20/2027.	3FE.....
22113A AA 3	Cosan Ltd Sr Nt 5.950% 09/20/24.....		D	08/01/2019.	Call 101.2500.....		632,813	625,000	625,000	625,000	.....	.....	.....	......0	.....	.....625,000	.....	.....	......0	39,938	09/20/2024.	3FE.....
25156P AN 3	Deutsche Telekom Co Gtd Nt 6.000% 07/0		C	07/08/2019.	Maturity.....		4,800,000	4,800,000	5,157,840	4,823,698	.....	.....(23,698)	.....	.....(23,698)	.....	.....4,800,000	.....	.....	......0	288,000	07/08/2019.	2FE.....
31772D AD 4	QNB Finansbank AS / Turkey Sr Nt 6.875		D	08/05/2019.	Direct.....		225,225	220,000	219,256	.....	.....	.....47	.....	.....47	.....	.....219,304	.....	.....5,921	5,921	6,302	09/07/2024.	4FE.....
35177P AT 4	France Telecom Sr Nt 5.375% 07/08/19...		C	07/08/2019.	Maturity.....		12,000,000	12,000,000	11,938,560	11,995,940	.....	.....4,060	.....	.....4,060	.....	.....12,000,000	.....	.....	......0	645,000	07/08/2019.	2FE.....
44963L AA 4	IHS Netherlands Holdco Sr Nt 9.500% 10		D	09/18/2019.	Call 102.3750.....		1,433,250	1,400,000	1,403,500	1,401,793	.....	.....(669)	.....	.....(669)	.....	.....1,401,124	.....	.....(1,124)	(1,124)	151,842	10/27/2021.	4FE.....

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)
48667Q AS 4	KazMunayGas National Co Sr Nt 6.375% 1			D	09/04/2019.	Direct.....		289,800	225,000	222,761	222,778		17		17		222,796		67,004	67,004	12,431	10/24/2048.	2FE.....
697660 AB 4	Pampa Energia SA Sr Nt 9.125% 04/15/29			D	07/15/2019.	Direct.....		310,265	310,000	305,192					0		305,192		5,073	5,073	266	04/15/2029.	4FE.....
71647N AM 1	Petrobras Global Finance Sr Nt 6.250%...			D	09/18/2019.	Taxable Exchange.....		419,173	250,000	255,375	255,273		(617)		(617)		254,655		164,517	164,517	15,668	03/17/2024.	3FE.....
71647N AS 8	Petrobras Global Finance Sr Nt 7.375%...			D	09/18/2019.	Taxable Exchange.....		2,823,062	1,575,000	1,699,696	1,686,751		(7,868)		(7,868)		1,678,883		1,144,179	1,144,179	135,838	01/17/2027.	3FE.....
71647N AY 5	Petrobras Global Finance Sr Nt 5.999%...			D	09/18/2019.	Taxable Exchange.....		287,328	200,000	200,000	200,000				0		200,000		87,328	87,328	13,698	01/27/2028.	3FE.....
71647N BF 5	Petrobras Global Finance Sr Nt 5.093%...			D	09/18/2019.	Direct.....		2,153	2,153	3,860					0		3,860		(1,707)	(1,707)		01/15/2030.	3FE.....
86964W AC 6	Suzano Austria GMBH Sr Nt 6.000% 01/15			D	08/14/2019.	Tax Free Exchange.....		596,987	575,000	597,925			(938)		(938)		596,987			0	20,029	01/15/2029.	2FE.....
87938W AL 6	Telefonica Emisionies SAU Gtd Nt 5.877.			C	07/15/2019.	Maturity.....		3,000,000	3,000,000	3,164,580	3,011,153		(11,153)		(11,153)		3,000,000			0	176,310	07/15/2019.	2FE.....
G24524 AH 7	Country Garden Holdings Co 1st Lien 7...			D	07/18/2019.	Direct.....		610,250	600,000	609,000	608,518		(3,850)		(3,850)		604,668		5,582	5,582	39,000	03/09/2020.	3FE.....
K7802# AP 4	Royal Greenland A/S Sr Nt 7.100% 08/26			C	08/26/2019.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	710,000	08/26/2019.	1.....
L7272@ AC 5	Oriflame Cosmetics Global SA Sr Nt Ser C			D	08/06/2019.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	290,442	07/13/2021.	2PL.....
L7272@ AD 3	Oriflame Cosmetics Global SA Sr Nt Ser D			D	08/06/2019.	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	895,263	07/13/2023.	2PL.....
L7272@ AG 6	Oriflame Cosmetics Global SA Sr Nt Ser C			D	08/06/2019.	Call 100.0000.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	1,546,783	04/20/2020.	2PL.....
L8038* AA 4	SBM Baleia Priv PI Nt 5.500% 09/15/27...			C	09/16/2019.	Redemption 100.0000.....		275,200	275,200	275,200	275,200				0		275,200			0	11,352	09/15/2027.	3.....
N01008 AB 2	AES Andrs/Dmcn Pwr/Iltabo Sr Nt 7.950%...			D	09/24/2019.	Direct.....		265,500	250,000	267,500	263,893		(1,626)		(1,626)		262,267		3,233	3,233	17,391	05/11/2026.	3FE.....
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.			D	09/30/2019.	Redemption 100.0000.....		2,934,167	2,934,167	3,001,943	2,965,824		(31,657)		(31,657)		2,934,167			0	116,055	03/30/2024.	3PL.....
P57908 AF 5	Mexichem SAB DE CV Sr Nt 5.875% 09/17/			D	09/11/2019.	Direct.....		534,375	500,000	502,000	501,923		(23)		(23)		501,900		32,475	32,475	29,049	09/17/2044.	2FE.....
R8047# AA 3	Solveig Gas Norway AS Priv PI 4.000% 1			D	08/08/2019.	Redemption 100.0000.....		36,597,800	36,597,800	36,597,800	36,597,800				0		36,597,800			0	886,480	12/30/2027.	2FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							827,143,478	815,447,011	832,176,226	776,856,738	2,703	81,888	1,301,969	(1,217,378)	0	823,087,980	0	3,400,210	3,400,210	35,358,243	XXX	XXX

Bonds - Hybrid Securities

787048 AB 3	Saguaro Issuer Tr ABS Principal Units.....			..	07/24/2019.	Taxable Exchange.....		2,968,560	3,570,000	596,726	596,726				0		596,726		2,371,835	2,371,835		07/24/2019.	3FE.....
787048 AC 1	Saguaro Issuer Tr ABS Principal Units.....			..	08/30/2019.	Taxable Exchange.....		3,931,200	4,641,000	1,400,654	1,400,654				0		1,400,654		2,530,546	2,530,546		08/30/2019.	3FE.....
787048 AE 7	Saguaro Issuer Tr ABS Principal Units.....			..	08/30/2019.	Taxable Exchange.....		1,793,400	2,499,000	687,225	687,225				0		687,225		1,106,175	1,106,175		08/30/2019.	2FE.....
787048 AL 1	Saguaro Issuer Tr ABS Principal Units.....			..	07/31/2019.	Taxable Exchange.....		3,665,970	3,927,000	662,092	662,092				0		662,092		3,003,878	3,003,878		07/31/2019.	2FE.....
787048 AM 9	Saguaro Issuer Tr ABS Principal Units.....			..	08/30/2019.	Taxable Exchange.....		11,441,850	12,138,000	1,221,568	1,221,568				0		1,221,568		10,220,282	10,220,282		08/30/2019.	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....							23,800,980	26,775,000	4,568,265	4,568,265	0	0	0	0	0	4,568,265	0	19,232,716	19,232,716	0	XXX	XXX

Bonds - Parent, Subsidiaries and Affiliates

63873@ AE 0	Nationwide Advantage Mtg Nt 5.570% 11/...			..	08/22/2019.	Redemption 100.0000.....		3,571,428	3,571,428	3,571,428	3,571,428				0		3,571,428			0	152,512	11/16/2019.	1.....
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....							3,571,428	3,571,428	3,571,428	3,571,428	0	0	0	0	0	3,571,428	0	0	0	152,512	XXX	XXX

Bonds - Bank Loans

000000 00 0	Kellermeyer Building Svcs 1st Lien Term...			..	09/30/2019.	Redemption 100.0000.....		2,712	2,712	2,690			22		22		2,712			0	45	10/29/2021.	4FE.....
000000 00 0	Kellermeyer Building Svcs 1st Lien Term...			..	07/01/2019.	Redemption 100.0000.....		89	89	88			1		1		89			0		10/29/2021.	4Z.....
000000 00 0	Visual Edge Technology Inc Term Ln Nt 4...			..	09/30/2019.	Redemption 100.0000.....		10,833	10,833	10,667			166		166		10,833			0		08/31/2022.	3FE.....
000000 00 0	Visual Edge Technology Inc Delayed Draw			..	09/30/2019.	Redemption 100.0000.....		9,824	9,824	9,824					0		9,824			0	77	08/31/2022.	3FE.....
000000 00 0	Planview First Lient Term Ln Nt 1 7.29.....			..	09/30/2019.	Redemption 100.0000.....		749	749	749					0		749			0	11	01/27/2023.	4FE.....
000000 00 0	TU Bidco Inc (TaskUS) Term Ln Nt 1 6.1.			..	09/25/2019.	Redemption 100.0000.....		1,456,619	1,456,619	1,427,487	1,428,701		27,918		27,918		1,456,619			0	73,426	10/01/2023.	3FE.....
000000 00 0	Centric Brands Inc 1st Lien Term Ln Nt 4...			..	09/30/2019.	Redemption 100.0000.....		25,000	25,000	24,562			438		438		25,000			0	350	10/29/2023.	4FE.....
000000 00 0	SecurAmerica LLC Delayed Draw Term Ln #2			..	09/30/2019.	Redemption 100.0000.....		162	162	160			2		2		162			0		12/19/2023.	2FE.....

SCHEDULE D - PART 4

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

QE05.25

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
000000 00 0	Ultimus Group Midco LLC 1st Lien Term Ln	09/30/2019.	Tax Free Exchange.....	257,853	257,853	257,853									0		257,853			0	789	02/01/2024.	3FE.....
000000 00 0	Sovos LLC Delayed Draw Term Ln Nt 1 6	07/31/2019.	Tax Free Exchange.....	58,304	58,893	58,304							1		1		58,304			0	23	04/29/2024.	3FE.....
000000 00 0	Ferraro Fine Foods Corp Incremental Term	09/30/2019.	Redemption 100.0000.....	300	300	295		295			295		4		4		300			0	17	05/09/2024.	2FE.....
000000 00 0	Ferraro Fine Foods Corp Term Ln #2 Lt 1.	09/30/2019.	Redemption 100.0000.....	1,226	1,226	1,208		1,208					18		18		1,226			0	32	05/09/2024.	2FE.....
000000 00 0	Bond Pham Inc Last Out Term Ln Nt 2 8.	09/23/2019.	Tax Free Exchange.....	2,405,950	2,456,669	2,405,880							71		71		2,405,950			0	3,298	06/27/2024.	4Z.....
000000 00 0	K2 Insurance Services LLC Term Ln Nt 1...	09/30/2019.	Redemption 100.0000.....	8,056	8,056	7,894		7,894					161		161		8,056			0	152	07/01/2024.	3FE.....
000000 00 0	Innervorkings Inc Term Ln Nt 1 11.804%...	09/30/2019.	Redemption 100.0000.....	75,000	75,000	73,125		73,125					1,875		1,875		75,000			0	498	07/16/2024.	4Z.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter	08/30/2019.	Tax Free Exchange.....	25,543	25,697	25,543									0		25,543			0	38	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter	08/30/2019.	Tax Free Exchange.....	221,714	223,048	221,710							4		4		221,714			0	289	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter	08/30/2019.	Tax Free Exchange.....	40,650	40,892	40,647							3		3		40,650			0	224	10/10/2024.	3FE.....
000000 00 0	Amynta Agency Inc Term Ln Nt 1 6.046%	09/30/2019.	Redemption 100.0000.....	1,762	1,762	1,691		1,686			1,686		70		70		1,762			0	91	02/08/2025.	4FE.....
000000 00 0	1	09/30/2019.	Redemption 100.0000.....	1,174	1,174	1,127		1,128			1,128		47		47		1,174			0	60	02/28/2025.	4FE.....
000000 00 0	Information Resources Inc 1st Lien Term...	09/30/2019.	Redemption 100.0000.....	6,899	6,899	6,836		6,836					63		63		6,899			0	39	11/07/2025.	4FE.....
000000 00 0	Information Resources Inc 1st Lien Term...	08/30/2019.	Tax Free Exchange.....	6,836	6,899	6,830		6,831			6,831		5		5		6,836			0	327	11/07/2025.	4FE.....
000000 00 0	Athenahealth Inc Term Ln B Nt 3 6.539%	09/30/2019.	Redemption 100.0000.....	2,589	2,589	2,540		2,540					49		49		2,589			0	23	02/11/2026.	4FE.....
000000 00 0	Nelipak Holding Co Incremental Term Ln N	09/30/2019.	Redemption 100.0000.....	250	250	245		245					5		5		250			0	2	07/02/2026.	3FE.....
000000 00 0	Nelipak Holding Co First Lien Term Ln Nt...	09/30/2019.	Redemption 100.0000.....	1,541	1,541	1,510		1,510					31		31		1,541			0	25	07/02/2026.	3FE.....
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.	09/30/2019.	Redemption 100.0000.....	2,926	2,926	2,867		2,867					59		59		2,926			0	112	04/15/2025.	3FE.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt...	09/30/2019.	Redemption 100.0000.....	3,750	3,750	3,647		3,652			3,652		98		98		3,750			0	199	07/12/2025.	4FE.....
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	09/30/2019.	Redemption 100.0000.....	14,621	14,621	14,328		14,342			14,342		279		279		14,621			0	937	08/24/2024.	4FE.....
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 6.638%	08/12/2019.	Tax Free Exchange.....	2,540	2,589	2,537							3		3		2,540			0	133	02/11/2026.	4FE.....
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 4.2...	09/30/2019.	Redemption 100.0000.....	2,545	2,545	2,513		2,513					32		32		2,545			0	80	01/19/2024.	3FE.....
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	07/03/2019.	Redemption 100.0000.....	974	974	961		961					13		13		974			0	35	01/02/2025.	3FE.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	09/30/2019.	Redemption 100.0000.....	5,530	5,530	5,392		5,392					138		138		5,530			0	257	03/11/2024.	4Z.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 7.2	09/30/2019.	Redemption 100.0000.....	6,535	6,535	6,339		6,339			6,217		318		318		6,535			0	592	08/14/2023.	3FE.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	09/30/2019.	Redemption 100.0000.....	3,542	3,542	3,489		3,489			3,447		95		95		3,542			0	342	08/14/2023.	3FE.....
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	09/30/2019.	Redemption 100.0000.....	15,000	15,000	14,793		14,817			14,817		169		169		15,000			0	955	09/01/2023.	3FE.....
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 7.794% 1	09/30/2019.	Redemption 100.0000.....	10,076	10,076	9,823		9,868			9,868		207		207		10,076			0	652	10/06/2023.	2FE.....
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1...	07/31/2019.	Tax Free Exchange.....	24,562	25,000	24,500		24,514			24,514		48		48		24,562			0	1,118	10/29/2023.	4FE.....
30282# AA 0	First Watch Restaurants Term Ln Nt 1 8...	09/27/2019.	Redemption 100.0000.....	5,029	5,029	4,913		4,926			4,926		103		103		5,029			0	305	08/21/2023.	3FE.....
30282# AB 8	First Watch Restaurants Delayed Draw Ter	09/27/2019.	Redemption 100.0000.....	667	667	667		667			667				0		667			0	49	08/21/2023.	3FE.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 6...	09/30/2019.	Redemption 100.0000.....	3,951	3,951	3,872		3,879			3,879		72		72		3,951			0	242	05/09/2024.	2FE.....
32007U BW 8	First Data Corp Term Ln D Nt 1 4.287%...	07/29/2019.	Redemption 100.0000.....	983,968	983,968	991,980		989,727			989,727		(5,760)		(5,760)		983,968			0	26,511	07/10/2022.	3FE.....
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1....	07/29/2019.	Redemption 100.0000.....	4,602,751	4,602,751	4,602,559		4,602,588			4,602,588		163		163		4,602,751			0	124,010	04/26/2024.	3FE.....
33748# AF 1	First Watch Restaurants Delayed Draw Ter	09/27/2019.	Redemption 100.0000.....	1,043	1,043	1,043		1,043			1,043				0		1,043			0	70	08/21/2023.	3FE.....
33748# AG 9	First Watch Restaurants Delayed Draw Ter	09/27/2019.	Redemption 100.0000.....	619	619	619		619			619				0		619			0	25	08/21/2023.	3FE.....

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 Administrative Symbol/Market Indicator (a)
35041@ AA 3	Foundation Risk Partners Corp Incremen	ta	..	09/30/2019.	Redemption	100.0000.....	1,725	1,725	1,691	1,660	.....	......65	.....	......65	.....	.....1,725	.....	.....	......0	192	11/10/2023.	2FE.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..	09/30/2019.	Redemption	100.0000.....	4,779	4,779	4,734	865	.....	......45	.....	......45	.....	.....4,779	.....	.....	......0	138	11/10/2023.	2FE.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..	07/01/2019.	Tax Free Exchange.....		373,088	376,618	372,852		.....	.....236	.....	.....236	.....	.....373,088	.....	.....	......0	10,500	11/10/2023.	2FE.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		..	09/30/2019.	Redemption	100.0000.....	3,269	3,269	3,083		.....	.....186	.....	.....186	.....	.....3,269	.....	.....	......0	101	11/10/2023.	2FE.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		..	09/30/2019.	Redemption	100.0000.....	10,272	10,272	9,898	9,960	.....	.....312	.....	.....312	.....	.....10,272	.....	.....	......0	699	09/18/2023.	3FE.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		..	09/30/2019.	Redemption	100.0000.....	448	448	448		.....	.....	.....	......0	.....	......448	.....	.....	......0	34	09/18/2023.	3FE.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.600%		..	08/01/2019.	Redemption	100.0000.....	15,000	15,000	14,598	14,571	.....	.....374	.....	.....374	.....	.....15,000	.....	.....	......0	802	01/25/2024.	3FE.....
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11		..	09/30/2019.	Redemption	100.0000.....	15,000	15,000	14,623	14,670	.....	.....330	.....	.....330	.....	.....15,000	.....	.....	......0	1,123	11/01/2024.	2FE.....
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1		..	09/30/2019.	Redemption	100.0000.....	11,840	11,840	11,571	11,608	.....	.....232	.....	.....232	.....	.....11,840	.....	.....	......0	658	10/12/2024.	3FE.....
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		..	09/30/2019.	Redemption	100.0000.....	2,949	2,949	2,920		.....	......29	.....	......29	.....	.....2,949	.....	.....	......0	167	10/12/2024.	3FE.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2		..	09/30/2019.	Redemption	100.0000.....	(203)	(203)	(199)	(360)	.....	.....157	.....	.....157	.....	.....(203)	.....	.....	......0	519	10/31/2023.	3FE.....
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.104% 08/26/		..	09/30/2019.	Redemption	100.0000.....	4,388	4,388	4,330	4,335	.....	.....53	.....	.....53	.....	.....4,388	.....	.....	......0	224	08/26/2022.	3FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 7.636.....		..	09/30/2019.	Redemption	100.0000.....	15,672	15,672	15,437	15,448	.....	.....223	.....	.....223	.....	.....15,672	.....	.....	......0	1,068	08/20/2024.	4.....
45320* AA 6	Revint Solutions Term Ln Nt 1 6.322% 1...		..	09/30/2019.	Redemption	100.0000.....	2,360	2,360	2,256	2,183	.....	.....177	.....	.....177	.....	.....2,360	.....	.....	......0	169	12/13/2023.	1FE.....
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt		..	09/30/2019.	Redemption	100.0000.....	179,930	179,930	177,688	177,897	.....	.....2,033	.....	.....2,033	.....	.....179,930	.....	.....	......0	6,717	12/13/2023.	1FE.....
45763F AN 8	Immar Inc Initial Term Ln Nt 1 6.104%.....		..	09/30/2019.	Redemption	100.0000.....	4,069	4,069	3,866		.....	.....203	.....	.....203	.....	.....4,069	.....	.....	......0	127	05/01/2024.	4FE.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt		..	09/30/2019.	Redemption	100.0000.....	2,114	2,114	2,072		.....	......42	.....	......42	.....	.....2,114	.....	.....	......0	21	08/07/2026.	3FE.....
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....		..	09/30/2019.	Redemption	100.0000.....	19,983	19,983	19,756	13,222	.....	.....201	.....	.....201	.....	.....19,983	.....	.....	......0	604	09/29/2023.	3FE.....
55368* AD 2	Service Logic Term Ln Nt 1 6.294% 07/3.		..	09/30/2019.	Redemption	100.0000.....	15,888	15,888	15,625	15,635	.....	.....213	.....	.....213	.....	.....15,888	.....	.....	......0	1,019	07/31/2023.	3FE.....
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 6.7		..	09/30/2019.	Redemption	100.0000.....	8,958	8,958	8,863	8,863	.....	......96	.....	......96	.....	.....8,958	.....	.....	......0	497	12/17/2025.	3FE.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		..	09/30/2019.	Redemption	100.0000.....	625	625	625		.....	.....	.....	......0	.....	......625	.....	.....	......0	29	12/17/2025.	3FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1.		..	09/30/2019.	Redemption	100.0000.....	6,072	6,072	6,072	6,072	.....	.....	.....	......0	.....	.....6,072	.....	.....	......0	296	12/02/2022.	3FE.....
62931* AA 2	Topix Pharma Term Ln Nt 1 6.794% 10/31		..	09/30/2019.	Redemption	100.0000.....	2,250	2,250	2,198	2,199	.....	......51	.....	......51	.....	.....2,250	.....	.....	......0	122	10/31/2024.	2FE.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		..	09/30/2019.	Redemption	100.0000.....	156	156	154		.....	......2	.....	......2	.....	......156	.....	.....	......0	13	10/31/2024.	2FE.....
62974@ AA 8	National Seating&Mobility Inc Term Ln Nt...		..	09/30/2019.	Redemption	100.0000.....	3,041	3,041	3,008	3,011	.....	......29	.....	......29	.....	.....3,041	.....	.....	......0	175	10/03/2022.	3FE.....
62974@ AE 0	National Seating&Mobility Inc Delayed Dr...		..	09/30/2019.	Redemption	100.0000.....	1,291	1,291	1,291	1,291	.....	......0	.....	......0	.....	.....1,291	.....	.....	......0	77	10/03/2022.	3FE.....
62974@ AF 7	National Seating&Mobility Inc Incrementa...		..	09/30/2019.	Redemption	100.0000.....	2,231	2,231	2,197		.....	......33	.....	......33	.....	.....2,231	.....	.....	......0	76	10/03/2022.	3FE.....
62976# AA 4	6		..	09/30/2019.	Redemption	100.0000.....	5,762	5,762	5,647	5,551	.....	......211	.....	......211	.....	.....5,762	.....	.....	......0	515	05/11/2024.	2FE.....
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter		..	09/30/2019.	Redemption	100.0000.....	2,954	2,954	2,924	2,899	.....	......54	.....	......54	.....	.....2,954	.....	.....	......0	264	05/11/2024.	2FE.....
62976# AC 0	NSM Insurance Group LLC Incremental Term		..	09/30/2019.	Redemption	100.0000.....	1,022	1,022	1,002	982	.....	......40	.....	......40	.....	.....1,022	.....	.....	......0	91	05/11/2024.	2FE.....
62976# AC 0	NSM Insurance Group LLC Incremental Term		..	09/30/2019.	Redemption	100.0000.....	306	306	300		.....	......6	.....	......6	.....	......306	.....	.....	......0	11	05/11/2024.	2FE.....
69406* AA 3	Planview Incremental Term Ln Nt 1 7.29...		..	09/30/2019.	Redemption	100.0000.....	3,091	3,091	3,061	3,066	.....	......26	.....	......26	.....	.....3,091	.....	.....	......0	180	01/27/2023.	4FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		..	09/30/2019.	Tax Free Exchange.....		16,629	16,729	16,628		.....	......1	.....	......1	.....	.....16,629	.....	.....	......0	44	10/10/2024.	3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		..	07/31/2019.	Tax Free Exchange.....		15,705	15,799	15,704		.....	......1	.....	......1	.....	.....15,705	.....	.....	......0	75	10/10/2024.	3FE.....

SCHEDULE D - PART 4

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

QE05.27

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)
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	09/30/2019.	Tax Free Exchange.....		31,425	31,613	31,424			1		1		31,425			0	57	10/10/2024.	3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	08/30/2019.	Tax Free Exchange.....		77,606	78,067	77,599			7		7		77,606			0	513	10/10/2024.	3FE.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	09/30/2019.	Redemption 100.0000.....		4,159	4,159	4,137			23		23		4,159			0	85	10/10/2024.	3FE.....
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L			..	09/30/2019.	Redemption 100.0000.....		18,494	18,494	18,253			241		241		18,494			0	919	10/10/2024.	3FE.....
71639# AA 4	PetIQ Inc Term Ln Nt 1 7.503% 07/08/25.			..	07/01/2019.	Redemption 100.0000.....		5,221	5,221	5,116	5,133		88		88		5,221			0	235	07/08/2025.	2FE.....
71639# AA 4	PetIQ Inc Term Ln Nt 1 7.503% 07/08/25.			..	07/08/2019.	Tax Free Exchange.....		1,096,413	1,115,415	1,092,988	1,096,611		(199)		(199)		1,096,413			0	51,897	07/08/2025.	2FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.314..			..	09/30/2019.	Redemption 100.0000.....		80,979	80,979	80,521	79,220		680		680		80,979			0	2,680	04/17/2023.	2FE.....
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 6.5.....			..	07/02/2019.	Redemption 100.0000.....		4,920	4,920	4,896	4,900		20		20		4,920			0	235	09/01/2023.	4FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1			..	09/30/2019.	Redemption 100.0000.....		8,534	8,534	8,428			107		107		8,534			0	213	12/13/2023.	4FE.....
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 8.796% 1			..	09/26/2019.	Tax Free Exchange.....		2,337	2,404	2,328	2,328		9		9		2,337			0	175	12/19/2023.	2FE.....
81389# AA 5	SecurAmerica LLC Term Ln Nt 4 9.000% 1			..	09/30/2019.	Redemption 100.0000.....		2,404	2,404	2,337			66		66		2,404			0	3	12/19/2023.	2FE.....
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt			..	09/30/2019.	Redemption 100.0000.....		200	200	198			2		2		200			0	16	12/19/2023.	2FE.....
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2			..	09/23/2019.	Tax Free Exchange.....		160	162	160					0		160			0	6	12/19/2023.	2FE.....
81726J AE 1	Sensata Technologies New 1st Lien Term L			..	09/20/2019.	Redemption 100.0000.....		243,199	243,199	244,533			(1,333)		(1,333)		243,199			0	4,717	10/14/2021.	2FE.....
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 6.820			..	09/30/2019.	Redemption 100.0000.....		7,276	7,276	7,130	7,145		131		131		7,276			0	377	04/02/2024.	2FE.....
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1			..	07/01/2019.	Redemption 100.0000.....		(5,424)	(5,424)	(5,315)	(5,424)				0		(5,424)			0		10/31/2023.	3FE.....
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 6.768% 0			..	09/30/2019.	Redemption 100.0000.....		5,694	5,694	5,580	5,589		105		105		5,694			0	309	05/27/2024.	2FE.....
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt			..	09/30/2019.	Redemption 100.0000.....		3,344	3,344	3,300			44		44		3,344			0	134	05/27/2024.	2FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 7.354.....			..	09/30/2019.	Redemption 100.0000.....		67,610	67,610	65,919			1,690		1,690		67,610			0	1,892	03/08/2026.	4FE.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...			..	09/30/2019.	Redemption 100.0000.....		4,898	4,898	4,776	4,777		121		121		4,898			0	266	11/15/2025.	3FE.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt			..	09/30/2019.	Redemption 100.0000.....		8,654	8,654	8,640	3,607		15		15		8,654			0	150	06/01/2024.	3FE.....
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln			..	09/30/2019.	Redemption 100.0000.....		3,578	3,578	3,578					0		3,578			0	157	02/01/2024.	3FE.....
90385P AD 2	Ultimus Group Midco LLC Delayed Draw Ter			..	09/30/2019.	Tax Free Exchange.....		584,853	584,853	584,853					0		584,853			0	29,227	02/01/2024.	4FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..			..	08/30/2019.	Tax Free Exchange.....		10,667	10,833	10,594	10,598		35		35		10,667			0	638	08/31/2022.	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw			..	08/30/2019.	Tax Free Exchange.....		9,824	9,824	9,824	9,824				0		9,824			0	590	08/31/2022.	3FE.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw			..	08/30/2019.	Tax Free Exchange.....		203,110	204,580	202,544	202,193		272		272		203,110			0	11,953	08/31/2022.	3FE.....
98158# AB 6	Worldwide Facilities LLC Term Ln Nt 1.....			..	09/05/2019.	Redemption 100.0000.....		615,886	615,886	609,727	610,274		5,611		5,611		615,886			0	29,189	04/26/2024.	3FE.....
98158# AC 4	Worldwide Facilities LLC Delayed Draw Te			..	09/05/2019.	Redemption 100.0000.....		218,183	218,183	218,183	218,183				0		218,183			0	11,516	04/26/2024.	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)	
000000 00 0	Array Canada Inc Term Ln Nt 1 7.181% 0			A	09/30/2019.	Redemption 100.0000.....	.....	.....6,536	6,536	6,307	.....	.....	.....229	.....	.....229	.....	.....6,536	.....	.....	.....0	344	02/09/2023.	4FE.....	
68371Y AJ 2	Open Text Corp Term Ln Nt 1 3.794% 05/			A	09/30/2019.	Redemption 100.0000.....	.....	.....14,792	14,792	14,807	.....	.....	.....(15)	.....	.....(15)	.....	.....14,792	.....	.....	.....0	380	05/30/2025.	2FE.....	
8299999.	Total - Bonds - Bank Loans.....						14,400,460	14,479,128	14,356,595	9,687,871	0	40,602	0	40,602	0	0	14,400,460	0	0	0	412,680	XXX	XXX	
8399997.	Total - Bonds - Part 4.....						973,371,404	964,671,650	962,769,234	887,631,980	2,703	...(1,955,673)	..1,301,969	(3,254,939)	0	0	949,989,267	0	22,726,850	...22,726,850	39,412,100	XXX	XXX	
8399999.	Total - Bonds.....						973,371,404	964,671,650	962,769,234	887,631,980	2,703	...(1,955,673)	..1,301,969	(3,254,939)	0	0	949,989,267	0	22,726,850	...22,726,850	39,412,100	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous																								
677879 CE 6	Oil Insurance Ltd Fx-to-Fit Sr Nt 5.08.....			C	09/30/2019.	Call 100.0000.....	..31,680,000.000	31,680,000	.....	.....32,184,446	32,125,426	.....	.....	.....	.....0	.....	.....32,125,426	.....	....(445,426)	(445,426)	..1,334,476	XXX	P2FE.....	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						31,680,000	.....	XXX	32,184,446	32,125,426	0	0	0	0	0	32,125,426	0	(445,426)	(445,426)	..1,334,476	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4.....						31,680,000	.....	XXX	32,184,446	32,125,426	0	0	0	0	0	32,125,426	0	(445,426)	(445,426)	..1,334,476	XXX	XXX	
8999999.	Total - Preferred Stocks.....						31,680,000	.....	XXX	32,184,446	32,125,426	0	0	0	0	0	32,125,426	0	(445,426)	(445,426)	..1,334,476	XXX	XXX	
Common Stocks - Industrial and Miscellaneous																								
69120# 10 6	Owl Rock Capital Corp Com.....			..	07/10/2019.	Direct.....	0.850	13	XXX	13	13	.....	.....	.....	.....0	.....	.....13	.....	.....0	1	XXX	L.....		
69120# 10 6	Owl Rock Capital Corp Com.....			..	07/18/2019.	Tax Free Exchange.....	1,639,416.000	24,999,987	XXX	24,999,987	14,424,375	(77,672)	.....	.....	.....(77,672)	.....	.....24,999,987	.....	.....0	728,341	XXX	L.....		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						25,000,000	.....	XXX	25,000,000	14,424,388	(77,672)	0	0	(77,672)	0	25,000,000	0	0	728,342	XXX	XXX		
Common Stocks - Mutual Funds																								
63868B 29 4	Nationwide Bailrd Em Eq Fd I (Seed).....			..	09/20/2019.	Direct.....	634.630	4,765	XXX	6,000	4,393	1,311	.....	.....	.....1,311	.....	.....6,000	.....	.....(1,235)	(1,235)	296	XXX	L.....	
63868D 50 6	Nationwide Loomis Long/Short Equity Fund ..			..	08/23/2019.	Direct.....	364.400	5,076	XXX	5,111	4,559	552	.....	.....	.....552	.....	.....5,111	.....	.....(35)	(35)	.....	XXX	L.....	
63868D 85 2	Nationwide Loomis International Growth....			..	08/23/2019.	Direct.....	6.020	101	XXX	100	.....	.....	.....	.....	.....0	.....	.....100	.....	.....1	1	.....	XXX	L.....	
9299999.	Total - Common Stocks - Mutual Funds.....						9,942	XXX	11,211	8,952	1,863	0	0	0	1,863	0	11,211	0	(1,269)	(1,269)	296	XXX	XXX	
9799997.	Total - Common Stocks - Part 4.....						25,009,942	XXX	25,011,211	14,433,340	(75,809)	0	0	0	(75,809)	0	25,011,211	0	(1,269)	(1,269)	728,638	XXX	XXX	
9799999.	Total - Common Stocks.....						25,009,942	XXX	25,011,211	14,433,340	(75,809)	0	0	0	(75,809)	0	25,011,211	0	(1,269)	(1,269)	728,638	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....						56,689,942	XXX	57,195,657	46,558,766	(75,809)	0	0	0	(75,809)	0	57,136,637	0	(446,695)	(446,695)	..2,063,114	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....						..1,030,061,346	.....	XXX	..1,019,964,891	934,190,746	(73,106)	...(1,955,673)	..1,301,969	(3,330,748)	0	...1,007,125,904	0	22,280,155	...22,280,155	41,475,214	XXX	XXX	

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

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Call Spread Option.....	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		...2,573,162	...	...2,573,162	...685,522						003.....
S&P 500 Call Spread Option.....	VAGLB Hedge - Equity Indexed Annuity.....	#N/A.....	Equity / Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528....	07/30/2019	06/30/2020	...23,825	...59,366,356	2491.76.....		...1,440,464		...1,384,235	...	...1,384,235	...56,229)						003.....
S&P 500 Call Spread Option.....	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		...1,755,522	...	...1,755,522	...100,351						003.....
S&P 500 Call Spread Option.....	VAGLB Hedge - Equity Indexed Annuity.....	#N/A.....	Equity / Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528....	07/30/2019	06/30/2020			3035.17.....		...(0)			...								003.....
S&P 500 Call Spread Option.....	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 Call Spread Option.....	VAGLB Hedge - Equity Indexed Annuity.....	#N/A.....	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/17/2019	12/31/2019			2588.47.....		...(0)			...								003.....
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										...0	4,983,274	...0	...5,712,918	XX	...5,712,918	...729,645	...0	...0	...0	...0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other.....										...0	4,983,274	...0	...5,712,918	XX	...5,712,918	...729,645	...0	...0	...0	...0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....										...0	4,983,274	...0	...5,712,918	XX	...5,712,918	...729,645	...0	...0	...0	...0	XXX	XXX
0429999999. Total-Purchased Options.....										...0	4,983,274	...0	...5,712,918	XX	...5,712,918	...729,645	...0	...0	...0	...0	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

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)			...122,375	...214,500	...	...46,649		...426,000			...119,222		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0.....	D 1.....	Foreign Currency	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	03/31/2011	05/06/2023		...12,053,850	5.955 USD (5.78 EUR)			...133,673	...2,789,700	...	...2,462,852		...482,800			...114,353		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)			...37,259	...(127,149)	...	...322,312		...(767,580)			...327,867		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)			...128,399	...991,000	...	...1,230,621		...465,000			...188,866		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)			...282,478	...2,180,200	...	...2,707,365		...1,023,000			...415,505		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)			...64,199	...495,500	...	...615,310		...232,500			...94,433		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)			...149,694	...793,500	...	...1,636,988		...793,500			...325,641		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)			...23,363	...1,738,800	...	...1,506,864		...837,200			...309,770		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 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)	.....	.....	313,555	1,083,400	...	1,566,677	.....	795,200	.....	.....	245,689	.....	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)	.....	.....	221,521	3,532,159	...	2,802,085	.....	2,393,318	.....	.....	332,526	.....	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)	.....	.....	221,521	3,532,159	...	2,802,085	.....	2,393,318	.....	.....	332,526	.....	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)	.....	.....	112,059	2,631,000	...	2,623,522	.....	465,000	.....	.....	140,516	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6655@AA4.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	10/11/2018	01/10/2029	.....	18,508,000	4.2575 USD (2.84 GBP)	.....	.....	213,543	1,303,400	...	2,188,792	.....	651,000	.....	.....	282,022	.....	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)	.....	.....	431,709	(537,200)	...	901,642	.....	965,600	.....	.....	273,741	.....	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)	.....	.....	749,143	(932,200)	...	1,564,615	.....	1,675,600	.....	.....	475,021	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1.....	Foreign Currency	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	03/03/2005	02/24/2025	.....	5,248,000	6.669 USD (5.5 EUR)	.....	.....	84,453	888,400	...	806,565	.....	227,200	.....	.....	61,023	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2.....	D 1.....	Foreign Currency	Deutsche Bank AG 7LTFWFZYICNSX8D621K86.....	03/03/2005	02/24/2025	.....	7,872,000	6.669 USD (5.5 EUR)	.....	.....	126,680	1,332,600	...	1,209,847	.....	340,800	.....	.....	91,534	.....	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)	.....	.....	399,144	3,915,900	...	3,872,055	.....	1,079,200	.....	.....	217,492	.....	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)	.....	.....	248,407	(355,127)	...	456,773	.....	(138,711)	.....	.....	121,537	.....	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)	.....	.....	243,202	(347,686)	...	447,203	.....	(135,804)	.....	.....	118,991	.....	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)	.....	.....	105,294	378,000	...	428,214	.....	284,000	.....	.....	66,531	.....	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)	.....	.....	252,705	907,200	...	1,027,714	.....	681,600	.....	.....	159,675	.....	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)	.....	.....	586,968	184,500	...	(1,974,842)	.....	2,556,000	.....	.....	627,628	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

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 -- G1745*AJ0.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	03/13/2013	04/17/2028	.....	29,840,000	4.84 USD (4.48 GBP)	.....	.....	231,932	5,262,000	...	5,228,055	.....	930,000	.....	.....	436,354	.....	100 / QL.....
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)	.....	.....	235,949	414,700	...	127,206	.....	823,600	.....	.....	216,553	.....	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)	.....	.....	120,992	(65,432)	...	151,796	.....	707,582	.....	.....	298,447	.....	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)	.....	.....	120,992	(65,432)	...	151,796	.....	707,582	.....	.....	298,447	.....	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)	.....	.....	114,068	(190,260)	...	84,977	.....	(76,050)	.....	.....	68,872	.....	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)	.....	.....	114,068	(190,260)	...	84,977	.....	(76,050)	.....	.....	68,872	.....	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)	.....	.....	114,068	(190,260)	...	84,977	.....	(76,050)	.....	.....	68,872	.....	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)	.....	.....	114,068	(190,260)	...	84,977	.....	(76,050)	.....	.....	68,872	.....	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)	.....	.....	158,674	375,707	...	82,823	.....	575,207	.....	.....	146,572	.....	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)	.....	.....	139,029	329,193	...	72,569	.....	503,993	.....	.....	128,426	.....	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)	.....	.....	297,813	221,400	...	4,347	.....	1,022,400	.....	.....	205,341	.....	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)	.....	.....	98,237	378,000	...	391,497	.....	284,000	.....	.....	83,507	.....	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)	.....	.....	314,358	1,209,600	...	1,252,789	.....	908,800	.....	.....	267,222	.....	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)	.....	.....	88,919	995,500	...	1,510,865	.....	232,500	.....	.....	126,032	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 -- G1737@AB5.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	01/25/2018	03/14/2032	.....	7,140,000	4.226 USD (2.83 GBP)	.....	.....	88,919	995,500	...	1,510,865	.....	232,500	.....	.....	126,032	.....	100 / QL.....
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)	.....	.....	216,498	(394,500)	...	(861,091)	.....	852,000	.....	.....	198,670	.....	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)	.....	.....	101,406	3,004,100	...	2,935,361	.....	624,800	.....	.....	164,568	.....	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)	.....	.....	173,725	4,032,900	...	4,507,692	.....	418,500	.....	.....	235,217	.....	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)	.....	.....	110,791	(124,200)	...	(580,073)	.....	837,000	.....	.....	303,904	.....	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)	.....	.....	202,960	4,537,200	...	4,984,521	.....	558,000	.....	.....	308,395	.....	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)	.....	.....	79,597	13,200	...	(411,672)	.....	558,000	.....	.....	256,932	.....	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)	.....	.....	367,126	643,500	...	139,946	.....	1,278,000	.....	.....	357,667	.....	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)	.....	.....	572,619	(465,856)	...	362,897	.....	369,544	.....	.....	306,233	.....	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)	.....	.....	501,557	10,994,700	...	10,344,661	.....	1,902,800	.....	.....	300,457	.....	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)	.....	.....	4,399	621,000	...	523,280	.....	299,000	.....	.....	122,295	.....	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)	.....	.....	6,598	931,500	...	784,920	.....	448,500	.....	.....	183,443	.....	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)	.....	.....	3,079	434,700	...	366,296	.....	209,300	.....	.....	85,607	.....	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)	.....	.....	202,465	(169,900)	...	(172,899)	.....	624,800	.....	.....	126,101	.....	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)	.....	.....	90,268	1,050,500	...	877,509	.....	284,000	.....	.....	75,581	.....	100 / QL.....

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 -- 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)	.....	.....	.....90,268	1,050,500	...	877,509	.....	.....284,000	.....	.....	.....75,581	.....	100 / QL.....
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)	.....	.....	.....187,471	(154,000)	...	(144,276)	.....	.....568,000	.....	.....	.....101,235	.....	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)	.....	.....	.....206,515	436,800	...	220,156	.....	.....681,600	.....	.....	.....188,071	.....	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)	.....	.....	.....206,515	436,800	...	220,156	.....	.....681,600	.....	.....	.....188,071	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1.....	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025	.....	...15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....128,694	3,461,000	...	3,540,137	.....	.....465,000	.....	.....	.....192,677	.....	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)	.....	.....	.....562,581	1,389,500	...	887,549	.....	....1,988,000	.....	.....	.....350,275	.....	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)	.....	.....	.....313,775	1,315,500	...	1,431,223	.....	.....852,000	.....	.....	.....199,213	.....	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)	.....	.....	.....313,775	1,315,500	...	1,431,223	.....	.....852,000	.....	.....	.....199,213	.....	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)	.....	.....	.....126,022	736,800	...	1,407,644	.....	.....372,000	.....	.....	.....199,749	.....	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	.....	...9,310,732	4.601 USD (4.101 GBP)	.....	.....	.....86,233	1,767,744	...	1,809,899	.....	.....229,631	.....	.....	.....111,665	.....	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	.....	...10,157,162	4.601 USD (4.101 GBP)	.....	.....	.....94,072	1,928,448	...	1,974,435	.....	.....250,506	.....	.....	.....121,816	.....	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	.....	...9,310,732	4.601 USD (4.101 GBP)	.....	.....	.....86,233	1,767,744	...	1,809,899	.....	.....229,631	.....	.....	.....111,665	.....	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	.....	...9,310,732	4.601 USD (4.101 GBP)	.....	.....	.....86,233	1,767,744	...	1,809,899	.....	.....229,631	.....	.....	.....111,665	.....	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)	.....	.....	.....225,425	(380,518)	...	386,283	.....	.....(152,101)	.....	.....	.....177,320	.....	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 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)			225,425	(380,518)	...	386,283		(152,101)			177,320	.....	100 / QL.....
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)			257,285	10,800	...	626,509		837,000			243,744	.....	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)			460,197	2,890,800	...	4,195,534		1,674,000			854,135	.....	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)			87,766	346,800	...	718,602		279,000			116,523	.....	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)			58,511	231,200	...	479,068		186,000			77,682	.....	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)			292,554	1,156,000	...	2,395,341		930,000			388,411	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0.....	D 1.....	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQU57RNE97..	06/11/2014	08/14/2029	.....	.....20,636,000	4.545 USD (6.28 AUD)			(7,157)	5,786,000	...	4,774,255		657,800			324,311	.....	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)			2,372	446,000	...	581,811		299,000			158,330	.....	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)			2,372	446,000	...	581,811		299,000			158,330	.....	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)			2,372	446,000	...	581,811		299,000			158,330	.....	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)			306,944	757,500	...	1,394,345		852,000			261,196	.....	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)			102,315	252,500	...	464,782		284,000			87,065	.....	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)			487,529	2,192,500	...	2,180,651		1,420,000			418,620	.....	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)			36,953	(43,200)	...	(147,420)		279,000			85,148	.....	100 / QL.....
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond -- K3752#AH1.....	D 1.....	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQU57RNE97..	06/09/2015	08/27/2025	.....	.....24,858,757	3.935 USD (2.35 DKK)			301,559	773,979	...	(426,837)		1,255,394			302,224	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

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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		16,000,000	5.59 USD (British Pound 3 Month LIBOR)			356,377	3,801,343		5,540,870		461,582			183,530		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)			200,462	2,138,256		3,116,740		259,640			103,236		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)			890,943	9,503,359		13,852,176		1,153,954			458,825		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)			200,462	2,138,256		3,116,740		259,640			103,236		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)			185,455	1,105,200		1,888,904		558,000			241,550		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1.....	D 1.....	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQU57RNE97.	06/25/2014	07/24/2021		19,082,000	4.165 USD (2.67 EUR)			123,065	3,823,400		3,743,705		795,200			128,589		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)			450,311	11,775,000		12,101,733		1,395,000			555,480		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)			37,420	422,200		350,060		113,600			30,256		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)			37,420	422,200		350,060		113,600			30,256		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)			499,864	6,623,400		9,615,821		651,000			372,080		100 / QL.....
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	18,549,108	134,895,631	XX	156,002,857	0	56,305,752	0	0	19,422,221	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										0	0	18,549,108	134,895,631	XX	156,002,857	0	56,305,752	0	0	19,422,221	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)			(137,723)	(592,099)		(592,099)	(40,002)				52,494		004.....
0919999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(137,723)	(592,099)	XX	(592,099)	(40,002)	0	0	0	52,494	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										0	0	(137,723)	(592,099)	XX	(592,099)	(40,002)	0	0	0	52,494	XXX	XXX

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	(137,723)	(592,099)	XX	(592,099)	(40,002)	0	0	0	52,494	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										0	0	18,549,108	134,895,631	XX	156,002,857	0	..56,305,752	0	0	19,422,221	XXX	XXX
1209999999. Total-Swaps.....										0	0	18,411,385	134,303,532	XX	155,410,759	(40,002)	..56,305,752	0	0	19,474,714	XXX	XXX
1399999999. Total-Hedging Effective.....										0	0	18,549,108	134,895,631	XX	156,002,857	0	..56,305,752	0	0	19,422,221	XXX	XXX
1409999999. Total-Hedging Other.....										0	4,983,274	(137,723)	5,120,819	XX	5,120,819	689,642	0	0	0	52,494	XXX	XXX
1449999999. TOTAL.....										0	4,983,274	18,411,385	140,016,451	XX	161,123,677	689,642	..56,305,752	0	0	19,474,714	XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Short Futures

Hedging Other

ESZ9.....	24	3,606,240	S&P 500 Mini Futures.....	VAGLB Hedge - Equity Indexed Annuity	N/A.....	Equity / Index	12/15/2019	CME.....	09/15/2019	..3,005.1837	..2,978.5000	(17,640)	.....	.....	.....	.....	.....32,020	32,020	133,819	1	50
ESZ9.....	..12,134	1,826,288,935	S&P 500 Mini Futures.....	VAGLB Hedge - Market Risk...	N/A.....	Equity / Index	12/15/2019	CME.....	09/15/2019	..3,010.1520	..2,978.5000	(8,946,987)	.....	.....	.....	.....	....19,203,257	19,203,257	...67,656,697	1	50
FAZ9.....	2,777	544,384,800	S & P 400 E-Mini Futures.....	VAGLB Hedge - Market Risk...	N/A.....	Equity / Index	12/15/2019	CME.....	09/15/2019	..1,960.1995	..1,938.0000	(3,724,989)	.....	.....	.....	.....	....6,164,814	6,164,814	...15,483,983	1	100
MFSZ9....	9,184	877,128,035	MSCI EAFE Mini Index Futures	VAGLB Hedge - Market Risk...	N/A.....	Equity / Index	12/15/2019	NYF.....	09/15/2019	..1,910.0724	..1,898.4000	(3,029,991)	.....	.....	.....	.....	....5,359,977	5,359,977	...51,208,102	1	50
RTYZ9....	2,074	163,521,828	RUSSELL 2000 MINI Index Futures	VAGLB Hedge - Market Risk...	N/A.....	Equity / Index	12/15/2019	CME.....	09/15/2019	..1,576.8236	..1,525.0000	(96,454)	.....	.....	.....	.....	....5,374,111	5,374,111	...11,564,199	1	50
13429999999. Total-Short Futures-Hedging Other.....												..(15,816,061)	0	0	0	0	36,134,179	36,134,179	..146,046,800	XXX	XXX
13899999999. Total-Short Futures.....												..(15,816,061)	0	0	0	0	36,134,179	36,134,179	..146,046,800	XXX	XXX
14099999999. Total-Hedging Other.....												..(15,816,061)	0	0	0	0	36,134,179	36,134,179	..146,046,800	XXX	XXX
14499999999. TOTAL.....												..(15,816,061)	0	0	0	0	36,134,179	36,134,179	..146,046,800	XXX	XXX

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	..126,811,050	19,235,750	..146,046,800
Total Net Cash Deposits.....	..126,811,050	19,235,750	..146,046,800

(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	146,046,800	.....	.....146,046,800	.....	.....(15,816,061)	.....	.....146,046,800	146,046,800
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	26,609,402	17,581,213	.....	.....0	25,626,526	0	848,827	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	28,763,000	22,697,580	.....	.....0	27,988,700	0	2,745,401	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	10,943,000	8,131,500	(1,469,400)	0	12,102,637	(1,974,842)	3,279,603	0
Citibank NA.....	E57ODZWZ7FF32WEFA76	Y.....	Y.....	33,624,000	34,835,517	(3,703,693)	0	36,681,587	(2,317,431)	740,157	4,996,488
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	.....	.....(592,099)	0	.....	.....(592,099)	0	52,494	0
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86..	Y.....	Y.....	27,545,309	28,624,800	1,079,492	27,625,776	.....	.....80,468	1,183,357	1,183,357
Goldman Sachs Intl Ltd.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	1,310,000	1,384,235	74,235	1,384,235	.....	.....74,235	.....	.....0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	410,000	.....	.....(130,865)	0	303,593	.....	.....596,895	56,030
JPMorgan Chase & Co.....	7H6GLXDRUGQU57RNE97	Y.....	Y.....	14,261,000	16,848,479	2,587,479	14,993,458	(426,837)	305,622	1,112,369	1,112,369
Morgan Stanley Capital Svcs.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	5,028,000	4,537,200	.....	.....4,984,521	.....	.....0	308,395	0
Royal Bank of Canada.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	6,970,000	793,500	.....	.....1,636,988	.....	.....0	325,641	0
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	5,561,000	4,328,684	.....	.....4,328,684	.....	.....0	.....	.....0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	1,570,000	1,083,400	.....	.....1,566,677	.....	.....0	245,689	0
0299999999. Total NAIC 1 Designation.....				162,594,711	140,846,107	(5,896,057)	3,741,205	159,223,381	(5,311,208)	1,200,481	18,187,334
NAIC 2 Designation											
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	1,530,000	5,066,400	.....	.....3,536,400	7,211,503	.....	.....5,681,503	1,287,381
0399999999. Total NAIC 2 Designation.....				1,530,000	5,066,400	0	3,536,400	7,211,503	0	5,681,503	1,287,381
0999999999. Gross Totals.....				164,124,711	291,959,307	(5,896,057)	153,324,405	166,434,885	(21,127,269)	6,881,984	165,521,514
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					291,959,307	(5,896,057)					

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	94,838,698		94,838,698		I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36....	Cash.....	Cash.....	51,208,102		51,208,102		I.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYYJLN8C3868...	Cash.....	Cash.....	650,000		650,000		V.....
0199999999. Totals.....				146,696,800	0	146,696,800	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	28,763,000		XXX		V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83....	Cash.....	Cash.....	10,943,000		XXX		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76....	Cash.....	Cash.....	33,624,000		XXX		V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	25,888,000		XXX		V.....
Goldman Sachs Intl Ltd - OTC.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	1,310,000		XXX		V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	410,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97....	Cash.....	Cash.....	14,261,000		XXX		V.....
Morgan Stanley Capital Service - OTC.....	4PQUHN3JPFGFNF3BB653....	Cash.....	Cash.....	5,028,000		XXX		V.....
Merrill Lynch Capital Services - OTC.....	R0MUWSFPU8MPRO8K5P83....	Cash.....	Cash.....	6,970,000		XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074....	Cash.....	Cash.....	1,530,000		XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	5,561,000		XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09....	Cash.....	Cash.....	1,570,000		XXX		V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 D7 2 U S Treasury Nt.....	2,473,171	2,458,000	XXX	08/31/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 H8 6 U S Treasury Nt.....	3,167,441	3,176,000	XXX	01/31/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 K7 4 U S Treasury Nt.....	2,511,516	2,457,000	XXX	08/15/2025.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 M8 0 U S Treasury Nt.....	1,469,251	1,451,000	XXX	11/30/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 N3 0 U S Treasury Nt.....	2,559,965	2,517,000	XXX	12/31/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 P3 8 U S Treasury Nt.....	1,090,721	1,085,000	XXX	01/31/2023.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 P8 7 U S Treasury Nt.....	335,029	338,000	XXX	02/28/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 Q2 9 U S Treasury Nt.....	7,890,770	7,909,000	XXX	03/31/2023.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 V8 0 U S Treasury Nt.....	3,416,209	3,322,000	XXX	01/31/2024.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Treasury.....	912828 W4 8 U S Treasury Nt.....	1,695,330	1,656,000	XXX	02/29/2024.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Short-Term Government.....	912796 RM 3 U S Treasury Bill.....	77,000	77,000	XXX	11/07/2019.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Short-Term Government.....	912796 RY 7 U S Treasury Bills.....	77,000	77,000	XXX	01/30/2020.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Short-Term Government.....	912796 TF 6 U S Treasury Bill.....	162,000	162,000	XXX	02/13/2020.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Short-Term Government.....	912796 WB 1 U S Treasury Bill.....	78,000	78,000	XXX	10/29/2019.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 4M 9 U S Treasury Nt.....	200,822	188,000	XXX	04/30/2025.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 H5 2 U S Treasury Nt.....	212,526	213,000	XXX	01/31/2020.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 M8 0 U S Treasury Nt.....	307,824	304,000	XXX	11/30/2022.	V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Treasury.....	912828 VB 3 U S Treasury Nt.....	542,137	539,000	XXX	05/15/2023.	V.....
0299999999. Totals.....				164,124,711	28,007,000	XXX	XXX	XXX

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

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on 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.....	446,622	627,294	07/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....					.....	5FM.....	123,309	214,387	08/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CI A.....					.....	1FM.....	5,359	5,359	03/25/2036.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								.....	.....575,290	847,040	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								.....	.....575,290	847,040	XXX
Totals												
6599999.	Total - Residential Mortgage-Backed Securities.....								.....	.....575,290	847,040	XXX
7099999.	Subtotal - Bonds.....								.....	.....575,290	847,040	XXX
Cash Equivalents (Schedule E Part 2 Type)												
000000	00	0	Overnight Repos SEC LENDING ONLY.....					.....	.....	.....93,706,346	93,706,346	10/01/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....								.....	.....93,706,346	93,706,346	XXX
9999999.	Totals.....								.....	.....94,281,636	94,553,386	XXX

General Interrogatories:

1.
- The activity for the year: Fair Value \$(5,985,214) Book/Adjusted Carrying Value \$(6,041,363)
2.
- Average balance for the year: Fair Value \$101,779,837 Book/Adjusted Carrying Value \$102,066,340
3.
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$5,359 NAIC 2: \$0 NAIC 3: \$0 NAIC 4: \$0 NAIC 5: \$841,681 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	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date				*
Open Depositories								
American Savings Bank.....	Honolulu, HI.....				152,484	892,088	151,525	XXX
Bank of America.....	Charlotte, NC.....				1,030,020	845,051	1,137,343	XXX
Bank of New York Mellon.....	New York, NY.....				14,515,261	12,257,664	57,586,587	XXX
JP Morgan Chase.....	New York, NY.....				(51,302,633)	(83,217,646)	(78,150,529)	XXX
PNC.....	Pittsburgh, PA.....				913,310	923,704	937,886	XXX
US Bank.....	Minneapolis, MN.....				91,292	81,245	294,167	XXX
Wachovia.....	Charlotte, NC.....				1,447,959	1,536,704	1,775,863	XXX
The Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....				260,277	250,079	250,123	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			21,682	(35,124)	59,486	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(32,870,348)	(66,466,235)	(15,957,549)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(32,870,348)	(66,466,235)	(15,957,549)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(32,870,348)	(66,466,235)	(15,957,549)	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).....		09/30/2019.....	1.940		4,186,853	3,861	498
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					4,186,853	3,861	498
8899999	Total - Cash Equivalents.....					4,186,853	3,861	498