

LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION



QUARTERLY STATEMENT

As of March 31, 2020
of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period)	NAIC Company Code..... 66869	Employer's ID Number..... 31-4156830
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... March 21, 1929	Commenced Business..... January 10, 1931	
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (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	KELLY M VANHOOSE (Name) STATACCT@NATIONWIDE.COM (E-Mail Address)	614-249-1545 (Area Code) (Telephone Number) (Extension) 877-669-5908 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. JOHN LAUGHLIN CARTER	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT
MARK RAYMOND THRESHER	EXEC VP		

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN	ERIC SHAWN HENDERSON
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.

Deposited by: 9C98B42AA16D4CB (Signature) JOHN LAUGHLIN CARTER 1. (Printed Name) PRESIDENT & COO (Title)	Deposited by: 47CFD835923347E (Signature) DENISE LYNN SKINGLE 2. (Printed Name) SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY (Title)	Deposited by: 9D9E90E57ED549E (Signature) DAVID PATRICK LAPAUL 3. (Printed Name) SVP & TREASURER (Title)
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Subscribed and sworn to before me This _____ day of _____ 2020	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____
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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.....	35,206,201,100		35,206,201,100	35,124,197,976
2. Stocks:				
2.1 Preferred stocks.....	56,860,179		56,860,179	55,033,649
2.2 Common stocks.....	2,141,037,026		2,141,037,026	2,566,471,804
3. Mortgage loans on real estate:				
3.1 First liens.....	7,737,381,579		7,737,381,579	7,655,013,587
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 (\$.....(96,762,072)), cash equivalents (\$.....7,915,895) and short-term investments (\$.....1,580,735,990).....	1,491,889,813		1,491,889,813	555,755,838
6. Contract loans (including \$.....0 premium notes).....	925,048,401	539,284	924,509,117	902,663,962
7. Derivatives.....	136,535,520		136,535,520	93,711,200
8. Other invested assets.....	863,468,165		863,468,165	823,182,132
9. Receivables for securities.....	195,541		195,541	70,352
10. Securities lending reinvested collateral assets.....	126,593,204		126,593,204	132,395,333
11. Aggregate write-ins for invested assets.....	465,724,624	0	465,724,624	135,134,293
12. Subtotals, cash and invested assets (Lines 1 to 11).....	49,150,935,152	539,284	49,150,395,868	48,043,630,126
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	411,808,402		411,808,402	573,258,920
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	58,367,867	809,605	57,558,262	40,516,256
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	23,656,031		23,656,031	24,746,387
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	14,587,534		14,587,534	7,845,832
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	234,261,673		234,261,673	10,535,312
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	107,615,586
18.2 Net deferred tax asset.....	626,444,557	42,277,542	584,167,015	601,461,517
19. Guaranty funds receivable or on deposit.....	2,872,769		2,872,769	2,872,769
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.....	9,204,774		9,204,774	15,351,331
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	235,086,168	163,779,176	71,306,992	50,410,794
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	50,767,224,927	207,405,607	50,559,819,320	49,478,244,830
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	90,326,305,993		90,326,305,993	105,654,559,969
28. Total (Lines 26 and 27).....	141,093,530,920	207,405,607	140,886,125,313	155,132,804,799

DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables.....	465,724,624		465,724,624	135,134,293
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).....	465,724,624	0	465,724,624	135,134,293
2501. Accrued fees and other assets.....	65,828,127	12,910	65,815,217	44,919,019
2502. Cash value of corporate owned insurance.....	1,538,684		1,538,684	1,538,684
2503. Deferred software costs.....	90,756,423	90,756,423	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	76,962,934	73,009,843	3,953,091	3,953,091
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	235,086,168	163,779,176	71,306,992	50,410,794

NATIONWIDE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....36,511,225,638 less \$.....0 included in Line 6.3 (including \$.....64,496,704 Modco Reserve).....	36,511,225,638	36,294,326,514
2. Aggregate reserve for accident and health contracts (including \$....37,840,578 Modco Reserve).....	47,948,843	35,550,727
3. Liability for deposit-type contracts (including \$.....181,430 Modco Reserve).....	3,266,713,177	3,122,024,222
4. Contract claims:		
4.1 Life.....	66,886,246	72,386,008
4.2 Accident and health.....	95,695,500	94,959,464
5. Policyholders' dividends/refunds to members \$....41,612 and coupons \$.....0 due and unpaid.....	41,612	41,304
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 \$....602,929 Modco).....	39,280,429	39,734,974
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 \$....22,489 accident and health premiums.....	3,723,328	3,171,366
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$....2,699,020 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	2,699,020	3,078,503
9.3 Other amounts payable on reinsurance, including \$....856,613 assumed and \$....16,481,541 ceded.....	17,338,154	267,619,222
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....5,330,292, accident and health \$....7,364,570 and deposit-type contract funds \$....4,100,434.....	16,795,295	20,053,231
11. Commissions and expense allowances payable on reinsurance assumed.....	4,268,074	3,945,695
12. General expenses due or accrued.....	40,620,151	88,324,054
13. Transfers to Separate Accounts due or accrued (net) (including \$....(1,493,889,551) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,532,009,907)	(1,566,903,862)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,844,541	5,853,471
15.1 Current federal and foreign income taxes, including \$....103,944,031 on realized capital gains (losses).....	16,109,759	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	4,199,328	4,372,059
17. Amounts withheld or retained by reporting entity as agent or trustee.....	5,192,612	5,668,439
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	39,283,583	50,390,926
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 \$....94,650,000 and interest thereon \$....12,198,999.....	106,848,999	203,142,224
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	451,490,991	479,479,576
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	112,032	826,073
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	213,777,048	125,499,392
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	1,723,788,544	795,182,784
24.08 Derivatives.....	10,619,739	22,764,915
24.09 Payable for securities.....	343,334,770	112,704,512
24.10 Payable for securities lending.....	127,093,369	132,959,778
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	195,095,102	239,518,779
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	41,824,015,977	40,656,674,350
27. From Separate Accounts statement.....	90,326,305,993	105,654,559,969
28. Total liabilities (Lines 26 and 27).....	132,150,321,970	146,311,234,319
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.....	1,100,000,000	1,100,000,000
33. Gross paid in and contributed surplus.....	1,998,017,274	1,998,017,274
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	5,633,971,290	5,719,738,427
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).....	8,731,988,564	8,817,755,701
38. Totals of Lines 29, 30 and 37.....	8,735,803,343	8,821,570,480
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	140,886,125,313	155,132,804,799

DETAILS OF WRITE-INS

2501. Derivative liability accrued interest.....	20,003	128,539
2502. Loss recognition reserve.....	4,900,000	4,900,000
2503. Reserve for escheat funds.....	37,546,653	35,540,416
2598. Summary of remaining write-ins for Line 25 from overflow page.....	152,628,446	198,949,824
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	195,095,102	239,518,779
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.....	3,095,591,798	2,297,236,224	10,167,641,501
2. Considerations for supplementary contracts with life contingencies.....	98,371	51,484	281,944
3. Net investment income.....	446,101,578	453,918,079	1,974,097,743
4. Amortization of Interest Maintenance Reserve (IMR).....	(392,952)	(432,759)	(2,006,550)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	27,742,130	17,251,789	81,953,021
7. Reserve adjustments on reinsurance ceded.....	10,882,046	15,303,102	1,506,465
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	431,067,345	481,724,338	1,915,458,087
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	57,238,303	67,487,606	313,326,905
9. Totals (Lines 1 to 8.3).....	4,068,328,619	3,332,539,863	14,452,259,116
10. Death benefits.....	177,592,302	148,393,580	558,602,119
11. Matured endowments (excluding guaranteed annual pure endowments).....	363,485	470,587	1,654,347
12. Annuity benefits.....	520,809,075	486,678,796	1,939,528,877
13. Disability benefits and benefits under accident and health contracts.....	2,291,667	1,214,848	4,885,216
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	3,695,137,177	2,815,258,196	12,191,000,720
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	17,012,696	22,063,209	84,124,536
18. Payments on supplementary contracts with life contingencies.....	715,965	810,785	2,881,808
19. Increase in aggregate reserves for life and accident and health contracts.....	273,089,920	295,755,100	1,501,496,907
20. Totals (Lines 10 to 19).....	4,687,012,287	3,770,645,101	16,284,174,530
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	159,593,879	158,378,332	664,133,931
22. Commissions and expense allowances on reinsurance assumed.....	4,523,980	2,357,284	9,371,877
23. General insurance expenses and fraternal expenses.....	76,968,383	81,709,195	322,454,493
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	19,420,569	16,876,518	54,179,273
25. Increase in loading on deferred and uncollected premiums.....	(166,394)	(313,114)	(101,647)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(984,539,043)	(816,531,752)	(3,746,903,017)
27. Aggregate write-ins for deductions.....	(90,678,180)	(113,046,019)	(205,913,186)
28. Totals (Lines 20 to 27).....	3,872,135,481	3,100,075,545	13,381,396,254
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	196,193,138	232,464,318	1,070,862,862
30. Dividends to policyholders and refunds to members.....	8,498,469	8,921,054	38,334,534
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	187,694,669	223,543,264	1,032,528,328
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	208,989,950	(68,166,880)	(73,299,320)
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).....	(21,295,281)	291,710,144	1,105,827,648
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....5,511,272 (excluding taxes of \$.....(78,010) transferred to the IMR).....	1,095,005,574	(141,242,319)	(476,783,860)
35. Net income (Line 33 plus Line 34).....	1,073,710,293	150,467,825	629,043,788
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	8,821,570,480	6,845,086,772	6,845,086,772
37. Net income (Line 35).....	1,073,710,293	150,467,825	629,043,788
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(36,038,992).....	(1,213,583,810)	164,106,308	427,277,665
39. Change in net unrealized foreign exchange capital gain (loss).....	1,513,645	(895,769)	(1,331,035)
40. Change in net deferred income tax.....	(48,182,103)	(58,399,752)	(28,762,773)
41. Change in nonadmitted assets.....	(6,222,572)	(18,398,844)	58,547,256
42. Change in liability for reinsurance in unauthorized and certified companies.....	714,041	(23,491)	(694,572)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	78,430,034		
44. Change in asset valuation reserve.....	27,988,585	(14,095,502)	(107,426,737)
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.....			400,000,000
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.....			600,000,000
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.....	(135,250)	(186,250)	(169,884)
54. Net change in capital and surplus (Lines 37 through 53).....	(85,767,137)	222,574,525	1,976,483,708
55. Capital and surplus as of statement date (Lines 36 + 54).....	8,735,803,343	7,067,661,297	8,821,570,480
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	57,238,303	67,487,606	313,326,905
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).....	57,238,303	67,487,606	313,326,905
2701. Reserve adjustments on reinsurance assumed.....	(52,615,764)	(70,741,679)	(246,315,202)
2702. Change in contingency reserve.....	(47,731,465)	(50,126,801)	9,575,035
2703. Net investment earnings on funds withheld by ceding company.....	9,401,557	7,872,940	32,928,188
2798. Summary of remaining write-ins for Line 27 from overflow page.....	267,492	(50,479)	(2,101,207)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(90,678,180)	(113,046,019)	(205,913,186)
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(135,250)	(186,250)	(651,000)
5302. Change in prepaid pension cost.....			481,116
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).....	(135,250)	(186,250)	(169,884)

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.....	2,986,899,808	2,288,929,659	10,184,329,519
2. Net investment income.....	617,890,879	420,128,551	1,824,714,521
3. Miscellaneous income.....	1,065,824,800	935,918,257	2,708,477,098
4. Total (Lines 1 through 3).....	4,670,615,487	3,644,976,467	14,717,521,138
5. Benefit and loss related payments.....	4,381,918,982	3,470,629,352	14,779,312,132
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,019,432,998)	(821,668,148)	(3,805,405,080)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	220,150,242	187,928,717	847,076,353
8. Dividends paid to policyholders.....	8,952,706	9,547,077	40,430,728
9. Federal and foreign income taxes paid (recovered) net of \$.....17,728,719 tax on capital gains (losses).....	90,697,867	90,326,315	(87,492,394)
10. Total (Lines 5 through 9).....	3,682,286,799	2,936,763,313	11,773,921,739
11. Net cash from operations (Line 4 minus Line 10).....	988,328,688	708,213,154	2,943,599,399
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,045,088,405	864,470,651	3,546,757,811
12.2 Stocks.....	1,005,936	8,443,428	57,816,321
12.3 Mortgage loans.....	171,494,246	227,610,926	909,859,637
12.4 Real estate.....			
12.5 Other invested assets.....	23,030,198	12,101,339	283,404,407
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(2,217,825)	923,881	6,624,949
12.7 Miscellaneous proceeds.....	1,236,522,757	128,268,401	95,745,030
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,474,923,717	1,241,818,626	4,900,208,155
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,218,591,078	1,308,918,814	6,327,579,873
13.2 Stocks.....	57,946,625	155,677,685	453,831,973
13.3 Mortgage loans.....	264,819,660	140,569,603	799,634,921
13.4 Real estate.....			
13.5 Other invested assets.....	621,034,816	69,741,258	257,958,998
13.6 Miscellaneous applications.....	330,605,327	327,675,306	769,237,214
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,492,997,506	2,002,582,666	8,608,242,979
14. Net increase or (decrease) in contract loans and premium notes.....	21,861,639	9,645,909	(2,222,690)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(39,935,428)	(770,409,949)	(3,705,812,134)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			400,000,000
16.2 Capital and paid in surplus, less treasury stock.....			600,000,000
16.3 Borrowed funds.....	(96,293,225)	(158,882,292)	(161,637,232)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	144,688,955	(128,523,399)	(714,700,554)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(60,655,015)	(173,510,552)	95,518,462
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(12,259,285)	(460,916,243)	219,180,676
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).....	936,133,975	(523,113,038)	(543,032,059)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	555,755,838	1,098,787,897	1,098,787,897
19.2 End of period (Line 18 plus Line 19.1).....	1,491,889,813	575,674,859	555,755,838

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

20.0001	Exchange of bond investment to bond investment.....	85,748,045	147,189,921	591,486,715
20.0002	Intercompany transfer of securities.....		5,990,125	5,990,125
20.0003	Exchange of bond investment to equity investment.....			46,928,490
20.0004	Tax credit commitment liabilities.....	(442,135)	790,203	291,848
20.0005	Capitalized interest on mortgage loans.....	1,897,656	2,174,909	10,749,459
20.0006	Capitalized interest on bonds.....	133,259	438,027	1,246,129
20.0007	Exchange of equity investments.....			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.....	162,037,900	164,487,556	724,920,468
3. Ordinary individual annuities.....	1,011,651,953	1,089,449,332	4,538,086,415
4. Credit life (group and individual).....			
5. Group life insurance.....	272,130,365	120,769,895	1,035,840,811
6. Group annuities.....	1,824,034,049	1,077,942,491	4,510,245,846
7. A&H - group.....	115,648,479	108,417,269	438,358,072
8. A&H - credit (group and individual).....			
9. A&H - other.....	33,625	1,385,305	5,252,677
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	3,385,536,371	2,562,451,848	11,252,704,289
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	3,385,536,371	2,562,451,848	11,252,704,289
14. Deposit-type contracts.....	531,600,000	226,000,000	852,500,000
15. Total (Lines 13 and 14).....	3,917,136,371	2,788,451,848	12,105,204,289

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.

The Company’s subsidiary, Eagle Captive Reinsurance, LLC (Eagle), applies a prescribed practice which values assumed guaranteed minimum death benefits (GMDB) and guaranteed lifetime withdrawal benefits (GLWB) risks on variable annuity contracts from the Company and GLWB risks on fixed indexed annuity contracts from Nationwide Life and Annuity Insurance Company (NLAIC), an affiliate, using separate alternative reserving bases from the Statutory Accounting Principles detailed within the NAIC SAP pursuant to Ohio Revised Code Chapter 3964 and approved by the Department. The prescribed practice related to NLIC guaranteed risks changed the Company’s subsidiary valuation of Eagle by \$361,033,584 and \$411,143,008 as of March 31, 2020 and December 31, 2019, respectively. The prescribed practice related to NLAIC guaranteed risks changed the Company’s subsidiary valuation of Eagle by \$(316,018,001) and \$(226,396,129) as of March 31, 2020 and December 31, 2019 respectively.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and indirect subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary’s valuation by \$67,000,000 as of March 31, 2020 and December 31, 2019.

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 #	2020	2019
Net Income					
Nationwide Life Insurance Company state basis (Page 4, Line 35,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 1,073,710,293	\$ 629,043,788
(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>1,073,710,293</u>	\$ <u>629,043,788</u>
Surplus					
Nationwide Life Insurance Company state basis (Page 3, Line 38,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 8,735,803,343	\$ 8,821,570,480
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle: NLIC risks ceded	52	2	8	(361,033,584)	(411,143,008)
Subsidiary valuation -- Eagle: NLAIC risks ceded	52	2	8	316,018,001	226,396,129
(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>8,713,818,926</u>	\$ <u>8,939,317,359</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

Effective January 1, 2020, the Company changed its reserve valuation basis for variable annuities due to changes to Valuation Manual 21, Requirements for Principle-Based Reserves for Variable Annuities (VM-21). As a result of this change, the Company recorded an increase to statutory capital and surplus of \$78,430,034. In addition, the Company changed its reserve valuation basis for stable value wraps covering certain group life insurance policies from Appendix A-200, Separate Accounts Funding Guaranteed Minimum Benefits Under Group Contracts, to VM-21. There was no impact to statutory capital and surplus as a result of this change.

Note 3 - Business Combinations and Goodwill

No significant changes from prior year end.

Note 4 – Discontinued Operations

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

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
45660NUM5	\$ 4,035,967	\$ 3,187,667	\$ 848,300	\$ 3,187,667	\$ 2,990,250	Q1 '20
Total			\$ 848,300			

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

2. 12 Months or Longer

\$ (97,336,326)

\$ (115,436,201)

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

1. Less than 12 Months

2. 12 Months or Longer

\$ 1,775,363,593

\$ 974,033,249

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.

NOTES TO THE FINANCIAL STATEMENTS

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	140,000,288	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balnace				
1. Open - No Maturity	-	-	-	-
2. Overnight	125,877,483	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-

4. Not applicable.

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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$142,800,294		\$-	\$-
b. Ending Balance	128,395,033		-	-

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	\$-	\$128,395,033	\$-	\$-	\$-	\$-	\$-	\$128,395,033
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	\$-	\$128,395,033	\$-	\$-	\$-	\$-	\$-	\$128,395,033

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash		140,000,288	-	-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-
b. Ending Balance				
1. Cash		125,877,483	-	-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$125,877,483	\$125,877,483
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

NOTES TO THE FINANCIAL STATEMENTS

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. 5GI Securities

No significant changes from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

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

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 April 29, 2020, the Company made a capital contribution of \$50,000,000 to NLAIC.

On April 17, 2020, the Company made a surplus contribution of \$50,000,000 to Eagle. The Company received approval from the Department to record the \$50,000,000 as a Type 1 Subsequent Event in its March 31, 2020 statutory financial statements.

On March 30, 2020, the Company made a capital contribution of \$50,000,000 to NLAIC.

On March 31, 2020, the Company made a surplus contribution of \$555,000,000 to Eagle.

On February 11, 2020, the Company entered into an unsecured promissory note and revolving line of credit with Jefferson National Life Insurance Company of New York (JNL NY) whereby JNL NY can borrow up to \$5,000,000. No amounts were drawn on the note at issuance.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 19, 2021. The Company had no amounts outstanding under the agreement as of March 31, 2020 and December 31, 2019. 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	\$ 57,650,400	\$ 57,650,400	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 87,650,400	\$ 87,650,400	\$ -
(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	\$ 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

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	\$ -	\$ -	\$ -	\$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,306,831,805	\$ 2,341,045,361	\$ 1,950,510,479
2 Current Year General Account Total Collateral Pledged	\$ 2,306,831,805	\$ 2,341,045,361	\$ 1,950,510,479
3 Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ 2,287,612,297	\$ 2,230,477,958	\$ 1,790,090,031

NOTES TO THE FINANCIAL STATEMENTS

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)	\$ 2,306,831,805	\$ 2,341,045,361	\$ 1,950,510,479
2 Current Year General Account Maximum Collateral Pledged	\$ 2,306,831,805	\$ 2,341,045,361	\$ 1,950,510,479
3 Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ 3,083,893,832	\$ 3,073,592,213	\$ 2,515,365,701

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 1,950,510,479	\$ 1,950,510,479	\$ -	\$ 1,950,510,479
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 1,950,510,479	\$ 1,950,510,479	\$ -	\$ 1,950,510,479
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 1,790,090,031	\$ 1,790,090,031	\$ -	\$ 1,790,090,031
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 1,790,090,031	\$ 1,790,090,031	\$ -	\$ 1,790,090,031

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 1,950,510,479	\$ 1,950,510,479	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 1,950,510,479	\$ 1,950,510,479	\$ -

c. FHLB – Prepayment Obligations

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

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

No significant changes from prior year end.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities held at fair value as of March 31, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	3,390,849	8,311,969	- \$	11,702,818
Total Bonds	\$ -	\$ 3,390,849	\$ 8,311,969	\$ -	\$ 11,702,818
Securities lending collateral assets	-	101,381	-	-	101,381
Preferred stocks	-	236,000	-	-	236,000
Common stocks unaffiliated	74,254,959	87,650,400	454,654	-	162,360,013
Separate account assets	\$ 85,759,000,153	\$ 1,763,780,380	\$ 112,146,170	\$ 2,385,501,252	90,020,427,955
Derivative assets	-	-	1,008,674	-	1,008,674
Total Assets at Fair Value/(NAV)	\$ 85,833,255,112	\$ 1,855,159,010	\$ 121,921,467	\$ 2,385,501,252	\$ 90,195,836,841
Derivative liabilities	-	620,249	-	- \$	620,249
Total Liabilities at Fair Value	\$ -	\$ 620,249	\$ -	\$ -	620,249

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2020:

	Beginning Balance at 12/31/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2020
Assets at Fair Value										
Industrial and miscellaneous	\$6,619,683	\$-	\$-	\$-	\$(60,958)	\$1,564,286	\$-	\$-	\$188,958	\$8,311,969
Total Bonds	\$6,619,683	\$-	\$-	\$-	\$(60,958)	\$1,564,286	\$-	\$-	\$188,958	\$8,311,969
Common stocks unaffiliated	\$755,043	\$-	\$-	\$(335,192)	\$34,803	\$-	\$-	\$-	\$-	\$454,654
Separate account assets	\$87,214,476	\$-	\$-	\$-	\$24,931,694	\$-	\$-	\$-	\$-	\$112,146,170
Derivative assets	\$5,744,790	\$-	\$-	\$(1,655,171)	\$(3,080,945)	\$-	\$-	\$-	\$-	\$1,008,674
Total Assets at Fair Value	\$100,333,992	\$-	\$-	\$(1,990,363)	\$21,824,594	\$1,564,286	\$-	\$-	\$188,958	\$121,921,467

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$36,198,959,543	\$35,194,498,282	\$1,286,349,146	\$33,818,516,471	\$1,094,093,926	\$-	\$-
Preferred stock	53,962,544	56,624,179	-	52,310,338	1,652,206	-	-
Mortgage loans, net of allowance	7,607,277,603	7,737,381,579	-	-	7,607,277,603	-	-
Short-term investments	1,580,735,990	1,580,735,990	6,500,000	1,574,235,990	-	-	-
Derivative assets	246,779,478	135,526,858	-	246,779,478	-	-	-
Policy loans	924,509,117	924,509,117	-	-	924,509,117	-	-
Separate account assets	324,437,345	305,878,037	3,486,594	320,950,751	-	-	-
Securities lending collateral assets	126,249,283	126,491,823	125,877,483	371,800	-	-	-
Total Assets	\$47,062,910,903	\$46,061,645,865	\$1,422,213,223	\$36,013,164,828	\$9,627,532,852	\$-	\$-
Liabilities							
Investment Contracts	22,854,199,662	25,450,391,281	-	-	22,854,199,662	-	-
Derivative liabilities	-	9,999,484	-	-	-	-	-
Total Liabilities	\$22,854,199,662	\$25,460,390,765	\$-	\$-	\$22,854,199,662	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

The Company has separate account assets and liabilities measured at NAV. 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 except the following:

Equity and financial markets have experienced significant volatility and interest rates have decreased due to the ongoing COVID-19 pandemic. The Company is monitoring the impact of the pandemic to its operations and financial condition.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 11, 2020 for the statutory statement issued on May 13, 2020.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 11, 2020 for the statutory statement issued on May 13, 2020.

There were no Type II 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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes from prior year end.

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

Not applicable.

Note 35 – Separate Accounts

No significant changes from prior year end.

Note 36 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

NATIONWIDE LIFE INSURANCE COMPANY
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 ☐

- 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

- 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:
- Q08

NATIONWIDE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [☒] No [☐]
- 10.2

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

\$

0

INVESTMENT

- 11.1

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

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:

N/A
12.

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

\$

361,903,817
13.

Amount of real estate and mortgages held in short-term investments:

\$

0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [☒] No [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

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

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
2,385,754,257	1,978,677,012
0	0
246,124,070	248,086,734
144,693,391	141,092,921
\$ 2,776,571,718	\$ 2,367,856,667
\$ 0	\$ 0

- 15.1

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

Yes [☒] No [☐]
- 15.2

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

Yes [☒] No [☐] N/A [☐]

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:

\$

126,350,663
- 16.2

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

\$

126,593,204
- 16.3

Total payable for securities lending reported on the liability page:

\$

127,093,369
17.

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

Yes [☒] No [☐]

- 17.1

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

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

- 17.2

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

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

- 17.3

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

Yes [☐] No [☒]
- 17.4

If yes, give full and complete information relating thereto:

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

- 17.5

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

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

- 17.5097

For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes [☐] No [☒]

NATIONWIDE LIFE INSURANCE COMPANY
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 invested assets?

Yes [☐] No [☒]

17.6

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

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

18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [☒] No [☐]

18.2

If no, list exceptions:

19.

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

a.

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

b.

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

c.

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

Has the reporting entity self-designated 5GI securities?

Yes [☒] No [☐]

20.

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

a.

The security was purchased prior to January 1, 2018.

b.

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

c.

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

d.

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

Has the reporting entity self-designated PLGI securities?

Yes [☐] No [☒]

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a.

The security was purchased prior to January 1, 2019.

b.

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

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [☐] No [☒]

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..... \$7,727,737,595

1.14 Total mortgages in good standing..... \$7,727,737,595

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$9,643,984

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) \$7,737,381,579

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..... 339.0

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

2.3 A&H expense percent excluding cost containment expenses..... 36.0

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

Q09

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates									
11231.....	13-5617450.....	10/01/2019	Generali - US Branch.....	NY.....	CO/G.....	OH.....	Authorized.....	.....	.....
11231.....	13-5617450.....	01/01/2020	Generali - US Branch.....	NY.....	CO/G.....	OH.....	Authorized.....	.....	.....
00000.....	AA-3770280.....	01/01/2020	Greenlight Reinsurance.....	CYM.....	CO/G.....	SLEL.....	Unauthorized.....	.....	.....

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	18,847,768	29,252,350	2,991,185		51,091,303	
2.	Alaska.....	AK	L	37,387	781,187	2,023,745		2,842,319	
3.	Arizona.....	AZ	L	15,645,844	123,030,718	4,848,270		143,524,832	
4.	Arkansas.....	AR	L	922,985	15,551,542	299,289		16,773,816	
5.	California.....	CA	L	31,770,914	311,409,549	4,272,907		347,453,370	
6.	Colorado.....	CO	L	8,514,095	37,355,045	1,535,387		47,404,527	
7.	Connecticut.....	CT	L	1,829,655	60,902,057	3,136,518		65,868,230	
8.	Delaware.....	DE	L	78,442,000	7,979,396	312,879		86,734,275	
9.	District of Columbia.....	DC	L	312,408	2,600,608	300,427		3,213,443	
10.	Florida.....	FL	L	44,681,223	475,300,426	4,068,983		524,050,632	
11.	Georgia.....	GA	L	11,085,020	49,024,639	10,660,614		70,770,273	
12.	Hawaii.....	HI	L	1,019,343	11,244,098	24,577		12,288,018	
13.	Idaho.....	ID	L	77,120	14,503,500	91,507		14,672,127	
14.	Illinois.....	IL	L	28,275,357	134,452,093	4,625,701		167,353,151	
15.	Indiana.....	IN	L	1,581,686	39,308,135	5,669,969		46,559,790	
16.	Iowa.....	IA	L	10,320,067	15,411,980	1,027,812		26,759,859	
17.	Kansas.....	KS	L	1,327,360	19,692,992	703,192		21,723,544	
18.	Kentucky.....	KY	L	3,152,907	10,203,689	2,048,519		15,405,115	
19.	Louisiana.....	LA	L	3,728,175	29,924,334	214,337		33,866,846	
20.	Maine.....	ME	L	211,597	7,062,200	742,198		8,015,995	
21.	Maryland.....	MD	L	6,712,021	66,598,402	1,585,608		74,896,031	
22.	Massachusetts.....	MA	L	3,991,557	65,843,726	2,313,056		72,148,339	
23.	Michigan.....	MI	L	8,332,760	67,547,273	2,533,898		78,413,931	
24.	Minnesota.....	MN	L	2,903,079	22,016,688	264,402		25,184,169	
25.	Mississippi.....	MS	L	618,032	7,074,474	334,301		8,026,807	
26.	Missouri.....	MO	L	1,604,999	31,934,294	1,440,204		34,979,497	
27.	Montana.....	MT	L	86,139	3,495,982	213,052		3,795,173	
28.	Nebraska.....	NE	L	169,299	7,510,534	399,769		8,079,602	
29.	Nevada.....	NV	L	404,348	11,624,410	879,766		12,908,524	
30.	New Hampshire.....	NH	L	457,860	13,704,314	2,385,864		16,548,038	
31.	New Jersey.....	NJ	L	6,445,605	104,851,198	3,397,839		114,694,642	
32.	New Mexico.....	NM	L	119,244	8,920,471	777,176		9,816,891	
33.	New York.....	NY	L	44,894,398	234,855,973	2,808,706		282,559,077	
34.	North Carolina.....	NC	L	7,791,245	34,755,330	2,883,906		45,430,481	
35.	North Dakota.....	ND	L	5,845,153	4,128,822	175,591		10,149,566	
36.	Ohio.....	OH	L	12,466,353	215,704,949	7,262,122		235,433,424	531,600,000
37.	Oklahoma.....	OK	L	1,629,376	22,981,602	443,716		25,054,694	
38.	Oregon.....	OR	L	4,459,926	19,372,502	69,342		23,901,770	
39.	Pennsylvania.....	PA	L	11,555,017	174,359,872	5,289,670		191,204,559	
40.	Rhode Island.....	RI	L	671,121	6,304,289	123,419		7,098,829	
41.	South Carolina.....	SC	L	3,436,700	12,653,812	1,266,031		17,356,543	
42.	South Dakota.....	SD	L	127,949	1,768,685	430,260		2,326,894	
43.	Tennessee.....	TN	L	4,359,066	27,807,517	1,510,304		33,676,887	
44.	Texas.....	TX	L	30,956,779	123,287,931	16,497,678		170,742,388	
45.	Utah.....	UT	L	183,103	5,609,644	1,004,721		6,797,468	
46.	Vermont.....	VT	L	305,410	3,649,210	420,265		4,374,885	
47.	Virginia.....	VA	L	4,861,606	37,893,793	1,225,638		43,981,037	
48.	Washington.....	WA	L	1,005,981	37,802,836	901,124		39,709,941	
49.	West Virginia.....	WV	L	1,056,649	6,015,772	3,337,253		10,409,674	
50.	Wisconsin.....	WI	L	1,127,649	40,554,169	3,374,580		45,056,398	
51.	Wyoming.....	WY	L	76,982	3,940,413	532,334		4,549,729	
52.	American Samoa.....	AS	N	3,741				3,741	
53.	Guam.....	GU	L		2,145			2,145	
54.	Puerto Rico.....	PR	L	71,268	15,872,465			15,943,733	
55.	US Virgin Islands.....	VI	L	26,964				26,964	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	13,926	39,135			53,061	
58.	Aggregate Other Alien.....	OT	XXX	90,674	212,830	501	0	304,005	0
59.	Subtotal.....	XXX		430,644,890	2,835,686,000	115,680,112	0	3,382,011,002	531,600,000
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		4,348,531				4,348,531	
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		915,261		5,860		921,121	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		435,908,682	2,835,686,000	115,685,972	0	3,387,280,654	531,600,000
96.	Plus Reinsurance Assumed.....	XXX		1,116,875	4,157,692	(392,212)		4,882,355	
97.	Totals (All Business).....	XXX		437,025,557	2,839,843,692	115,293,760	0	3,392,163,009	531,600,000
98.	Less Reinsurance Ceded.....	XXX		31,626,366	148,577,871	115,211,238		295,415,475	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		405,399,191	2,691,265,821	82,522	0	3,096,747,534	531,600,000

DETAILS OF WRITE-INS

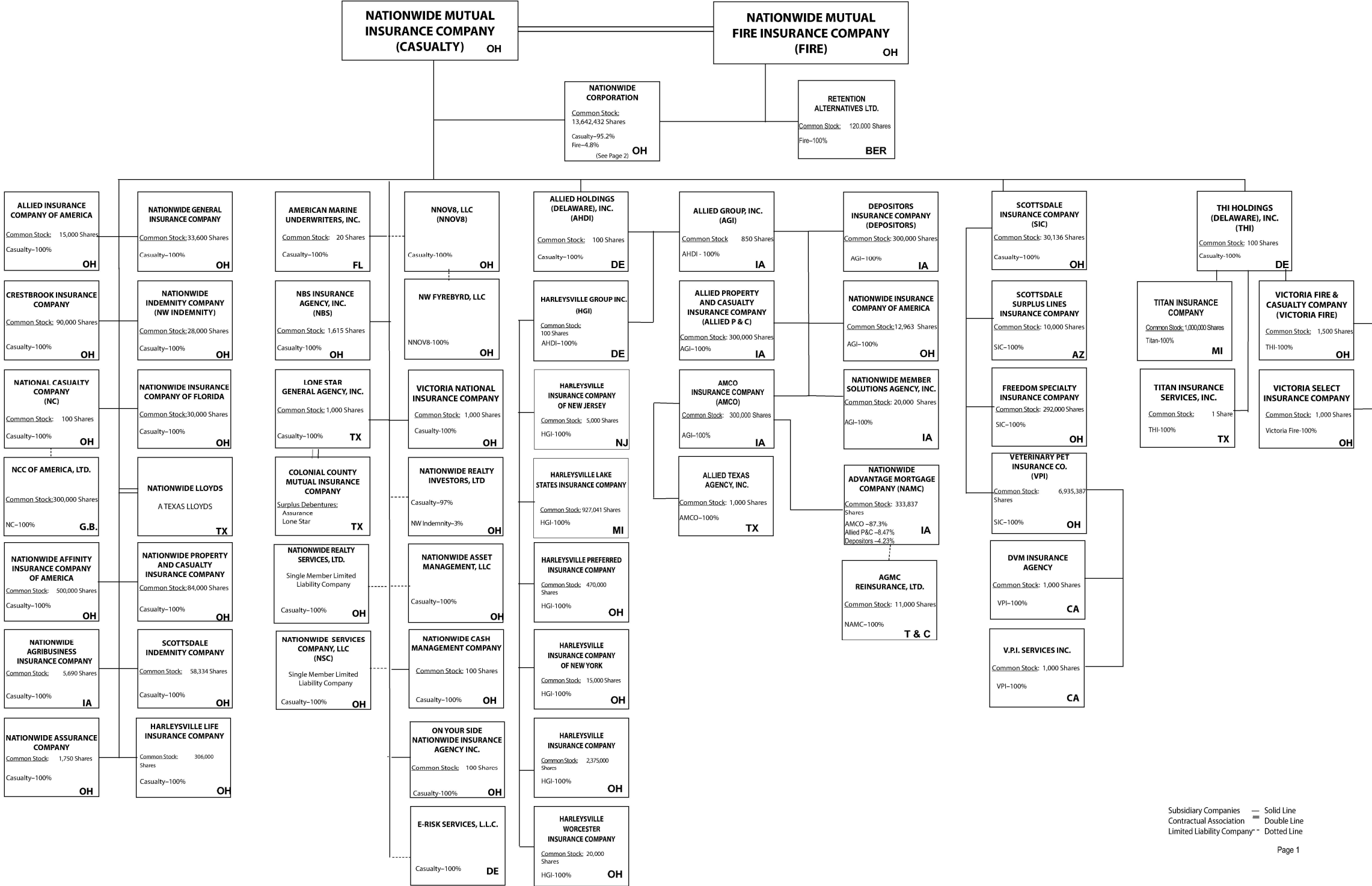
58001.	Foreign - other alien.....	XXX		90,674	212,830	501		304,005	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		90,674	212,830	501	0	304,005	0
9401.	.....	XXX						0	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

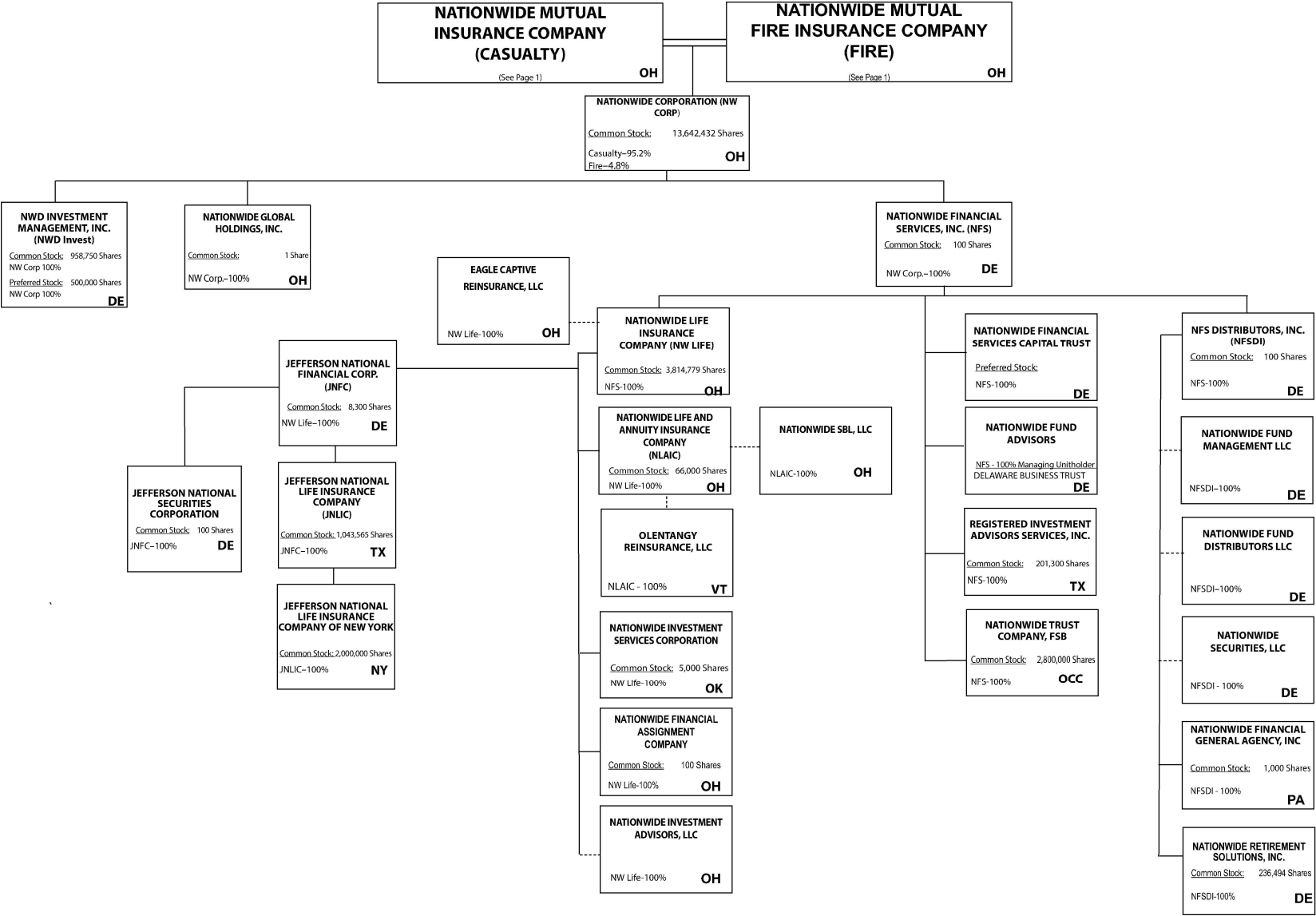
(a) Active Status Count

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

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

Q12





Q12.1

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

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.....	.....	38-4118665..	n/a.....	.....	.....	500 Neil Avenue, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	38-4118665..	n/a.....	.....	.....	515 Kilbourne Street, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	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.....	.....
.....	.....	.....	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.....	.....	.....	840 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, 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.....	.....	.....	880 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, 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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			36-4857239..	n/a.....			Arena District Garage Condominium Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
			35-2582728..	n/a.....			Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		26-4083207..	n/a.....			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1555487..	n/a.....			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-3624379..	n/a.....			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		26-0899413..	n/a.....			CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			n/a.....	n/a.....			Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1579973..	n/a.....			COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	...N.....	1.....
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	...N.....	.....
			45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		26-32605559	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

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)	*
Q13.3	0140 Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
	0140 Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
	0140 Nationwide.....	.....	51-0241172..	n/a.....	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
	0140 Nationwide.....	23582..	41-0417250..	n/a.....	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
	0140 Nationwide.....	42900..	23-2253669..	n/a.....	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
	0140 Nationwide.....	10674..	23-2864924..	n/a.....	.....	.....	Harleysville Insurance Company of New York..	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
	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.....
	.....	.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1036287..	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.....	.....	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.....

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.....		20-1918935..	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.....
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.....		20-2774223..	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0948330..	n/a.....	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2250056..	n/a.....	.....	.....	Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	36-2434406..	n/a.....	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4177100..	n/a.....	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	27-0768791..	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	n/a.....	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065..	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	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.....	.....	84-3727023..	n/a.....	.....	.....	NW-Ashland, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire 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.....	.....	84-3942108..	n/a.....	.....	.....	NW-Beloit, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire 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.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

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 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.....	.....
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.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
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.....	.....	85-0524968..	.....	.....	.....	NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire 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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		81-5146266..	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.....	
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.....		84-4326171..	n/a.....			NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-0536537..	n/a.....			NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	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's, 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.....		20-4939866..	n/a.....			Rail Street Parking, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		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.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	3.300	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	National Casualty Company	ownership.....	12.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Nationwide Affinity Insurance Company of America	ownership.....	41.700	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	AMCO Insurance Company.....	ownership.....	6.700	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Allied Property and Casualty Insurance Company	ownership.....	20.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Depositors Insurance Company	ownership.....	16.300	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-3541511..	n/a.....			The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1610040..	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.....	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.....

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)	*

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.

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.

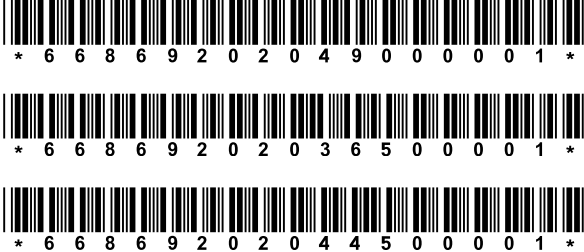
The data for this supplement is not required to be filed.
4.
5.

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.....	75,416,591	71,463,500	3,953,091	3,953,091
2505. Disallowed interest maintenance reserve.....	1,546,343	1,546,343	0	.....
2597. Summary of remaining write-ins for Line 25.....	76,962,934	73,009,843	3,953,091	3,953,091

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies.....	7,597,922	7,144,742
2505. Reserve for rate stabilizations.....	14,034,625	13,767,134
2506. Tax credit commitment liabilities.....	34,782,939	34,093,523
2507. Contingency reserve.....	96,212,960	143,944,425
2597. Summary of remaining write-ins for Line 25.....	152,628,446	198,949,824

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.....	267,492	(50,479)	(2,526,207)
2705. Change in loss recognition reserves.....	.....	.....	.....425,000
2797. Summary of remaining write-ins for Line 27.....	267,492	(50,479)	(2,101,207)

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.....	7,687,361,914	7,787,243,640
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	253,830,000	771,995,515
2.2 Additional investment made after acquisition.....	10,989,660	27,639,406
3. Capitalized deferred interest and other.....	1,897,656	10,749,459
4. Accrual of discount.....	13,860	55,422
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		(240,687)
7. Deduct amounts received on disposals.....	171,494,246	909,859,637
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	34,918	221,204
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).....	7,782,563,927	7,687,361,914
12. Total valuation allowance.....	(45,182,355)	(32,348,335)
13. Subtotal (Line 11 plus Line 12).....	7,737,381,572	7,655,013,579
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	7,737,381,572	7,655,013,579

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.....	823,182,130	660,894,494
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	13,662,347	72,783,494
2.2 Additional investment made after acquisition.....	656,930,334	185,467,352
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(607,775,458)	218,726,649
6. Total gain (loss) on disposals.....	(437,727)	23,972
7. Deduct amounts received on disposals.....	14,030,198	283,404,407
8. Deduct amortization of premium and depreciation.....	7,982,176	31,292,795
9. Total foreign exchange change in book/adjusted carrying value.....	(81,092)	(16,629)
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).....	863,468,160	823,182,130
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	863,468,160	823,182,130

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.....	37,745,703,451	34,167,964,017
2. Cost of bonds and stocks acquired.....	1,362,419,005	7,452,414,333
3. Accrual of discount.....	9,078,174	37,050,608
4. Unrealized valuation increase (decrease).....	(481,479,387)	353,995,736
5. Total gain (loss) on disposals.....	1,655,656	44,355,200
6. Deduct consideration for bonds and stocks disposed of.....	1,136,808,616	4,274,734,878
7. Deduct amortization of premium.....	13,617,370	48,125,155
8. Total foreign exchange change in book/adjusted carrying value.....	(58,211,416)	11,555,494
9. Deduct current year's other-than-temporary impairment recognized.....	29,607,402	5,136,112
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	4,966,230	6,364,208
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	37,404,098,325	37,745,703,451
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	37,404,098,325	37,745,703,451

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).....	19,567,817,718	694,078,976	554,577,786	(602,226,688)	19,105,092,220			19,567,817,718
2. NAIC 2 (a).....	13,933,194,986	525,003,119	417,566,593	210,605,692	14,251,237,204			13,933,194,986
3. NAIC 3 (a).....	1,114,639,534	30,573,266	65,549,207	329,497,359	1,409,160,952			1,114,639,534
4. NAIC 4 (a).....	295,761,369	18,940,255	22,889,899	412,328	292,224,053			295,761,369
5. NAIC 5 (a).....	199,407,544	34,257,331	66,494,772	(33,976,261)	133,193,842			199,407,544
6. NAIC 6 (a).....	19,876,825	1,619,434	2,158,857	2,455,429	21,792,831			19,876,825
7. Total Bonds.....	35,130,697,976	1,304,472,381	1,129,237,114	(93,232,141)	35,212,701,102	0	0	35,130,697,976
PREFERRED STOCK								
8. NAIC 1.....	1,065,696	623,075			1,688,771			1,065,696
9. NAIC 2.....	40,028,730				40,028,730			40,028,730
10. NAIC 3.....	13,939,223	1,203,455		(255,625)	14,887,053			13,939,223
11. NAIC 4.....				255,625	255,625			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	55,033,649	1,826,530	0	0	56,860,179	0	0	55,033,649
15. Total Bonds and Preferred Stock.....	35,185,731,625	1,306,298,911	1,129,237,114	(93,232,141)	35,269,561,281	0	0	35,185,731,625

(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 \$.....6,500,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,580,735,990	XXX.....	1,580,735,990	268,433	.....

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.....	622,125,078	812,709,045
2. Cost of short-term investments acquired.....	13,799,784,292	29,316,781,845
3. Accrual of discount.....	.....	.....72,016
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	12,841,173,380	29,507,437,828
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).....	1,580,735,990	622,125,078
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	1,580,735,990	622,125,078

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	70,946,256
2.	Cost paid/(consideration received) on additions.....	(1,259)
3.	Unrealized valuation increase/(decrease).....	(3,180,230)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	(1,655,171)
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	59,806,152
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	125,915,748
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	125,915,748

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	127,593,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	244,077,400
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.....	(218,576,712)
3.14	Section 1, Column 18, prior year.....	(74,073,336)
		(144,503,377)
		(144,503,377)
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.....	(218,576,712)
3.24	Section 1, Column 19, prior year.....	(74,073,336)
3.25	SSAP No. 108 adjustments.....	(144,503,377)
		(144,503,377)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	1,132,419,532
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	1,132,419,532
4.23	SSAP No. 108 adjustments.....	1,132,419,532
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).....	371,671,000
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	371,671,000

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.....	125,915,781
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	371,671,000
3.	Total (Line 1 plus Line 2).....	497,586,781
4.	Part D, Section 1, Column 5.....	508,206,520
5.	Part D, Section 1, Column 6.....	(10,619,739)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	247,167,903
8.	Part B, Section 1, Column 13.....	44,320,213
9.	Total (Line 7 plus Line 8).....	291,488,117
10.	Part D, Section 1, Column 8.....	292,114,591
11.	Part D, Section 1, Column 9.....	(626,474)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	20,634,600
14.	Part B, Section 1, Column 20.....	371,671,000
15.	Part D, Section 1, Column 11.....	392,305,600
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.....	4,099,318	342,589,484
2. Cost of cash equivalents acquired.....	14,729,166	34,120,061
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	10,912,589	372,610,227
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).....	7,915,895	4,099,318
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	7,915,895	4,099,318

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								
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019....	4.000	.....	.....4,833,333	43,097,454
00-1103061.....	SOUTH BRUNSWICK.....	NJ.....		02/11/2020....	3.200	15,530,000	.....	.....25,326,000
00-1103073.....	NEW YORK.....	NY.....		01/10/2020....	3.390	40,000,000	.....	.....62,855,238
00-1103079.....	SEATTLE.....	WA.....		01/28/2020....	3.640	8,000,000	.....	.....11,611,840
00-1103094.....	EL SEGUNDO.....	CA.....		01/13/2020....	3.200	5,000,000	.....	.....8,373,134
00-1103096.....	DENVER.....	CO.....		01/30/2020....	3.480	5,500,000	.....	.....13,627,000
00-1103103.....	FAIRFIELD.....	CA.....		01/10/2020....	3.250	5,000,000	.....	.....8,186,000
00-1103108.....	PHILADELPHIA.....	PA.....		02/14/2020....	3.550	10,000,000	.....	.....13,945,567
00-1103112.....	NEW YORK.....	NY.....		01/30/2020....	3.450	17,000,000	.....	.....26,248,404
00-1103113.....	SAN FRANCISCO.....	CA.....		02/27/2020....	3.500	6,000,000	.....	.....20,993,000
00-1103115.....	PHOENIX.....	AZ.....		01/15/2020....	3.330	15,000,000	.....	.....22,626,403
00-1103116.....	CINCINNATI.....	OH.....		02/06/2020....	3.600	7,750,000	.....	.....11,751,000
00-1103120.....	PLEASANT PRAIRIE.....	WI.....		03/23/2020....	3.250	3,000,000	.....	.....4,911,795
00-1103121.....	DALLAS.....	TX.....		02/03/2020....	3.570	40,000,000	.....	.....57,936,000
00-1103122.....	WALPOLE.....	MA.....		02/19/2020....	3.460	10,500,000	.....	.....16,406,000
00-1103124.....	WALNUT CREEK.....	CA.....		03/04/2020....	3.500	10,000,000	.....	.....15,838,000
00-1103127.....	ATLANTA.....	GA.....		02/13/2020....	3.270	15,000,000	.....	.....24,114,706
00-1103128.....	CARY.....	NC.....		03/11/2020....	3.190	5,000,000	.....	.....6,964,680
00-1103132.....	PHOENIX.....	AZ.....		02/28/2020....	3.230	33,550,000	.....	.....51,346,000
00-1103142.....	SACRAMENTO.....	CA.....		03/31/2020....	4.100	2,000,000	.....	.....10,166,167
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	253,830,000	4,833,333	456,324,388
Mortgages in Good Standing - Mezzanine Loans								
99-0000073.....	CHARLOTTE.....	NC.....		12/19/2019....	12.000	.....	.....387,764	79,800,000
99-0000074.....	SACRAMENTO.....	CA.....		03/05/2019....	10.250	.....	.....2,391,667	55,100,000
99-0000075.....	MIAMI.....	FL.....		07/31/2019....	10.000	.....	.....3,376,895	62,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	6,156,327	197,000,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	253,830,000	10,989,660	653,324,388
3399999. Total Mortgages.....				XXX.....	XXX.....	253,830,000	10,989,660	653,324,388

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																	
00-1000032.....	PITTSBURGH.....	PA.....		09/20/1999....	01/16/2020....	1,887,371	.....	.....	.....	.....	.....0	.....	.....1,887,371	1,887,371	.....	.....	.....0
00-1100487.....	HILLIARD.....	OH.....		01/06/2005....	02/03/2020....	29,950	.....	.....	.....	.....	.....0	.....	.....29,950	29,950	.....	.....	.....0
00-1101738.....	FLORHAM PARK.....	NJ.....		06/02/2011....	02/05/2020....	17,998,214	.....	.....	.....	.....	.....0	.....	.....17,998,214	17,998,214	.....	.....	.....0
00-1101767.....	GREENFIELD.....	WI.....		09/12/2011....	02/26/2020....	8,525,173	.....	.....	.....	.....	.....0	.....	.....8,525,173	8,525,173	.....	.....	.....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
00-1101771.....	CINCINNATI.....	OH.....	.....	07/27/2011....	02/06/2020....	4,744,471	.....	.....	.....	.....	.....0	.....	.....4,744,471	4,744,471	.....	.....	.....0
00-1101874.....	FT. THOMAS.....	KY.....	.....	08/23/2012....	01/30/2020....	7,093,964	.....	.....	.....	.....	.....0	.....	.....7,093,964	7,093,964	.....	.....	.....0
00-1101898.....	NEW YORK.....	NY.....	.....	11/15/2012....	01/30/2020....	25,987,824	.....	.....	.....	.....	.....0	.....	.....25,987,824	25,987,824	.....	.....	.....0
00-1101899.....	NEW YORK.....	NY.....	.....	11/15/2012....	01/30/2020....	3,421,104	.....	.....	.....	.....	.....0	.....	.....3,421,104	3,421,104	.....	.....	.....0
00-1102225.....	LINCOLN.....	NE.....	.....	10/12/2018....	01/17/2020....	1,741,139	.....	.....	.....	.....	.....0	.....	.....1,741,139	1,741,139	.....	.....	.....0
00-1102336.....	MENLO PARK.....	CA.....	.....	04/15/2015....	01/16/2020....	30,568,127	.....	.....	.....	.....	.....0	.....	.....30,568,127	30,568,127	.....	.....	.....0
00-1102602.....	CHANDLER.....	AZ.....	.....	06/24/2016....	02/14/2020....	8,206,531	.....	.....	.....	.....	.....0	.....	.....8,206,531	8,206,531	.....	.....	.....0
99-0000050.....	LONG BEACH.....	CA.....	.....	10/04/2016....	02/14/2020....	11,240,463	.....	.....	.....	.....(1,152,718)	(1,152,718)	.....	.....11,352,867	11,352,867	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						121,444,332	0	0	0	(1,152,718)	(1,152,718)	0	121,556,736	121,556,736	0	0	0

Mortgages With Partial Repayments

00-1000171.....	CANTON.....	OH.....	.....	08/15/2000....	.....	.....201,375	.....	.....	.....	.....	.....0	.....	.....74,190	74,190	.....	.....	.....0
00-1000188.....	KEASBY.....	NJ.....	.....	04/17/2000....	.....	.....333,907	.....	.....	.....	.....	.....0	.....	.....198,971	198,971	.....	.....	.....0
00-1000593.....	KENILWORTH.....	NJ.....	.....	08/08/2001....	.....	.....1,580,868	.....	.....	.....	.....	.....0	.....	.....212,625	212,625	.....	.....	.....0
00-1000665.....	EDISON.....	NJ.....	.....	07/06/2001....	.....	.....2,073,111	.....	.....	.....	.....	.....0	.....	.....294,210	294,210	.....	.....	.....0
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001....	.....	.....1,256,449	.....	.....	.....	.....	.....0	.....	.....140,844	140,844	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....	.....	.....613,765	.....	.....	.....	.....	.....0	.....	.....71,642	71,642	.....	.....	.....0
00-1000818.....	LEECHBURG.....	PA.....	.....	02/22/2002....	.....	.....1,685,443	.....	.....	.....	.....	.....0	.....	.....173,756	173,756	.....	.....	.....0
00-1000819.....	BARBERTON.....	OH.....	.....	12/21/2001....	.....	.....862,554	.....	.....	.....	.....	.....0	.....	.....96,645	96,645	.....	.....	.....0
00-1000820.....	PITTSBURGH.....	PA.....	.....	12/21/2001....	.....	.....397,107	.....	.....	.....	.....	.....0	.....	.....44,494	44,494	.....	.....	.....0
00-1000821.....	LOWER BURRELL.....	PA.....	.....	12/21/2001....	.....	.....446,977	.....	.....	.....	.....	.....0	.....	.....50,081	50,081	.....	.....	.....0
00-1000822.....	CANAL FULTON.....	OH.....	.....	12/21/2001....	.....	.....245,654	.....	.....	.....	.....	.....0	.....	.....27,524	27,524	.....	.....	.....0
00-1000867.....	SALT LAKE CITY.....	UT.....	.....	03/01/2002....	.....	.....753,491	.....	.....	.....	.....	.....0	.....	.....77,679	77,679	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002....	.....	.....637,342	.....	.....	.....	.....	.....0	.....	.....50,572	50,572	.....	.....	.....0
00-1000914.....	CINCINNATI.....	OH.....	.....	07/01/2002....	.....	.....587,075	.....	.....	.....	.....	.....0	.....	.....53,883	53,883	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002....	.....	.....1,784,338	.....	.....	.....	.....	.....0	.....	.....42,236	42,236	.....	.....	.....0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....	.....	06/11/2002....	.....	.....14,072,856	.....	.....	.....	.....	.....0	.....	.....347,050	347,050	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002....	.....	.....4,427,980	.....	.....	.....	.....	.....0	.....	.....95,803	95,803	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002....	.....	.....885,697	.....	.....	.....	.....	.....0	.....	.....81,194	81,194	.....	.....	.....0
00-1000958.....	HOUSTON.....	TX.....	.....	06/18/2002....	.....	.....1,310,396	.....	.....	.....	.....	.....0	.....	.....32,303	32,303	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002....	.....	.....4,483,093	.....	.....	.....	.....	.....0	.....	.....49,370	49,370	.....	.....	.....0
00-1001042.....	RAVENNA.....	OH.....	.....	06/27/2002....	.....	.....2,054,954	.....	.....	.....	.....	.....0	.....	.....182,062	182,062	.....	.....	.....0
00-1001215.....	EDISON.....	NJ.....	.....	12/17/2002....	.....	.....4,438,709	.....	.....	.....	.....	.....0	.....	.....332,583	332,583	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	.....2,314,887	.....	.....	.....	.....	.....0	.....	.....284,817	284,817	.....	.....	.....0
00-1001244.....	PITTSBURGH.....	PA.....	.....	02/08/2005....	.....	.....12,965,156	.....	.....	.....	.....	.....0	.....	.....221,071	221,071	.....	.....	.....0
00-1001279.....	PITTSBURGH.....	PA.....	.....	12/23/2003....	.....	.....2,718,199	.....	.....	.....	.....	.....0	.....	.....100,144	100,144	.....	.....	.....0
00-1001283.....	GARLAND.....	TX.....	.....	03/03/2003....	.....	.....972,797	.....	.....	.....	.....	.....0	.....	.....66,620	66,620	.....	.....	.....0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....	.....	05/15/2003....	.....	.....1,622,988	.....	.....	.....	.....	.....0	.....	.....40,117	40,117	.....	.....	.....0
00-1001333.....	MYRTLE BEACH.....	SC.....	.....	06/02/2003....	.....	.....1,664,273	.....	.....	.....	.....	.....0	.....	.....105,740	105,740	.....	.....	.....0
00-1002014.....	KNOXVILLE.....	TN.....	.....	07/28/2003....	.....	.....1,146,103	.....	.....	.....	.....	.....0	.....	.....70,844	70,844	.....	.....	.....0
00-1100046.....	GLEN CARBON.....	IL.....	.....	01/05/2004....	.....	.....1,880,531	.....	.....	.....	.....	.....0	.....	.....37,081	37,081	.....	.....	.....0
00-1100047.....	SAINT LOUIS.....	MO.....	.....	11/14/2003....	.....	.....4,162,378	.....	.....	.....	.....	.....0	.....	.....80,835	80,835	.....	.....	.....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
00-1100067.....	JOHNSON CITY.....	TN.....	.....	10/31/2003....	.....	1,109,234	.....	.....	.....	.....	.....0	.....	63,795	63,795	.....	.....	.....0
00-1100068.....	BELLEVUE.....	TN.....	.....	10/31/2003....	.....	1,357,353	.....	.....	.....	.....	.....0	.....	78,064	78,064	.....	.....	.....0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....	.....	10/22/2003....	.....	3,177,215	.....	.....	.....	.....	.....0	.....	82,260	82,260	.....	.....	.....0
00-1100163.....	RESTON.....	VA.....	.....	10/27/2003....	.....	2,104,947	.....	.....	.....	.....	.....0	.....	119,962	119,962	.....	.....	.....0
00-1100173.....	ALBUQUERQUE.....	NM.....	.....	08/31/2004....	.....	1,331,895	.....	.....	.....	.....	.....0	.....	59,738	59,738	.....	.....	.....0
00-1100174.....	SIOUX FALLS.....	SD.....	.....	11/12/2003....	.....	1,193,360	.....	.....	.....	.....	.....0	.....	66,445	66,445	.....	.....	.....0
00-1100195.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,296,231	.....	.....	.....	.....	.....0	.....	26,760	26,760	.....	.....	.....0
00-1100196.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,323,752	.....	.....	.....	.....	.....0	.....	27,328	27,328	.....	.....	.....0
00-1100197.....	HOUSTON.....	TX.....	.....	11/21/2003....	.....	1,673,267	.....	.....	.....	.....	.....0	.....	34,544	34,544	.....	.....	.....0
00-1100233.....	ITHACA.....	NY.....	.....	12/10/2003....	.....	472,713	.....	.....	.....	.....	.....0	.....	5,267	5,267	.....	.....	.....0
00-1100247.....	CLEARFIELD.....	UT.....	.....	12/04/2003....	.....	991,129	.....	.....	.....	.....	.....0	.....	54,025	54,025	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	936,824	.....	.....	.....	.....	.....0	.....	76,529	76,529	.....	.....	.....0
00-1100272.....	WILSONVILLE.....	OR.....	.....	05/21/2004....	.....	1,432,211	.....	.....	.....	.....	.....0	.....	27,504	27,504	.....	.....	.....0
00-1100296.....	CINCINNATI.....	OH.....	.....	01/21/2004....	.....	1,577,453	.....	.....	.....	.....	.....0	.....	84,031	84,031	.....	.....	.....0
00-1100346.....	FARRAGUT.....	TN.....	.....	05/04/2004....	.....	977,887	.....	.....	.....	.....	.....0	.....	49,093	49,093	.....	.....	.....0
00-1100365.....	WENATCHEE.....	WA.....	.....	08/09/2004....	.....	1,131,339	.....	.....	.....	.....	.....0	.....	51,929	51,929	.....	.....	.....0
00-1100369.....	HIGHWOOD.....	IL.....	.....	05/17/2004....	.....	2,330,601	.....	.....	.....	.....	.....0	.....	40,830	40,830	.....	.....	.....0
00-1100371.....	ANDERSON.....	SC.....	.....	12/21/2004....	.....	1,747,284	.....	.....	.....	.....	.....0	.....	31,879	31,879	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	2,102,491	.....	.....	.....	.....	.....0	.....	104,259	104,259	.....	.....	.....0
00-1100420.....	ORMOND BEACH.....	FL.....	.....	06/15/2004....	.....	1,150,660	.....	.....	.....	.....	.....0	.....	55,895	55,895	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	288,477	.....	.....	.....	.....	.....0	.....	37,574	37,574	.....	.....	.....0
00-1100464.....	GAINESVILLE.....	FL.....	.....	05/26/2004....	.....	4,441,861	.....	.....	.....	.....	.....0	.....	92,951	92,951	.....	.....	.....0
00-1100475.....	ITHACA.....	NY.....	.....	06/25/2004....	.....	2,397,608	.....	.....	.....	.....	.....0	.....	25,428	25,428	.....	.....	.....0
00-1100519.....	MILWAUKEE.....	WI.....	.....	04/20/2006....	.....	2,511,095	.....	.....	.....	.....	.....0	.....	20,099	20,099	.....	.....	.....0
00-1100581.....	CHARLOTTE.....	NC.....	.....	05/11/2005....	.....	5,577,368	.....	.....	.....	.....	.....0	.....	126,783	126,783	.....	.....	.....0
00-1100602.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	1,496,808	.....	.....	.....	.....	.....0	.....	26,696	26,696	.....	.....	.....0
00-1100603.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	975,767	.....	.....	.....	.....	.....0	.....	17,403	17,403	.....	.....	.....0
00-1100649.....	KNOXVILLE.....	TN.....	.....	11/04/2004....	.....	2,562,925	.....	.....	.....	.....	.....0	.....	47,755	47,755	.....	.....	.....0
00-1100677.....	LAS VEGAS.....	NV.....	.....	02/18/2005....	.....	3,526,176	.....	.....	.....	.....	.....0	.....	63,153	63,153	.....	.....	.....0
00-1100686.....	CHARLOTTE.....	NC.....	.....	12/15/2004....	.....	1,213,735	.....	.....	.....	.....	.....0	.....	14,950	14,950	.....	.....	.....0
00-1100692.....	SALT LAKE CITY.....	UT.....	.....	01/10/2005....	.....	3,711,494	.....	.....	.....	.....	.....0	.....	156,281	156,281	.....	.....	.....0
00-1100697.....	CLEARFIELD.....	UT.....	.....	01/28/2005....	.....	1,278,753	.....	.....	.....	.....	.....0	.....	68,091	68,091	.....	.....	.....0
00-1100720.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	613,535	.....	.....	.....	.....	.....0	.....	10,943	10,943	.....	.....	.....0
00-1100722.....	HOUSTON.....	TX.....	.....	12/16/2004....	.....	768,980	.....	.....	.....	.....	.....0	.....	13,715	13,715	.....	.....	.....0
00-1100723.....	WAUSAU.....	WI.....	.....	03/28/2006....	.....	1,605,714	.....	.....	.....	.....	.....0	.....	13,815	13,815	.....	.....	.....0
00-1100738.....	CHULA VISTA.....	CA.....	.....	01/28/2005....	.....	894,777	.....	.....	.....	.....	.....0	.....	21,602	21,602	.....	.....	.....0
00-1100756.....	LAKE OSWEGO.....	OR.....	.....	11/08/2006....	.....	2,966,358	.....	.....	.....	.....	.....0	.....	85,411	85,411	.....	.....	.....0
00-1100773.....	SIMI VALLEY.....	CA.....	.....	08/31/2005....	.....	3,467,114	.....	.....	.....	.....	.....0	.....	128,796	128,796	.....	.....	.....0
00-1100781.....	BROOKLYN PARK.....	MN.....	.....	04/18/2005....	.....	4,149,433	.....	.....	.....	.....	.....0	.....	58,179	58,179	.....	.....	.....0
00-1100806.....	RENO.....	NV.....	.....	03/15/2005....	.....	6,064,147	.....	.....	.....	.....	.....0	.....	110,263	110,263	.....	.....	.....0
00-1100807.....	ELLENWOOD.....	GA.....	.....	06/24/2005....	.....	3,793,015	.....	.....	.....	.....	.....0	.....	65,013	65,013	.....	.....	.....0
00-1100822.....	LAS VEGAS.....	NV.....	.....	06/07/2005....	.....	9,495,308	.....	.....	.....	.....	.....0	.....	166,162	166,162	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100867.....	CARSON.....	CA.....	.....	07/27/2005....	.....	2,643,890	.....	.....	.....	.....	.....0	.....	46,456	46,456	.....	.....	.....0
00-1100868.....	REDMOND.....	WA.....	.....	09/08/2006....	.....	17,563,329	.....	.....	.....	.....	.....0	.....	259,021	259,021	.....	.....	.....0
00-1100877.....	FAIRFIELD.....	NJ.....	.....	07/06/2005....	.....	7,095,844	.....	.....	.....	.....	.....0	.....	123,764	123,764	.....	.....	.....0
00-1100917.....	W. BABYLON.....	NY.....	.....	02/05/2008....	.....	3,620,072	.....	.....	.....	.....	.....0	.....	42,826	42,826	.....	.....	.....0
00-1100918.....	IONIA.....	MI.....	.....	08/16/2005....	.....	1,788,537	.....	.....	.....	.....	.....0	.....	30,788	30,788	.....	.....	.....0
00-1100920.....	BEAVERTON.....	OR.....	.....	08/09/2005....	.....	4,392,587	.....	.....	.....	.....	.....0	.....	77,191	77,191	.....	.....	.....0
00-1100928.....	TAMPA.....	FL.....	.....	09/01/2005....	.....	4,357,868	.....	.....	.....	.....	.....0	.....	166,096	166,096	.....	.....	.....0
00-1100983.....	WAUKEGAN.....	IL.....	.....	10/26/2005....	.....	914,902	.....	.....	.....	.....	.....0	.....	32,957	32,957	.....	.....	.....0
00-1100990.....	ROCKVILLE.....	MD.....	.....	05/10/2006....	.....	3,432,747	.....	.....	.....	.....	.....0	.....	54,243	54,243	.....	.....	.....0
00-1100999.....	SOUTH JORDAN.....	UT.....	.....	11/07/2005....	.....	2,519,476	.....	.....	.....	.....	.....0	.....	89,389	89,389	.....	.....	.....0
00-1101003.....	JACKSONVILLE.....	FL.....	.....	10/12/2005....	.....	2,751,131	.....	.....	.....	.....	.....0	.....	98,806	98,806	.....	.....	.....0
00-1101007.....	TAMPA.....	FL.....	.....	12/08/2005....	.....	393,544	.....	.....	.....	.....	.....0	.....	96,320	96,320	.....	.....	.....0
00-1101025.....	MANHATTAN.....	KS.....	.....	12/08/2005....	.....	2,367,680	.....	.....	.....	.....	.....0	.....	82,022	82,022	.....	.....	.....0
00-1101031.....	PLANO.....	TX.....	.....	12/01/2005....	.....	1,054,597	.....	.....	.....	.....	.....0	.....	258,571	258,571	.....	.....	.....0
00-1101041.....	GARDEN CITY.....	GA.....	.....	04/28/2006....	.....	2,413,553	.....	.....	.....	.....	.....0	.....	152,341	152,341	.....	.....	.....0
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....	.....	12/01/2005....	.....	1,493,817	.....	.....	.....	.....	.....0	.....	83,839	83,839	.....	.....	.....0
00-1101056.....	ELLCOTT CITY.....	MD.....	.....	12/08/2005....	.....	18,958,738	.....	.....	.....	.....	.....0	.....	81,595	81,595	.....	.....	.....0
00-1101137.....	FRANKFORT.....	IL.....	.....	04/23/2007....	.....	2,597,532	.....	.....	.....	.....	.....0	.....	34,820	34,820	.....	.....	.....0
00-1101152.....	CINCINNATI.....	OH.....	.....	09/28/2006....	.....	745,805	.....	.....	.....	.....	.....0	.....	96,939	96,939	.....	.....	.....0
00-1101157.....	MASPETH.....	NY.....	.....	04/21/2006....	.....	900,549	.....	.....	.....	.....	.....0	.....	29,272	29,272	.....	.....	.....0
00-1101197.....	COLUMBUS.....	OH.....	.....	02/06/2007....	.....	6,076,958	.....	.....	.....	.....	.....0	.....	60,589	60,589	.....	.....	.....0
00-1101214.....	MIAMI.....	FL.....	.....	12/07/2006....	.....	9,125,158	.....	.....	.....	.....	.....0	.....	125,929	125,929	.....	.....	.....0
00-1101244.....	CHANTILLY.....	VA.....	.....	09/12/2006....	.....	9,673,958	.....	.....	.....	.....	.....0	.....	29,973	29,973	.....	.....	.....0
00-1101309.....	BRANCHBURG.....	NJ.....	.....	11/07/2006....	.....	3,129,268	.....	.....	.....	.....	.....0	.....	48,718	48,718	.....	.....	.....0
00-1101419.....	AVON.....	MA.....	.....	04/27/2007....	.....	303,487	.....	.....	.....	.....	.....0	.....	29,467	29,467	.....	.....	.....0
00-1101456.....	BURLINGTON.....	WA.....	.....	05/14/2007....	.....	1,400,013	.....	.....	.....	.....	.....0	.....	130,915	130,915	.....	.....	.....0
00-1101475.....	LONGWOOD.....	FL.....	.....	12/27/2007....	.....	3,264,034	.....	.....	.....	.....	.....0	.....	243,255	243,255	.....	.....	.....0
00-1101491.....	JACKSONVILLE BEACH.....	FL.....	.....	06/21/2007....	.....	3,026,817	.....	.....	.....	.....	.....0	.....	78,105	78,105	.....	.....	.....0
00-1101509.....	ITHACA.....	NY.....	.....	07/31/2007....	.....	3,709,584	.....	.....	.....	.....	.....0	.....	40,788	40,788	.....	.....	.....0
00-1101512.....	BURR RIDGE.....	IL.....	.....	12/03/2007....	.....	3,034,430	.....	.....	.....	.....	.....0	.....	22,890	22,890	.....	.....	.....0
00-1101521.....	ATLANTA.....	GA.....	.....	08/07/2007....	.....	9,441,091	.....	.....	.....	.....	.....0	.....	74,565	74,565	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	3,461,581	.....	.....	.....	.....	.....0	.....	45,117	45,117	.....	.....	.....0
00-1101540.....	ORANGE.....	CA.....	.....	08/29/2007....	.....	9,382,103	.....	.....	.....	.....	.....0	.....	51,949	51,949	.....	.....	.....0
00-1101567.....	VARIOUS.....	PA.....	.....	08/31/2007....	.....	6,100,183	.....	.....	.....	.....	.....0	.....	510,924	510,924	.....	.....	.....0
00-1101568.....	VARIOUS.....	OH.....	.....	08/31/2007....	.....	3,618,488	.....	.....	.....	.....	.....0	.....	303,068	303,068	.....	.....	.....0
00-1101634.....	PITTSBURGH.....	PA.....	.....	04/18/2008....	.....	2,156,298	.....	.....	.....	.....	.....0	.....	48,184	48,184	.....	.....	.....0
00-1101650.....	BEDFORD.....	OH.....	.....	09/26/2008....	.....	4,981,209	.....	.....	.....	.....	.....0	.....	280,526	280,526	.....	.....	.....0
00-1101686.....	PITTSBURGH.....	PA.....	.....	03/26/2010....	.....	563,957	.....	.....	.....	.....	.....0	.....	46,313	46,313	.....	.....	.....0
00-1101690.....	WEST VIEW.....	PA.....	.....	06/10/2010....	.....	4,653,046	.....	.....	.....	.....	.....0	.....	41,820	41,820	.....	.....	.....0
00-1101695.....	KENT.....	WA.....	.....	07/15/2010....	.....	2,791,228	.....	.....	.....	.....	.....0	.....	104,216	104,216	.....	.....	.....0
00-1101700.....	HOUSTON.....	TX.....	.....	09/01/2010....	.....	2,329,987	.....	.....	.....	.....	.....0	.....	86,754	86,754	.....	.....	.....0
00-1101701.....	FAIRVIEW.....	OR.....	.....	09/29/2010....	.....	10,840,708	.....	.....	.....	.....	.....0	.....	74,000	74,000	.....	.....	.....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
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	7,398,727	.....	.....	.....	.....	.....0	.....	161,921	161,921	.....	.....	.....0
00-1101703.....	GLENSHAW.....	PA.....	.....	01/27/2011....	.....	9,672,270	.....	.....	.....	.....	.....0	.....	156,597	156,597	.....	.....	.....0
00-1101719.....	LOVELAND.....	OH.....	.....	12/13/2010....	.....	350,511	.....	.....	.....	.....	.....0	.....	79,470	79,470	.....	.....	.....0
00-1101722.....	SALT LAKE CITY.....	UT.....	.....	12/27/2010....	.....	3,899,436	.....	.....	.....	.....	.....0	.....	38,877	38,877	.....	.....	.....0
00-1101725.....	ALBUQUERQUE.....	NM.....	.....	01/31/2011....	.....	2,048,907	.....	.....	.....	.....	.....0	.....	19,817	19,817	.....	.....	.....0
00-1101726.....	COLUMBUS.....	OH.....	..S..	12/29/2010....	.....	15,290,797	.....	.....	.....	.....	.....0	.....	142,674	142,674	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	2,507,244	.....	.....	.....	.....	.....0	.....	38,983	38,983	.....	.....	.....0
00-1101728.....	COLUMBUS.....	OH.....	..S..	06/08/2011....	.....	629,911	.....	.....	.....	.....	.....0	.....	96,181	96,181	.....	.....	.....0
00-1101729.....	UPPER ARLINGTON.....	OH.....	.....	07/15/2011....	.....	32,235,669	.....	.....	.....	.....	.....0	.....	278,402	278,402	.....	.....	.....0
00-1101736.....	SHAWNEE.....	KS.....	.....	03/01/2011....	.....	2,802,486	.....	.....	.....	.....	.....0	.....	45,248	45,248	.....	.....	.....0
00-1101743.....	CHAPEL HILL.....	NC.....	.....	11/15/2011....	.....	6,770,739	.....	.....	.....	.....	.....0	.....	56,952	56,952	.....	.....	.....0
00-1101747.....	IRVINE.....	CA.....	.....	05/02/2011....	.....	5,080,871	.....	.....	.....	.....	.....0	.....	163,755	163,755	.....	.....	.....0
00-1101750.....	BUFFALO GROVE.....	IL.....	.....	05/05/2011....	.....	1,585,245	.....	.....	.....	.....	.....0	.....	15,215	15,215	.....	.....	.....0
00-1101751.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,792,197	.....	.....	.....	.....	.....0	.....	33,302	33,302	.....	.....	.....0
00-1101753.....	HOUSTON.....	TX.....	.....	06/29/2011....	.....	8,927,637	.....	.....	.....	.....	.....0	.....	283,121	283,121	.....	.....	.....0
00-1101755.....	CLIFTON.....	VA.....	.....	06/28/2011....	.....	24,495,068	.....	.....	.....	.....	.....0	.....	93,061	93,061	.....	.....	.....0
00-1101756.....	NASHVILLE.....	TN.....	.....	07/20/2011....	.....	7,106,751	.....	.....	.....	.....	.....0	.....	109,111	109,111	.....	.....	.....0
00-1101760.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	2,052,461	.....	.....	.....	.....	.....0	.....	29,257	29,257	.....	.....	.....0
00-1101761.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	4,377,164	.....	.....	.....	.....	.....0	.....	38,439	38,439	.....	.....	.....0
00-1101762.....	WOOD DALE.....	IL.....	.....	05/05/2011....	.....	3,328,258	.....	.....	.....	.....	.....0	.....	29,228	29,228	.....	.....	.....0
00-1101763.....	CINCINNATI.....	OH.....	.....	08/30/2011....	.....	12,778,112	.....	.....	.....	.....	.....0	.....	120,703	120,703	.....	.....	.....0
00-1101765.....	CHICAGO.....	IL.....	.....	08/31/2011....	.....	3,720,526	.....	.....	.....	.....	.....0	.....	119,072	119,072	.....	.....	.....0
00-1101772.....	PARKER.....	CO.....	.....	09/01/2011....	.....	13,614,387	.....	.....	.....	.....	.....0	.....	87,020	87,020	.....	.....	.....0
00-1101776.....	ORANGE.....	CA.....	.....	09/29/2011....	.....	3,599,488	.....	.....	.....	.....	.....0	.....	126,342	126,342	.....	.....	.....0
00-1101777.....	ELON.....	NC.....	.....	10/12/2018....	.....	1,910,599	.....	.....	.....	.....	.....0	.....	16,968	16,968	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	17,015,630	.....	.....	.....	.....	.....0	.....	111,055	111,055	.....	.....	.....0
00-1101784.....	SEATTLE.....	WA.....	.....	09/30/2011....	.....	6,098,026	.....	.....	.....	.....	.....0	.....	39,300	39,300	.....	.....	.....0
00-1101788.....	WEST CHESTER.....	PA.....	.....	10/31/2011....	.....	6,485,004	.....	.....	.....	.....	.....0	.....	65,264	65,264	.....	.....	.....0
00-1101794.....	RALEIGH.....	NC.....	.....	11/21/2011....	.....	4,156,035	.....	.....	.....	.....	.....0	.....	27,831	27,831	.....	.....	.....0
00-1101799.....	MIDDLE RIVER.....	MD.....	.....	02/02/2012....	.....	3,982,806	.....	.....	.....	.....	.....0	.....	36,100	36,100	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	15,361,439	.....	.....	.....	.....	.....0	.....	99,666	99,666	.....	.....	.....0
00-1101802.....	COLUMBUS.....	OH.....	..S..	12/01/2011....	.....	9,248,766	.....	.....	.....	.....	.....0	.....	142,516	142,516	.....	.....	.....0
00-1101807.....	LAGRANGE.....	KY.....	.....	12/14/2011....	.....	2,202,007	.....	.....	.....	.....	.....0	.....	64,792	64,792	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	12/13/2011....	.....	9,853,704	.....	.....	.....	.....	.....0	.....	40,967	40,967	.....	.....	.....0
00-1101812.....	PLATTEVILLE.....	WI.....	.....	01/25/2012....	.....	4,593,786	.....	.....	.....	.....	.....0	.....	28,402	28,402	.....	.....	.....0
00-1101816.....	ATLANTA.....	GA.....	.....	03/01/2012....	.....	39,406,334	.....	.....	.....	.....	.....0	.....	399,173	399,173	.....	.....	.....0
00-1101825.....	REISTERSTOWN.....	MD.....	.....	06/01/2012....	.....	5,013,038	.....	.....	.....	.....	.....0	.....	72,138	72,138	.....	.....	.....0
00-1101826.....	BEDMINSTER.....	NJ.....	.....	04/19/2012....	.....	7,272,444	.....	.....	.....	.....	.....0	.....	58,099	58,099	.....	.....	.....0
00-1101828.....	DYER.....	IN.....	.....	04/05/2012....	.....	1,160,737	.....	.....	.....	.....	.....0	.....	48,424	48,424	.....	.....	.....0
00-1101830.....	PITTSBURGH.....	PA.....	.....	05/03/2012....	.....	3,510,997	.....	.....	.....	.....	.....0	.....	51,360	51,360	.....	.....	.....0
00-1101831.....	COMMACK.....	NY.....	.....	04/25/2012....	.....	3,569,359	.....	.....	.....	.....	.....0	.....	55,246	55,246	.....	.....	.....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
00-1101832.....	CENTEREACH.....	NY.....	.....	06/29/2012....	.....	13,115,416	.....	.....	.....	.....	.....0	.....	139,658	139,658	.....	.....	.....0
00-1101834.....	NEW YORK.....	NY.....	.....	04/13/2012....	.....	58,461,700	.....	.....	.....	.....	.....0	.....	272,943	272,943	.....	.....	.....0
00-1101835.....	BRENTWOOD.....	TN.....	.....	05/08/2012....	.....	5,057,187	.....	.....	.....	.....	.....0	.....	45,834	45,834	.....	.....	.....0
00-1101838.....	ANN ARBOR.....	MI.....	.....	04/27/2012....	.....	12,929,173	.....	.....	.....	.....	.....0	.....	120,926	120,926	.....	.....	.....0
00-1101839.....	WASHINGTON.....	DC.....	.....	09/17/2012....	.....	20,776,417	.....	.....	.....	.....	.....0	.....	132,028	132,028	.....	.....	.....0
00-1101841.....	FORT WRIGHT.....	KY.....	.....	10/12/2018....	.....	1,327,628	.....	.....	.....	.....	.....0	.....	53,792	53,792	.....	.....	.....0
00-1101846.....	CHARLOTTESVILLE.....	VA.....	.....	05/01/2012....	.....	3,774,765	.....	.....	.....	.....	.....0	.....	24,477	24,477	.....	.....	.....0
00-1101847.....	BRENTWOOD.....	TN.....	.....	11/08/2012....	.....	7,232,175	.....	.....	.....	.....	.....0	.....	64,056	64,056	.....	.....	.....0
00-1101848.....	CINCINNATI.....	OH.....	.....	07/20/2012....	.....	17,336,103	.....	.....	.....	.....	.....0	.....	190,390	190,390	.....	.....	.....0
00-1101860.....	MILWAUKEE.....	WI.....	.....	06/15/2012....	.....	8,172,673	.....	.....	.....	.....	.....0	.....	123,522	123,522	.....	.....	.....0
00-1101863.....	MULLICA HILL.....	NJ.....	.....	06/20/2012....	.....	3,782,626	.....	.....	.....	.....	.....0	.....	55,092	55,092	.....	.....	.....0
00-1101865.....	COLUMBUS.....	OH.....	.....	08/09/2012....	.....	6,011,701	.....	.....	.....	.....	.....0	.....	51,658	51,658	.....	.....	.....0
00-1101869.....	IRVINE.....	CA.....	.....	08/09/2012....	.....	24,950,604	.....	.....	.....	.....	.....0	.....	171,056	171,056	.....	.....	.....0
00-1101870.....	PORTLAND.....	OR.....	.....	09/25/2012....	.....	3,303,021	.....	.....	.....	.....	.....0	.....	32,073	32,073	.....	.....	.....0
00-1101872.....	SAN DIEGO.....	CA.....	.....	10/10/2012....	.....	4,305,257	.....	.....	.....	.....	.....0	.....	40,722	40,722	.....	.....	.....0
00-1101881.....	NASHVILLE.....	TN.....	.....	09/10/2012....	.....	4,094,416	.....	.....	.....	.....	.....0	.....	37,285	37,285	.....	.....	.....0
00-1101882.....	REDONDO BEACH.....	CA.....	.....	04/03/2013....	.....	4,174,397	.....	.....	.....	.....	.....0	.....	26,926	26,926	.....	.....	.....0
00-1101883.....	STUDIO CITY.....	CA.....	.....	03/05/2013....	.....	4,078,672	.....	.....	.....	.....	.....0	.....	26,455	26,455	.....	.....	.....0
00-1101884.....	BUFFALO GROVE.....	IL.....	.....	08/21/2012....	.....	2,967,665	.....	.....	.....	.....	.....0	.....	26,149	26,149	.....	.....	.....0
00-1101890.....	NEWPORT BEACH.....	CA.....	.....	10/12/2012....	.....	20,973,711	.....	.....	.....	.....	.....0	.....	142,953	142,953	.....	.....	.....0
00-1101893.....	FORT WORTH.....	TX.....	.....	10/01/2012....	.....	8,701,421	.....	.....	.....	.....	.....0	.....	51,118	51,118	.....	.....	.....0
00-1101894.....	SCOTTSDALE.....	AZ.....	..S..	11/13/2012....	.....	18,776,589	.....	.....	.....	.....	.....0	.....	262,733	262,733	.....	.....	.....0
00-1101895.....	CHARLESTON.....	SC.....	.....	11/13/2012....	.....	6,365,697	.....	.....	.....	.....	.....0	.....	54,027	54,027	.....	.....	.....0
00-1101900.....	BELLEVUE.....	WA.....	.....	12/06/2012....	.....	10,133,793	.....	.....	.....	.....	.....0	.....	88,979	88,979	.....	.....	.....0
00-1101901.....	NASHVILLE.....	TN.....	.....	03/14/2013....	.....	4,801,477	.....	.....	.....	.....	.....0	.....	43,289	43,289	.....	.....	.....0
00-1101904.....	WOODLAND.....	CA.....	.....	10/24/2012....	.....	5,631,990	.....	.....	.....	.....	.....0	.....	36,578	36,578	.....	.....	.....0
00-1101905.....	HERNDON.....	VA.....	.....	10/26/2012....	.....	27,837,515	.....	.....	.....	.....	.....0	.....	145,439	145,439	.....	.....	.....0
00-1101906.....	CHICAGO.....	IL.....	.....	04/01/2013....	.....	9,731,199	.....	.....	.....	.....	.....0	.....	139,857	139,857	.....	.....	.....0
00-1101909.....	IRVINE.....	CA.....	.....	11/30/2012....	.....	38,682,065	.....	.....	.....	.....	.....0	.....	259,492	259,492	.....	.....	.....0
00-1101912.....	COLUMBUS.....	OH.....	..S..	12/19/2012....	.....	20,986,163	.....	.....	.....	.....	.....0	.....	376,012	376,012	.....	.....	.....0
00-1101913.....	SALT LAKE CITY.....	UT.....	.....	11/13/2012....	.....	2,030,597	.....	.....	.....	.....	.....0	.....	13,711	13,711	.....	.....	.....0
00-1101914.....	LOGAN.....	UT.....	.....	11/13/2012....	.....	4,630,000	.....	.....	.....	.....	.....0	.....	30,857	30,857	.....	.....	.....0
00-1101920.....	CHANDLER.....	AZ.....	.....	12/20/2012....	.....	5,060,941	.....	.....	.....	.....	.....0	.....	45,751	45,751	.....	.....	.....0
00-1101921.....	MAPLE VALLEY.....	WA.....	.....	01/14/2013....	.....	10,078,256	.....	.....	.....	.....	.....0	.....	144,536	144,536	.....	.....	.....0
00-1101922.....	JUANITA.....	WA.....	.....	02/07/2013....	.....	6,700,111	.....	.....	.....	.....	.....0	.....	54,923	54,923	.....	.....	.....0
00-1101924.....	TUSTIN.....	CA.....	.....	12/05/2012....	.....	18,638,698	.....	.....	.....	.....	.....0	.....	126,975	126,975	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	19,773,785	.....	.....	.....	.....	.....0	.....	133,483	133,483	.....	.....	.....0
00-1101929.....	IRVINE.....	CA.....	.....	01/03/2013....	.....	2,973,514	.....	.....	.....	.....	.....0	.....	43,126	43,126	.....	.....	.....0
00-1101933.....	PITTSBURGH.....	PA.....	.....	12/21/2012....	.....	5,433,991	.....	.....	.....	.....	.....0	.....	49,223	49,223	.....	.....	.....0
00-1101935.....	WASHINGTON.....	DC.....	.....	03/14/2013....	.....	16,700,488	.....	.....	.....	.....	.....0	.....	161,117	161,117	.....	.....	.....0
00-1101938.....	GRIMES.....	IA.....	.....	03/27/2013....	.....	3,917,653	.....	.....	.....	.....	.....0	.....	34,253	34,253	.....	.....	.....0
00-1101941.....	GRANDVIEW.....	OH.....	..S..	05/30/2013....	.....	14,237,605	.....	.....	.....	.....	.....0	.....	94,292	94,292	.....	.....	.....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
00-1101944.....	OMAHA.....	NE.....	.....	03/07/2013....	.....	4,780,052	.....	.....	.....	.....	.....0	.....	30,956	30,956	.....	.....	.....0
00-1101946.....	MCLEAN.....	VA.....	.....	08/02/2013....	.....	9,165,717	.....	.....	.....	.....	.....0	.....	60,140	60,140	.....	.....	.....0
00-1101951.....	WOODLAND HILLS.....	CA.....	.....	09/03/2013....	.....	8,094,666	.....	.....	.....	.....	.....0	.....	71,158	71,158	.....	.....	.....0
00-1101953.....	FREDERICKSBURG.....	VA.....	.....	03/20/2013....	.....	4,609,856	.....	.....	.....	.....	.....0	.....	107,920	107,920	.....	.....	.....0
00-1101954.....	WEST DES MOINES.....	IA.....	.....	04/24/2013....	.....	5,731,767	.....	.....	.....	.....	.....0	.....	51,234	51,234	.....	.....	.....0
00-1101956.....	CHINO.....	CA.....	.....	04/11/2013....	.....	5,076,732	.....	.....	.....	.....	.....0	.....	69,379	69,379	.....	.....	.....0
00-1101957.....	CINCINNATI.....	OH.....	.....	05/31/2013....	.....	15,955,951	.....	3,028	.....	.....	3,028	.....	141,353	141,353	.....	.....	.....0
00-1101958.....	PITTSBURGH.....	PA.....	.....	03/22/2013....	.....	10,847,170	.....	.....	.....	.....	.....0	.....	70,904	70,904	.....	.....	.....0
00-1101960.....	OMAHA.....	NE.....	.....	04/03/2013....	.....	3,218,034	.....	.....	.....	.....	.....0	.....	29,429	29,429	.....	.....	.....0
00-1101963.....	PORT ORANGE.....	FL.....	.....	04/11/2013....	.....	5,874,999	.....	.....	.....	.....	.....0	.....	34,026	34,026	.....	.....	.....0
00-1101964.....	BELLMORE.....	NY.....	.....	04/24/2013....	.....	5,772,768	.....	.....	.....	.....	.....0	.....	36,196	36,196	.....	.....	.....0
00-1101965.....	SAN FRANCISCO.....	CA.....	.....	06/04/2013....	.....	4,344,624	.....	.....	.....	.....	.....0	.....	28,850	28,850	.....	.....	.....0
00-1101966.....	HUNTINGTON BEACH.....	CA.....	.....	07/01/2013....	.....	3,831,021	.....	.....	.....	.....	.....0	.....	52,335	52,335	.....	.....	.....0
00-1101967.....	SAN DIEGO.....	CA.....	.....	04/30/2013....	.....	2,188,936	.....	.....	.....	.....	.....0	.....	13,633	13,633	.....	.....	.....0
00-1101970.....	KNOXVILLE.....	TN.....	.....	07/03/2013....	.....	9,370,717	.....	.....	.....	.....	.....0	.....	79,268	79,268	.....	.....	.....0
00-1101971.....	FARMINGTON HILLS.....	MI.....	.....	08/20/2013....	.....	6,890,341	.....	.....	.....	.....	.....0	.....	60,067	60,067	.....	.....	.....0
00-1101972.....	CHAPEL HILL.....	NC.....	.....	05/17/2013....	.....	5,387,696	.....	.....	.....	.....	.....0	.....	72,230	72,230	.....	.....	.....0
00-1101973.....	CAMERON PARK.....	CA.....	.....	08/28/2013....	.....	9,967,265	.....	.....	.....	.....	.....0	.....	61,031	61,031	.....	.....	.....0
00-1101975.....	SOMERVILLE.....	NJ.....	.....	10/12/2018....	.....	5,412,832	.....	.....	.....	.....	.....0	.....	36,375	36,375	.....	.....	.....0
00-1101976.....	CITY OF INDUSTRY.....	CA.....	.....	07/09/2013....	.....	18,754,471	.....	.....	.....	.....	.....0	.....	357,301	357,301	.....	.....	.....0
00-1101977.....	ANN ARBOR.....	MI.....	.....	07/01/2013....	.....	12,973,961	.....	.....	.....	.....	.....0	.....	88,589	88,589	.....	.....	.....0
00-1101978.....	FREDERICK.....	MD.....	.....	06/27/2013....	.....	27,371,683	.....	.....	.....	.....	.....0	.....	161,913	161,913	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	15,197,859	.....	.....	.....	.....	.....0	.....	213,920	213,920	.....	.....	.....0
00-1101980.....	NASHVILLE.....	TN.....	.....	07/02/2013....	.....	43,623,421	.....	.....	.....	.....	.....0	.....	282,406	282,406	.....	.....	.....0
00-1101982.....	NEWPORT BEACH.....	CA.....	.....	06/11/2013....	.....	2,967,647	.....	.....	.....	.....	.....0	.....	19,160	19,160	.....	.....	.....0
00-1101984.....	WEST VALLEY CITY.....	UT.....	.....	05/31/2013....	.....	6,143,532	.....	.....	.....	.....	.....0	.....	41,505	41,505	.....	.....	.....0
00-1101988.....	SCOTTSDALE.....	AZ.....	S.....	06/03/2013....	.....	7,197,952	.....	.....	.....	.....	.....0	.....	48,373	48,373	.....	.....	.....0
00-1101989.....	SALEM.....	OR.....	.....	08/05/2013....	.....	12,208,063	.....	.....	.....	.....	.....0	.....	80,642	80,642	.....	.....	.....0
00-1101990.....	LADY LAKE.....	FL.....	.....	05/30/2013....	.....	19,708,397	.....	.....	.....	.....	.....0	.....	137,558	137,558	.....	.....	.....0
00-1101993.....	ROCHESTER.....	MN.....	.....	10/01/2013....	.....	24,679,655	.....	.....	.....	.....	.....0	.....	153,186	153,186	.....	.....	.....0
00-1101994.....	TIGARD.....	OR.....	.....	08/21/2013....	.....	7,193,358	.....	8,763	.....	.....	8,763	.....	66,709	66,709	.....	.....	.....0
00-1101995.....	MENLO PARK.....	CA.....	.....	06/10/2013....	.....	25,754,709	.....	.....	.....	.....	.....0	.....	183,671	183,671	.....	.....	.....0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....	.....	07/17/2013....	.....	5,953,428	.....	.....	.....	.....	.....0	.....	53,776	53,776	.....	.....	.....0
00-1101997.....	LEXINGTON.....	KY.....	.....	03/03/2014....	.....	11,313,698	.....	.....	.....	.....	.....0	.....	99,269	99,269	.....	.....	.....0
00-1101998.....	WINSTON SALEM.....	NC.....	.....	07/02/2013....	.....	9,351,036	.....	.....	.....	.....	.....0	.....	61,681	61,681	.....	.....	.....0
00-1102000.....	NEW BEDFORD.....	MA.....	.....	08/12/2013....	.....	9,547,082	.....	.....	.....	.....	.....0	.....	65,284	65,284	.....	.....	.....0
00-1102001.....	BROOKLINE (BOSTON).....	MA.....	.....	07/02/2013....	.....	7,434,638	.....	.....	.....	.....	.....0	.....	50,502	50,502	.....	.....	.....0
00-1102003.....	JUPITER.....	FL.....	.....	09/17/2013....	.....	14,731,260	.....	.....	.....	.....	.....0	.....	87,144	87,144	.....	.....	.....0
00-1102005.....	MOON TOWNSHIP.....	PA.....	.....	07/01/2013....	.....	9,106,467	.....	.....	.....	.....	.....0	.....	83,807	83,807	.....	.....	.....0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....	.....	06/28/2013....	.....	10,002,011	.....	.....	.....	.....	.....0	.....	138,841	138,841	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	29,868,538	.....	.....	.....	.....	.....0	.....	216,884	216,884	.....	.....	.....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
00-1102010.....	MANSFIELD.....	TX.....	.....	11/25/2013....	.....	4,700,419	.....	.....	.....	.....	.....0	.....	61,696	61,696	.....	.....	.....0
00-1102011.....	MANSFIELD.....	TX.....	.....	11/25/2013....	.....	20,368,482	.....	.....	.....	.....	.....0	.....	267,351	267,351	.....	.....	.....0
00-1102013.....	TULSA.....	OK.....	.....	09/25/2013....	.....	18,236,818	.....	.....	.....	.....	.....0	.....	105,958	105,958	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	12,375,404	.....	.....	.....	.....	.....0	.....	116,475	116,475	.....	.....	.....0
00-1102016.....	ANN ARBOR.....	MI.....	.....	08/01/2013....	.....	5,723,353	.....	.....	.....	.....	.....0	.....	79,569	79,569	.....	.....	.....0
00-1102021.....	EVANSTON.....	IL.....	.....	09/09/2013....	.....	2,126,524	.....	.....	.....	.....	.....0	.....	17,439	17,439	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	2,091,110	.....	.....	.....	.....	.....0	.....	48,205	48,205	.....	.....	.....0
00-1102027.....	OWASSO.....	OK.....	.....	10/10/2013....	.....	17,522,276	.....	.....	.....	.....	.....0	.....	280,943	280,943	.....	.....	.....0
00-1102028.....	MOORE.....	OK.....	.....	10/10/2013....	.....	13,705,949	.....	.....	.....	.....	.....0	.....	219,754	219,754	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	8,210,885	.....	.....	.....	.....	.....0	.....	131,649	131,649	.....	.....	.....0
00-1102030.....	LOS ANGELES.....	CA.....	.....	09/03/2013....	.....	4,460,206	.....	.....	.....	.....	.....0	.....	36,811	36,811	.....	.....	.....0
00-1102031.....	PASADENA.....	CA.....	.....	09/03/2013....	.....	2,123,908	.....	.....	.....	.....	.....0	.....	17,529	17,529	.....	.....	.....0
00-1102033.....	EDWARDSVILLE.....	KS.....	.....	10/31/2013....	.....	8,225,231	.....	.....	.....	.....	.....0	.....	197,855	197,855	.....	.....	.....0
00-1102035.....	HIGHLAND PARK.....	TX.....	.....	07/17/2013....	.....	12,389,509	.....	.....	.....	.....	.....0	.....	73,523	73,523	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	8,637,073	.....	.....	.....	.....	.....0	.....	62,976	62,976	.....	.....	.....0
00-1102038.....	LONE TREE.....	CO.....	.....	08/29/2013....	.....	19,003,802	.....	.....	.....	.....	.....0	.....	161,548	161,548	.....	.....	.....0
00-1102040.....	CARSON.....	CA.....	.....	08/29/2013....	.....	3,792,689	.....	.....	.....	.....	.....0	.....	32,582	32,582	.....	.....	.....0
00-1102041.....	SPARTANBURG.....	SC.....	.....	10/23/2013....	.....	5,572,075	.....	.....	.....	.....	.....0	.....	126,976	126,976	.....	.....	.....0
00-1102045.....	DENVER.....	CO.....	.....	02/13/2014....	.....	34,203,587	.....	.....	.....	.....	.....0	.....	189,592	189,592	.....	.....	.....0
00-1102046.....	EAST ISLIP.....	NY.....	.....	11/21/2013....	.....	11,381,761	.....	.....	.....	.....	.....0	.....	133,118	133,118	.....	.....	.....0
00-1102047.....	CHARLOTTESVILLE.....	VA.....	.....	10/12/2018....	.....	2,685,794	.....	.....	.....	.....	.....0	.....	15,127	15,127	.....	.....	.....0
00-1102050.....	CHINO.....	CA.....	.....	12/30/2013....	.....	9,804,448	.....	.....	.....	.....	.....0	.....	57,663	57,663	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	12,284,065	.....	.....	.....	.....	.....0	.....	67,263	67,263	.....	.....	.....0
00-1102065.....	SEATTLE.....	WA.....	.....	11/01/2013....	.....	3,830,515	.....	.....	.....	.....	.....0	.....	22,221	22,221	.....	.....	.....0
00-1102066.....	TUKWILA.....	WA.....	.....	11/01/2013....	.....	5,256,852	.....	(4,703)	.....	.....	(4,703)	.....	29,433	29,433	.....	.....	.....0
00-1102067.....	FARGO.....	ND.....	.....	02/03/2014....	.....	3,532,869	.....	.....	.....	.....	.....0	.....	77,637	77,637	.....	.....	.....0
00-1102068.....	PIKESVILLE.....	MD.....	.....	10/30/2013....	.....	3,439,679	.....	.....	.....	.....	.....0	.....	27,003	27,003	.....	.....	.....0
00-1102073.....	NORMAN.....	OK.....	.....	11/07/2013....	.....	7,950,029	.....	.....	.....	.....	.....0	.....	99,251	99,251	.....	.....	.....0
00-1102076.....	MISSION VIEJO.....	CA.....	.....	11/19/2013....	.....	6,875,869	.....	.....	.....	.....	.....0	.....	31,807	31,807	.....	.....	.....0
00-1102077.....	YUKON.....	OK.....	.....	12/19/2013....	.....	20,540,340	.....	.....	.....	.....	.....0	.....	102,405	102,405	.....	.....	.....0
00-1102084.....	WOODSTOCK.....	GA.....	.....	01/09/2014....	.....	24,838,819	.....	.....	.....	.....	.....0	.....	126,255	126,255	.....	.....	.....0
00-1102087.....	MADISON.....	WI.....	.....	06/03/2014....	.....	10,496,528	.....	.....	.....	.....	.....0	.....	53,415	53,415	.....	.....	.....0
00-1102088.....	MADISON.....	WI.....	.....	02/03/2014....	.....	2,013,270	.....	.....	.....	.....	.....0	.....	24,467	24,467	.....	.....	.....0
00-1102089.....	HUNTINGTON BEACH.....	CA.....	.....	01/03/2014....	.....	3,980,184	.....	.....	.....	.....	.....0	.....	20,759	20,759	.....	.....	.....0
00-1102092.....	SANDY.....	OR.....	.....	04/07/2014....	.....	1,996,186	.....	.....	.....	.....	.....0	.....	10,522	10,522	.....	.....	.....0
00-1102093.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	2,899,710	.....	.....	.....	.....	.....0	.....	35,213	35,213	.....	.....	.....0
00-1102094.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	3,054,446	.....	.....	.....	.....	.....0	.....	37,382	37,382	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	9,301,018	.....	.....	.....	.....	.....0	.....	47,928	47,928	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	28,659,364	.....	.....	.....	.....	.....0	.....	237,823	237,823	.....	.....	.....0
00-1102100.....	SAN DIEGO.....	CA.....	.....	12/12/2013....	.....	7,071,817	.....	.....	.....	.....	.....0	.....	55,478	55,478	.....	.....	.....0
00-1102102.....	ONTARIO.....	CA.....	.....	10/31/2013....	.....	6,408,057	.....	.....	.....	.....	.....0	.....	50,476	50,476	.....	.....	.....0
00-1102106.....	CARROLLTON.....	TX.....	.....	12/26/2013....	.....	10,122,274	.....	.....	.....	.....	.....0	.....	50,681	50,681	.....	.....	.....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
00-1102107.....	ADDISON.....	IL.....	.....	12/19/2013....	.....	5,286,695	.....	.....	.....	.....	.....0	.....	44,154	44,154	.....	.....	.....0
00-1102108.....	WAUKEE.....	IA.....	.....	12/20/2013....	.....	15,326,748	.....	.....	.....	.....	.....0	.....	86,309	86,309	.....	.....	.....0
00-1102109.....	BROOKLYN.....	NY.....	.....	12/20/2013....	.....	11,131,164	.....	.....	.....	.....	.....0	.....	65,923	65,923	.....	.....	.....0
00-1102110.....	PITTSBURGH.....	PA.....	.....	06/05/2014....	.....	20,015,843	.....	.....	.....	.....	.....0	.....	155,395	155,395	.....	.....	.....0
00-1102111.....	FORT COLLINS.....	CO.....	.....	01/23/2014....	.....	7,715,165	.....	.....	.....	.....	.....0	.....	63,128	63,128	.....	.....	.....0
00-1102116.....	CHARLOTTE.....	NC.....	.....	01/22/2014....	.....	47,492,497	.....	.....	.....	.....	.....0	.....	270,446	270,446	.....	.....	.....0
00-1102117.....	BOSTON.....	MA.....	.....	06/02/2014....	.....	21,660,680	.....	.....	.....	.....	.....0	.....	122,154	122,154	.....	.....	.....0
00-1102121.....	AUBURN HILLS.....	MI.....	.....	01/29/2014....	.....	15,939,871	.....	.....	.....	.....	.....0	.....	102,459	102,459	.....	.....	.....0
00-1102126.....	GRIMES.....	IA.....	.....	03/06/2014....	.....	3,900,234	.....	.....	.....	.....	.....0	.....	30,481	30,481	.....	.....	.....0
00-1102128.....	ONTARIO.....	CA.....	.....	04/22/2014....	.....	6,905,631	.....	.....	.....	.....	.....0	.....	55,777	55,777	.....	.....	.....0
00-1102130.....	LONG BEACH.....	CA.....	.....	10/12/2018....	.....	2,337,549	.....	.....	.....	.....	.....0	.....	18,230	18,230	.....	.....	.....0
00-1102132.....	PITTSBURGH.....	PA.....	.....	03/31/2014....	.....	8,061,915	.....	.....	.....	.....	.....0	.....	82,736	82,736	.....	.....	.....0
00-1102133.....	BALTIMORE.....	MD.....	.....	03/10/2014....	.....	49,736,534	.....	.....	.....	.....	.....0	.....	255,989	255,989	.....	.....	.....0
00-1102137.....	GRAND RAPIDS.....	MI.....	.....	07/08/2014....	.....	6,571,203	.....	.....	.....	.....	.....0	.....	105,741	105,741	.....	.....	.....0
00-1102138.....	CANONSBURG.....	PA.....	.....	03/12/2014....	.....	10,098,918	.....	.....	.....	.....	.....0	.....	118,334	118,334	.....	.....	.....0
00-1102139.....	ONTARIO.....	CA.....	.....	04/10/2014....	.....	3,686,352	.....	.....	.....	.....	.....0	.....	28,936	28,936	.....	.....	.....0
00-1102140.....	LA QUINTA.....	CA.....	.....	02/28/2014....	.....	19,644,962	.....	.....	.....	.....	.....0	.....	98,691	98,691	.....	.....	.....0
00-1102142.....	ENGLISHTOWN.....	NJ.....	.....	08/11/2014....	.....	17,031,594	.....	.....	.....	.....	.....0	.....	191,675	191,675	.....	.....	.....0
00-1102145.....	CHARLOTTESVILLE.....	VA.....	.....	04/10/2014....	.....	3,338,097	.....	.....	.....	.....	.....0	.....	18,502	18,502	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	28,132,600	.....	.....	.....	.....	.....0	.....	156,653	156,653	.....	.....	.....0
00-1102149.....	ANNAPOLIS.....	MD.....	.....	06/10/2014....	.....	3,664,703	.....	.....	.....	.....	.....0	.....	30,062	30,062	.....	.....	.....0
00-1102152.....	EDISON.....	NJ.....	.....	06/12/2014....	.....	18,601,203	.....	.....	.....	.....	.....0	.....	231,567	231,567	.....	.....	.....0
00-1102156.....	LOS ANGELES.....	CA.....	.....	05/16/2014....	.....	6,489,490	.....	.....	.....	.....	.....0	.....	38,782	38,782	.....	.....	.....0
00-1102161.....	FULLERTON.....	CA.....	.....	07/15/2014....	.....	6,500,857	.....	.....	.....	.....	.....0	.....	32,346	32,346	.....	.....	.....0
00-1102163.....	STERLING.....	VA.....	.....	06/04/2014....	.....	24,817,731	.....	.....	.....	.....	.....0	.....	110,815	110,815	.....	.....	.....0
00-1102164.....	ITASCA.....	IL.....	.....	07/29/2014....	.....	5,374,161	.....	.....	.....	.....	.....0	.....	45,687	45,687	.....	.....	.....0
00-1102165.....	FRANKLIN PARK.....	IL.....	.....	07/29/2014....	.....	3,997,418	.....	.....	.....	.....	.....0	.....	31,918	31,918	.....	.....	.....0
00-1102168.....	LEXINGTON.....	KY.....	.....	06/18/2014....	.....	6,062,202	.....	.....	.....	.....	.....0	.....	74,875	74,875	.....	.....	.....0
00-1102169.....	ST. LOUIS.....	MO.....	.....	08/22/2014....	.....	9,317,121	.....	.....	.....	.....	.....0	.....	52,640	52,640	.....	.....	.....0
00-1102170.....	WATERLOO.....	IL.....	.....	08/22/2014....	.....	5,214,263	.....	.....	.....	.....	.....0	.....	63,471	63,471	.....	.....	.....0
00-1102171.....	FLOWER MOUND.....	TX.....	.....	07/23/2014....	.....	3,037,178	.....	.....	.....	.....	.....0	.....	17,304	17,304	.....	.....	.....0
00-1102173.....	LEXINGTON.....	KY.....	.....	09/12/2014....	.....	8,570,738	.....	.....	.....	.....	.....0	.....	104,455	104,455	.....	.....	.....0
00-1102179.....	COLUMBUS.....	OH.....	.....	01/02/2015....	.....	2,078,196	.....	.....	.....	.....	.....0	.....	29,633	29,633	.....	.....	.....0
00-1102183.....	VERONA.....	WI.....	.....	10/12/2018....	.....	3,300,331	.....	.....	.....	.....	.....0	.....	153,763	153,763	.....	.....	.....0
00-1102184.....	CHEVY CHASE.....	MD.....	.....	07/29/2014....	.....	12,910,261	.....	.....	.....	.....	.....0	.....	109,156	109,156	.....	.....	.....0
00-1102185.....	CHEVY CHASE.....	MD.....	.....	07/29/2014....	.....	12,910,261	.....	.....	.....	.....	.....0	.....	109,156	109,156	.....	.....	.....0
00-1102190.....	LOS ANGELES.....	CA.....	.....	08/07/2014....	.....	20,169,260	.....	.....	.....	.....	.....0	.....	97,188	97,188	.....	.....	.....0
00-1102192.....	SEATAC.....	WA.....	.....	09/05/2014....	.....	11,124,188	.....	.....	.....	.....	.....0	.....	232,935	232,935	.....	.....	.....0
00-1102193.....	OCALA.....	FL.....	.....	09/11/2014....	.....	18,591,045	.....	.....	.....	.....	.....0	.....	156,147	156,147	.....	.....	.....0
00-1102196.....	SAN DIEGO.....	CA.....	.....	12/15/2014....	.....	1,316,410	.....	.....	.....	.....	.....0	.....	10,405	10,405	.....	.....	.....0
00-1102197.....	VISTA.....	CA.....	.....	12/15/2014....	.....	3,093,564	.....	.....	.....	.....	.....0	.....	24,452	24,452	.....	.....	.....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
00-1102198.....	VISTA.....	CA.....	.....	12/15/2014....	.....	2,830,282	.....	.....	.....	.....	.....0	.....	22,371	22,371	.....	.....	.....0
00-1102199.....	SAN DIEGO.....	CA.....	.....	07/10/2014....	.....	9,515,572	.....	.....	.....	.....	.....0	.....	103,004	103,004	.....	.....	.....0
00-1102204.....	ST CLAIR SHORES.....	MI.....	.....	04/30/2015....	.....	10,129,340	.....	.....	.....	.....	.....0	.....	76,958	76,958	.....	.....	.....0
00-1102206.....	GREENVILLE.....	SC.....	.....	10/22/2014....	.....	11,270,920	.....	.....	.....	.....	.....0	.....	67,003	67,003	.....	.....	.....0
00-1102208.....	SANTA CLARA.....	CA.....	.....	12/04/2014....	.....	41,497,402	.....	.....	.....	.....	.....0	.....	248,586	248,586	.....	.....	.....0
00-1102214.....	LONG BEACH.....	CA.....	.....	09/24/2014....	.....	15,456,363	.....	.....	.....	.....	.....0	.....	66,021	66,021	.....	.....	.....0
00-1102215.....	LEXINGTON.....	MA.....	.....	11/03/2014....	.....	6,472,625	.....	.....	.....	.....	.....0	.....	35,812	35,812	.....	.....	.....0
00-1102217.....	RICHMOND.....	VA.....	.....	10/23/2014....	.....	29,789,624	.....	.....	.....	.....	.....0	.....	175,328	175,328	.....	.....	.....0
00-1102223.....	AMERICAN CANYON.....	CA.....	.....	11/03/2014....	.....	6,941,069	.....	.....	.....	.....	.....0	.....	58,374	58,374	.....	.....	.....0
00-1102224.....	CHESTERFIELD.....	MO.....	.....	09/17/2014....	.....	7,347,235	.....	.....	.....	.....	.....0	.....	61,846	61,846	.....	.....	.....0
00-1102230.....	NEWPORT.....	KY.....	.....	10/15/2014....	.....	8,451,731	.....	.....	.....	.....	.....0	.....	46,583	46,583	.....	.....	.....0
00-1102231.....	CINCINNATI.....	OH.....	.....	01/28/2015....	.....	7,191,529	.....	.....	.....	.....	.....0	.....	46,657	46,657	.....	.....	.....0
00-1102232.....	REHOBETH BEACH.....	DE.....	.....	12/08/2014....	.....	9,197,693	.....	.....	.....	.....	.....0	.....	73,609	73,609	.....	.....	.....0
00-1102235.....	LOS ANGELES.....	CA.....	.....	09/17/2014....	.....	1,911,957	.....	.....	.....	.....	.....0	.....	15,808	15,808	.....	.....	.....0
00-1102238.....	COLUMBUS.....	OH.....	.....	09/30/2014....	.....	9,945,467	.....	.....	.....	.....	.....0	.....	56,433	56,433	.....	.....	.....0
00-1102242.....	NASHVILLE.....	TN.....	.....	11/14/2014....	.....	4,489,839	.....	.....	.....	.....	.....0	.....	36,642	36,642	.....	.....	.....0
00-1102243.....	ROCKVILLE.....	MD.....	.....	11/14/2014....	.....	24,883,713	.....	.....	.....	.....	.....0	.....	145,893	145,893	.....	.....	.....0
00-1102246.....	SAN DIEGO.....	CA.....	.....	12/08/2014....	.....	4,560,941	.....	.....	.....	.....	.....0	.....	25,868	25,868	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	14,012,830	.....	.....	.....	.....	.....0	.....	83,389	83,389	.....	.....	.....0
00-1102253.....	WASHINGTON.....	DC.....	.....	12/01/2014....	.....	23,148,201	.....	.....	.....	.....	.....0	.....	164,617	164,617	.....	.....	.....0
00-1102256.....	DALLAS.....	TX.....	.....	12/18/2014....	.....	5,182,239	.....	.....	.....	.....	.....0	.....	40,731	40,731	.....	.....	.....0
00-1102257.....	COLUMBIA.....	SC.....	.....	12/11/2014....	.....	12,434,205	.....	.....	.....	.....	.....0	.....	73,677	73,677	.....	.....	.....0
00-1102258.....	STANTON.....	CA.....	.....	12/04/2014....	.....	8,693,680	.....	.....	.....	.....	.....0	.....	41,738	41,738	.....	.....	.....0
00-1102259.....	WALTHAM.....	MA.....	.....	12/18/2014....	.....	9,553,529	.....	.....	.....	.....	.....0	.....	80,763	80,763	.....	.....	.....0
00-1102260.....	BRANDYWINE.....	MD.....	.....	10/12/2018....	.....	3,221,824	.....	.....	.....	.....	.....0	.....	65,008	65,008	.....	.....	.....0
00-1102263.....	DERBY.....	KS.....	.....	12/01/2014....	.....	7,957,392	.....	.....	.....	.....	.....0	.....	166,663	166,663	.....	.....	.....0
00-1102265.....	FONTANA.....	CA.....	.....	12/03/2014....	.....	4,614,118	.....	.....	.....	.....	.....0	.....	55,613	55,613	.....	.....	.....0
00-1102266.....	SARTELL.....	MN.....	.....	06/11/2015....	.....	14,210,205	.....	.....	.....	.....	.....0	.....	111,185	111,185	.....	.....	.....0
00-1102267.....	RIVERSIDE.....	MO.....	.....	03/12/2015....	.....	11,512,818	.....	.....	.....	.....	.....0	.....	137,660	137,660	.....	.....	.....0
00-1102268.....	WESTPORT.....	CT.....	.....	12/11/2014....	.....	8,588,509	.....	.....	.....	.....	.....0	.....	51,110	51,110	.....	.....	.....0
00-1102269.....	WOODLAND.....	CA.....	.....	12/04/2014....	.....	6,239,477	.....	.....	.....	.....	.....0	.....	51,183	51,183	.....	.....	.....0
00-1102270.....	MADISON.....	WI.....	.....	12/22/2014....	.....	29,214,672	.....	.....	.....	.....	.....0	.....	161,866	161,866	.....	.....	.....0
00-1102271.....	COLUMBUS.....	OH.....	..S..	02/17/2015....	.....	38,189,821	.....	.....	.....	.....	.....0	.....	454,308	454,308	.....	.....	.....0
00-1102272.....	COLUMBUS.....	OH.....	..S..	02/17/2015....	.....	14,943,843	.....	.....	.....	.....	.....0	.....	177,773	177,773	.....	.....	.....0
00-1102274.....	EL SEGUNDO.....	CA.....	.....	04/01/2015....	.....	22,985,185	.....	.....	.....	.....	.....0	.....	178,971	178,971	.....	.....	.....0
00-1102275.....	BURKE.....	VA.....	.....	12/16/2014....	.....	49,053,364	.....	.....	.....	.....	.....0	.....	272,881	272,881	.....	.....	.....0
00-1102279.....	VIRGINIA BEACH.....	VA.....	.....	12/16/2014....	.....	27,840,666	.....	.....	.....	.....	.....0	.....	150,677	150,677	.....	.....	.....0
00-1102282.....	ADDISON.....	TX.....	.....	12/18/2014....	.....	13,000,000	.....	.....	.....	.....	.....0	.....	40,978	40,978	.....	.....	.....0
00-1102283.....	DALLAS.....	TX.....	.....	12/18/2014....	.....	18,750,000	.....	.....	.....	.....	.....0	.....	59,103	59,103	.....	.....	.....0
00-1102285.....	DUBLIN.....	OH.....	.....	12/15/2015....	.....	26,630,516	.....	.....	.....	.....	.....0	.....	131,342	131,342	.....	.....	.....0
00-1102290.....	TULSA.....	OK.....	.....	03/02/2015....	.....	10,329,035	.....	.....	.....	.....	.....0	.....	63,612	63,612	.....	.....	.....0
00-1102291.....	CARLSBAD.....	CA.....	.....	01/16/2015....	.....	9,929,012	.....	.....	.....	.....	.....0	.....	53,310	53,310	.....	.....	.....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
00-1102292.....	RICHMOND.....	VA.....	.....	06/19/2015....	.....	29,480,743	.....	.....	.....	.....	.....0	.....	165,163	165,163	.....	.....	.....0
00-1102293.....	SEATTLE.....	WA.....	.....	12/30/2014....	.....	12,263,026	.....	.....	.....	.....	.....0	.....	253,004	253,004	.....	.....	.....0
00-1102294.....	CHESAPEAKE.....	VA.....	.....	12/18/2014....	.....	23,375,448	.....	.....	.....	.....	.....0	.....	147,931	147,931	.....	.....	.....0
00-1102296.....	CLIVE.....	IA.....	.....	06/22/2015....	.....	15,777,142	.....	.....	.....	.....	.....0	.....	88,390	88,390	.....	.....	.....0
00-1102299.....	CANTON.....	MI.....	.....	04/30/2015....	.....	13,238,061	.....	.....	.....	.....	.....0	.....	151,853	151,853	.....	.....	.....0
00-1102301.....	NORTH BEND.....	WA.....	.....	10/12/2018....	.....	6,093,771	.....	.....	.....	.....	.....0	.....	53,711	53,711	.....	.....	.....0
00-1102302.....	CINCINNATI.....	OH.....	.....	10/13/2015....	.....	20,224,373	.....	.....	.....	.....	.....0	.....	97,587	97,587	.....	.....	.....0
00-1102308.....	TUCSON.....	AZ.....	.....	01/22/2015....	.....	7,748,612	.....	.....	.....	.....	.....0	.....	48,095	48,095	.....	.....	.....0
00-1102312.....	MIRA LOMA.....	CA.....	.....	10/12/2018....	.....	2,454,200	.....	.....	.....	.....	.....0	.....	20,027	20,027	.....	.....	.....0
00-1102316.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,620,834	.....	.....	.....	.....	.....0	.....	38,071	38,071	.....	.....	.....0
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	03/31/2015....	.....	42,698,014	.....	.....	.....	.....	.....0	.....	467,649	467,649	.....	.....	.....0
00-1102322.....	CINCINNATI.....	OH.....	.....	09/03/2015....	.....	22,547,957	.....	.....	.....	.....	.....0	.....	164,604	164,604	.....	.....	.....0
00-1102323.....	ANN ARBOR.....	MI.....	.....	07/01/2015....	.....	15,956,718	.....	.....	.....	.....	.....0	.....	126,588	126,588	.....	.....	.....0
00-1102324.....	CANONSBURG.....	PA.....	.....	02/27/2015....	.....	8,147,858	.....	.....	.....	.....	.....0	.....	96,289	96,289	.....	.....	.....0
00-1102325.....	WILMINGTON.....	NC.....	.....	10/12/2018....	.....	2,218,296	.....	.....	.....	.....	.....0	.....	95,082	95,082	.....	.....	.....0
00-1102326.....	BURKE.....	VA.....	.....	06/22/2015....	.....	14,789,642	.....	.....	.....	.....	.....0	.....	83,518	83,518	.....	.....	.....0
00-1102328.....	CLEARWATER.....	FL.....	.....	04/20/2015....	.....	3,744,657	.....	.....	.....	.....	.....0	.....	29,653	29,653	.....	.....	.....0
00-1102330.....	DUBLIN.....	OH.....	.....	04/20/2015....	.....	38,549,864	.....	.....	.....	.....	.....0	.....	220,270	220,270	.....	.....	.....0
00-1102334.....	CINCINNATI.....	OH.....	.....	09/17/2015....	.....	17,446,943	.....	.....	.....	.....	.....0	.....	130,523	130,523	.....	.....	.....0
00-1102337.....	CHATSWORTH.....	CA.....	.....	04/08/2015....	.....	8,733,019	.....	.....	.....	.....	.....0	.....	74,854	74,854	.....	.....	.....0
00-1102340.....	CONCORD.....	NC.....	.....	11/13/2015....	.....	16,357,231	.....	.....	.....	.....	.....0	.....	299,779	299,779	.....	.....	.....0
00-1102341.....	CINCINNATI.....	OH.....	.....	10/12/2018....	.....	5,776,593	.....	.....	.....	.....	.....0	.....	247,007	247,007	.....	.....	.....0
00-1102343.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	10,451,333	.....	(14,371)	.....	.....	(14,371)	.....	54,351	54,351	.....	.....	.....0
00-1102344.....	BELLEVUE.....	WA.....	.....	04/22/2016....	.....	7,112,424	.....	(15,843)	.....	.....	(15,843)	.....	51,901	51,901	.....	.....	.....0
00-1102346.....	ATLANTA.....	GA.....	.....	10/12/2018....	.....	3,166,681	.....	.....	.....	.....	.....0	.....	18,797	18,797	.....	.....	.....0
00-1102348.....	SAN DIEGO.....	CA.....	.....	08/03/2015....	.....	26,586,183	.....	.....	.....	.....	.....0	.....	214,314	214,314	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	9,062,607	.....	.....	.....	.....	.....0	.....	55,577	55,577	.....	.....	.....0
00-1102352.....	COLUMBUS.....	OH.....	..S...	06/02/2015....	.....	10,295,352	.....	2,069	.....	.....	2,069	.....	127,418	127,418	.....	.....	.....0
00-1102353.....	PALO ALTO.....	CA.....	.....	08/04/2015....	.....	3,293,716	.....	.....	.....	.....	.....0	.....	63,809	63,809	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,056,178	.....	.....	.....	.....	.....0	.....	57,283	57,283	.....	.....	.....0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....	.....	08/03/2015....	.....	10,241,884	.....	.....	.....	.....	.....0	.....	80,673	80,673	.....	.....	.....0
00-1102361.....	CHEEKTOWAGA.....	NY.....	.....	10/12/2018....	.....	3,040,319	.....	.....	.....	.....	.....0	.....	59,093	59,093	.....	.....	.....0
00-1102362.....	FEDERAL WAY.....	WA.....	.....	04/30/2015....	.....	9,479,772	.....	.....	.....	.....	.....0	.....	75,581	75,581	.....	.....	.....0
00-1102363.....	ELIZABETHTOWN.....	KY.....	.....	05/26/2016....	.....	4,231,698	.....	.....	.....	.....	.....0	.....	105,192	105,192	.....	.....	.....0
00-1102364.....	CUYAHOGA FALLS.....	OH.....	.....	05/28/2015....	.....	8,582,164	.....	.....	.....	.....	.....0	.....	102,513	102,513	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,303,420	.....	.....	.....	.....	.....0	.....	42,951	42,951	.....	.....	.....0
00-1102367.....	SAN FRANCISCO.....	CA.....	.....	05/11/2015....	.....	7,342,370	.....	.....	.....	.....	.....0	.....	42,958	42,958	.....	.....	.....0
00-1102369.....	VANCOUVER.....	WA.....	.....	12/31/2015....	.....	11,920,684	.....	.....	.....	.....	.....0	.....	47,390	47,390	.....	.....	.....0
00-1102373.....	MARYSVILLE.....	WA.....	.....	05/08/2015....	.....	2,648,104	.....	.....	.....	.....	.....0	.....	51,680	51,680	.....	.....	.....0
00-1102377.....	REDMOND.....	WA.....	.....	06/30/2015....	.....	10,113,617	.....	.....	.....	.....	.....0	.....	117,158	117,158	.....	.....	.....0
00-1102379.....	SAN ANTONIO.....	TX.....	.....	05/29/2015....	.....	5,289,564	.....	.....	.....	.....	.....0	.....	43,088	43,088	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	19,468,168	.....	.....	.....	.....	.....0	.....	91,793	91,793	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.11

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
00-1102381.....	BEVERLY HILLS.....	CA.....	.....	06/26/2015....	.....	23,771,407	.....	.....	.....	.....	.....0	.....	198,082	198,082	.....	.....	.....0
00-1102382.....	DUNWOODY.....	GA.....	.....	06/01/2015....	.....	20,844,241	.....	.....	.....	.....	.....0	.....	129,606	129,606	.....	.....	.....0
00-1102384.....	ROCHESTER.....	MN.....	.....	10/12/2018....	.....	9,482,714	.....	.....	.....	.....	.....0	.....	174,421	174,421	.....	.....	.....0
00-1102385.....	LAS VEGAS.....	NV.....	.....	09/01/2015....	.....	5,287,201	.....	.....	.....	.....	.....0	.....	39,656	39,656	.....	.....	.....0
00-1102386.....	ST SIMONS ISLAND.....	GA.....	.....	06/26/2015....	.....	11,364,139	.....	.....	.....	.....	.....0	.....	52,174	52,174	.....	.....	.....0
00-1102387.....	VISTA.....	CA.....	.....	07/01/2015....	.....	3,172,612	.....	.....	.....	.....	.....0	.....	26,257	26,257	.....	.....	.....0
00-1102388.....	LADUE.....	MO.....	.....	09/18/2015....	.....	3,592,423	.....	.....	.....	.....	.....0	.....	26,845	26,845	.....	.....	.....0
00-1102391.....	FISHERS.....	IN.....	.....	09/09/2015....	.....	29,268,876	.....	.....	.....	.....	.....0	.....	146,855	146,855	.....	.....	.....0
00-1102392.....	SACRAMENTO.....	CA.....	.....	07/07/2015....	.....	2,319,645	.....	.....	.....	.....	.....0	.....	27,089	27,089	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	31,084,592	.....	.....	.....	.....	.....0	.....	246,570	246,570	.....	.....	.....0
00-1102397.....	DRAPER.....	UT.....	.....	07/30/2015....	.....	10,120,747	.....	.....	.....	.....	.....0	.....	71,155	71,155	.....	.....	.....0
00-1102408.....	AUSTIN.....	TX.....	.....	09/10/2015....	.....	5,626,520	.....	.....	.....	.....	.....0	.....	31,331	31,331	.....	.....	.....0
00-1102409.....	SAN BERNARDINO.....	CA.....	.....	11/13/2015....	.....	6,249,445	.....	.....	.....	.....	.....0	.....	34,061	34,061	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	9,640,012	.....	.....	.....	.....	.....0	.....	47,049	47,049	.....	.....	.....0
00-1102436.....	FARMINGTON HILLS.....	MI.....	.....	03/07/2016....	.....	16,834,751	.....	.....	.....	.....	.....0	.....	86,360	86,360	.....	.....	.....0
00-1102439.....	CONYERS.....	GA.....	.....	10/15/2015....	.....	11,113,292	.....	.....	.....	.....	.....0	.....	125,760	125,760	.....	.....	.....0
00-1102460.....	BROOKFIELD.....	WI.....	.....	12/03/2015....	.....	23,189,242	.....	.....	.....	.....	.....0	.....	116,799	116,799	.....	.....	.....0
00-1102461.....	MIDDLETOWN.....	NY.....	.....	11/24/2015....	.....	6,287,258	.....	.....	.....	.....	.....0	.....	48,380	48,380	.....	.....	.....0
00-1102462.....	TEMPE.....	AZ.....	.....	03/28/2016....	.....	11,637,253	.....	.....	.....	.....	.....0	.....	415,061	415,061	.....	.....	.....0
00-1102465.....	SAN DIEGO.....	CA.....	.....	05/03/2016....	.....	6,208,588	.....	.....	.....	.....	.....0	.....	29,946	29,946	.....	.....	.....0
00-1102468.....	PITTSBURGH.....	PA.....	.....	12/17/2015....	.....	3,757,831	.....	.....	.....	.....	.....0	.....	20,283	20,283	.....	.....	.....0
00-1102475.....	SANTA CLARA.....	CA.....	.....	12/09/2015....	.....	13,458,487	.....	.....	.....	.....	.....0	.....	70,436	70,436	.....	.....	.....0
00-1102487.....	MALDEN.....	MA.....	.....	10/12/2018....	.....	3,070,305	.....	.....	.....	.....	.....0	.....	34,445	34,445	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	9,058,771	.....	.....	.....	.....	.....0	.....	66,799	66,799	.....	.....	.....0
00-1102512.....	LAKESIDE.....	CA.....	.....	11/01/2016....	.....	8,204,529	.....	.....	.....	.....	.....0	.....	36,630	36,630	.....	.....	.....0
00-1102519.....	ROCKVILLE.....	MD.....	.....	02/24/2016....	.....	2,893,396	.....	.....	.....	.....	.....0	.....	22,063	22,063	.....	.....	.....0
00-1102529.....	FARMINGTON HILLS.....	MI.....	.....	11/30/2016....	.....	9,122,879	.....	.....	.....	.....	.....0	.....	55,855	55,855	.....	.....	.....0
00-1102530.....	COLUMBUS.....	OH.....	...S...	07/07/2016....	.....	17,585,037	.....	.....	.....	.....	.....0	.....	193,124	193,124	.....	.....	.....0
00-1102531.....	COLUMBUS.....	OH.....	...S...	07/07/2016....	.....	15,386,907	.....	.....	.....	.....	.....0	.....	168,983	168,983	.....	.....	.....0
00-1102532.....	COLUMBUS.....	OH.....	...S...	07/07/2016....	.....	10,990,648	.....	.....	.....	.....	.....0	.....	120,702	120,702	.....	.....	.....0
00-1102535.....	CINCINNATI.....	OH.....	.....	09/30/2016....	.....	23,892,317	.....	.....	.....	.....	.....0	.....	158,523	158,523	.....	.....	.....0
00-1102542.....	MAUMEE.....	OH.....	.....	07/25/2016....	.....	13,293,175	.....	.....	.....	.....	.....0	.....	69,098	69,098	.....	.....	.....0
00-1102546.....	CERRITOS.....	CA.....	.....	05/02/2016....	.....	11,353,550	.....	.....	.....	.....	.....0	.....	87,589	87,589	.....	.....	.....0
00-1102558.....	FULLERTON.....	CA.....	.....	06/30/2016....	.....	21,850,244	.....	.....	.....	.....	.....0	.....	124,772	124,772	.....	.....	.....0
00-1102561.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	6,708,817	.....	.....	.....	.....	.....0	.....	38,310	38,310	.....	.....	.....0
00-1102563.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	14,209,647	.....	.....	.....	.....	.....0	.....	81,142	81,142	.....	.....	.....0
00-1102565.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	21,384,354	.....	.....	.....	.....	.....0	.....	122,112	122,112	.....	.....	.....0
00-1102566.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	9,131,445	.....	.....	.....	.....	.....0	.....	52,144	52,144	.....	.....	.....0
00-1102573.....	LAS VEGAS.....	NV.....	.....	12/01/2016....	.....	9,010,780	.....	.....	.....	.....	.....0	.....	65,526	65,526	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	16,896,377	.....	.....	.....	.....	.....0	.....	78,561	78,561	.....	.....	.....0
00-1102587.....	DALLAS.....	TX.....	.....	09/30/2016....	.....	10,160,430	.....	.....	.....	.....	.....0	.....	53,931	53,931	.....	.....	.....0

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
00-1102589.....	ROMULUS.....	MI.....	.....	05/27/2016....	.....	12,680,753	.....	.....	.....	.....	.....0	.....	60,437	60,437	.....	.....	.....0
00-1102590.....	CHARLOTTE.....	NC.....	.....	06/06/2016....	.....	7,765,653	.....	.....	.....	.....	.....0	.....	57,666	57,666	.....	.....	.....0
00-1102598.....	NOVATO.....	CA.....	.....	07/12/2016....	.....	14,241,669	.....	.....	.....	.....	.....0	.....	76,947	76,947	.....	.....	.....0
00-1102601.....	RICHMOND.....	VA.....	.....	06/30/2016....	.....	2,601,895	.....	.....	.....	.....	.....0	.....	19,462	19,462	.....	.....	.....0
00-1102605.....	CHARLOTTESVILLE.....	VA.....	.....	03/08/2017....	.....	4,742,458	.....	.....	.....	.....	.....0	.....	75,157	75,157	.....	.....	.....0
00-1102606.....	CHARLOTTE.....	NC.....	.....	07/12/2016....	.....	7,675,490	.....	.....	.....	.....	.....0	.....	42,048	42,048	.....	.....	.....0
00-1102620.....	PORTLAND.....	OR.....	.....	08/25/2016....	.....	7,759,806	.....	.....	.....	.....	.....0	.....	40,443	40,443	.....	.....	.....0
00-1102621.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	2,355,913	.....	.....	.....	.....	.....0	.....	29,781	29,781	.....	.....	.....0
00-1102622.....	CHARLOTTE.....	NC.....	.....	12/09/2016....	.....	22,246,101	.....	.....	.....	.....	.....0	.....	240,130	240,130	.....	.....	.....0
00-1102624.....	INDIANAPOLIS.....	IN.....	.....	12/20/2016....	.....	15,476,573	.....	.....	.....	.....	.....0	.....	113,452	113,452	.....	.....	.....0
00-1102625.....	CHATTANOOGA.....	TN.....	.....	10/14/2016....	.....	7,789,269	.....	.....	.....	.....	.....0	.....	82,867	82,867	.....	.....	.....0
00-1102626.....	ATLANTA.....	GA.....	.....	07/27/2016....	.....	11,617,867	.....	.....	.....	.....	.....0	.....	54,676	54,676	.....	.....	.....0
00-1102627.....	HIGHLANDS RANCH.....	CO.....	.....	02/06/2017....	.....	7,734,147	.....	.....	.....	.....	.....0	.....	54,549	54,549	.....	.....	.....0
00-1102638.....	MARIETTA.....	GA.....	.....	08/08/2016....	.....	8,676,156	.....	.....	.....	.....	.....0	.....	67,276	67,276	.....	.....	.....0
00-1102639.....	GAINESVILLE.....	GA.....	.....	08/08/2016....	.....	11,598,651	.....	.....	.....	.....	.....0	.....	89,937	89,937	.....	.....	.....0
00-1102640.....	WAKE FOREST.....	NC.....	.....	08/08/2016....	.....	8,584,828	.....	.....	.....	.....	.....0	.....	66,568	66,568	.....	.....	.....0
00-1102642.....	DURHAM.....	NC.....	.....	10/25/2016....	.....	8,411,361	.....	.....	.....	.....	.....0	.....	50,236	50,236	.....	.....	.....0
00-1102645.....	BEAVERTON.....	OR.....	.....	10/27/2016....	.....	8,532,889	.....	.....	.....	.....	.....0	.....	40,805	40,805	.....	.....	.....0
00-1102661.....	BURBANK.....	CA.....	.....	12/07/2016....	.....	19,637,757	.....	.....	.....	.....	.....0	.....	100,719	100,719	.....	.....	.....0
00-1102671.....	CHICAGO.....	IL.....	.....	10/11/2016....	.....	7,039,548	.....	.....	.....	.....	.....0	.....	39,554	39,554	.....	.....	.....0
00-1102677.....	ISSAQUAH.....	WA.....	.....	11/23/2016....	.....	10,339,686	.....	.....	.....	.....	.....0	.....	58,178	58,178	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	17,962,044	.....	.....	.....	.....	.....0	.....	94,516	94,516	.....	.....	.....0
00-1102680.....	AUSTIN.....	TX.....	.....	12/19/2016....	.....	33,665,430	.....	.....	.....	.....	.....0	.....	180,526	180,526	.....	.....	.....0
00-1102681.....	VANCOUVER.....	WA.....	.....	06/16/2017....	.....	14,300,037	.....	.....	.....	.....	.....0	.....	104,218	104,218	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....	.....	09/19/2018....	.....	14,959,113	.....	.....	.....	.....	.....0	.....	61,885	61,885	.....	.....	.....0
00-1102688.....	CHARLOTTE.....	NC.....	.....	06/16/2017....	.....	37,469,885	.....	.....	.....	.....	.....0	.....	170,246	170,246	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,715,616	.....	.....	.....	.....	.....0	.....	51,804	51,804	.....	.....	.....0
00-1102690.....	WAYZATA.....	MN.....	.....	01/05/2017....	.....	6,676,715	.....	.....	.....	.....	.....0	.....	48,856	48,856	.....	.....	.....0
00-1102691.....	ROCKVILLE.....	MD.....	.....	04/03/2017....	.....	6,554,369	.....	.....	.....	.....	.....0	.....	45,597	45,597	.....	.....	.....0
00-1102702.....	PALM BEACH GARDENS.....	FL.....	.....	04/11/2017....	.....	14,738,170	.....	.....	.....	.....	.....0	.....	98,811	98,811	.....	.....	.....0
00-1102705.....	TUSTIN.....	CA.....	.....	10/12/2018....	.....	3,463,582	.....	.....	.....	.....	.....0	.....	30,643	30,643	.....	.....	.....0
00-1102709.....	CORONA.....	CA.....	.....	03/10/2017....	.....	8,062,900	.....	.....	.....	.....	.....0	.....	42,075	42,075	.....	.....	.....0
00-1102710.....	CARSON.....	CA.....	.....	03/10/2017....	.....	3,022,286	.....	.....	.....	.....	.....0	.....	15,672	15,672	.....	.....	.....0
00-1102711.....	ONTARIO.....	CA.....	.....	09/01/2017....	.....	5,562,732	.....	.....	.....	.....	.....0	.....	27,690	27,690	.....	.....	.....0
00-1102713.....	HAWTHORNE.....	CA.....	.....	04/17/2017....	.....	1,660,146	.....	.....	.....	.....	.....0	.....	8,661	8,661	.....	.....	.....0
00-1102714.....	ONTARIO.....	CA.....	.....	09/01/2017....	.....	6,234,096	.....	.....	.....	.....	.....0	.....	31,031	31,031	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	12,826,424	.....	.....	.....	.....	.....0	.....	124,333	124,333	.....	.....	.....0
00-1102723.....	MADISON.....	WI.....	.....	04/26/2017....	.....	3,548,319	.....	.....	.....	.....	.....0	.....	47,696	47,696	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	16,253,050	.....	.....	.....	.....	.....0	.....	158,464	158,464	.....	.....	.....0
00-1102731.....	DERBY.....	KS.....	.....	06/01/2017....	.....	7,127,507	.....	.....	.....	.....	.....0	.....	145,093	145,093	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	13,583,562	.....	.....	.....	.....	.....0	.....	106,871	106,871	.....	.....	.....0
00-1102758.....	WOOD DALE.....	IL.....	.....	09/01/2017....	.....	4,295,174	.....	.....	.....	.....	.....0	.....	35,622	35,622	.....	.....	.....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
00-1102759.....	MOBILE.....	AL.....	.....	08/08/2017....	.....	12,949,731	.....	.....	.....	.....	.....0	.....	84,409	84,409	.....	.....	.....0
00-1102771.....	RANCHO DOMINGEZ.....	CA.....	.....	10/12/2018....	.....	4,705,479	.....	.....	.....	.....	.....0	.....	33,109	33,109	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	14,742,014	.....	.....	.....	.....	.....0	.....	146,485	146,485	.....	.....	.....0
00-1102782.....	LAS VEGAS.....	NV.....	.....	09/14/2017....	.....	5,686,967	.....	.....	.....	.....	.....0	.....	37,929	37,929	.....	.....	.....0
00-1102802.....	MOUNT PLEASANT.....	SC.....	.....	06/10/2019....	.....	9,033,420	.....	.....	.....	.....	.....0	.....	40,477	40,477	.....	.....	.....0
00-1102805.....	SUN PRAIRIE.....	WI.....	.....	11/15/2017....	.....	5,126,351	.....	.....	.....	.....	.....0	.....	48,845	48,845	.....	.....	.....0
00-1102811.....	OREM.....	UT.....	.....	01/08/2018....	.....	5,741,920	.....	.....	.....	.....	.....0	.....	36,762	36,762	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	8,579,431	.....	.....	.....	.....	.....0	.....	57,238	57,238	.....	.....	.....0
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018....	.....	18,910,864	.....	.....	.....	.....	.....0	.....	162,073	162,073	.....	.....	.....0
00-1102836.....	WHITTIER.....	CA.....	.....	12/18/2017....	.....	20,960,791	.....	.....	.....	.....	.....0	.....	141,311	141,311	.....	.....	.....0
00-1102845.....	LAS VEGAS.....	NV.....	.....	02/28/2018....	.....	4,288,912	.....	.....	.....	.....	.....0	.....	61,180	61,180	.....	.....	.....0
00-1102864.....	SAN FRANCISCO.....	CA.....	.....	05/09/2018....	.....	19,483,478	.....	.....	.....	.....	.....0	.....	89,282	89,282	.....	.....	.....0
00-1102869.....	HARTLAND.....	WI.....	.....	06/22/2018....	.....	6,424,416	.....	.....	.....	.....	.....0	.....	56,796	56,796	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	4,755,043	.....	.....	.....	.....	.....0	.....	40,408	40,408	.....	.....	.....0
00-1102878.....	SALT LAKE CITY.....	UT.....	.....	05/31/2018....	.....	10,181,032	.....	.....	.....	.....	.....0	.....	89,852	89,852	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	24,174,113	.....	.....	.....	.....	.....0	.....	150,905	150,905	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	4,859,988	.....	.....	.....	.....	.....0	.....	27,290	27,290	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	14,629,697	.....	.....	.....	.....	.....0	.....	67,611	67,611	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	10,490,027	.....	.....	.....	.....	.....0	.....	93,220	93,220	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	19,460,122	.....	.....	.....	.....	.....0	.....	98,719	98,719	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	19,486,966	.....	.....	.....	.....	.....0	.....	106,195	106,195	.....	.....	.....0
00-1102907.....	WESTERVILLE.....	OH.....	.....	09/07/2018....	.....	15,827,232	.....	.....	.....	.....	.....0	.....	93,498	93,498	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,521,004	.....	.....	.....	.....	.....0	.....	105,889	105,889	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	29,260,057	.....	.....	.....	.....	.....0	.....	175,721	175,721	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	9,862,459	.....	.....	.....	.....	.....0	.....	42,242	42,242	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	5,933,986	.....	.....	.....	.....	.....0	.....	25,250	25,250	.....	.....	.....0
00-1102929.....	CARSON.....	CA.....	.....	03/11/2019....	.....	5,538,606	.....	.....	.....	.....	.....0	.....	23,485	23,485	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	9,809,188	.....	.....	.....	.....	.....0	.....	53,547	53,547	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	9,853,183	.....	.....	.....	.....	.....0	.....	41,108	41,108	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	32,596,566	.....	.....	.....	.....	.....0	.....	137,465	137,465	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	3,939,661	.....	.....	.....	.....	.....0	.....	23,076	23,076	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	14,816,295	.....	.....	.....	.....	.....0	.....	62,592	62,592	.....	.....	.....0
00-1102966.....	SAN JUAN CAPISTRANO.....	CA.....	.....	02/28/2019....	.....	14,756,073	.....	.....	.....	.....	.....0	.....	83,198	83,198	.....	.....	.....0
00-1102970.....	OAKWOOD.....	GA.....	.....	04/12/2019....	.....	9,572,014	.....	.....	.....	.....	.....0	.....	55,838	55,838	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	3,157,717	.....	.....	.....	.....	.....0	.....	18,446	18,446	.....	.....	.....0
00-1102978.....	BURKE.....	VA.....	.....	04/11/2019....	.....	2,971,533	.....	.....	.....	.....	.....0	.....	12,485	12,485	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	4,894,836	.....	.....	.....	.....	.....0	.....	63,869	63,869	.....	.....	.....0
00-1102991.....	SPRING HILL.....	FL.....	.....	08/16/2019....	.....	6,233,238	.....	.....	.....	.....	.....0	.....	36,137	36,137	.....	.....	.....0
00-1102992.....	COLUMBUS.....	GA.....	.....	08/16/2019....	.....	4,530,010	.....	.....	.....	.....	.....0	.....	26,263	26,263	.....	.....	.....0
00-1102997.....	PITTSBURGH.....	PA.....		08/01/2019....		29,661,580					0		256,594	256,594			0
00-1103007.....	LOVELAND.....	OH.....		07/31/2019....		4,971,750					0		21,444	21,444			0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103008.....	MASON.....	OH.....	.....	07/31/2019....	.....	11,331,479	.....	.....	.....	.....	.....0	.....	.....51,961	51,961	.....	.....	.....0
00-1103011.....	COLUMBUS.....	OH.....	.....	09/20/2019....	.....	3,297,642	.....	.....	.....	.....	.....0	.....	.....79,151	79,151	.....	.....	.....0
00-1103036.....	SCOTTSDALE.....	AZ.....	.....	09/30/2019....	.....	16,947,526	.....	.....	.....	.....	.....0	.....	.....79,306	79,306	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	6,989,401	.....	.....	.....	.....	.....0	.....	.....31,995	31,995	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	26,849,195	.....	.....	.....	.....	.....0	.....	.....228,003	228,003	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	6,000,000	.....	.....	.....	.....	.....0	.....	.....18,230	18,230	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	5,000,000	.....	.....	.....	.....	.....0	.....	.....15,326	15,326	.....	.....	.....0
00-1103093.....	OAKLAND.....	CA.....	.....	12/16/2019....	.....	24,000,000	.....	.....	.....	.....	.....0	.....	.....74,341	74,341	.....	.....	.....0
00-1103098.....	COMSTOCK PARK.....	MI.....	.....	12/06/2019....	.....	9,000,000	.....	.....	.....	.....	.....0	.....	.....28,369	28,369	.....	.....	.....0
00-1103102.....	NEW YORK.....	NY.....	.....	12/09/2019....	.....	20,000,000	.....	.....	.....	.....	.....0	.....	.....101,472	101,472	.....	.....	.....0
00-1103103.....	FAIRFIELD.....	CA.....	.....	01/10/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....10,824	10,824	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....26,989	26,989	.....	.....	.....0
00-9000144.....	ROCK HILL.....	SC.....	.....	08/01/2002....	.....	96,694	.....	.....	.....	.....	.....0	.....	.....8,228	8,228	.....	.....	.....0
03-0307129.....	AMHERST.....	NY.....	.....	06/27/1995....	.....	138,389	.....	.....	.....	.....	.....0	.....	.....58,436	58,436	.....	.....	.....0
03-0310231.....	ST PAUL.....	MN.....	.....	08/27/1997....	.....	793,186	.....	.....	.....	.....	.....0	.....	.....64,509	64,509	.....	.....	.....0
03-0310337.....	HOUSTON.....	TX.....	.....	09/30/1997....	.....	1,161,314	.....	.....	.....	.....	.....0	.....	.....342,062	342,062	.....	.....	.....0
03-0310442.....	HOUSTON.....	TX.....	.....	09/30/1997....	.....	68,032	.....	.....	.....	.....	.....0	.....	.....20,039	20,039	.....	.....	.....0
03-4000027.....	NAUGATUCK.....	CT.....	.....	09/10/1996....	.....	970,971	.....	.....	.....	.....	.....0	.....	.....130,056	130,056	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	5,190,848,767	0	(21,057)	0	0	(21,057)	0	49,937,510	49,937,510	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	5,312,293,099	0	(21,057)	0	(1,152,718)	(1,173,775)	0	171,494,246	171,494,246	0	0	0

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 - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE....	Ares Management.....	.....	06/23/2017....	2	.....	.....1,381,746	.....	.....8,499,618	0.800
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....1,071,676	.....	.....7,320,075	0.230
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/22/2018....	2	.....	.....5,080,120	.....	.....660,039	0.600
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020....	2	8,800,000	.....	.....	.....11,200,000	0.500
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX....	Newstone Capital Partners.....	.....	06/02/2019....	2	.....	.....2,884,015	.....	.....16,776,318	2.000
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA....	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....134,930	.....	.....1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Credit Opportunities Managment.....	.....	05/10/2017....	2	.....	.....222,790	.....	.....1,020,676	0.420
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								8,800,000	10,775,277	0	47,213,752	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Advent International GPE IX, LP.....	Grand Cayman.....	CYM.	Advent International.....	.....	10/21/2019....	3	.....	.....393,751	.....	.....2,924,999	0.020
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.	Brookfield Asset Management Inc.....	.....	03/20/2020....	3	875,848	.....	.....	.....7,124,152	0.800
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN.	Brookfield Asset Management Inc.....	.....	11/05/2019....	3	.....	.....1,933,623	.....	.....7,974,706	0.070
	Catalyst Fund V, L.P.....	Toronto.....	CAN.	Catalyst Group, LLC.....	.....	08/12/2015....	3	.....	.....2,000,000	.....	.....3,190,003	0.670
	Clearlake Capital Partners V.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	12/05/2017....	3	.....	.....252,944	.....	.....1,379,154	0.110
	Dyal Capital Partners III.....	New York.....	NY....	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	.....	.....280,802	.....	.....12,203,784	0.380
	Fundamental Partners III, L.P.....	Wilmington.....	DE....	Fundamental Advisors.....	.....	05/18/2017....	3	.....	.....3,625,378	.....	.....1,510,569	1.810
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019....	3	.....	.....95,210	.....	.....15,999,580	0.080
	GTCR XII, L.P.....	New York.....	NY....	GTCR Investment XII, LLC.....	.....	05/04/2018....	3	.....	.....627,000	.....	.....2,822,498	0.100
	ICG Europe VII.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018....	2	.....	.....533,974	.....	.....5,398,771	0.180
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	05/05/2016....	3	.....	.....60,000	.....	.....285,000	2.670
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	11/28/2018....	3	.....	.....750,000	.....	.....900,000	2.000
	Peppertree Capital Fund VIII, L.P.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....	.....	01/27/2020....	3	2,964,000	.....	.....	.....16,036,000	1.900
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX....	TPG Partners.....	.....	10/01/2019....	3	.....	.....11,219	.....	.....2,911,570	0.120
	TPG Partners VIII, L.P.....	Fort Worth.....	TX....	TPG Partners.....	.....	10/01/2019....	3	.....	.....113,254	.....	.....2,262,559	0.020
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE....	Whitehorse Liquidity Partners Inc.....	.....	10/30/2019....	3	.....	.....1,385,471	.....	.....4,551,194	0.500
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN....	Yukon Partners.....	.....	07/18/2017....	2	.....	.....1,054,664	.....	.....7,746,935	4.180
	ZMC III, L.P.....	New York.....	NY....	Zelnick Media Capital LLC.....	.....	01/03/2020....	3	22,172	.....	.....	.....2,549,257	0.340
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								3,862,020	13,117,290	0	97,770,731	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....	.....	.....	.....605,000,000	.....	- .....	.....100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	605,000,000	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....	.....	.....	.....155,082	.....	- .....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Partners.....	.....	12/21/2018....	.....	.....	.....419,329	.....	.....17,650,130	1.000
	Bell Institutional Fund VI, LLC.....	Dover.....	DE....	Bell Fund VI Manager, LLC.....	.....	06/15/2017....	.....	.....	.....670,987	.....	.....901,063	2.170
	Bell Institutional Fund VII, L.P.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019....	.....	.....	.....757,559	.....	.....7,237,441	1.000
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	06/25/2019....	.....	.....	.....2,196,865	.....	.....2,803,135	5.360
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....	.....17,507	.....	.....1,020,860	0.670
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	09/24/2018....	.....	.....	.....1,042,909	.....	.....1,971,246	0.750

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.1	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	04/01/2015.....	.....	.....	32,711.....	.....	1,276,952.....	3.390.....
	Cville Master Tenant LLC.....	Charlottesville.....	VA...	Cville Operations Holdings Inc.....	.....	05/21/2013.....	.....	.....	3,143.....	- .....	.....	99.900.....
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE...	Dermody GP II, LLC.....	.....	12/27/2018.....	.....	.....	4,117,566.....	.....	4,833,125.....	2.420.....
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....	.....	06/23/2017.....	.....	.....	239,956.....	.....	4,796,679.....	0.950.....
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....	.....	04/15/2016.....	.....	.....	1,186,500.....	.....	8,387,565.....	1.200.....
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE...	Harrison Street.....	.....	03/12/2019.....	.....	.....	594,581.....	.....	7,361,691.....	0.770.....
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....	.....	12/22/2017.....	.....	.....	548,447.....	.....	18,890,666.....	18.000.....
	HSREP VII Co-Investment, L.P.....	New York.....	NY...	Harrison Street.....	.....	05/02/2019.....	.....	.....	70,423.....	.....	1,768,425.....	1.410.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	04/22/2019.....	.....	.....	440,141.....	.....	3,319,222.....	0.890.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	03/27/2020.....	.....	1,000,327.....	.....	.....	8,999,673.....	0.590.....
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX...	USAA Equity Advisors.....	.....	03/01/2019.....	.....	.....	149,267.....	- .....	.....	1.440.....
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....	.....	12/02/2014.....	.....	.....	552,506.....	.....	8,114,411.....	5.130.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/12/2018.....	.....	.....	1,200,000.....	.....	13,400,000.....	20.000.....
	US Regional Logistics Program, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	10/18/2016.....	.....	.....	1,333,333.....	.....	7,610,068.....	13.330.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016.....	.....	.....	790,331.....	.....	7,026,759.....	1.000.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	11/03/2017.....	.....	.....	277,899.....	.....	6,308,791.....	2.000.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,000,327.....	16,797,042.....	0.....	133,677,902.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	05/02/2016.....	.....	.....	8,415,399.....	.....	- .....	100.000.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0.....	8,415,399.....	0.....	0.....	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	American Tax Credit Fund 2020-A LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	12/27/2019.....	.....	.....	13,117.....	.....	- .....	99.990.....
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0.....	13,117.....	0.....	0.....	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2019-A LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	12/06/2019.....	.....	.....	1,000.....	.....	- .....	0.010.....
	American Tax Credit Fund 2019-B LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	12/20/2019.....	.....	.....	1,000.....	.....	- .....	0.010.....
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0.....	2,000.....	0.....	0.....	XXX.....
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/31/2018.....	.....	.....	6,530.....	.....	208,397.....	1.000.....
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit Unaffiliated.....								0.....	6,530.....	0.....	208,397.....	XXX.....
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2018-A LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	03/14/2018.....	.....	.....	2,803,679.....	.....	247,559.....	0.010.....
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated.....								0.....	2,803,679.....	0.....	247,559.....	XXX.....
4899999. Subtotal - Unaffiliated.....								13,662,347.....	40,709,256.....	0.....	278,870,782.....	XXX.....
4999999. Subtotal - Affiliated.....								0.....	616,221,078.....	0.....	247,559.....	XXX.....
5099999. Totals.....								13,662,347.....	656,930,334.....	0.....	279,118,341.....	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg.....	LUX	Distribution.....	09/17/2015	03/18/2020	1,544,534	.....	.....	.....	.....	.....0	.....	.....1,544,534	1,544,534	.....	.....	.....0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/27/2020	443,387	.....	.....	.....	.....	.....0	.....	.....443,387	443,387	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/19/2020	413,046	.....	.....	.....	.....	.....0	.....	.....413,046	413,046	.....	.....	.....0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	03/31/2020	800,344	.....	.....	.....	.....	.....0	.....	.....800,344	800,344	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016	01/13/2020	30,049	.....	.....	.....	.....	.....0	.....	.....30,049	30,049	.....	.....	.....0	.....
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2015	03/04/2020	1,385,668	.....	.....	.....	.....	.....0	.....	.....1,385,668	1,385,668	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	03/24/2020	171,099	.....	.....	.....	.....	.....0	.....	.....171,099	171,099	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	03/24/2020	138,712	.....	.....	.....	.....	.....0	.....	.....138,712	138,712	.....	.....	.....0	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....						4,926,839	0	0	0	0	0	0	4,926,839	4,926,839	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Ampersand Partners IX.....	Boston.....	MA.	Distribution.....	10/30/2018	01/15/2020	160,682	.....	.....	.....	.....	.....0	.....	.....160,682	160,682	- .....	.....	.....0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	03/20/2020	5,286	.....	.....	.....	.....	.....0	.....	.....5,286	5,286	- .....	.....	.....0	.....
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Distribution.....	11/05/2019	03/20/2020	831,633	.....	.....	.....	.....	.....0	.....	.....831,633	831,633	- .....	.....	.....0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	03/03/2020	294,673	.....	.....	.....	.....	.....0	.....	.....294,673	294,673	- .....	.....	.....0	.....
	GTCR XII, L.P.....	New York.....	NY..	Distribution.....	05/04/2018	01/03/2020	7,659	.....	.....	.....	.....	.....0	.....	.....7,659	7,659	- .....	.....	.....0	.....
	ICG Europe VII.....	St Helier.....	JEY	Distribution.....	08/24/2018	03/16/2020	9,068	.....	.....	.....	.....	.....0	.....	.....9,068	9,024	(44)	.....	.....(44)	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	03/27/2020	556,232	.....	.....	.....	.....	.....0	.....	.....556,232	556,232	- .....	.....	.....0	.....
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						1,865,233	0	0	0	0	0	0	1,865,233	1,865,189	(44)	0	(44)	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	02/13/2020	1,192	.....	.....	.....	.....	.....0	.....	.....1,192	1,192	.....	.....	.....0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	02/20/2020	9,828	.....	.....	.....	.....	.....0	.....	.....9,828	9,828	.....	.....	.....0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	01/10/2020	.....	.....	.....	.....	.....	.....0	.....	.....	.....62	.....	.....62	62	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015	03/27/2020	462,556	.....	.....	.....	.....	.....0	.....	.....462,556	462,556	.....	.....	.....0	.....
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE..	Distribution.....	09/24/2018	01/31/2020	381,034	.....	.....	.....	.....	.....0	.....	.....381,034	381,034	.....	.....	.....0	.....
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Distribution.....	06/23/2017	02/05/2020	179,469	.....	.....	.....	.....	.....0	.....	.....179,469	179,469	.....	.....	.....0	.....
	Helios Infracore LLC.....	Washington.....	DC..	Distribution.....	12/22/2017	02/26/2020	232,195	.....	.....	.....	.....	.....0	.....	.....232,195	232,195	.....	.....	.....0	.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Distribution.....	04/22/2019	03/06/2020	147,191	.....	.....	.....	.....	.....0	.....	.....147,191	147,191	.....	.....	.....0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	01/30/2020	155,142	.....	.....	.....	.....	.....0	.....	.....155,142	155,142	.....	.....	.....0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	01/30/2020	49,604	.....	.....	.....	.....	.....0	.....	.....49,604	49,604	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	03/30/2020	873,000	.....	.....	.....	.....	.....0	.....	.....873,000	873,000	.....	.....	.....0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	02/24/2020	228,593	.....	.....	.....	.....	.....0	.....	.....228,593	228,593	.....	.....	.....0	.....
	Stonehenge REV II LLC.....	Columbus.....	OH.	Distribution.....	12/22/2015	01/21/2020	118,626	.....	.....	.....	.....	.....0	.....	.....118,626	118,626	.....	.....	.....0	.....
	STRATA FUND 18 LESSEE LLC.....	Chapel Hill.....	NC..	Distribution.....	07/25/2014	01/30/2020	61,170	.....	.....	.....	.....	.....0	.....	.....61,170	61,170	.....	.....	.....0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	01/30/2020	74,094	.....	.....	.....	.....	.....0	.....	.....74,094	74,094	.....	.....	.....0	.....
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016	01/17/2020	1,066,667	.....	.....	.....	.....	.....0	.....	.....1,066,667	1,066,667	.....	.....	.....0	.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	05/18/2016	03/24/2020	485,539	.....	.....	.....	.....	.....0	.....	.....485,539	485,539	.....	.....	.....0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	02/28/2020	29,066	.....	.....	.....	.....	.....0	.....	.....29,066	29,066	.....	.....	.....0	.....
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						4,554,966	0	0	0	0	0	0	4,554,966	4,555,028	0	62	62	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NLIC REO Holdings, LLC.....	Columbus.....	OH.	Dissolution	04/12/2018	03/31/2020	.....	.....743,862	.....	.....	.....	.....743,862	.....	.....743,862	-	-	(743,862)	(743,862)	.....
2299999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						0	743,862	0	0	0	743,862	0	743,862	0	0	(743,862)	(743,862)	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
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	American Tax Credit Fund 2020-A LLC.....	Columbus.....	OH.	Fully Amortized.....	12/27/2019	03/31/2020	993,875	-	(1,006,992)	.....	.....	....(1,006,992)	.....	.....	.....	.....	.....	.....0	.....
	Nationwide Affordable Housing Fund 60 Red Stone Equity Fund 71 LP	Cleveland.....	OH.	American Tax Credit Fund 2019-B.....	04/15/2019	02/19/2020	2,377,025	- .....	- .....	.....	.....	.....0	.....	.....2,377,025	2,683,142	.....	.....306,117	306,117	.....
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							3,370,900	0	(1,006,992)	0	0	(1,006,992)	0	2,377,025	2,683,142	0	306,117	306,117	0
4899999. Subtotal - Unaffiliated.....							14,717,938	0	(1,006,992)	0	0	(1,006,992)	0	13,724,063	14,030,198	(44)	306,179	306,135	0
4999999. Subtotal - Affiliated.....							0	743,862	0	0	0	743,862	0	743,862	0	0	(743,862)	(743,862)	0
5099999. Totals.....							14,717,938	743,862	(1,006,992)	0	0	(263,130)	0	14,467,925	14,030,198	(44)	(437,683)	(437,727)	0

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9	10
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - All Other Government															
040114	GW	4	Argentina (Republic of) Sr Nt 6.875% 0.....			D.....	03/17/2020.....	Direct.....				304,200	960,000	26,950	5FE.....
040114	HK	9	Argentina (Republic of) Sr Nt 5.625% 0.....			D.....	03/26/2020.....	Direct.....				849,910	2,278,000	17,302	5FE.....
1099999. Total - Bonds - All Other Government.....											1,154,110	3,238,000	44,252	XXX.....	
Bonds - U.S. States, Territories and Possessions															
982696	SF	4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser.....				02/04/2020.....	Piper Sandler Companies.....				6,630,000	6,630,000		1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....											6,630,000	6,630,000	0	XXX.....	
Bonds - U.S. Political Subdivisions of States															
758449	SG	8	Reedy Creek Impt Dist FL GO Txbl Ref Ser.....				02/05/2020.....	JP Morgan Securities LLC.....				1,430,000	1,430,000		1FE.....
758449	SH	6	Reedy Creek Impt Dist FL GO Txbl Ref Ser.....				02/05/2020.....	JP Morgan Securities LLC.....				8,600,000	8,600,000		1FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											10,030,000	10,030,000	0	XXX.....	
Bonds - U.S. Special Revenue and Special Assessment															
13077D	KT	8	California St Univ Rev Txbl Ref Ser B.....				02/06/2020.....	Merrill Lynch.....				7,530,000	7,530,000		1FE.....
3132DV	5K	7	FHLMC Pool #SD8050 3.000% 02/25/50.....				02/05/2020.....	Morgan Stanley & Co LLC.....				25,548,828	25,000,000	10,417	1.....
31418D	KQ	4	FNMA Pool #MA3902 2.500% 01/25/50.....				01/30/2020.....	Morgan Stanley & Co LLC.....				6,513,637	6,479,720	13,499	1.....
38611T	DL	8	Grand Parkway Trans Corp Txbl-Ref-Sub Ti.....				02/12/2020.....	Merrill Lynch.....				18,750,000	18,750,000		1FE.....
490728	B7	6	Kent OH St Univ Rev Txbl Ref Kent St Uni.....				01/16/2020.....	JP Morgan Securities LLC.....				1,500,000	1,500,000		1FE.....
490728	B8	4	Kent OH St Univ Rev Txbl Ref Kent St Uni.....				01/16/2020.....	JP Morgan Securities LLC.....				1,600,000	1,600,000		1FE.....
490728	C3	4	Kent OH St Univ Rev Txbl Ref Kent St Uni.....				01/16/2020.....	JP Morgan Securities LLC.....				3,300,000	3,300,000		1FE.....
490728	C4	2	Kent OH St Univ Rev Txbl Ref Kent St Uni.....				01/16/2020.....	JP Morgan Securities LLC.....				3,200,000	3,200,000		1FE.....
631060	CU	2	Narragansett Bay RI Wtr Sys Re Txbl Ref.....				02/27/2020.....	Barclays Capital Inc.....				880,000	880,000		1FE.....
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....				02/26/2020.....	Merrill Lynch.....				2,111,000	2,111,000		1FE.....
67760H	NB	3	Ohio St Tpk Commn Rev Ref Ser A 3.216%.....				02/13/2020.....	Citigroup.....				18,518,358	18,450,000	2,792	1FE.....
677704	F9	4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref.....				02/26/2020.....	Barclays Capital Inc.....				12,325,000	12,325,000		1FE.....
709235	Q2	4	Pennsylvania St Univ Rev Txbl Ref Ser B.....				02/05/2020.....	Barclays Capital Inc.....				13,265,000	13,265,000		1FE.....
756872	LE	5	Red River TX Edu Fin Corp Txbl Ref TCU P.....				01/16/2020.....	Jefferies & Company Inc.....				2,500,000	2,500,000		1FE.....
88283K	BL	1	Texas St Trans Comm Cen Rev Txbl Ref Fir.....				02/21/2020.....	Jefferies & Company Inc.....				14,585,000	14,585,000		1FE.....
956704	D3	1	West Virginia Univ Rev Txbl Ref Ser A.....				02/27/2020.....	Merrill Lynch.....				2,180,000	2,180,000		1FE.....
956704	D4	9	West Virginia Univ Rev Txbl Ref Ser A.....				02/27/2020.....	Merrill Lynch.....				540,000	540,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											134,846,823	134,195,720	26,708	XXX.....	
Bonds - Industrial and Miscellaneous															
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....				03/23/2020.....	Interest Capitalization.....				55,149	55,149		6FE.....
02379D	AA	8	American Airlines Inc Secured Ser B 3.....				02/05/2020.....	Robert W Baird & Co Inc.....				514,525	500,000	9,197	2FE.....
02665W	DJ	7	American Honda Fin Sr MTN 2.350% 01/08.....				01/07/2020.....	JP Morgan Securities LLC.....				3,996,680	4,000,000		1FE.....
03027X	BA	7	American Tower Corp Sr Nt 2.900% 01/15.....				01/07/2020.....	Various.....				16,926,110	17,000,000		2FE.....
032095	AJ	0	Amphenol Corp Sr Nt 2.800% 02/15/30.....				02/06/2020.....	Goldman Sachs & Company.....				4,061,720	4,000,000	46,667	2FE.....
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt 4.....				01/23/2020.....	Citigroup.....				1,173,960	1,000,000	528	2FE.....
03762Y	AH	0	Apidos CLO CLO Ser 2016-25A Cl A2R 3.5.....				03/27/2020.....	JP Morgan Securities LLC.....				1,805,400	2,000,000	13,686	1FE.....
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R 2.862%.....				02/24/2020.....	JP Morgan Securities LLC.....				16,500,000	16,500,000		1FE.....
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R 3.302%.....				02/24/2020.....	JP Morgan Securities LLC.....				9,000,000	9,000,000		1FE.....
038522	AQ	1	Aramark Services Inc Sr Nt 5.000% 02/0.....				03/06/2020.....	Various.....				36,518	36,000	195	3FE.....
04317@	BS	6	Arthur J Gallagher & Co Sr Nt 3.990% 0.....				01/30/2020.....	Bank of America BISD Dealer.....				8,000,000	8,000,000		2Z.....
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt 4.000% 0.....				02/10/2020.....	JP Morgan Securities LLC.....				3,951,063	3,850,000	41,922	2FE.....
052769	AG	1	Autodesk Inc Sr Nt 2.850% 01/15/30.....				02/25/2020.....	Various.....				22,735,780	22,500,000	20,355	2FE.....
05453G	AA	3	Axalta Coating Systems Sr Nt 4.875% 08.....				03/06/2020.....	Various.....				109,485	108,000	366	4FE.....
05522R	CX	4	Bank of America Credit Card Tr LBASS 201.....				03/26/2020.....	JP Morgan Securities LLC.....				625,137	628,500	482	1FE.....
05522R	CY	2	Bank of America Credit Card Tr LBASS Ser.....				03/31/2020.....	BNP Paribas Securities Corp.....				533,570	528,001	673	1FE.....

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
05522R	DA	3	Bank of America Credit Card Tr LBASS Ser.....			03/27/2020.....	Barclays Capital Inc.....			4,878,566		4,786,574	6,595		1FE.....
065405	AE	2	BANK CMBS Ser 2019-BN16 CI A4 4.005% 0.....			03/09/2020.....	Morgan Stanley & Co LLC.....			12,352,388		10,620,000	11,815		1FM.....
06540V	BB	0	BANK CMBS Ser 2019-BN24 CI A3 2.960% 1.....			03/09/2020.....	Various.....			11,566,678		10,530,000	8,658		1FM.....
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3 3.183% 0.....			03/09/2020.....	Morgan Stanley & Co LLC.....			7,377,590		6,700,000	5,924		1FM.....
075887	BM	0	Becton Dickinson & Co Sr Nt 4.875% 05/.....			02/05/2020.....	Morgan Stanley & Co LLC.....			2,358,460		2,000,000	22,208		2FE.....
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....			03/09/2020.....	Deutsche Bank Capital.....			15,824,824		14,500,000	11,793		1FM.....
08162B	BE	1	Benchmark Mtg Tr CMBS Ser 2019-B11 CI A5.....			03/19/2020.....	JP Morgan Securities LLC.....			9,987,500		10,000,000	21,646		1FM.....
084659	AS	0	Berkshire Hathaway Energy Sr Nt 4.050%.....			03/20/2020.....	Wells Fargo Securities LLC.....			21,721,943		21,750,000	.....		1FE.....
084659	AU	5	Berkshire Hathaway Energy Sr Nt 3.700%.....			03/25/2020.....	Wells Fargo Securities LLC.....			4,499,280		4,500,000	.....		1FE.....
085770	AA	3	Berry Global Escrow Corp 1st Lien 4.87.....			03/06/2020.....	Goldman Sachs & Company.....			18,810		18,000	134		3FE.....
125523	CL	2	Cigna Corp Sr Nt 2.400% 03/15/30.....			03/04/2020.....	Goldman Sachs & Company.....			6,688,744		6,700,000	.....		2FE.....
12597N	AS	2	CSAIL Commercial Mtg Tr CMBS Ser 20-C19.....			03/11/2020.....	Credit Suisse Securities LLC.....			51,499,650		50,000,000	103,143		1FE.....
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....			03/11/2020.....	BNP Paribas Securities Corp.....			6,867,000		7,000,000	39,924		1FE.....
14448C	AA	2	Carrier Global Corp Sr Nt 2.722% 02/15.....			02/18/2020.....	Various.....			28,085,264		28,000,000	.....		2FE.....
14448C	AB	0	Carrier Global Corp Sr Nt 3.377% 04/05.....			02/13/2020.....	Goldman Sachs & Company.....			2,249,910		2,250,000	.....		2FE.....
14448C	AC	8	Carrier Global Corp Sr Nt 3.577% 04/05.....			02/13/2020.....	Goldman Sachs & Company.....			3,749,850		3,750,000	.....		2FE.....
14448C	AH	7	Carrier Global Corp Sr Nt 2.493% 02/15.....			02/14/2020.....	JP Morgan Securities LLC.....			1,753,525		1,750,000	.....		2FE.....
15032T	AS	5	Cedar Funding Ltd CLO Ser 2013-1A A1R.....			03/23/2020.....	Mizuho Securities USA Inc.....			656,250		750,000	743		1FE.....
15033E	AA	6	Cedar Funding Ltd CLO Ser 2018-9A CI A1.....			03/27/2020.....	Amherst Pierpont.....			950,000		1,000,000	5,443		1FE.....
17305E	GK	5	Citibank Cr Card Issuance Tr LBASS Ser 2.....			03/27/2020.....	Goldman Sachs & Company.....			1,412,090		1,406,431	6,907		1FE.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....			03/04/2020.....	Barclays Capital Inc.....			1,052,536		1,005,783	419		1FM.....
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....			03/09/2020.....	Deutsche Bank Capital.....			18,489,492		17,000,000	13,547		1FM.....
17328H	BD	2	Citigroup Mtg Loan Trust CMBS Ser 2019-G.....			03/16/2020.....	Deutsche Bank Capital.....			24,949,836		23,600,000	31,325		1FM.....
17328R	AZ	2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46.....			02/13/2020.....	Citigroup.....			11,741,408		11,400,000	21,510		1FE.....
24703D	AZ	4	Dell Int LLC / EMC Corp 1st Lien 4.900.....			02/13/2020.....	JP Morgan Securities LLC.....			1,950,918		1,750,000	32,633		2FE.....
24703D	BA	8	Dell Int LLC / EMC Corp 1st Lien 5.300.....			02/13/2020.....	Goldman Sachs & Company.....			7,084,407		6,150,000	122,923		2FE.....
247361	ZV	3	Delta Airlines Inc PTC Ser 2020-AA 2.0.....			03/04/2020.....	Morgan Stanley & Co LLC.....			12,100,000		12,100,000	.....		1FE.....
247361	ZW	1	Delta Airlines Inc PTC Ser 2020-A 2.50.....			03/04/2020.....	Morgan Stanley & Co LLC.....			8,400,000		8,400,000	.....		2FE.....
254683	CK	9	Discover Card Mstr Tr LBASS Ser 2019-A1.....			03/26/2020.....	Lloyds Securities Inc.....			461,698		457,286	579		1FE.....
25470D	AR	0	Discovery Communications Sr Nt 3.950%.....			02/12/2020.....	Various.....			1,298,940		1,200,000	18,806		2FE.....
25470D	BF	5	Discovery Communications Sr Nt 4.125%.....			02/12/2020.....	Goldman Sachs & Company.....			1,646,535		1,500,000	15,297		2FE.....
26253L	AA	0	Dryden Senior Loan Fund CLO Ser 2020-78A.....			03/23/2020.....	Various.....			37,875,000		39,000,000	.....		1FE.....
26253L	AC	6	Dryden Senior Loan Fund CLO Ser 2020-78A.....			02/21/2020.....	Goldman Sachs & Company.....			11,500,000		11,500,000	.....		1FE.....
26441Y	BD	8	Duke-Weeks Realty LP Sr Nt 3.050% 03/0.....			02/13/2020.....	Various.....			3,002,843		3,075,000	.....		2FE.....
29278N	AQ	6	Energy Transfer Operating LP Sr Nt 3.7.....			01/07/2020.....	Various.....			7,987,440		8,000,000	.....		2FE.....
29364W	BD	9	Entergy Louisiana LLC Secured 1st Mtg.....			03/03/2020.....	MUFG Securities Inc.....			5,386,770		5,400,000	.....		1FE.....
337932	AL	1	Firstenergy Corp Sr Nt 2.650% 03/01/30.....			02/18/2020.....	Morgan Stanley & Co LLC.....			7,294,817		7,300,000	.....		2FE.....
369550	BK	3	General Dynamics Corp Sr Nt 3.250% 04/.....			03/23/2020.....	Wells Fargo Securities LLC.....			4,977,750		5,000,000	.....		1FE.....
369550	BM	9	General Dynamics Corp Sr Nt 3.625% 04/.....			03/23/2020.....	Wells Fargo Securities LLC.....			9,894,700		10,000,000	.....		1FE.....
37940X	AB	8	Global Payments Inc Sr Nt 3.200% 08/15.....			02/13/2020.....	Morgan Stanley & Co LLC.....			9,453,687		9,000,000	134,347		2FE.....
37940X	AC	6	Global Payments Inc Sr Nt 4.150% 08/15.....			02/12/2020.....	Goldman Sachs & Company.....			2,041,596		1,800,000	37,350		2FE.....
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....			01/13/2020.....	Nomura Securities Intl LLC.....			3,279,336		3,148,832	30,949		1FE.....
415864	AM	9	Harsco Corp Sr Nt 5.750% 07/31/27.....			03/03/2020.....	Goldman Sachs & Company.....			35,438		35,000	196		3FE.....
000000	00	0	Hawkeye Energy Collab LLC Sr Nt 3.620%.....			03/10/2020.....	Direct.....			16,710,000		16,710,000	.....		1Z.....
442851	AK	7	Howard University Sr Nt 2.845% 10/01/2.....			01/31/2020.....	Loop Capital Markets LLC.....			500,000		500,000	.....		2FE.....
458140	BR	0	Intel Corp Sr Nt 3.900% 03/25/30.....			03/20/2020.....	JP Morgan Securities LLC.....			6,486,675		6,500,000	.....		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
459200	KA	8	International Bus Machs Corp Sr Nt 3.5.....		01/16/2020.....	Credit Suisse Securities LLC.....		5,410,550	5,000,000	32,083	1FE.....
48250N	AC	9	KFC/Pizza Hut/Taco Bell Sr Nt 4.750% 0.....		03/06/2020.....	Various.....		90,198	88,000	1,094	3FE.....
50200F	AC	3	LCM Ltd Partnership CLO Ser 26A CI A1.....		03/25/2020.....	BNP Paribas Securities Corp.....		893,500	1,000,000	5,297	1FE.....
50247@	AA	4	LV Stadium Co Sr Sec Nt 3.360% 06/30/4.....		03/12/2020.....	Bank of America BISD Dealer.....		7,000,000	7,000,000		1PL.....
548661	DR	5	Lowes Cos Inc Sr Nt 3.650% 04/05/29.....		01/23/2020.....	Credit Suisse Securities LLC.....		540,680	500,000	5,678	2FE.....
548661	DS	3	Lowes Cos Inc Sr Nt 4.550% 04/05/49.....		01/23/2020.....	Bank of America BISD Dealer.....		6,580,310	5,500,000	77,856	2FE.....
55820J	AL	4	Madison Park Funding LTD CLO Ser 2016-21.....		03/16/2020.....	Various.....		36,435,000	38,000,000	208,018	1FE.....
55953T	AJ	6	Magnetite CLO Ltd CLO Ser 2016-18A CI AR.....		03/30/2020.....	Morgan Stanley & Co LLC.....		3,743,120	3,893,000	12,889	1FE.....
57636Q	AP	9	Mastercard Inc Sr Nt 3.350% 03/26/30.....		03/24/2020.....	Citigroup.....		1,746,605	1,750,000		1FE.....
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4.....		03/02/2020.....	Various.....		7,411,035	7,042,000	1,418	1FM.....
615394	AM	5	MOOG INC Sr Nt 4.250% 12/15/27.....		01/06/2020.....	JP Morgan Securities LLC.....		378,788	370,000	1,092	3FE.....
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....		03/10/2020.....	Cantor Fitzgerald & Co.....		7,287,098	6,590,000	6,297	1FM.....
61945C	AE	3	Mosaic Co Sr Nt 5.625% 11/15/43.....		01/27/2020.....	Morgan Stanley & Co LLC.....		1,791,030	1,500,000	17,344	2FE.....
620076	BL	2	Motorola Solutions Inc Sr Nt 4.600% 02.....		01/24/2020.....	Stifel Nicolaus & Co Inc.....		1,099,090	1,000,000	19,806	2FE.....
620076	BN	8	Motorola Solutions Inc Sr Nt 4.600% 05.....		01/27/2020.....	Stifel Nicolaus & Co Inc.....		3,129,504	2,800,000	23,307	2FE.....
637417	AN	6	National Retail Properties Inc Sr Nt 2.....		02/18/2020.....	Wells Fargo Securities LLC.....		8,871,342	8,900,000		2FE.....
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		03/09/2020.....	Wells Fargo Securities LLC.....		29,500,000	29,500,000		1Z.....
64133K	AC	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		03/09/2020.....	Wells Fargo Securities LLC.....		12,500,000	12,500,000		1Z.....
64828X	AB	9	New Residential Mtg Ln Tr RMBS Ser 2020-.....		02/05/2020.....	Goldman Sachs & Company.....		10,143,529	9,970,000	29,910	1FE.....
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017-.....		03/27/2020.....	Citigroup.....		958,558	1,014,347	3,254	1FM.....
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-.....		02/28/2020.....	Wells Fargo Securities LLC.....		3,134,062	2,931,170	692	1FM.....
651639	AX	4	Newmont Mining Corp Sr Nt 2.800% 10/01.....		02/06/2020.....	Bank of America BISD Dealer.....		12,790,000	12,500,000	140,000	2FE.....
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....		03/25/2020.....	Deutsche Bank Capital.....		1,056,103	1,123,000	1,202	1FE.....
666807	BS	0	Northrop Grumman Corp Sr Nt 4.400% 05/.....		03/19/2020.....	JP Morgan Securities LLC.....		6,473,935	6,500,000		2FE.....
682680	AY	9	ONEOK Inc Sr Nt 3.400% 09/01/29.....		03/02/2020.....	Various.....		12,163,760	11,800,000	103,549	2FE.....
682680	AZ	6	ONEOK Inc Sr Nt 4.450% 09/01/49.....		03/02/2020.....	JP Morgan Securities LLC.....		6,047,880	6,000,000	2,225	2FE.....
682680	BB	8	ONEOK Inc Sr Nt 3.100% 03/15/30.....		03/05/2020.....	Barclays Capital Inc.....		10,688,979	10,700,000		2FE.....
682680	BC	6	ONEOK Inc Sr Nt 4.500% 03/15/50.....		03/05/2020.....	Barclays Capital Inc.....		5,791,416	5,800,000		2FE.....
688225	AH	4	Oshkosh Truck Corp Sr Nt 3.100% 03/01/.....		02/11/2020.....	Wells Fargo Securities LLC.....		2,988,720	3,000,000		2FE.....
688239	AF	9	Oshkosh Truck Corp Sr Nt 4.600% 05/15/.....		02/26/2020.....	Wells Fargo Securities LLC.....		1,459,588	1,300,000	17,109	2FE.....
68902V	AF	4	Otis Worldwide Corp Sr Nt 2.565% 02/15.....		02/19/2020.....	Various.....		15,999,982	16,000,000		2FE.....
69370C	AC	4	PTC Inc Sr Nt 4.000% 02/15/28.....		01/30/2020.....	JP Morgan Securities LLC.....		1,020,000	1,020,000		3FE.....
70163#	AA	0	Parliament Funding (Owl Rock) Nt 4.659.....		03/30/2020.....	Direct.....		3,200,000	3,200,000		2PL.....
737446	AQ	7	Post Holdings Inc Sr Nt 4.625% 04/15/3.....		02/12/2020.....	Various.....		1,005,132	1,001,000		4FE.....
74340X	BK	6	Prologis LP Sr Nt 3.250% 10/01/26.....		02/10/2020.....	Tax Free Exchange.....		31,021,081	31,200,000	363,350	1FE.....
74340X	BL	4	Prologis LP Sr Nt 4.375% 02/01/29.....		02/10/2020.....	Tax Free Exchange.....		11,708,459	11,715,000	12,813	1FE.....
744320	BA	9	Prudential Financial Inc Sr Nt 3.935%.....		03/03/2020.....	Goldman Sachs & Company.....		6,841,763	6,100,000	58,336	1FE.....
80386W	AA	3	Sasol Financing USA LLC Sr Nt 5.875% 0.....		03/31/2020.....	Direct.....		249,696	480,000	6,355	3FE.....
81728U	AA	2	Sensata Technologies BV Sr Nt 4.375% 0.....		03/06/2020.....	JP Morgan Securities LLC.....		18,000	18,000	55	3FE.....
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.....		02/10/2020.....	Robert W Baird & Co Inc.....		2,372,987	2,326,526	43,467	2FE.....
854502	AL	5	Stanley Black & Decker Inc Sr Nt 2.300.....		02/03/2020.....	Bank of America BISD Dealer.....		19,435,065	19,500,000		1FE.....
871829	BJ	5	Sysco Corp Sr Nt 3.300% 02/15/50.....		02/11/2020.....	Goldman Sachs & Company.....		1,497,165	1,500,000		2FE.....
871829	BK	2	Sysco Corp Sr Nt 2.400% 02/15/30.....		02/11/2020.....	Bank of America BISD Dealer.....		3,487,645	3,500,000		2FE.....
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....		03/11/2020.....	Bank of America BISD Dealer.....		1,409,069	1,297,000	1,675	1FM.....
89175V	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		03/09/2020.....	Bank of America BISD Dealer.....		6,552,359	6,150,000	5,979	1FM.....
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....		02/13/2020.....	Bank of America BISD Dealer.....		691,025	640,000	1,133	1FM.....

SCHEDULE D - PART 3

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

QE04.3

1			2		3	4	5	6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
89788K	AA	4	Truist Bank Sub Nt	2.250% 03/11/30.....		03/04/2020.....	Various.....		9,996,850	10,000,000		1FE.....
90265E	AQ	3	UDR Inc Sr Nt	3.200% 01/15/30.....		02/19/2020.....	Wells Fargo Securities LLC.....		2,641,500	2,500,000	9,556	2FE.....
911365	BN	3	United Rentals Inc Sr Nt	4.000% 07/15/.....		03/06/2020.....	Goldman Sachs & Company.....		17,730	18,000	30	3FE.....
92338B	AC	9	Verde CLO Ltd CLO Ser 2019-1A Cl A	3.1.....		03/30/2020.....	Morgan Stanley & Co LLC.....		1,922,000	2,000,000	13,609	1FE.....
92940P	AD	6	Westrock Company Sr Nt	4.900% 03/15/29.....		02/11/2020.....	Bank of America BISD Dealer.....		8,173,900	7,000,000	141,011	2FE.....
92940P	AE	4	Westrock Company Sr Nt	3.900% 06/01/28.....		03/05/2020.....	Wells Fargo Securities LLC.....		1,544,578	1,400,000	14,863	2FE.....
95002E	BB	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....			02/07/2020.....	Wells Fargo Securities LLC.....		23,071,866	22,400,000	44,084	1FE.....
98212B	AL	7	WPX Energy Inc Sr Nt	4.500% 01/15/30.....		01/07/2020.....	Various.....		502,500	500,000		3FE.....
98956P	AS	1	Zimmer Hldgs Inc Sr Nt	3.050% 01/15/26.....		03/13/2020.....	Citigroup.....		9,988,100	10,000,000		2FE.....
98956P	AT	9	Zimmer Hldgs Inc Sr Nt	3.550% 03/20/30.....		03/13/2020.....	Citigroup.....		13,217,935	13,250,000		2FE.....
P16259	AM	8	BBVA Bancomer SA Texas Sub Nt	5.125% 0.....		02/03/2020.....	Direct.....		341,600	320,000	820	3FE.....
134808	AC	8	Canacol Energy Ltd Sr Nt	7.250% 05/03/.....	A.....	03/11/2020.....	Direct.....		323,938	355,000	9,294	4FE.....
683715	AB	2	Open Text Corp Sr Nt	5.875% 06/01/26.....	A.....	03/09/2020.....	Citigroup.....		114,400	110,000	1,795	3FE.....
683715	AC	0	Open Text Corp Sr Nt	3.875% 02/15/28.....	A.....	03/02/2020.....	Various.....		1,259,100	1,260,000	310	3FE.....
683720	AA	4	Open Text Corp Sr Nt	4.125% 02/15/30.....	A.....	02/03/2020.....	Barclays Capital Inc.....		770,000	770,000		3FE.....
94106B	AA	9	Waste Connections Inc Sr Nt	2.600% 02/.....	A.....	01/21/2020.....	Bank of America BISD Dealer.....		2,999,730	3,000,000		2FE.....
94106B	AB	7	Waste Connections Inc Sr Nt	3.050% 04/.....	A.....	03/04/2020.....	JP Morgan Securities LLC.....		2,660,175	2,700,000		2FE.....
000000	00	0	Digicel Limited Sr Nt	6.000% 04/15/21.....	D.....	01/17/2020.....	Direct.....		173,738	205,000	3,314	6FE.....
000000	00	0	Cia Latino Americana 1st Lien	9.500% 0.....	D.....	03/27/2020.....	Direct.....		50,700	135,000	264	5FE.....
000000	00	0	TBC Bank JSC Sr Nt	5.750% 06/19/24.....	D.....	01/15/2020.....	Direct.....		265,313	250,000	1,118	3FE.....
000000	00	0	Vendanta Resources Plc Sr Nt	6.125% 08.....	D.....	03/02/2020.....	Direct.....		201,000	240,000	1,021	4FE.....
000000	00	0	Banco Do Brasil (Cayman) Sr Nt	4.625%.....	D.....	01/09/2020.....	Direct.....		994,520	940,000	21,496	3FE.....
000000	00	0	Dar Al-Arkan Sukuk Co Lt Sr Nt	6.750%.....	D.....	01/22/2020.....	Direct.....		335,400	325,000	6,033	4FE.....
000000	00	0	Akbank TAS Sr Nt	5.125% 03/31/25.....	D.....	03/02/2020.....	Direct.....		211,332	220,000	4,823	4FE.....
000000	00	0	China Evergrande Group Sec Nt	8.750% 0.....	D.....	01/09/2020.....	Direct.....		177,500	200,000	583	4FE.....
000000	00	0	YPF Sociedad Anonima Sr Nt	8.500% 07/2.....	D.....	03/10/2020.....	Direct.....		1,671,894	2,020,000	17,595	5FE.....
000000	00	0	MHP Lux SA Sr Nt	6.950% 04/03/26.....	D.....	03/24/2020.....	Direct.....		167,955	235,000	7,849	4FE.....
000000	00	0	Medco Bell PTE Ltd 1st Lien	6.375% 01/.....	D.....	03/09/2020.....	Direct.....		264,000	375,000	2,723	4FE.....
000000	00	0	Nexa Resources SA Sr Nt	5.375% 05/04/2.....	D.....	02/20/2020.....	Direct.....		682,943	635,000	10,429	3FE.....
000000	00	0	Centrais Eletricas Bras Sr Nt	4.625% 0.....	D.....	03/03/2020.....	Direct.....		282,906	275,000	1,095	3FE.....
000000	00	0	Intl Airport Finance SA 1st Lien	12.000.....	D.....	03/12/2020.....	Direct.....		117,000	150,000	50	4FE.....
000000	00	0	ACWA Power Mgmt Invst Sec Nt	5.950% 12.....	D.....	01/06/2020.....	Direct.....		353,925	330,000	1,254	2FE.....
00973R	AE	3	Aker BP ASA Nt	3.000% 01/15/25.....	D.....	01/17/2020.....	Various.....		3,644,833	3,650,000	58	2FE.....
00973R	AF	0	Aker BP ASA Nt	3.750% 01/15/30.....	D.....	01/10/2020.....	Various.....		27,694,038	27,700,000		2FE.....
05583J	AG	7	BPCE SA Sr Nt	2.375% 01/14/25.....	D.....	01/06/2020.....	Barclays Capital Inc.....		24,850,500	25,000,000		1FE.....
05968L	AL	6	Bancolumbia SA Sub Nt	4.625% 12/18/29.....	D.....	01/21/2020.....	Direct.....		677,325	660,000	2,968	3FE.....
067316	AH	2	Bacardi LTD Sr Nt	5.300% 05/15/48.....	D.....	02/06/2020.....	Credit Suisse Securities LLC.....		4,365,550	3,500,000	43,799	2FE.....
09659W	2K	9	BNP Paribas Sr Nt	3.052% 01/13/31.....	D.....	02/25/2020.....	JP Morgan Securities LLC.....		4,727,788	4,600,000	17,159	1FE.....
12642K	AB	0	CSN Islands XI Corp Sr Nt	6.750% 01/28.....	D.....	01/23/2020.....	Direct.....		380,000	380,000		4FE.....
151290	BV	4	Cemex SAB de CV Sec Nt	5.450% 11/19/29.....	D.....	02/13/2020.....	Direct.....		274,430	260,000	3,503	3FE.....
15236F	AB	6	Centrais Eletricas Brasileiro Sr Nt	4.6.....	D.....	03/03/2020.....	Direct.....		921,070	910,000	1,633	3FE.....
20445P	AG	0	Cia Latino Americana 1st Lien	9.500% 0.....	D.....	03/04/2020.....	Direct.....		90,068	187,155		5FE.....
20445P	AG	0	Cia Latino Americana 1st Lien	9.500% 0.....	D.....	01/17/2020.....	Tax Free Exchange.....		1,474,669	1,500,000		5FE.....
225313	AM	7	Credit Agricole SA Sub Nt	3.250% 01/14.....	D.....	02/25/2020.....	Various.....		49,925,723	49,400,000	47,703	2FE.....
251566	AA	3	Deutsche Telekom AG Sr Nt	3.625% 01/21.....	D.....	01/13/2020.....	Various.....		12,861,420	13,000,000		2FE.....
37959D	AB	0	Globo Comunicacoes Sr Nt	4.875% 01/22/.....	D.....	01/16/2020.....	Direct.....		200,000	200,000		3FE.....
40053F	AC	2	Grupo Aval Ltd Sr Nt	4.375% 02/04/30.....	D.....	01/28/2020.....	Direct.....		313,211	315,000		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
48300T	AD 4	Kaisa Group Holdings LTD Sec Nt 11.950%.....		D.....	01/09/2020.....	Direct.....		213,750	200,000	5,378	4FE.....
49989A	AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25.....		D.....	01/31/2020.....	Direct.....		218,800	200,000	5,164	4FE.....
58547D	AD 1	Melco Resorts Finance Sr Nt 5.375% 12/.....		D.....	01/15/2020.....	Direct.....		653,906	625,000	4,013	3FE.....
62954H	AA 6	NXP BV Sr Nt 3.875% 06/18/26.....		D.....	01/21/2020.....	Citigroup.....		3,205,890	3,000,000	11,302	2FE.....
62954H	AB 4	NXP BV Sr Nt 4.300% 06/18/29.....		D.....	02/12/2020.....	Various.....		11,073,195	10,000,000	61,454	2FE.....
692733	AB 4	Oztel Holdings SPC Ltd Sec Nt 6.625% 0.....		D.....	03/25/2020.....	Direct.....		46,880	64,000	1,802	3FE.....
71647N	AA 7	Petrobras Global Finance Nt 5.625% 05/.....		D.....	03/09/2020.....	Direct.....		364,480	340,000	5,897	3FE.....
75975A	AA 8	Renew Power Pvt Ltd 1st Lien Nt 5.875%.....		D.....	01/21/2020.....	Direct.....		500,000	500,000		3FE.....
785712	AG 5	Sable Intl Finance Ltd Nt 5.750% 09/07.....		D.....	02/25/2020.....	Direct.....		1,095,239	1,030,000	6,128	3FE.....
90015Y	AA 7	Türkiye Sinai Kalkinma Sr Nt 6.000% 01.....		D.....	01/15/2020.....	Direct.....		233,752	235,000		4FE.....
92334V	AA 3	Veon Holdings BV Sr Nt 4.000% 04/09/25.....		D.....	01/30/2020.....	Direct.....		676,063	650,000	7,989	3FE.....
G9420R	AA 4	Valaris Plc Sr Nt 4.875% 06/01/22.....		D.....	02/26/2020.....	Tax Free Exchange.....		18,306,791	18,000,000	207,188	5FE.....
G9420R	AD 8	Valaris Plc Sr Nt 5.400% 12/01/42.....		D.....	02/26/2020.....	Tax Free Exchange.....		10,958,608	11,000,000	140,250	5FE.....
Q8562*	AF 2	Sonic Healthcare Services Pty Sr Nt 3.....		D.....	01/15/2020.....	MUFG Securities Inc.....		10,000,000	10,000,000		2Z.....
Q8562*	AG 0	Sonic Healthcare Services Pty Sr Nt 3.....		D.....	01/15/2020.....	MUFG Securities Inc.....		20,000,000	20,000,000		2Z.....
Q9389#	AJ 9	Vector Limited Sr Nt 2.740% 03/12/35.....		D.....	03/12/2020.....	MUFG Securities Inc.....		10,000,000	10,000,000		2Z.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,120,183,056	1,101,691,754	2,930,575	...XXX.....

Bonds - Unaffiliated Bank Loans

000000	00 0	OTG Management LLC Incremental DD Term L.....			02/26/2020.....	Direct.....		115,787	115,787		3PL.....
000000	00 0	Animal Supply Company New Term Ln Nt 1.....			02/05/2020.....	Direct.....		403,448	413,793		5Z.....
000000	00 0	Animal Supply Company New Term Ln Nt 1.....			03/31/2020.....	Interest Capitalization.....		1,582	1,582		5Z.....
000000	00 0	Visual Edge Technology Inc Delayed Draw.....			02/28/2020.....	Tax Free Exchange.....		9,824	9,824		5PL.....
000000	00 0	Petroleum Service Group LLC First Lient T.....			03/06/2020.....	Tax Free Exchange.....		290,434	290,434	334	3PL.....
000000	00 0	Planview Incremental Term Ln Nt 2 6.86.....			03/06/2020.....	Tax Free Exchange.....		1,198,338	1,205,676	1,373	3Z.....
000000	00 0	US Radiology Specialists Inc Additional.....			02/11/2020.....	Direct.....		737,153	752,196		4FE.....
000000	00 0	US Radiology Specialists Inc Additional.....			01/02/2020.....	Direct.....		299,374	300,879		4FE.....
000000	00 0	US Radiology Specialists Inc Additional.....			02/28/2020.....	Tax Free Exchange.....		737,306	752,196		4FE.....
000000	00 0	Sovos LLC Revolver Nt 1 5.982% 04/29/2.....			03/26/2020.....	Direct.....		820,696	820,696		4PL.....
000000	00 0	Ankura Consulting Group LLC 1st Lien Ter.....			03/26/2020.....	Tax Free Exchange.....		14,394	14,621	5	4FE.....
000000	00 0	Topix Pharma Term Ln Nt 2 5.691% 10/31.....			02/28/2020.....	Tax Free Exchange.....		2,207	2,250		3PL.....
000000	00 0	Westrock Coffee Holdings LLC Term Ln Nt.....			03/24/2020.....	Direct.....		7,368,750	7,500,000		4Z.....
000000	00 0	Reddy Ice Holdings Inc Term Ln Nt 3 6.....			03/03/2020.....	Tax Free Exchange.....		3,449	3,545	1	3PL.....
000000	00 0	Reddy Ice Holdings Inc Delayed Draw Term.....			03/18/2020.....	Direct.....		91,336	92,727		3PL.....
000000	00 0	Petroleum Service Group LLC Delayed Draw.....			03/24/2020.....	Direct.....		29,918	30,220		3PL.....
000000	00 0	Concert Golf Partners LLC Delayed Draw T.....			02/03/2020.....	Direct.....		41,388	41,806		2Z.....
000000	00 0	Wealth Enhance Group LLC Delayed Draw Te.....			02/28/2020.....	Direct.....		85,577	86,333		3Z.....
000000	00 0	Marcone Appliance Parts Inc Incremental.....			02/20/2020.....	Direct.....		209,959	213,699		5.....
000000	00 0	Athenahealth Inc Term Ln B Nt 1 5.311%.....			03/12/2020.....	Tax Free Exchange.....		1,016	1,034		4FE.....
000000	00 0	Wildcat Buyer Co Inc Term Ln Nt 1 7.13.....			02/27/2020.....	Direct.....		251,621	257,413		4Z.....
000000	00 0	Lytix Term Ln Nt 1 7.000% 02/28/26.....			02/27/2020.....	Direct.....		2,927,468	2,982,581		4Z.....
000000	00 0	GB Auto Service Inc Delayed Draw Term Ln.....			03/09/2020.....	Direct.....		99,458	100,589		4Z.....
000000	00 0	Pathway Partners Vet Mgmt LLC 1st Lien T.....			03/31/2020.....	Direct.....		941,301	946,032		3Z.....
000000	00 0	Kellermeyer Building Svcs Delayed Draw T.....			01/10/2020.....	Direct.....		170,824	172,549		4Z.....
000000	00 0	Generac Power Systems Inc New Term Ln B.....			01/02/2020.....	Tax Free Exchange.....		1,847,136	1,888,510	192	3FE.....
000000	00 0	GPM Investments LLC Term Ln Nt 1 6.200.....			02/28/2020.....	Direct.....		726,198	744,819		4Z.....
00797*	AA 5	Aero Operating LLC Term Ln Nt 1 8.081%.....			02/07/2020.....	Direct.....		909,675	933,000		3Z.....

QE04.4

SCHEDULE D - PART 3

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

QE04.5

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....		02/28/2020.....	Tax Free Exchange.....		7,334	7,500		4Z.....
03525@	AA	6	Animal Supply Company New Term Ln Nt 1.....		03/31/2020.....	Interest Capitalization.....		19,653	19,653		5.....
20049#	AA	5	Command Alkon Inc 1st Lien Term Ln Nt 1.....		03/31/2020.....	Interest Capitalization.....		14,913	14,913		3PL.....
25374L	A*	9	Centric Brands Inc 1st Lien Term Ln Nt 6.....		01/31/2020.....	Tax Free Exchange.....		49,214	50,000	22	4PL.....
30282#	AB	8	First Watch Restaurants Delayed Draw Ter.....		01/06/2020.....	Direct.....		247,766	247,766		3PL.....
35041@	AD	7	Foundation Risk Partners Corp Delayed Dr.....		02/11/2020.....	Direct.....		140,666	142,087		3PL.....
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4 7.081%.....		03/02/2020.....	Interest Capitalization.....		16,167	16,167		3PL.....
48881#	AC	3	En Engineering LLC (Kene Acq) Delayed Dr.....		02/06/2020.....	Direct.....		99,372	100,376		3PL.....
48881#	AC	3	En Engineering LLC (Kene Acq) Delayed Dr.....		03/31/2020.....	Tax Free Exchange.....		99,388	100,376		3PL.....
62931*	AC	8	Topix Pharma Delayed Draw Term Ln Nt 2.....		02/21/2020.....	Direct.....		235,373	237,750		3PL.....
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		03/13/2020.....	Tax Free Exchange.....		306,032	314,992	189	3PL.....
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		03/13/2020.....	Tax Free Exchange.....		78,819	78,819	23	3PL.....
69406*	AB	1	Planview Incremental Term Ln 2 Nt 1 7.....		01/30/2020.....	Direct.....		301,590	304,636		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/17/2020.....	Direct.....		254,983	256,264		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		02/28/2020.....	Tax Free Exchange.....		233,559	234,729	195	3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/13/2020.....	Direct.....		42,536	42,750		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/10/2020.....	Direct.....		77,471	77,861		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		01/23/2020.....	Direct.....		81,778	82,189		3FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		01/24/2020.....	Direct.....		61,694	62,004		3FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		02/28/2020.....	Direct.....		20,394	20,496		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/27/2020.....	Direct.....		53,741	54,011		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		02/24/2020.....	Direct.....		38,379	38,571		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/06/2020.....	Direct.....		59,561	59,861		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/02/2020.....	Direct.....		69,295	69,643		3Z.....
78433*	AA	1	SG Acquisition Inc (Safeguard) Term Ln N.....		01/27/2020.....	Direct.....		1,176,000	1,200,000		3Z.....
81389#	AB	3	SecurAmerica LLC Delayed Draw Term Ln Nt.....		01/29/2020.....	Direct.....		81,326	81,326		2PL.....
816307	A@	1	Selectquote Inc Initial Term Ln Nt 2 7.....		03/31/2020.....	Tax Free Exchange.....		5,195,310	5,294,118		3PL.....
89158*	AC	7	Touchstone Acquisition Inc Term Ln Nt 1.....		03/31/2020.....	Tax Free Exchange.....		4,795	4,898	1	3PL.....
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.....		01/01/2020.....	Tax Free Exchange.....		624,906	627,921		4FE.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 6.....		02/28/2020.....	Tax Free Exchange.....		10,692	10,833		5PL.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....		02/28/2020.....	Interest Capitalization.....		13,497	13,497		5PL.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....		02/28/2020.....	Interest Capitalization.....		12,298	12,298		5PL.....
000000	00	0	Desarrolladora Energetica SA 9.500% 07.....	D.....	01/27/2020.....	Taxable Exchange.....		1,564,286	2,085,714		6*.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....								31,628,405	32,638,810	2,335	XXX.....
8399997. Total - Bonds - Part 3.....								1,304,472,394	1,288,424,284	3,003,870	XXX.....
8399999. Total - Bonds.....								1,304,472,394	1,288,424,284	3,003,870	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred											
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....		03/12/2020.....	Direct.....	6,230,750	623,075			1PL.....
000000	00	0	Woori Bank Jr Sub Nt 4.250% Perpet.....	D.....	01/31/2020.....	Direct.....	670,000,000	676,030		9,096	3FE.....
000000	00	0	Royal Capital BV Sr Nt 4.875% Perpet.....	D.....	02/13/2020.....	Direct.....	250,000,000	255,625		3,487	4Z.....
000000	00	0	Banco Mercantil De Norte Jr Sub Nt 6.8.....	D.....	03/19/2020.....	Direct.....	360,000,000	271,800		5,294	3FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....								1,826,530	XXX	17,877	XXX.....
8999997. Total - Preferred Stocks - Part 3.....								1,826,530	XXX	17,877	XXX.....
8999999. Total - Preferred Stocks.....								1,826,530	XXX	17,877	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other											
31340#	00	1	Federal Home Loan Bank Com Cl B.....		03/25/2020.....	Direct.....	51,200,000	5,120,000	XXX		

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
000000 00 0	Landsbanki Islands HF Com.....		B.....	01/31/2020.....	Taxable Exchange.....	1,151,960		XXX		
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						5,120,000	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other										
63866# 10 7	Nationwide Life & Annuity Ins Com.....			03/30/2020.....	Capital Contribution.....		50,000,000	XXX		
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....						50,000,000	XXX	0	XXX
Common Stocks - Mutual Funds										
63867R 61 3	Nationwide Fd-R (Seed).....			03/09/2020.....	Direct.....	0.110	2	XXX		
63868D 72 0	Nationwide Loomis Destination 2065-INST.....			02/28/2020.....	Direct.....	500.000	5,000	XXX		
63868D 73 8	Nationwide Loomis Destination 2065-R6.....			02/28/2020.....	Direct.....	98,500.000	985,000	XXX		
63868D 74 6	Nationwide Loomis Destination 2065-R.....			02/28/2020.....	Direct.....	500.000	5,000	XXX		
63868D 75 3	Nationwide Loomis Destination 2065-A.....			02/28/2020.....	Direct.....	500.000	5,000	XXX		
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund.....			03/09/2020.....	Direct.....	0.650	16	XXX		
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund.....			03/09/2020.....	Direct.....	0.620	16	XXX		
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund.....			03/09/2020.....	Direct.....	0.710	18	XXX		
63868D 80 3	Nationwide Loomis Fund -R6.....			03/09/2020.....	Direct.....	0.680	14	XXX		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund.....			03/09/2020.....	Direct.....	0.530	14	XXX		
63868J 87 5	Nationwide Var Ins Tr Govt Money Market.....			03/31/2020.....	Direct.....	15.370	15	XXX		
9499999.	Total - Common Stocks - Mutual Funds.....						1,000,095	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....						56,120,095	XXX	0	XXX
9799999.	Total - Common Stocks.....						56,120,095	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....						57,946,625	XXX	17,877	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,362,419,019	XXX	3,021,747	XXX

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
Bonds - U.S. Government																							
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	03/01/2020.	Paydown.....		90,650	90,650	93,961	90,743		(93)		(93)		90,650			0	1,114	09/15/2025.	1.....
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1	..	03/01/2020.	Paydown.....		42,258	42,258	43,474	42,315		(57)		(57)		42,258			0	414	06/15/2028.	1.....
0599999.		Total - Bonds - U.S. Government.....						132,908	132,908	137,435	133,058	0	(150)	0	(150)	0	132,908	0	0	0	1,528	XXX	XXX
Bonds - All Other Government																							
000000	00	0	Republic of Nigeria Sr Nt 7.696% 02/23/...	D	01/07/2020.	Direct.....		491,031	475,000	421,800	423,095		25		25		423,120		67,911	67,911	13,810	02/23/2038.	4FE.....
1099999.		Total - Bonds - All Other Government.....						491,031	475,000	421,800	423,095	0	25	0	25	0	423,120	0	67,911	67,911	13,810	XXX	XXX
Bonds - U.S. States, Territories and Possessions																							
57582R	YN	0	Massachusetts St GO Ref Ser D 2.663% 0	..	03/01/2020.	Call 100.0000.....		510,000	510,000	510,000	510,000				0		510,000			0	6,376	09/01/2039.	1FE.....
1799999.		Total - Bonds - U.S. States, Territories & Possessions.....						510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	6,376	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
3128MJ	2Z	2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	03/01/2020.	Paydown.....		1,850,709	1,850,709	1,875,867	1,875,595		(24,887)		(24,887)		1,850,709			0	10,116	12/15/2047.	1.....
3128MJ	3M	0	FHLMC Gold Pool #G08803 3.000% 03/15/4	..	03/01/2020.	Paydown.....		1,934,948	1,934,948	1,940,163	1,940,081		(5,134)		(5,134)		1,934,948			0	10,815	03/15/2048.	1.....
3128MJ	4X	5	FHLMC Pool #G08837 4.500% 09/15/48.	..	03/01/2020.	Paydown.....		7,342,206	7,342,206	7,592,874	7,592,479		(250,272)		(250,272)		7,342,206			0	53,969	09/15/2048.	1.....
3128MJ	Q3	7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	03/01/2020.	Paydown.....		104,601	104,601	107,339	107,062		(2,461)		(2,461)		104,601			0	596	01/15/2042.	1.....
3128MJ	T8	3	FHLMC Pool #G08574 4.500% 02/15/44.	..	03/01/2020.	Paydown.....		327,120	327,120	349,047	347,931		(20,811)		(20,811)		327,120			0	2,622	02/15/2044.	1.....
312904	N2	7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	..	03/01/2020.	Paydown.....		433	433	458	435		(2)		(2)		433			0	7	12/15/2020.	1.....
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	03/01/2020.	Paydown.....		2,065	2,065	2,092	2,061		4		4		2,065			0	31	05/15/2021.	1.....
312906	E5	5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2	..	03/01/2020.	Paydown.....		1,414	1,414	1,361	1,403		11		11		1,414			0	19	08/15/2021.	1.....
312906	LL	2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	03/01/2020.	Paydown.....		4,761	4,761	4,950	4,778		(18)		(18)		4,761			0	67	07/15/2021.	1.....
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	03/01/2020.	Paydown.....		4,412	4,412	4,526	4,437		(25)		(25)		4,412			0	53	12/15/2022.	1.....
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	03/01/2020.	Paydown.....		4,329	4,329	4,453	4,360		(31)		(31)		4,329			0	49	05/15/2023.	1.....
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49.	..	01/14/2020.	Nomura Securities Intl LLC.....		49,988,958	49,112,228	49,844,691	49,843,786		(190)		(190)		49,843,596		145,362	145,362	180,078	10/25/2049.	1.....
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49.	..	03/01/2020.	Paydown.....		1,277,128	1,277,128	1,295,136	1,295,215		(18,087)		(18,087)		1,277,128			0	6,688	10/25/2049.	1.....
3132DV	4A	0	FHLMC Pool #SD8017 3.500% 10/25/49.	..	03/03/2020.	Citigroup.....		48,824,718	46,894,004	48,238,543	48,237,812		(5,098)		(5,098)		48,232,714		592,004	592,004	424,000	10/25/2049.	1.....
3132DV	4A	0	FHLMC Pool #SD8017 3.500% 10/25/49.	..	03/01/2020.	Paydown.....		2,205,696	2,205,696	2,268,937	2,268,903		(63,207)		(63,207)		2,205,696			0	15,428	10/25/2049.	1.....
3132DV	5K	7	FHLMC Pool #SD8050 3.000% 02/25/50.	..	03/03/2020.	Goldman Sachs & Company.....		25,729,226	24,911,807	25,458,699		(2,232)		(2,232)		25,456,468		272,758	272,758	68,507	02/25/2050.	1.....	
3132DV	5K	7	FHLMC Pool #SD8050 3.000% 02/25/50.	..	03/01/2020.	Paydown.....		88,193	88,193	90,129		(1,936)		(1,936)		88,193			0	220	02/25/2050.	1.....	
3132LA	5A	6	FGLMC Pool #V85341 4.500% 04/15/49..	..	03/01/2020.	Paydown.....		4,778,265	4,778,265	5,013,351	5,011,266		(233,001)		(233,001)		4,778,265			0	32,671	04/15/2049.	1.....
31339D	SE	9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	03/01/2020.	Paydown.....		10,075	10,075	10,172	10,100		(26)		(26)		10,075			0	98	02/15/2032.	1.....

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31339G JU 6	FHLMC REMIC Ser 2367 ZK	6.000%	10/15/3	..	03/01/2020.	Paydown.....		6,776	6,776	6,759	6,760		17		17		6,776			0	66	10/15/2031.	1.....
3133KG QA 9	FHLMC Pool #RA1349	3.000%	09/25/49.	..	03/01/2020.	Paydown.....		747,411	747,411	764,227	764,083		(16,672)		(16,672)		747,411			0	3,598	09/25/2049.	1.....
3133KG U2 2	FHLMC Pool #RA1501	3.000%	10/25/49.	..	03/01/2020.	Paydown.....		579,237	579,237	587,405	587,343		(8,106)		(8,106)		579,237			0	2,628	10/25/2049.	1.....
3133T2 YE 4	FHLMC REMIC Ser 1643-E	6.500%	05/15/23	..	03/01/2020.	Paydown.....		2,678	2,678	2,734	2,690		(12)		(12)		2,678			0	29	05/15/2023.	1.....
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	6.250%	12/15/2	..	03/01/2020.	Paydown.....		26,026	26,026	27,342	26,331		(305)		(305)		26,026			0	279	12/15/2023.	1.....
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26	..	03/01/2020.	Paydown.....		19,091	19,091	19,681	19,293		(202)		(202)		19,091			0	214	04/15/2026.	1.....
3133TC 6P 8	FHLMC Structured Ser 2008 M	7.000%	11/	..	03/01/2020.	Paydown.....		4,616	4,616	4,790	4,694		(78)		(78)		4,616			0	57	11/20/2027.	1.....
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6	6.564		..	03/01/2020.	Paydown.....		54	54	52	54		1		1		54			0	1	03/25/2029.	1.....
3133TE LG 7	FHLMC REMIC Ser 2064 M	6.000%	06/15/28	..	03/01/2020.	Paydown.....		1,923	1,923	1,972	1,949		(27)		(27)		1,923			0	27	06/15/2028.	1.....
3133TK 5S 5	FHLMC REMIC Ser 2136-A	6.000%	03/15/29	..	03/01/2020.	Paydown.....		2,011	2,011	1,886	2,002		9		9		2,011			0	20	03/15/2029.	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2	..	03/01/2020.	Paydown.....		834	834	814	828		6		6		834			0	13	07/25/2020.	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G	8.600%	06/25/2	..	03/01/2020.	Paydown.....		2,107	2,107	2,069	2,093		14		14		2,107			0	30	06/25/2021.	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2	..	03/01/2020.	Paydown.....		838	838	805	831		8		8		838			0	12	07/25/2021.	1.....
31358H H4 0	FNMA REMIC Ser 1991-98J	8.000%	08/25/2	..	03/01/2020.	Paydown.....		2,071	2,071	2,135	2,071				0		2,071			0	28	08/25/2021.	1.....
31358J HU 8	FNMA REMIC Ser 1991-113 ZE	7.500%	09/2	..	03/01/2020.	Paydown.....		354	354	365	355		(1)		(1)		354			0	4	09/25/2021.	1.....
31358M Q4 9	FNMA REMIC Ser G1992-42 Z	7.000%	07/25	..	03/01/2020.	Paydown.....		5,884	5,884	5,844	5,853		32		32		5,884			0	67	07/25/2022.	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000%	07/2	..	03/01/2020.	Paydown.....		32,973	32,973	33,924	33,086		(112)		(112)		32,973			0	419	07/25/2022.	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500%	07/25/	..	03/01/2020.	Paydown.....		15,677	15,677	14,283	15,377		300		300		15,677			0	154	07/25/2023.	1.....
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500%	07/25	..	03/01/2020.	Paydown.....		3,529	3,529	3,482	3,508		21		21		3,529			0	41	07/25/2023.	1.....
31359E LJ 8	FNMA REMIC Ser 1993-204ZA	6.500%	10/25	..	03/01/2020.	Paydown.....		32,980	32,980	30,054	32,069		911		911		32,980			0	372	10/25/2023.	1.....
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB	6.500%	1	..	03/01/2020.	Paydown.....		9,037	9,037	9,182	9,074		(37)		(37)		9,037			0	98	12/25/2023.	1.....
31359G P3 4	FNMA REMIC Ser 1994-37L	6.500%	03/25/2	..	03/01/2020.	Paydown.....		14,325	14,325	14,546	14,322		4		4		14,325			0	146	03/25/2024.	1.....
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K	7.000%	09/	..	03/01/2020.	Paydown.....		4,827	4,827	4,924	4,833		(6)		(6)		4,827			0	54	09/25/2021.	1.....

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

QE05.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		..	03/01/2020.	Paydown.....		5,772	5,772	5,873	5,814	.....	.....(43)		(43)		5,772			0	78	09/18/2027.	1.....
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ 6.000% 06		..	03/01/2020.	Paydown.....		36,946	36,946	38,042	37,181	.....	.....(235)		(235)		36,946			0	344	06/17/2028.	1.....
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		..	03/01/2020.	Paydown.....		882	882	885	882				0		882			0	9	09/18/2028.	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		..	03/01/2020.	Paydown.....		2,578	2,578	2,645	2,613		(35)		(35)		2,578			0	27	10/17/2038.	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		..	03/01/2020.	Paydown.....		2	2	2	2				0		2			0		04/25/2020.	1.....
313603 YL 0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		..	02/01/2020.	Paydown.....		437	437	444	435		2		2		437			0	5	03/25/2020.	1.....
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP 4.000% 01/1		..	03/01/2020.	Paydown.....		1,468,774	1,468,774	1,402,220	1,449,105		19,669		19,669		1,468,774			0	9,176	01/15/2040.	1.....
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB 4.000% 11/1		..	03/01/2020.	Paydown.....		3,246,429	3,246,429	3,105,412	3,215,426		31,003		31,003		3,246,429			0	20,193	11/15/2038.	1.....
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23		..	03/01/2020.	Paydown.....		160,216	160,216	164,898	160,863		(647)		(647)		160,216			0	1,458	11/25/2023.	1.....
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23		..	03/01/2020.	Paydown.....		50,889	50,889	52,289	51,065		(176)		(176)		50,889			0	466	09/25/2023.	1.....
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28.....		..	03/01/2020.	Paydown.....		7,161	7,161	8,509	7,922		(761)		(761)		7,161			0	80	01/25/2028.	1.....
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35.....		..	03/01/2020.	Paydown.....		9,337	9,337	10,433	10,146		(809)		(809)		9,337			0	92	01/25/2035.	1.....
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20.....		..	03/01/2020.	Paydown.....		46,759	46,759	49,357	46,898		(139)		(139)		46,759			0	329	10/25/2020.	1.....
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29.....		..	03/01/2020.	Paydown.....		23,169	23,169	26,427	25,199		(2,030)		(2,030)		23,169			0	240	12/25/2029.	1.....
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20.....		..	03/01/2020.	Paydown.....		38,954	38,954	40,196	38,979		(25)		(25)		38,954			0	249	09/25/2020.	1.....
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20.....		..	03/01/2020.	Paydown.....		75,066	75,066	75,066	75,066				0		75,066			0	428	10/25/2020.	1.....
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29.....		..	03/01/2020.	Paydown.....		12,879	12,879	14,943	14,111		(1,233)		(1,233)		12,879			0	136	01/25/2029.	1.....
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29.....		..	03/01/2020.	Paydown.....		14,744	14,744	17,737	16,582		(1,838)		(1,838)		14,744			0	179	07/25/2029.	1.....
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30.....		..	03/01/2020.	Paydown.....		6,011	6,011	5,818	5,850		161		161		6,011			0	86	02/25/2030.	1.....
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41.....		..	03/01/2020.	Paydown.....		166,047	166,047	167,675	167,490		(1,443)		(1,443)		166,047			0	1,054	03/25/2041.	1.....
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41.....		..	03/01/2020.	Paydown.....		82,682	82,682	83,493	83,389		(707)		(707)		82,682			0	544	04/25/2041.	1.....
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41.....		..	03/01/2020.	Paydown.....		64,704	64,704	65,463	65,356		(651)		(651)		64,704			0	514	04/25/2041.	1.....
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41.....		..	03/01/2020.	Paydown.....		130,139	130,139	131,415	131,300		(1,161)		(1,161)		130,139			0	1,245	08/25/2041.	1.....
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21.....		..	03/01/2020.	Paydown.....		1,591,786	1,591,786	1,703,212	1,607,368		(15,582)		(15,582)		1,591,786			0	11,975	06/25/2021.	1.....
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42.....		..	03/01/2020.	Paydown.....		873,753	873,753	880,047	879,313		(5,560)		(5,560)		873,753			0	3,528	10/25/2042.	1.....
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28.....		..	03/01/2020.	Paydown.....		92,276	92,276	94,496	93,791		(1,515)		(1,515)		92,276			0	465	02/25/2028.	1.....
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31.....		..	03/01/2020.	Paydown.....		4,294	4,294	5,448	5,068		(773)		(773)		4,294			0	58	01/25/2031.	1.....
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31.....		..	03/01/2020.	Paydown.....		7,390	7,390	9,397	8,738		(1,348)		(1,348)		7,390			0	98	02/25/2031.	1.....
3138LU HW 0	FNMA Pool #AO4292 3.000% 07/25/42.....		..	03/01/2020.	Paydown.....		51,024	51,024	53,097	52,819		(1,795)		(1,795)		51,024			0	255	07/25/2042.	1.....
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42.....		..	03/01/2020.	Paydown.....		321,478	321,478	334,538	332,569		(11,092)		(11,092)		321,478			0	2,243	07/25/2042.	1.....
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42.....		..	03/01/2020.	Paydown.....		16,243	16,243	16,903	16,815		(571)		(571)		16,243			0	81	08/25/2042.	1.....
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27.....		..	03/01/2020.	Paydown.....		117,886	117,886	117,462	117,544		341		341		117,886			0	593	11/25/2027.	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 Administrative Symbol
3138MR ML 2	FNMA Pool #AQ9362	2.500% 01/25/28...	..	03/01/2020.	Paydown.....	.....	1,203,671	1,203,671	1,195,396	1,197,496	.....	6,175	.....	6,175	.....	1,203,671	.....	.....	.....0	4,802	01/25/2028.	1.....
3138W9 GS 3	FNMA Pool #AS0208	3.500% 08/25/43....	..	03/01/2020.	Paydown.....	.....	1,216,003	1,216,003	1,205,078	1,205,830	.....	10,173	.....	10,173	.....	1,216,003	.....	.....	.....0	7,062	08/25/2043.	1.....
3138W9 GU 8	FNMA Pool # AS0210	3.500% 08/25/43....	..	03/01/2020.	Paydown.....	.....	667,428	667,428	670,139	669,778	.....	(2,350)	.....	(2,350)	.....	667,428	.....	.....	.....0	4,236	08/25/2043.	1.....
3138WD FK 2	FNMA Pool #AS3769	4.000% 11/25/39....	..	03/01/2020.	Paydown.....	.....	1,015,021	1,015,021	1,086,469	1,081,785	.....	(66,764)	.....	(66,764)	.....	1,015,021	.....	.....	.....0	8,148	11/25/2039.	1.....
3138WF LC 8	FNMA Pool #AS5722	3.500% 09/01/45....	..	03/01/2020.	Paydown.....	.....	2,344,531	2,344,531	2,422,560	2,418,278	.....	(73,747)	.....	(73,747)	.....	2,344,531	.....	.....	.....0	13,570	09/01/2045.	1.....
3138WQ AY 8	FNMA Pool #AT2722	3.000% 05/25/43....	..	03/01/2020.	Paydown.....	.....	89,341	89,341	86,843	87,068	.....	2,274	.....	2,274	.....	89,341	.....	.....	.....0	451	05/25/2043.	1.....
3138WQ B8 4	FNMA Pool #AT2762	2.500% 05/25/28....	..	03/01/2020.	Paydown.....	.....	111,925	111,925	111,016	111,234	.....	691	.....	691	.....	111,925	.....	.....	.....0	497	05/25/2028.	1.....
3138WV BK 4	FNMA Pool #AT8141	3.000% 08/25/43....	..	03/01/2020.	Paydown.....	.....	269,957	269,957	261,363	262,245	.....	7,713	.....	7,713	.....	269,957	.....	.....	.....0	1,862	08/25/2043.	1.....
3138X0 Z3 5	FNMA Pool #AU1661	2.500% 07/25/28....	..	03/01/2020.	Paydown.....	.....	336,829	336,829	334,092	334,767	.....	2,062	.....	2,062	.....	336,829	.....	.....	.....0	1,422	07/25/2028.	1.....
3138X2 LF 9	FNMA Pool #AU3025	3.000% 08/25/43....	..	03/01/2020.	Paydown.....	.....	421,896	421,896	408,464	409,575	.....	12,321	.....	12,321	.....	421,896	.....	.....	.....0	2,393	08/25/2043.	1.....
3138X3 AQ 5	FNMA Pool #AU3614	3.000% 07/25/43....	..	03/01/2020.	Paydown.....	.....	277,129	277,129	268,306	269,265	.....	7,863	.....	7,863	.....	277,129	.....	.....	.....0	1,615	07/25/2043.	1.....
3138X6 KE 4	FNMA Pool #AU6592	3.500% 01/25/44....	..	03/01/2020.	Paydown.....	.....	236,771	236,771	240,156	239,952	.....	(3,181)	.....	(3,181)	.....	236,771	.....	.....	.....0	1,693	01/25/2044.	1.....
3138X9 SH 3	FNMA Pool #AU9519	3.500% 10/25/43....	..	03/01/2020.	Paydown.....	.....	440,945	440,945	450,429	449,744	.....	(8,799)	.....	(8,799)	.....	440,945	.....	.....	.....0	2,495	10/25/2043.	1.....
3138XH D5 7	FNMA Pool #AV5523	4.500% 01/25/44....	..	03/01/2020.	Paydown.....	.....	7,007	7,007	7,514	7,492	.....	(485)	.....	(485)	.....	7,007	.....	.....	.....0	53	01/25/2044.	1.....
3138XJ 3K 1	FNMA Pool #AV7101	3.500% 03/25/44....	..	03/01/2020.	Paydown.....	.....	173,112	173,112	174,295	174,202	.....	(1,090)	.....	(1,090)	.....	173,112	.....	.....	.....0	706	03/25/2044.	1.....
3138XJ 3Y 1	FNMA Pool #AV7114	4.500% 03/25/44....	..	03/01/2020.	Paydown.....	.....	286,529	286,529	307,750	306,794	.....	(20,265)	.....	(20,265)	.....	286,529	.....	.....	.....0	1,893	03/25/2044.	1.....
3138XK 3B 8	FNMA Pool #AV7993	4.500% 02/25/44....	..	03/01/2020.	Paydown.....	.....	5,629	5,629	6,036	6,008	.....	(379)	.....	(379)	.....	5,629	.....	.....	.....0	42	02/25/2044.	1.....
3138XU VB 5	FNMA Pool #AW5109	4.000% 08/25/44....	..	03/01/2020.	Paydown.....	.....	836,664	836,664	887,714	885,738	.....	(49,074)	.....	(49,074)	.....	836,664	.....	.....	.....0	6,050	08/25/2044.	1.....
3138Y6 3L 6	FNMA Pool #AX5302	4.000% 01/25/42....	..	03/01/2020.	Paydown.....	.....	1,206,055	1,206,055	1,288,972	1,283,816	.....	(77,761)	.....	(77,761)	.....	1,206,055	.....	.....	.....0	8,204	01/25/2042.	1.....
3138Y8 F6 2	FNMA Pool #AX6488	4.000% 11/25/44....	..	03/01/2020.	Paydown.....	.....	889,659	889,659	951,657	949,210	.....	(59,551)	.....	(59,551)	.....	889,659	.....	.....	.....0	7,994	11/25/2044.	1.....
QE05.3	31392C PT 5	FNMA REMIC Ser 2002-21 CI PE 6.500% 04	..	03/01/2020.	Paydown.....	.....	5,949	5,949	6,121	6,072	.....	(123)	.....	(123)	.....	5,949	.....	.....	.....0	51	04/25/2032.	1.....
	31392E 5J 5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11	..	03/01/2020.	Paydown.....	.....	54,957	54,957	54,124	54,665	.....	292	.....	292	.....	54,957	.....	.....	.....0	492	11/25/2022.	1.....
	31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356	..	03/01/2020.	Paydown.....	.....	16,235	16,235	16,509	16,421	.....	(186)	.....	(186)	.....	16,235	.....	.....	.....0	162	06/25/2042.	1.....
	31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	03/01/2020.	Paydown.....	.....	4,378	4,378	4,560	4,403	.....	(25)	.....	(25)	.....	4,378	.....	.....	.....0	43	08/15/2022.	1.....
	31392W G9 5	FHLMC REMIC Ser 2516 CI EH 5.500% 10/1	..	03/01/2020.	Paydown.....	.....	49,690	49,690	50,187	49,668	.....	22	.....	22	.....	49,690	.....	.....	.....0	451	10/15/2022.	1.....
	31393A FD 4	FNMA REMIC Ser 2003-28 CI TC 5.500% 04	..	03/01/2020.	Paydown.....	.....	64,490	64,490	68,359	64,783	.....	(294)	.....	(294)	.....	64,490	.....	.....	.....0	603	04/25/2023.	1.....
	31393A ZB 6	FNMA REMIC Ser 2003-30 CI BC 5.500% 04	..	03/01/2020.	Paydown.....	.....	85,810	85,810	90,851	86,118	.....	(308)	.....	(308)	.....	85,810	.....	.....	.....0	792	04/25/2023.	1.....
	31393B 3W 3	FNMA REMIC Ser 2003-51 CI QH 5.500% 06	..	03/01/2020.	Paydown.....	.....	189,603	189,603	195,291	191,779	.....	(2,176)	.....	(2,176)	.....	189,603	.....	.....	.....0	1,669	06/25/2033.	1.....
	31393C PD 9	FNMA REMIC Ser 2003-55 CI CD 5.000% 06	..	03/01/2020.	Paydown.....	.....	9,025	9,025	8,930	8,982	.....	42	.....	42	.....	9,025	.....	.....	.....0	73	06/25/2023.	1.....
	31393C QH 9	FNMA REMIC Ser 2003-55 CI HY 5.000% 06	..	03/01/2020.	Paydown.....	.....	36,265	36,265	37,121	36,295	.....	(30)	.....	(30)	.....	36,265	.....	.....	.....0	293	06/25/2023.	1.....
	31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%	..	03/01/2020.	Paydown.....	.....	47,791	47,791	47,790	47,651	.....	140	.....	140	.....	47,791	.....	.....	.....0	377	06/25/2043.	1.....
	31393E LF 4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%	..	03/01/2020.	Paydown.....		70,946	70,946	68,745	69,887		1,059		1,059		70,946			0	487	06/25/2043.	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
QE054	31393F	4B	9		03/01/2020.	Paydown.....		17,689	17,689	18,000	17,717	.....	.....(29)	.....	.....(29)	.....	.....17,689	.....	.....	......0	164	11/15/2022.	1.....
	31393F	PA	8		03/01/2020.	Paydown.....		108,120	108,120	111,127	109,444	.....	.....(1,324)	.....	.....(1,324)	.....	.....108,120	.....	.....	......0	801	12/15/2032.	1.....
	31393J	6E	3		03/01/2020.	Paydown.....		19,567	19,567	20,496	19,649	.....	.....(82)	.....	.....(82)	.....	.....19,567	.....	.....	......0	181	01/15/2023.	1.....
	31393N	AH	2		03/01/2020.	Paydown.....		57,864	57,864	59,456	58,590	.....	.....(726)	.....	.....(726)	.....	.....57,864	.....	.....	......0	477	03/15/2033.	1.....
	31393P	DY	7		03/01/2020.	Paydown.....		37,974	37,974	39,849	38,146	.....	.....(172)	.....	.....(172)	.....	.....37,974	.....	.....	......0	341	04/15/2023.	1.....
	31393P	RF	3		03/01/2020.	Paydown.....		33,456	33,456	35,406	33,663	.....	.....(207)	.....	.....(207)	.....	.....33,456	.....	.....	......0	329	04/15/2023.	1.....
	31393T	CC	8		03/01/2020.	Paydown.....		28,759	28,759	27,534	28,464	.....	.....295	.....	.....295	.....	.....28,759	.....	.....	......0	241	09/25/2023.	1.....
	31393U	HG	1		03/01/2020.	Paydown.....		43,262	43,262	43,181	43,128	.....	.....134	.....	.....134	.....	.....43,262	.....	.....	......0	355	12/25/2023.	1.....
	31393U	QG	1		03/01/2020.	Paydown.....		112,547	112,547	105,126	110,869	.....	.....1,678	.....	.....1,678	.....	.....112,547	.....	.....	......0	939	12/25/2023.	1.....
	31393V	4V	0		03/01/2020.	Paydown.....		32,328	32,328	32,737	32,328	.....	.....	.....	......0	.....	.....32,328	.....	.....	......0	262	06/15/2023.	1.....
	31393Y	4J	1		03/01/2020.	Paydown.....		37,068	37,068	36,905	36,927	.....	.....141	.....	.....141	.....	.....37,068	.....	.....	......0	354	07/25/2024.	1.....
	31394A	PF	7		03/01/2020.	Paydown.....		327,991	327,991	312,712	318,996	.....	.....8,995	.....	.....8,995	.....	.....327,991	.....	.....	......0	2,337	08/25/2034.	1.....
	31394A	XM	3		03/01/2020.	Paydown.....		20,888	20,888	21,019	20,961	.....	.....(73)	.....	.....(73)	.....	.....20,888	.....	.....	......0	148	08/25/2034.	1.....
	31394B	6M	1		03/01/2020.	Paydown.....		104,279	104,279	104,458	104,023	.....	.....256	.....	.....256	.....	.....104,279	.....	.....	......0	868	02/25/2025.	1.....
	31394B	DH	4		03/01/2020.	Paydown.....		435,507	435,507	442,165	438,284	.....	.....(2,777)	.....	.....(2,777)	.....	.....435,507	.....	.....	......0	4,139	11/25/2034.	1.....
	31394B	FS	8		03/01/2020.	Paydown.....		1,256,409	1,256,409	1,272,141	1,263,378	.....	.....(6,969)	.....	.....(6,969)	.....	.....1,256,409	.....	.....	......0	11,094	11/25/2034.	1.....
	31394D	E4	8		03/01/2020.	Paydown.....		145,974	145,974	150,262	147,243	.....	.....(1,270)	.....	.....(1,270)	.....	.....145,974	.....	.....	......0	1,180	06/25/2035.	1.....
	31394D	JW	1		03/01/2020.	Paydown.....		294,858	294,858	292,984	293,399	.....	.....1,459	.....	.....1,459	.....	.....294,858	.....	.....	......0	3,046	05/25/2035.	1.....
	31394D	VB	3		03/01/2020.	Paydown.....		91,441	91,441	96,241	93,096	.....	.....(1,655)	.....	.....(1,655)	.....	.....91,441	.....	.....	......0	808	05/25/2035.	1.....
	31394F	H7	3		03/01/2020.	Paydown.....		696,469	696,469	684,298	693,219	.....	.....3,250	.....	.....3,250	.....	.....696,469	.....	.....	......0	6,436	10/25/2035.	1.....
	31394G	S8	7		03/01/2020.	Paydown.....		26,182	26,182	24,215	25,817	.....	.....366	.....	.....366	.....	.....26,182	.....	.....	......0	215	08/15/2023.	1.....
	31394H	4W	8		03/01/2020.	Paydown.....		55,964	55,964	51,889	55,179		785		785		55,964			0	465	08/15/2023.	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
QE05.5	31394H	ZZ	7		03/01/2020.	Paydown.....		15,050	15,050	15,463	15,157	.....	.....(107)	.....	.....(107)	.....	.....15,050	.....	.....	......0	137	09/15/2023.	1.....
	31394J	KW	6		03/01/2020.	Paydown.....		174,305	174,305	178,373	174,638	.....	.....(334)	.....	.....(334)	.....	.....174,305	.....	.....	......0	1,533	09/15/2023.	1.....
	31394J	MS	3		03/01/2020.	Paydown.....		131,034	131,034	124,000	129,698	.....	.....1,337	.....	.....1,337	.....	.....131,034	.....	.....	......0	1,077	09/15/2023.	1.....
	31394J	YA	9		03/01/2020.	Paydown.....		59,261	59,261	52,983	58,149	.....	.....1,112	.....	.....1,112	.....	.....59,261	.....	.....	......0	438	10/15/2023.	1.....
	31394L	N5	7		03/01/2020.	Paydown.....		84,439	84,439	78,634	83,322	.....	.....1,117	.....	.....1,117	.....	.....84,439	.....	.....	......0	700	11/15/2023.	1.....
	31394M	YB	0		03/01/2020.	Paydown.....		30,082	30,082	28,004	29,564	.....	.....518	.....	.....518	.....	.....30,082	.....	.....	......0	243	12/15/2023.	1.....
	31394U	ZS	4		03/01/2020.	Paydown.....		181,659	181,659	192,275	184,999	.....	.....(3,340)	.....	.....(3,340)	.....	.....181,659	.....	.....	......0	1,876	12/25/2035.	1.....
	31394Y	XS	8		03/01/2020.	Paydown.....		22,375	22,375	22,137	22,294	.....	.....80	.....	.....80	.....	.....22,375	.....	.....	......0	184	06/15/2024.	1.....
	31395B	R3	9		03/01/2020.	Paydown.....		1,392,779	1,392,779	1,421,493	1,406,651	.....	.....(13,873)	.....	.....(13,873)	.....	.....1,392,779	.....	.....	......0	14,358	04/25/2036.	1.....
	31395D	J4	2		03/01/2020.	Paydown.....		193,181	193,181	202,960	196,437	.....	.....(3,257)	.....	.....(3,257)	.....	.....193,181	.....	.....	......0	1,610	06/25/2036.	1.....
	31395G	M4	1		03/01/2020.	Paydown.....		67,477	67,477	67,488	67,374	.....	.....103	.....	.....103	.....	.....67,477	.....	.....	......0	554	08/15/2024.	1.....
	31395J	MG	8		03/01/2020.	Paydown.....		17,237	17,237	17,226	17,208	.....	.....28	.....	.....28	.....	.....17,237	.....	.....	......0	144	11/15/2024.	1.....
	31395K	HE	6		03/01/2020.	Paydown.....		195,139	195,139	202,640	198,077	.....	.....(2,938)	.....	.....(2,938)	.....	.....195,139	.....	.....	......0	1,821	12/15/2034.	1.....
	31395M	5N	5		03/01/2020.	Paydown.....		56,760	56,760	58,206	57,143	.....	.....(383)	.....	.....(383)	.....	.....56,760	.....	.....	......0	577	02/15/2030.	1.....
	31395U	QH	7		03/01/2020.	Paydown.....		187,707	187,707	182,633	185,681	.....	.....2,026	.....	.....2,026	.....	.....187,707	.....	.....	......0	1,478	05/15/2035.	1.....
	31395X	MD	4		03/01/2020.	Paydown.....		309,954	309,954	306,938	307,945	.....	.....2,008	.....	.....2,008	.....	.....309,954	.....	.....	......0	2,043	08/15/2035.	1.....
	31395X	WS	0		03/01/2020.	Paydown.....		1,707,842	1,707,842	1,693,951	1,698,573	.....	.....9,269	.....	.....9,269	.....	.....1,707,842	.....	.....	......0	13,743	06/15/2035.	1.....
	31396F	G3	1		03/01/2020.	Paydown.....		312,451	312,451	318,897	315,922	.....	.....(3,471)	.....	.....(3,471)	.....	.....312,451	.....	.....	......0	2,935	11/15/2035.	1.....
	31396J	UF	0		03/01/2020.	Paydown.....		85,015	85,015	82,597	84,245	.....	.....770	.....	.....770	.....	.....85,015	.....	.....	......0	779	04/15/2026.	1.....
	31396T	KH	5		03/01/2020.	Paydown.....		418,218	418,218	440,174	426,362	.....	.....(8,144)	.....	.....(8,144)	.....	.....418,218	.....	.....	......0	4,390	06/15/2036.	1.....
	31396T	QY	2		03/01/2020.	Paydown.....		390,633	390,633	388,594	389,124		1,509		1,509		390,633			0	3,266	01/15/2036.	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 Administrative Symbol
QE05.6	31396W	Q7	4		03/01/2020.	Paydown.....		315,180	315,180	321,270	317,745	.....	.....(2,565)	.....	.....(2,565)	.....	.....315,180	.....	.....	......0	2,644	08/25/2037.	1.....
	31396X	FY	5		03/01/2020.	Paydown.....		284,111	284,111	291,392	285,425	.....	.....(1,314)	.....	.....(1,314)	.....	.....284,111	.....	.....	......0	2,549	08/25/2037.	1.....
	31396X	HW	7		03/01/2020.	Paydown.....		276,640	276,640	285,371	279,562	.....	.....(2,923)	.....	.....(2,923)	.....	.....276,640	.....	.....	......0	2,640	08/25/2037.	1.....
	31396Y	F7	2		03/01/2020.	Paydown.....		228,217	228,217	216,726	221,471	.....	.....6,745	.....	.....6,745	.....	.....228,217	.....	.....	......0	1,681	04/25/2038.	1.....
	31397A	6C	2		03/01/2020.	Paydown.....		86,953	86,953	85,498	86,065	.....	.....888	.....	.....888	.....	.....86,953	.....	.....	......0	713	08/15/2036.	1.....
	31397A	QF	3		03/01/2020.	Paydown.....		15,284	15,284	16,220	15,709	.....	.....(425)	.....	.....(425)	.....	.....15,284	.....	.....	......0	180	08/15/2036.	1.....
	31397B	PV	7		03/01/2020.	Paydown.....		241,343	241,343	246,472	243,146	.....	.....(1,802)	.....	.....(1,802)	.....	.....241,343	.....	.....	......0	1,507	10/15/2036.	1.....
	31397F	QV	7		03/01/2020.	Paydown.....		136,888	136,888	140,353	138,061	.....	.....(1,173)	.....	.....(1,173)	.....	.....136,888	.....	.....	......0	1,065	03/15/2037.	1.....
	31397G	5Y	2		03/01/2020.	Paydown.....		116,231	116,231	119,791	117,516	.....	.....(1,285)	.....	.....(1,285)	.....	.....116,231	.....	.....	......0	1,028	03/15/2037.	1.....
	31397J	RP	1		03/01/2020.	Paydown.....		653,018	653,018	667,303	656,449	.....	.....(3,431)	.....	.....(3,431)	.....	.....653,018	.....	.....	......0	8,165	07/15/2037.	1.....
	31397K	AN	1		03/01/2020.	Paydown.....		222,983	222,983	232,460	225,761	.....	.....(2,778)	.....	.....(2,778)	.....	.....222,983	.....	.....	......0	2,294	08/15/2037.	1.....
	31397M	TV	9		03/01/2020.	Paydown.....		236,750	236,750	247,996	240,396	.....	.....(3,646)	.....	.....(3,646)	.....	.....236,750	.....	.....	......0	1,269	09/25/2038.	1.....
	31397W	QB	4		03/01/2020.	Paydown.....		48,359	48,359	49,773	48,984	.....	.....(625)	.....	.....(625)	.....	.....48,359	.....	.....	......0	442	07/15/2038.	1.....
	31398F	EF	4		03/01/2020.	Paydown.....		158,173	158,173	162,325	158,936	.....	.....(763)	.....	.....(763)	.....	.....158,173	.....	.....	......0	1,518	10/25/2039.	1.....
	31398J	LB	7		03/01/2020.	Paydown.....		483,102	483,102	498,349	487,665	.....	.....(4,564)	.....	.....(4,564)	.....	.....483,102	.....	.....	......0	3,683	08/15/2039.	1.....
	31398K	6C	9		03/01/2020.	Paydown.....		449,912	449,912	437,117	443,577	.....	.....6,334	.....	.....6,334	.....	.....449,912	.....	.....	......0	3,645	10/15/2039.	1.....
	31398K	KA	7		03/01/2020.	Paydown.....		342,801	342,801	335,517	339,657	.....	.....3,144	.....	.....3,144	.....	.....342,801	.....	.....	......0	2,421	10/15/2039.	1.....
	31398N	MH	4		03/01/2020.	Paydown.....		352,633	352,633	358,804	354,087	.....	.....(1,454)	.....	.....(1,454)	.....	.....352,633	.....	.....	......0	2,262	10/25/2040.	1.....
	31405E	6P	5		03/01/2020.	Paydown.....		13,023	13,023	13,318	13,271	.....	.....(248)	.....	.....(248)	.....	.....13,023	.....	.....	......0	78	07/25/2035.	1.....
	31406J	Y8	0		03/01/2020.	Paydown.....		1,244	1,244	1,181	1,239	.....	.....6	.....	.....6	.....	.....1,244	.....	.....	......0	8	03/25/2020.	1.....
	3140J7	XW	0		03/01/2020.	Paydown.....		3,462,437	3,462,437	3,535,743	3,534,620	.....	.....(72,183)	.....	.....(72,183)	.....	.....3,462,437	.....	.....	......0	23,064	01/25/2048.	1.....
	3140Q8	3K	9		03/01/2020.	Paydown.....		1,479,655	1,479,655	1,509,710	1,508,849	.....	.....(29,194)	.....	.....(29,194)	.....	.....1,479,655	.....	.....	......0	9,834	05/25/2048.	1.....
	3140Q9	N2	5		03/01/2020.	Paydown.....		1,719,447	1,719,447	1,787,688	1,787,241	.....	.....(67,794)	.....	.....(67,794)	.....	.....1,719,447	.....	.....	......0	11,754	08/25/2048.	1.....
	3140QC	KE	5		03/01/2020.	Paydown.....		684,660	684,660	693,486	693,461	.....	.....(8,801)	.....	.....(8,801)	.....	.....684,660	.....	.....	......0	3,468	12/25/2049.	1.....
	3140X3	AX	6		03/03/2020.	Citigroup.....		22,145,931	20,957,262	21,802,101	21,801,990		(3,158)		(3,158)		21,798,832		347,099	347,099	216,558	03/25/2049.	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 Administrative Symbol
3140X3	AX	6	FNMA Pool #FM0021	4.000%	03/25/49...	..	03/01/2020.	Paydown.....		2,857,481	2,857,481	2,972,673	2,972,658				(115,177)	(115,177)	2,857,481			0	18,640	03/25/2049.	1.....
31411D	FZ	7	FNMA Pool #904784	3.799%	12/25/36...	..	03/01/2020.	Paydown.....		309	309	311	310				(1)	(1)	309			0	2	12/25/2036.	1.....
31412P	GX	3	FNMA Pool #930914	4.000%	04/25/39...	..	03/01/2020.	Paydown.....		280,386	280,386	279,642	279,640				746	746	280,386			0	1,867	04/25/2039.	1.....
31412U	Z4	5	FNMA Pool #935563	4.000%	09/25/39...	..	03/01/2020.	Paydown.....		39,555	39,555	39,943	39,892				(337)	(337)	39,555			0	263	09/25/2039.	1.....
31414U	2A	5	FNMA Pool #976969	6.000%	02/25/38...	..	03/01/2020.	Paydown.....		24,148	24,148	24,050	24,050				98	98	24,148			0	226	02/25/2038.	1.....
31414U	XN	3	FNMA Pool #976885	6.000%	04/25/38...	..	03/01/2020.	Paydown.....		3,556	3,556	3,574	3,571				(15)	(15)	3,556			0	36	04/25/2038.	1.....
31416H	ZM	0	FNMA Pool #AA0747	4.000%	03/25/39...	..	03/01/2020.	Paydown.....		129,476	129,476	127,650	127,795				1,681	1,681	129,476			0	1,042	03/25/2039.	1.....
31417C	5A	9	FNMA Pool #AB6240	3.500%	09/25/42...	..	03/01/2020.	Paydown.....		153,442	153,442	155,540	155,311				(1,868)	(1,868)	153,442			0	704	09/25/2042.	1.....
31417G	D6	0	FNMA Pool #AB9124	2.500%	04/25/28...	..	03/01/2020.	Paydown.....		103,456	103,456	103,828	103,637				(181)	(181)	103,456			0	428	04/25/2028.	1.....
31417G	FN	1	FNMA Pool #AB9172	2.500%	04/25/28...	..	03/01/2020.	Paydown.....		227,704	227,704	226,886	227,028				676	676	227,704			0	919	04/25/2028.	1.....
31418A	JV	1	FNMA Pool #MA1175	3.000%	08/25/42...	..	03/01/2020.	Paydown.....		232,256	232,256	241,691	240,546				(8,290)	(8,290)	232,256			0	1,092	08/25/2042.	1.....
31418B	AP	1	FNMA Pool #MA1813	4.500%	03/25/44...	..	03/01/2020.	Paydown.....		217,063	217,063	232,766	231,978				(14,915)	(14,915)	217,063			0	1,823	03/25/2044.	1.....
31418B	B6	2	FNMA Pool #MA1860	4.500%	04/25/44...	..	03/01/2020.	Paydown.....		235,409	235,409	252,513	251,650				(16,242)	(16,242)	235,409			0	1,665	04/25/2044.	1.....
31418C	3E	2	FNMA Pool #MA3496	4.500%	10/25/48...	..	03/01/2020.	Paydown.....		8,518,220	8,518,220	8,808,039	8,805,992				(287,772)	(287,772)	8,518,220			0	62,343	10/25/2048.	1.....
31418C	XN	9	FNMA Pool #MA3384	4.000%	06/25/48...	..	03/01/2020.	Paydown.....		3,414,750	3,414,750	3,479,577	3,478,420				(63,670)	(63,670)	3,414,750			0	22,694	06/25/2048.	1.....
31418D	BF	8	FNMA Pool #MA3637	3.500%	04/25/49...	..	03/01/2020.	Paydown.....		7,518,853	7,518,853	7,632,811	7,632,104				(113,251)	(113,251)	7,518,853			0	44,770	04/25/2049.	1.....
31418D	EU	2	FNMA Pool #MA3746	4.000%	08/25/49...	..	01/14/2020.	Bank of America BISD Dealer.....		48,282,572	46,333,315	48,193,887	48,190,760				(636)	(636)	48,190,125		92,447	92,447	226,518	08/25/2049.	1.....
31418D	EU	2	FNMA Pool #MA3746	4.000%	08/25/49...	..	01/01/2020.	Paydown.....		1,344,466	1,344,466	1,398,455	1,398,364				(53,898)	(53,898)	1,344,466			0	4,482	08/25/2049.	1.....
31418D	KQ	4	FNMA Pool #MA3902	2.500%	01/25/50...	..	03/01/2020.	Paydown.....		44,414	44,414	44,647					(232)	(232)	44,414			0	143	01/25/2050.	1.....
31419A	DT	1	FNMA Pool #AE0113	4.000%	07/25/40...	..	03/01/2020.	Paydown.....		113,430	113,430	113,620	113,575				(145)	(145)	113,430			0	723	07/25/2040.	1.....
31419E	X5	3	FNMA Pool #AE4299	4.000%	09/25/40...	..	03/01/2020.	Paydown.....		101,832	101,832	102,831	102,683				(851)	(851)	101,832			0	612	09/25/2040.	1.....
31419F	SN	7	FNMA Pool #AE5024	4.000%	12/25/40...	..	03/01/2020.	Paydown.....		422,790	422,790	422,707	422,628				161	161	422,790			0	2,788	12/25/2040.	1.....
31419L	EY	5	FNMA Pool #AE9150	4.000%	12/25/40...	..	03/01/2020.	Paydown.....		161,075	161,075	169,456	168,810				(7,735)	(7,735)	161,075			0	956	12/25/2040.	1.....
64908Q	AA	9	New Valley Generation V Tenn PTC	4.929	01/15/2020.	..	01/15/2020.	Various.....		508,556	508,556	509,948	508,685				(130)	(130)	508,556			0	12,533	01/15/2021.	1FE.....
841215	AA	4	Southaven Cmbd Cycle Gen Sec Nt	3.846%		..	02/15/2020.	Redemption 100.0000.....		1,065,588	1,065,588	1,075,533	1,072,608				(7,021)	(7,021)	1,065,588			0	20,491	08/15/2033.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.									287,565,420	280,802,631	288,065,151	262,384,564	0	...(1,862,301)	0	(1,862,301)	0	286,115,750	0	1,449,670	1,449,670	1,772,596	XXX	XXX

Bonds - Industrial and Miscellaneous

000759	CV	0	American Business Fin Svcs Inc RMBS Ser		03/01/2020.	Paydown.....		21,645	49,712	43,106	43,106						0		43,106		(21,461)	(21,461)	64	09/15/2033.	4FM.....
00111@	AA	2	AES Hawaii Inc Sr Sec Nt	6.870%	06/30/...	..	03/31/2020.	Various.....		381,100	381,100	371,301	379,307		1,793		1,793		381,100			0	6,545	06/30/2022.	5.....
00164M	DW	0	ALM Loan Funding CLO Ser 2015-12A A2A2		03/04/2020.	Redemption 100.0000.....		20,000,000	20,000,000	20,000,000	20,000,000						0		20,000,000			0	256,404	04/16/2027.	1FE.....
00191#	AA	3	Amazon.com Inc Tucson BTS Lease Backed N		03/31/2020.	Redemption 100.0000.....		52,598	52,598	52,598	52,598						0		52,598			0	361	08/31/2039.	1.....
00253C	HH	3	6.5		03/01/2020.	Paydown.....		37,460	37,460	37,899	37,710				(250)		(250)		37,460			0	511	04/25/2031.	1FM.....
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.1		03/01/2020.	Paydown.....			987	1,010	1,010						0		1,010		(1,010)	(1,010)	18	01/25/2032.	4FM.....
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 5.1		03/01/2020.	Paydown.....			1,408	484	484						0		484		(484)	(484)	13	06/25/2032.	1FM.....
00443L	AB	4	ACE Securities Corp RMBS Ser 2007-HE1 CI		03/25/2020.	Paydown.....		761	761	507	537				224		224		761			0	3	01/25/2037.	1FM.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

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
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 CI		..	03/25/2020.	Paydown.....		25,670	25,670	17,171	18,171	.....	.....7,499	.....	.....7,499	.....	.....25,670	.....	.....	......0	89	01/25/2037.	1FM.....
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 CI		..	03/25/2020.	Paydown.....		27,382	27,382	18,417	18,417	.....	.....8,965	.....	.....8,965	.....	.....27,382	.....	.....	......0	98	01/25/2037.	1FM.....
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 CI		..	03/25/2020.	Paydown.....		25,670	25,670	17,399	18,371	.....	.....7,300	.....	.....7,300	.....	.....25,670	.....	.....	......0	96	01/25/2037.	1FM.....
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.		..	03/25/2020.	Paydown.....		75,944	75,944	75,944	75,944	.....	.....	.....	......0	.....	.....75,944	.....	.....	......0	411	04/25/2034.	1FM.....
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.		..	03/25/2020.	Paydown.....		324,036	324,036	294,063	305,530	.....	.....18,506	.....	.....18,506	.....	.....324,036	.....	.....	......0	1,634	06/25/2034.	1FM.....
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...		..	03/22/2020.	Redemption 100.0000.....		333,072	333,072	333,072	333,072	.....	.....	.....	......0	.....	.....333,072	.....	.....	......0	9,576	03/22/2035.	3FE.....
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A CI A1R		..	03/04/2020.	Redemption 100.0000.....		20,000,000	20,000,000	20,001,500	20,001,024	.....	.....(1,024)	.....	.....(1,024)	.....	.....20,000,000	.....	.....	......0	90,412	10/15/2028.	1FE.....
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A CI A2R		..	03/04/2020.	Redemption 100.0000.....		13,000,000	13,000,000	13,000,000	13,000,000	.....	.....	.....	......0	.....	.....13,000,000	.....	.....	......0	190,527	10/15/2028.	1FE.....
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		593,485	593,485	577,284	577,284	.....	.....16,201	.....	.....16,201	.....	.....593,485	.....	.....	......0	3,250	08/25/2036.	1FM.....
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		12,392	12,392	10,051	10,051	.....	.....	.....	......0	.....	.....10,051	.....	.....(10,051)	(10,051)	35	04/25/2037.	5FM.....
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		47,656	72,401	55,189	55,189	.....	.....	.....	......0	.....	.....55,189	.....	.....(7,533)	(7,533)	880	02/25/2047.	3FM.....
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		26,290	78,328	53,436	53,436	.....	.....	.....	......0	.....	.....53,436	.....	.....(27,145)	(27,145)	798	05/25/2036.	1FM.....
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		47,076	48,854	41,382	41,382	.....	.....	.....	......0	.....	.....41,382	.....	.....5,694	5,694	432	01/25/2037.	1FM.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		132,508	167,892	142,701	142,701	.....	.....	.....	......0	.....	.....142,701	.....	.....(10,193)	(10,193)	1,307	03/25/2037.	4FM.....
023761 AA 7	American Airlines Inc LBASS EETC Ser 201		..	02/15/2020.	Redemption 100.0000.....		415,625	415,625	415,625	415,625	.....	.....	.....	......0	.....	.....415,625	.....	.....	......0	7,585	02/15/2029.	1FE.....
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		..	01/15/2020.	Redemption 100.0000.....		418,653	418,653	425,630	419,581	.....	.....(928)	.....	.....(928)	.....	.....418,653	.....	.....	......0	11,722	07/15/2020.	3FE.....
023772 AB 2	American Airlines Inc LBASS EETC Ser 201		..	01/15/2020.	Redemption 100.0000.....		94,808	94,808	90,062	91,776	.....	.....3,032	.....	.....3,032	.....	.....94,808	.....	.....	......0	1,896	07/15/2025.	1FE.....
02377L AA 2	American Airlines Inc Secured Ser AA 3...		..	02/15/2020.	Redemption 100.0000.....		138,570	138,570	138,570	138,570	.....	.....	.....	......0	.....	.....138,570	.....	.....	......0	2,182	08/15/2033.	1FE.....
02377U AB 0	American Airlines Inc LBASS EETC Ser 201		..	01/15/2020.	Redemption 100.0000.....		173,555	173,555	173,555	173,555	.....	.....	.....	......0	.....	.....173,555	.....	.....	......0	4,295	01/15/2023.	2FE.....
02378M AA 9	American Airlines Inc Secured Ser A 3....		..	02/15/2020.	Redemption 100.0000.....		280,219	280,219	280,473	280,463	.....	.....(244)	.....	.....(244)	.....	.....280,219	.....	.....	......0	4,904	08/15/2033.	1FE.....
02379D AA 8	American Airlines Inc Secured Ser B 3....		..	02/15/2020.	Redemption 100.0000.....		66,316	66,316	66,701	53,053	.....	.....(385)	.....	.....(385)	.....	.....66,316	.....	.....	......0	1,277	08/15/2029.	2FE.....
02587A AJ 3	American Express Credit Acct LBASS Ser 2		..	02/15/2020.	Paydown.....		14,059,000	14,059,000	13,862,833	14,039,587	.....	.....19,413	.....	.....19,413	.....	.....14,059,000	.....	.....	......0	45,223	09/15/2022.	1FE.....
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3		..	03/01/2020.	Paydown.....		55,840	55,840	55,168	55,343	.....	.....497	.....	.....497	.....	.....55,840	.....	.....	......0	444	10/25/2034.	1FM.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		..	03/01/2020.	Paydown.....		71,817	71,817	71,471	71,567	.....	.....250	.....	.....250	.....	.....71,817	.....	.....	......0	446	09/25/2035.	1FM.....
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3		..	03/01/2020.	Paydown.....		19,949	19,949	19,949	19,949	.....	.....	.....	......0	.....	.....19,949	.....	.....	......0	61	09/25/2035.	3FM.....
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3		..	03/25/2020.	Paydown.....		11,817	11,817	11,817	11,817	.....	.....	.....	......0	.....	.....11,817	.....	.....	......0	43	09/25/2027.	1FM.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		..	03/01/2020.	Paydown.....		3,230	3,230	3,215	3,216	.....	.....14	.....	.....14	.....	.....3,230	.....	.....	......0	36	03/25/2027.	1FM.....
032177 AF 4	Amsted Industries Sr Nt 5.375% 09/15/2...		..	01/15/2020.	Call 102.6880.....		235,156	229,000	231,765	231,307	.....	.....(31)	.....	.....(31)	.....	.....231,277	.....	.....(2,277)	(2,277)	10,258	09/15/2024.	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 Admini- strative Symbol
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3			..	03/15/2020.	Redemption 100.0000.....	.....	.....36,804	36,804	37,049	36,872	.....	.....(69)	.....	.....(69)	.....	.....36,804	.....	.....	.....0	390	02/15/2025.	1.....
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			..	03/15/2020.	Various.....	.....	.....303,866	303,866	310,417	305,134	.....	.....(1,268)	.....	.....(1,268)	.....	.....303,866	.....	.....	.....0	3,056	07/15/2023.	1.....
03765X AB 2	Apidos CLO CLO Ser 2015-22A CL A1 3.32			..	03/12/2020.	Redemption 100.0000.....	.....	.....17,000,000	17,000,000	16,979,600	16,991,135	.....	.....8,865	.....	.....8,865	.....	.....17,000,000	.....	.....	.....0	230,509	10/20/2027.	1FE.....
03765X AC 0	Apidos CLO CLO Ser 2015-22A CI A2A 3.8			..	03/12/2020.	Redemption 100.0000.....	.....	.....6,000,000	6,000,000	5,957,400	5,974,326	.....	.....25,674	.....	.....25,674	.....	.....6,000,000	.....	.....	.....0	94,464	10/20/2027.	1FE.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C			..	02/01/2020.	Paydown.....	.....	.....116,468	116,468	116,417	111,166	.....	.....5,302	.....	.....5,302	.....	.....116,468	.....	.....	.....0	2,669	10/25/2033.	1FM.....
040104 PB 1	Argent Securities Inc RMBS Ser 2003-WD C			..	03/25/2020.	Paydown.....	.....	.....296,183	296,183	252,228	275,141	.....	.....21,042	.....	.....21,042	.....	.....296,183	.....	.....	.....0	1,447	11/25/2035.	1FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			..	03/23/2020.	Paydown.....	.....	.....30,474	30,474	.....	.....	.....	.....30,474	.....	.....30,474	.....	.....30,474	.....	.....	.....0	269	06/21/2029.	1FM.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20			..	03/01/2020.	Paydown.....	.....	.....37,204	37,204	38,658	37,512	.....	.....(308)	.....	.....(308)	.....	.....37,204	.....	.....	.....0	415	03/21/2029.	1FM.....
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20			..	03/25/2020.	Paydown.....	.....	.....143,031	143,031	133,823	136,409	.....	.....6,621	.....	.....6,621	.....	.....143,031	.....	.....	.....0	556	10/25/2034.	1FM.....
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-			..	03/01/2020.	Paydown.....	.....	.....45,620	45,620	45,618	45,526	.....	.....94	.....	.....94	.....	.....45,620	.....	.....	.....0	164	10/25/2032.	1FM.....
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-			..	03/01/2020.	Paydown.....	.....	.....14,367	14,367	13,725	14,158	.....	.....210	.....	.....210	.....	.....14,367	.....	.....	.....0	123	06/25/2035.	1FM.....
05348E AP 4	AvalonBay Communities Inc MT Nt 3.950%			..	03/11/2020.	Call 101.8682.....	.....	.....19,584,169	19,225,000	18,880,530	19,179,004	.....	.....8,390	.....	.....8,390	.....	.....19,187,394	.....	.....37,606	37,606	856,989	01/15/2021.	1FE.....
05946X DL 4	Banc of America Funding Corp RMBS Ser 20			..	03/01/2020.	Paydown.....	.....	.....12,666	12,666	12,757	12,670	.....	.....(3)	.....	.....(3)	.....	.....12,666	.....	.....	.....0	118	10/25/2033.	1FM.....
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20			..	03/01/2020.	Paydown.....	.....	.....96,130	98,925	94,037	94,037	.....	.....	.....	.....0	.....	.....94,037	.....	.....2,094	2,094	947	01/25/2036.	1FM.....
05952D AB 4	Banc of America Funding Corp RMBS Ser 20			..	03/20/2020.	Paydown.....	.....	.....60,231	60,231	56,338	56,338	.....	.....3,892	.....	.....3,892	.....	.....60,231	.....	.....	.....0	204	02/20/2047.	1FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			..	03/01/2020.	Paydown.....	.....	.....25,816	33,306	31,474	31,709	.....	.....3	.....	.....3	.....	.....31,712	.....	.....(5,896)	(5,896)	332	03/25/2037.	3FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			..	03/01/2020.	Paydown.....	.....	.....92,200	118,950	118,857	118,670	.....	.....	.....	.....0	.....	.....118,669	.....	.....(26,469)	(26,469)	1,187	03/25/2037.	4FM.....
05952H BR 9	Bank of America Mtg Securities RMBS Ser			..	03/01/2020.	Paydown.....	.....	.....50,846	53,511	48,178	48,178	.....	.....	.....	.....0	.....	.....48,178	.....	.....2,668	2,668	736	01/25/2037.	1FM.....
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004			..	03/30/2020.	Paydown.....	.....	.....274,029	274,029	274,029	274,029	.....	.....	.....	.....0	.....	.....274,029	.....	.....	.....0	2,060	02/28/2044.	1FM.....
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			..	03/01/2020.	Paydown.....	.....	.....16,869	16,869	16,921	17,581	.....	.....(713)	.....	.....(713)	.....	.....16,869	.....	.....	.....0	178	10/25/2033.	1FM.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	02/15/2020.	Redemption 100.0000.....	.....	.....139,555	139,555	127,013	137,125	.....	.....2,430	.....	.....2,430	.....	.....139,555	.....	.....	.....0	4,368	02/15/2023.	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			..	01/15/2020.	Redemption 100.0000.....	.....	.....203,238	203,238	203,238	203,238	.....	.....	.....	.....0	.....	.....203,238	.....	.....	.....0	6,077	01/15/2024.	1.....
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.			..	01/15/2020.	Redemption 100.0000.....	.....	.....61,083	61,083	65,587	61,307	.....	.....(224)	.....	.....(224)	.....	.....61,083	.....	.....	.....0	1,815	01/15/2021.	1FE.....
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6 4.6			..	03/01/2020.	Paydown.....	.....	.....12,845	12,845	12,845	12,845	.....	.....	.....	.....0	.....	.....12,845	.....	.....	.....0	60	12/25/2033.	1FM.....
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1 1.99			..	03/25/2020.	Paydown.....	.....	.....6,676	6,676	6,701	6,688	.....	.....(11)	.....	.....(11)	.....	.....6,676	.....	.....	.....0	24	12/25/2033.	1FM.....

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
1248EP	AZ	6	02/15/23	..	03/04/2020	Various.....		12,606,750	12,500,000	12,441,875	12,478,307	.....	.....(1,836)	.....	.....(1,836)	.....	.....12,476,471	.....	.....23,529	23,529	460,873	02/15/2023	3FE.....
1248EP	BD	4	09/01/23	..	03/04/2020	Call 100.9580.....		5,047,900	5,000,000	5,088,750	5,043,097	.....	.....(1,834)	.....	.....(1,834)	.....	.....5,041,263	.....	.....(41,263)	(41,263)	194,046	09/01/2023	3FE.....
12506Y	BE	8		..	03/25/2020	Paydown.....		45,602	45,602	30,551	30,551	.....	.....15,051	.....	.....15,051	.....	.....45,602	.....	.....	.....0	226	10/25/2033	1FM.....
12519#	AA	3		..	01/14/2020	Redemption 100.0000.....		(8,461)	(8,461)	(8,461)	(8,461)	.....			.....0		(8,461)		0	0		06/30/2036	5.....
12544A	BM	6		..	03/02/2020	Paydown.....		28,028	30,275	30,129	30,136	.....			.....0		30,136	.....	.....(2,108)	(2,108)	282	02/25/2037	5FM.....
125523	BN	9		..	03/31/2020	Call 103.8772.....		16,100,961	15,500,000	15,467,032	15,471,021	.....	.....3,684		3,684		15,474,705	.....	.....25,295	25,295	879,100	11/15/2021	2FE.....
12558M	BL	5		..	03/01/2020	Paydown.....		546	546	546	545	.....			.....0		546	.....	.....	.....0	5	10/20/2032	1FM.....
12566Q	AA	1		..	03/01/2020	Paydown.....		32,941	68,259	57,191	57,191	.....			.....0		57,191	.....	.....(24,250)	(24,250)	487	01/25/2037	1FM.....
12566U	AN	4		..	03/01/2020	Paydown.....		51,332	57,667	45,604	45,604	.....			.....0		45,604	.....	.....5,728	5,728	614	02/25/2037	1FM.....
12596M	AA	4		..	03/01/2020	Paydown.....		354,647	354,647	354,598	354,486	.....	.....162		162		354,647	.....	.....	.....0	2,216	07/25/2058	1FM.....
12644*	AC	1		7.	03/15/2020	Redemption 100.0000.....		117,892	117,892	117,892	117,892	.....			.....0		117,892	.....	.....	.....0	1,435	12/15/2026	1.....
12644@	AX	3		..	02/15/2020	Redemption 100.0000.....		237,173	237,173	237,173	237,173	.....			.....0		237,173	.....	.....	.....0	8,384	08/14/2021	1.....
12644@	BQ	7		..	03/15/2020	Redemption 100.0000.....		37,000	37,000	36,713	36,938	.....	.....63		63		37,000	.....	.....	.....0	413	07/15/2022	2.....
12644@	CC	7		..	03/05/2020	Various.....		785,760	785,760	785,760	785,760	.....			.....0		785,760	.....	.....	.....0	7,713	04/05/2025	1.....
12644@	CH	6		..	03/15/2020	Various.....		520,745	520,745	520,745	520,745	.....			.....0		520,745	.....	.....	.....0	5,225	10/15/2023	1.....
12644@	CM	5		..	03/15/2020	Various.....		162,457	162,457	162,457	162,457	.....			.....0		162,457	.....	.....	.....0	1,630	03/15/2023	1.....
12656*	AF	9		..	03/27/2020	Maturity.....		20,000,000	20,000,000	20,150,660	20,005,507	.....	.....(5,507)		(5,507)		20,000,000	.....	.....	.....0	257,000	03/27/2020	1.....
12665*	AA	9		..	03/10/2020	Redemption 100.0000.....		66,674	66,674	66,674	66,674	.....			.....0		66,674	.....	.....	.....0	876	10/10/2031	2.....
126650	BP	4		..	03/10/2020	Various.....		95,166	95,166	109,811	104,288	.....	.....(9,122)		(9,122)		95,166	.....	.....	.....0	959	12/10/2028	2FE.....
126650	BQ	2		..	03/10/2020	Various.....		525,972	525,972	488,564	504,687	.....	.....21,285		21,285		525,972	.....	.....	.....0	6,098	01/10/2030	2FE.....
126650	BS	8		..	03/10/2020	Redemption 100.0000.....		142,952	142,952	156,344	152,388	.....	.....(9,436)		(9,436)		142,952	.....	.....	.....0	1,792	01/10/2032	2FE.....
12665U	AA	2		..	03/10/2020	Redemption 100.0000.....		43,078	43,078	43,078	43,078	.....			.....0		43,078	.....	.....	.....0	338	01/10/2036	2FE.....
126673	DQ	2		..	03/01/2020	Paydown.....		80,207	80,207	80,026	79,957	.....	.....250		250		80,207	.....	.....	.....0	416	12/25/2034	1FM.....
126673	GA	4		..	03/01/2020	Paydown.....		209	209	209	208	.....	.....1		1		209	.....	.....	.....0	1	12/25/2034	1FM.....
12667F	4S	1		..	03/01/2020	Paydown.....		77,579	85,764	82,582	82,582	.....			.....0		82,582	.....	.....(5,003)	(5,003)	746	04/25/2035	2FM.....
12667F	5L	5		..	03/01/2020	Paydown.....		83,949	85,536	54,956	54,956	.....			.....0		54,956	.....	.....28,993	28,993	916	04/25/2035	1FM.....
12667F	5L	5		..	03/01/2020	Paydown.....		125,923	128,304	127,097	127,097	.....			.....0		127,097	.....	.....(1,174)	(1,174)	1,375	04/25/2035	3FM.....
12667F	MX	0		..	03/01/2020	Paydown.....		55,484	55,484	52,866	53,860	.....	.....1,625		1,625		55,484	.....	.....	.....0	783	08/25/2034	1FM.....
12667F	PG	4		..	03/01/2020	Paydown.....		70,632	70,632	71,449	70,940	.....	.....(308)		(308)		70,632	.....	.....	.....0	490	09/25/2034	1FM.....

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
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....	.....	.....57,463	44,087	40,335	40,335	.....	.....	.....	.....0	.....	.....40,335	.....	.....17,128	17,128	672	08/25/2035.	4FM.....
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....	.....	.....107,939	82,814	74,409	74,409	.....	.....	.....	.....0	.....	.....74,409	.....	.....33,530	33,530	1,262	08/25/2035.	4FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....	.....	.....311,991	311,991	313,989	312,171	.....	.....(181)	.....	.....(181)	.....	.....311,991	.....	.....	.....0	2,894	05/25/2035.	2FM.....
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....	.....	.....123,214	93,362	86,365	86,365	.....	.....	.....	.....0	.....	.....86,365	.....	.....36,849	36,849	1,264	07/25/2035.	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.85			..	03/16/2020.	Paydown.....	.....	.....112,947	112,947	39,102	39,102	.....	.....73,845	.....	.....73,845	.....	.....112,947	.....	.....	.....0	334	11/15/2036.	1FM.....
12668B EH 2	CWMBBS Inc RMBS Ser 2005-85CB CI 2A3 5.			..	03/01/2020.	Paydown.....	.....	.....244,674	312,614	277,719	277,719	.....	.....	.....	.....0	.....	.....277,719	.....	.....(33,045)	(33,045)	2,581	02/25/2036.	1FM.....
12668B QA 4	CWMBBS Inc RMBS Ser 2006-4CB CI 2A6 5.5			..	03/01/2020.	Paydown.....	.....	.....36,539	36,698	33,498	33,498	.....	.....	.....	.....0	.....	.....33,498	.....	.....3,041	3,041	317	04/25/2036.	1FM.....
12668B RZ 8	CWMBBS Inc RMBS Ser 2006-6CB CI 1A4 5.5			..	03/01/2020.	Paydown.....	.....	.....95,008	95,240	81,745	81,745	.....	.....	.....	.....0	.....	.....81,745	.....	.....13,263	13,263	869	05/25/2036.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500			..	03/01/2020.	Paydown.....	.....	.....5,599	5,599	5,449	5,512	.....	.....87	.....	.....87	.....	.....5,599	.....	.....	.....0	42	12/25/2035.	3FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			..	03/01/2020.	Paydown.....	.....	.....2,213	2,696	2,653	2,669	.....	.....	.....	.....0	.....	.....2,669	.....	.....(456)	(456)	17	08/25/2035.	4FM.....
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C			..	03/01/2020.	Paydown.....	.....	.....47,297	47,297	45,419	45,419	.....	.....1,878	.....	.....1,878	.....	.....47,297	.....	.....	.....0	390	04/25/2035.	2FM.....
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...			..	03/10/2020.	Redemption 100.0000.....	.....	.....138,186	138,186	138,186	138,186	.....	.....	.....	.....0	.....	.....138,186	.....	.....	.....0	899	10/10/2039.	2.....
12714# AC 2	3			..	03/15/2020.	Redemption 100.0000.....	.....	.....41,768	41,768	41,768	41,768	.....	.....	.....	.....0	.....	.....41,768	.....	.....	.....0	264	06/15/2035.	1.....
134429 AW 9	Campbell Soup Co Sr Nt 4.250% 04/15/21			..	01/22/2020.	Redemption 103.0216.....	.....	.....46,359,704	45,000,000	44,770,500	44,964,899	.....	.....1,394,805	.....	.....1,394,805	.....	.....46,359,704	.....	.....	.....0	515,313	04/15/2021.	2FE.....
14041N FK 2	Capital One Multi Asset ExecTr LBASS Ser			..	03/15/2020.	Paydown.....	.....	.....10,941,000	10,941,000	10,788,852	10,918,941	.....	.....22,059	.....	.....22,059	.....	.....10,941,000	.....	.....	.....0	54,705	01/17/2023.	1FE.....
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09...			..	03/30/2020.	Redemption 100.0000.....	.....	.....557,209	557,209	558,781	558,065	.....	.....(856)	.....	.....(856)	.....	.....557,209	.....	.....	.....0	16,075	09/30/2027.	2.....
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT			..	03/25/2020.	Paydown.....	.....	.....736,167	736,167	622,981	725,290	.....	.....10,877	.....	.....10,877	.....	.....736,167	.....	.....	.....0	4,105	05/25/2035.	1FM.....
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 CI A2 6.05			..	03/25/2020.	Paydown.....	.....	.....114,387	114,387	16,366	16,366	.....	.....98,021	.....	.....98,021	.....	.....114,387	.....	.....	.....0	286	09/25/2036.	1FM.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			..	03/01/2020.	Paydown.....	.....	.....81,634	81,634	81,628	81,467	.....	.....167	.....	.....167	.....	.....81,634	.....	.....	.....0	705	07/25/2032.	4FM.....
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001			..	03/01/2020.	Paydown.....	.....	.....20,564	20,564	20,562	20,519	.....	.....45	.....	.....45	.....	.....20,564	.....	.....	.....0	195	07/25/2032.	2FM.....
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001			..	02/01/2020.	Paydown.....	.....	.....	.....21,545	17,173	229	16,944	.....	.....	.....16,944	.....	.....17,173	.....	.....(17,173)	(17,173)	161	07/25/2032.	1FM.....
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002			..	03/01/2020.	Paydown.....	.....	.....21,583	31,055	22,332	22,332	.....	.....	.....	.....0	.....	.....22,332	.....	.....(749)	(749)	173	01/25/2032.	4FM.....
17275R AH 5	Cisco Sys Inc Sr Nt 4.450% 01/15/20.....			..	01/15/2020.	Maturity.....	.....	.....17,500,000	17,500,000	20,232,975	17,514,856	.....	.....(14,856)	.....	.....(14,856)	.....	.....17,500,000	.....	.....	.....0	389,375	01/15/2020.	1FE.....
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 CI			..	03/01/2020.	Paydown.....	.....	.....3,545	3,545	3,563	3,544	.....	.....1	.....	.....1	.....	.....3,545	.....	.....	.....0	31	02/25/2035.	1FM.....
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 CI			..	03/01/2020.	Paydown.....	.....	.....52,734	52,734	49,455	50,863	.....	.....1,871	.....	.....1,871	.....	.....52,734	.....	.....	.....0	622	07/25/2035.	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...			..	03/01/2020.	Paydown.....	.....	.....2,101	2,101	2,101	2,099	.....	.....3	.....	.....3	.....	.....2,101	.....	.....	.....0	17	04/25/2034.	1FM.....
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8			..	03/01/2020.	Paydown.....	.....	.....115,915	115,915	112,627	115,305	.....	.....610	.....	.....610	.....	.....115,915	.....	.....	.....0	1,104	09/25/2035.	1FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser...			..	03/01/2020.	Paydown.....	.....	.....84,337	84,337	85,385	85,360	.....	.....(1,023)	.....	.....(1,023)	.....	.....84,337	.....	.....	.....0	409	09/25/2064.	1FM.....

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
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..			..	03/01/2020.	Paydown.....		154,058	174,306	153,013	153,013				0		153,013		1,044	1,044	1,624	06/25/2037.	1FM.....
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			..	02/01/2020.	Paydown.....		6,848	6,848	6,841	3,287	3,543	18		3,561		6,848			0	91	08/15/2025.	1FM.....
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			..	03/01/2020.	Paydown.....		191	191	191	92	99	1		100		191			0	4	08/15/2025.	4FM.....
210805 CT 2	Continental Airlines Inc LBASS EETC Ser..			..	03/15/2020.	Redemption 100.0000.....		12,562	12,562	12,269	12,550		13		13		12,562			0	456	03/15/2020.	1FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.			..	02/28/2020.	Redemption 100.0000.....		883,621	883,621	883,621	883,621				0		883,621			0		02/28/2033.	2FE.....
22025Y AM 2	Corrections Corp of America Sr Nt 4.12...			..	01/01/2020.	Call 100.0000.....		4,000,000	4,000,000	3,990,000	3,999,499				0		3,999,499		501	501	41,250	04/01/2020.	3FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.			..	03/02/2020.	Redemption 100.0000.....		62,050	62,050	62,050	62,050				0		62,050			0	560	01/02/2040.	2.....
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.			..	03/31/2020.	Redemption 100.0000.....		307,773	307,773	307,773	307,773				0		307,773			0	2,939	06/30/2027.	2.....
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		15,828	15,828	16,204	15,917		(89)		(89)		15,828			0	145	12/25/2033.	1FM.....
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20			..	02/01/2020.	Paydown.....		224,087	224,087	226,853	223,371		716		716		224,087			0	1,457	08/25/2034.	1FM.....
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		193,252	193,252	198,717	195,587		(2,335)		(2,335)		193,252			0	1,878	09/25/2034.	1FM.....
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		107,497	107,497	99,564	99,564		7,933		7,933		107,497			0	1,156	10/25/2035.	1FM.....
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		52,054	52,054	52,528	52,001		53		53		52,054			0	516	02/25/2035.	1FM.....
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		149,386	149,386	147,034	147,034		2,352		2,352		149,386			0	2,720	03/25/2035.	1FM.....
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		1,037	1,037	1,058	1,035		3		3		1,037			0	9	04/25/2020.	1FM.....
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		87,060	87,060	86,883	86,816		244		244		87,060			0	728	07/25/2035.	1FM.....
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		24,983	24,983	24,561	24,763		220		220		24,983			0	208	07/25/2035.	1FM.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		20,555	20,555	20,157	20,298		257		257		20,555			0	230	07/25/2035.	1FM.....
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		160,752	160,752	159,063	159,063		1,689		1,689		160,752			0	1,367	07/25/2035.	1FM.....
22546Q AD 9	Credit Suisse NY Sub Nt 5.400% 01/14/2			..	01/14/2020.	Various.....		14,000,000	14,000,000	13,986,640	13,999,940		60		60		14,000,000			0	378,000	01/14/2020.	2FE.....
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		33,188	33,188	32,970	33,014		174		174		33,188			0	302	10/25/2034.	1FM.....
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-			..	03/01/2020.	Paydown.....		36,831	36,831	36,952	36,899				0		36,899		(67)	(67)	343	10/25/2026.	2FM.....
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0			..	03/31/2020.	Redemption 100.0000.....		101,019	101,019	101,019	101,019				0		101,019			0	1,356	09/30/2038.	2FE.....
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490			..	03/15/2020.	Redemption 100.0000.....		185,078	185,078	185,078	185,078				0		185,078			0	1,387	04/15/2029.	2.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0			..	03/31/2020.	Redemption 100.0000.....		60,667	60,667	60,667	60,667				0		60,667			0	584	03/31/2041.	2PL.....
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006			..	02/01/2020.	Paydown.....		8,333	8,333	3,430	3,430				0		3,430		4,903	4,903	74	07/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.13

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
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....		19,188	43,582	35,562	35,562	.....	.....	.....	.....0	.....	.....35,562	.....	.....(16,374)	(16,374)	358	02/25/2037.	5FM.....
233050 AC 7	A3			..	03/01/2020.	Paydown.....		573,438	573,438	604,502	574,796	.....	.....(1,358)	.....	.....(1,358)	.....	.....573,438	.....	.....	.....4,918	11/10/2046.	1FM.....	
23311R AD 8	DCP Midstream Sr Nt 5.350% 03/15/20...			..	03/15/2020.	Maturity.....		10,000,000	10,000,000	9,989,200	9,999,723	.....	.....277	.....	.....277	.....	.....10,000,000	.....	.....	.....	.....267,500	03/15/2020.	3FE.....
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S			..	03/07/2020.	Various.....		656,733	656,733	656,733	656,733	.....	.....	.....	.....0	.....	.....656,733	.....	.....	.....	.....6,132	12/07/2021.	1.....
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			..	03/01/2020.	Paydown.....		41,595	41,595	41,591	41,526	.....	.....70	.....	.....70	.....	.....41,595	.....	.....	.....	.....288	08/15/2030.	1FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			..	03/01/2020.	Paydown.....		733	733	733	732	.....	.....1	.....	.....1	.....	.....733	.....	.....	.....	.....7	09/25/2033.	1FM.....
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			..	03/01/2020.	Paydown.....		3,715	3,715	3,776	3,711	.....	.....4	.....	.....4	.....	.....3,715	.....	.....	.....	.....11	04/25/2020.	1FM.....
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			..	03/01/2020.	Paydown.....		27,029	27,029	26,606	26,738	.....	.....291	.....	.....291	.....	.....27,029	.....	.....	.....	.....265	05/25/2035.	1FM.....
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			..	03/01/2020.	Paydown.....		54,707	54,707	54,286	54,374	.....	.....333	.....	.....333	.....	.....54,707	.....	.....	.....	.....565	06/25/2035.	2FM.....
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			..	03/01/2020.	Paydown.....		42,198	42,198	41,631	41,811	.....	.....386	.....	.....386	.....	.....42,198	.....	.....	.....	.....472	06/25/2035.	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			..	03/01/2020.	Paydown.....		33,883	36,015	33,791	33,791	.....	.....	.....	.....0	.....	.....33,791	.....	.....92	92	232	09/25/2035.	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			..	03/01/2020.	Paydown.....		3,114	3,114	3,113	3,168	.....	.....(54)	.....	.....(54)	.....	.....3,114	.....	.....	.....	.....24	12/25/2033.	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			..	03/01/2020.	Paydown.....		2,244	2,244	2,243	2,273	.....	.....(30)	.....	.....(30)	.....	.....2,244	.....	.....	.....	.....19	01/25/2034.	1FM.....
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			..	01/15/2020.	Paydown.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....(906)	06/26/2035.	1FM.....
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0			..	03/31/2020.	Various.....		1,231,728	1,231,728	1,231,728	1,231,728	.....	.....	.....	.....0	.....	.....1,231,728	.....	.....	.....	.....69,716	03/31/2030.	1PL.....
269330 AA 4	Energy Efficient Equity Inc LBASS Series..			..	03/20/2020.	Paydown.....		1,156,254	1,156,254	1,156,219	1,156,218	.....	.....36	.....	.....36	.....	.....1,156,254	.....	.....	.....	.....4,014	09/20/2055.	1FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			..	02/01/2020.	Paydown.....		16,584	16,584	16,584	16,563	.....	.....22	.....	.....22	.....	.....16,584	.....	.....	.....	.....33	08/25/2032.	1FM.....
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt 4.54.			..	03/31/2020.	Redemption 100.0000.....		885,000	885,000	885,000	885,000	.....	.....	.....	.....0	.....	.....885,000	.....	.....	.....	.....20,090	03/31/2038.	2FE.....
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%			..	01/15/2020.	Paydown.....		1,350,907	1,350,907	1,511,224	1,361,561	.....	.....(10,654)	.....	.....(10,654)	.....	.....1,350,907	.....	.....	.....	.....45,390	07/15/2023.	2FE.....
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A 7.6			..	01/15/2020.	Paydown.....		104,373	104,373	123,028	106,205	.....	.....(1,832)	.....	.....(1,832)	.....	.....104,373	.....	.....	.....	.....3,992	01/15/2022.	1FE.....
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.			..	03/01/2020.	Paydown.....		43,928	44,033	41,126	41,126	.....	.....	.....	.....0	.....	.....41,126	.....	.....2,802	2,802	412	09/25/2035.	4FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			..	03/01/2020.	Paydown.....		107,936	101,536	76,674	76,674	.....	.....	.....	.....0	.....	.....76,674	.....	.....31,263	31,263	865	08/25/2037.	4FM.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			..	03/01/2020.	Paydown.....		2,917	2,917	2,917	2,917	.....	.....	.....	.....0	.....	.....2,917	.....	.....	.....	.....31	07/25/2029.	3FM.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			..	03/01/2020.	Paydown.....		14,583	14,583	16,269	15,224	.....	.....(641)	.....	.....(641)	.....	.....14,583	.....	.....	.....	.....154	07/25/2029.	4FM.....
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			..	03/01/2020.	Paydown.....		36	36	36	36	.....	.....	.....	.....0	.....	.....36	.....	.....	.....	.....	04/25/2029.	1FM.....
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			..	03/25/2020.	Paydown.....		70,763	70,763	33,006	33,006	.....	.....	.....	.....0	.....	.....33,006	.....	.....37,757	37,757	234	11/25/2036.	1FM.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			..	03/01/2020.	Paydown.....		807,728	807,728	831,910	812,508	.....	.....(4,780)	.....	.....(4,780)	.....	.....807,728	.....	.....	.....	.....3,705	06/10/2046.	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
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
CUSIP Identification	Description		F o r e i g n										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.							
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	03/01/2020.	Paydown.....		19,149	19,149	19,150	19,088	.....	......61	.....	......61	.....	.....19,149	.....	.....	......0	183	07/20/2031.	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		9,808	9,808	9,807	9,792	.....	......16	.....	......16	.....	.....9,808	.....	.....	......0	82	04/25/2034.	1FM.....
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		827	827	827	826	.....	......1	.....	......1	.....	.....827	.....	.....	......0	4	06/25/2034.	1FM.....
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		15,282	15,282	15,281	15,273	.....	......9	.....	......9	.....	.....15,282	.....	.....	......0	97	11/25/2033.	1FM.....
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200		..	02/25/2020.	Paydown.....		408,128	408,128	299,498	299,498	.....	.....108,631	.....	.....108,631	.....	.....408,128	.....	.....	......0	6,499	10/25/2033.	1FM.....
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200		..	03/25/2020.	Paydown.....		75,735	75,735	75,735	75,735	.....	.....	.....	......0	.....	.....75,735	.....	.....	......0	284	11/25/2033.	1FM.....
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F CI		..	03/01/2020.	Paydown.....		9,422	9,422	9,435	9,413	.....	......9	.....	......9	.....	.....9,422	.....	.....	......0	100	07/25/2035.	1FM.....
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		329,597	329,597	327,125	327,929	.....	.....1,668	.....	.....1,668	.....	.....329,597	.....	.....	......0	2,042	06/25/2035.	1FM.....
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		100,213	100,213	96,658	98,202	.....	.....2,011	.....	.....2,011	.....	.....100,213	.....	.....	......0	934	06/25/2035.	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		154,278	154,278	147,012	150,391	.....	.....3,887	.....	.....3,887	.....	.....154,278	.....	.....	......0	1,234	06/25/2035.	1FM.....
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		231,406	231,406	231,399	230,986	.....	......421	.....	......421	.....	.....231,406	.....	.....	......0	2,048	06/25/2034.	1FM.....
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		255	255	255	254	.....	......1	.....	......1	.....	.....255	.....	.....	......0	2	08/25/2034.	1FM.....
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		12,131	12,131	12,247	12,159	.....	.....(28)	.....	.....(28)	.....	.....12,131	.....	.....	......0	114	02/25/2035.	1FM.....
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 CI		..	03/25/2020.	Paydown.....		30,621	30,621	2,294	2,294	.....	.....28,328	.....	.....28,328	.....	.....30,621	.....	.....	......0	3	05/25/2036.	5FM.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A		..	03/15/2020.	Paydown.....		209,021	209,021	212,383	156,689	.....	.....(3,349)	.....	.....(3,349)	.....	.....209,021	.....	.....	......0	.....	10/15/2054.	1FE.....
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A CI A		..	03/15/2020.	Paydown.....		14,686	14,686	15,416	15,408	.....	.....(722)	.....	.....(722)	.....	.....14,686	.....	.....	......0	.....	10/15/2053.	1FE.....
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		..	03/25/2020.	Paydown.....		237,190	237,190	221,397	221,397	.....	.....15,793	.....	.....15,793	.....	.....237,190	.....	.....	......0	798	06/25/2037.	1FM.....
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		..	03/19/2020.	Paydown.....		125,334	125,334	122,162	122,382	.....	.....2,953	.....	.....2,953	.....	.....125,334	.....	.....	......0	486	07/19/2047.	1FM.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A CI....		..	01/15/2020.	Redemption 100.0000.....		376,242	376,242	378,754	378,707	.....	.....(2,465)	.....	.....(2,465)	.....	.....376,242	.....	.....	......0	7,337	01/15/2026.	1FE.....
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		..	03/01/2020.	Paydown.....		11,858	11,858	11,858	11,858	.....	.....	.....	......0	.....	.....11,858	.....	.....	......0	126	05/25/2033.	1FM.....
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		..	03/25/2020.	Paydown.....		650,748	650,748	603,416	603,416	.....	.....47,332	.....	.....47,332	.....	.....650,748	.....	.....	......0	1,703	08/25/2036.	1FM.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		..	03/31/2020.	Various.....		308,678	308,678	308,678	308,678	.....	.....	.....	......0	.....	.....308,678	.....	.....	......0	2,554	12/31/2031.	1PL.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 1.3		..	03/25/2020.	Paydown.....		37,561	37,561	36,769	36,769	.....	......792	.....	......792	.....	.....37,561	.....	.....	......0	141	08/25/2035.	1FM.....
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	03/01/2020.	Paydown.....		9,549	9,549	9,548	9,541	.....	......8	.....	......8	.....	.....9,549	.....	.....	......0	78	03/25/2034.	1FM.....

QE05.14

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 Administrative Symbol
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	03/01/2020.	Paydown.....		2,938	2,938	2,938	2,934		4		4		2,938			0	13	08/25/2034.	1FM.....
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		..	03/01/2020.	Paydown.....		79,944	79,944	79,919	79,793		151		151		79,944			0	720	04/25/2035.	4FM.....
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		..	03/01/2020.	Paydown.....		46,702	46,549	44,951	44,951				0		44,951		1,751	1,751	417	07/25/2035.	4FM.....
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		..	03/01/2020.	Paydown.....		107,381	107,029	85,981	85,981				0		85,981		21,401	21,401	660	10/25/2035.	1FM.....
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		..	01/01/2020.	Paydown.....			27,878	26,252	26,727		(1)		(1)		26,726		(26,726)	(26,726)	3	09/25/2033.	5FM.....
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		..	03/01/2020.	Paydown.....		117,278	116,298	81,393	81,393				0		81,393		35,886	35,886	585	06/25/2036.	1FM.....
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		..	03/01/2020.	Paydown.....		62,443	62,443	59,088	59,088		3,355		3,355		62,443			0	398	08/25/2036.	1FM.....
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		..	03/25/2020.	Paydown.....		67,131	67,124	52,414	52,414				0		52,414		14,717	14,717	220	11/25/2036.	1FM.....
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		..	03/01/2020.	Paydown.....		97,501	95,616	81,721	81,721				0		81,721		15,780	15,780	587	12/25/2035.	1FM.....
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3		..	03/01/2020.	Paydown.....		232,805	232,805	234,733	233,085		(280)		(280)		232,805			0	2,890	01/25/2035.	1FM.....
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2		..	03/01/2020.	Paydown.....		361,409	361,409	334,868	358,869		2,541		2,541		361,409			0	4,313	09/25/2020.	4FM.....
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6		..	03/01/2020.	Paydown.....		29,263	29,263	28,778	28,966				0		28,966		297	297	187	11/25/2035.	2FM.....
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	03/01/2020.	Paydown.....		55,102	53,395	48,448	39,221	9,227			9,227		48,448		6,654	6,654	523	12/25/2035.	4FM.....
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	03/01/2020.	Paydown.....		35,890	35,890	31,556	31,556				0		31,556		4,334	4,334	269	12/25/2035.	1FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	03/01/2020.	Paydown.....		23,730	23,786	18,717	18,717				0		18,717		5,013	5,013	221	03/25/2036.	3FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	03/01/2020.	Paydown.....		31,640	31,714	27,290	27,290				0		27,290		4,351	4,351	295	03/25/2036.	4FM.....
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2		..	03/01/2020.	Paydown.....		44,151	70,558	49,581	49,581				0		49,581		(5,430)	(5,430)	420	01/25/2037.	1FM.....
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		..	03/01/2020.	Paydown.....		90,356	87,868	79,755	79,755				0		79,755		10,601	10,601	606	09/25/2036.	1FM.....
46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	03/01/2020.	Paydown.....		5,631,147	5,631,147	5,861,903	5,646,345		(15,198)		(15,198)		5,631,147			0	141,726	07/15/2046.	1FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	03/01/2020.	Paydown.....		97,175	97,175	100,402	97,964		(789)		(789)		97,175			0	519	01/15/2046.	1FM.....
478375 AD 0	Johnson Control Intl plc Sr Nt 5.000%.....		..	03/30/2020.	Various.....		40,145,000	40,145,000	40,743,848	40,191,993		(46,993)		(46,993)		40,145,000			0	1,003,625	03/30/2020.	2FE.....
48121@ AC 5	JRD Holdings LLC Sr Nt Ser A 3.470% 03		..	03/27/2020.	Redemption 100.0000.....		4,000,000	4,000,000	3,980,222	3,996,755				3,245		4,000,000			0	69,400	03/27/2021.	2PL.....
50075N BA 1	Kraft Foods Inc Sr Nt 5.375% 02/10/20....		..	02/10/2020.	Various.....		7,087,000	7,087,000	7,070,037	7,086,776		224		224		7,087,000			0	190,463	02/10/2020.	2FE.....

SCHEDULE D - PART 4

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

QE05.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		..	03/11/2020.	Paydown.....		124,061	124,061	112,662	122,805	.....	.....1,256	.....	.....1,256	.....	.....124,061	.....	.....	.....0	1,300	04/15/2041.	1FM.....
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		..	03/01/2020.	Redemption 100.0000.....		383,949	383,949	363,040	379,849	.....	.....4,100	.....	.....4,100	.....	.....383,949	.....	.....	.....0	3,088	03/01/2023.	1.....
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		..	03/15/2020.	Redemption 100.0000.....		126,542	126,542	132,466	127,220	.....	.....(678)	.....	.....(678)	.....	.....126,542	.....	.....	.....0	1,553	12/15/2021.	1.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		..	03/15/2020.	Redemption 100.0000.....		58,840	58,840	61,710	59,046	.....	.....(206)	.....	.....(206)	.....	.....58,840	.....	.....	.....0	732	01/15/2021.	4.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		..	03/26/2020.	Paydown.....		5,147	6,024	2,946	2,946	.....	.....	.....	.....0	.....	.....2,946	.....	.....2,201	2,201	16	09/26/2045.	5FM.....
53117C AN 2	Liberty Property LP Sr Nt 4.125% 06/15...		..	03/05/2020.	Various.....		28,359,268	27,000,000	27,084,050	27,024,031	.....	.....(1,651)	.....	.....(1,651)	.....	.....27,022,381	.....	.....(22,381)	(22,381)	1,606,768	06/15/2022.	2FE.....
53117C AP 7	Liberty Property LP Sr Nt 3.375% 06/15...		..	03/05/2020.	Various.....		4,731,819	4,500,000	4,568,790	4,536,410	.....	.....(1,759)	.....	.....(1,759)	.....	.....4,534,651	.....	.....(34,651)	(34,651)	265,569	06/15/2023.	2FE.....
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15...		..	03/05/2020.	Call 110.0152.....		9,562,521	8,692,000	9,341,013	9,068,816	.....	.....(14,925)	.....	.....(14,925)	.....	.....9,053,891	.....	.....(361,891)	(361,891)	1,082,992	02/15/2024.	1FE.....
53117C AR 3	Liberty Property LP Sr Nt 3.750% 04/01...		..	02/19/2020.	Call 109.1792.....		8,734,337	8,000,000	7,987,540	7,993,701	.....	.....143	.....	.....143	.....	.....7,993,844	.....	.....6,156	6,156	849,337	04/01/2025.	2FE.....
53117C AS 1	Liberty Property LP Sr Nt 3.250% 10/01...		..	02/10/2020.	Tax Free Exchange.....		31,052,281	31,200,000	30,946,429	31,018,481	.....	.....2,601	.....	.....2,601	.....	.....31,021,081	.....	.....31,200	31,200	363,350	10/01/2026.	2FE.....
53117C AT 9	Liberty Property LP Sr Nt 4.375% 02/01...		..	02/10/2020.	Tax Free Exchange.....		11,720,174	11,715,000	11,707,763	11,708,395	.....	.....64	.....	.....64	.....	.....11,708,459	.....	.....11,715	11,715	269,079	02/01/2029.	2FE.....
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004- 5 C		..	03/25/2020.	Paydown.....		217,901	217,901	203,737	210,679	.....	.....7,221	.....	.....7,221	.....	.....217,901	.....	.....	.....0	627	09/25/2034.	1FM.....
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		1,992	1,992	2,058	2,041	.....	.....(49)	.....	.....(49)	.....	.....1,992	.....	.....	.....0	22	08/25/2032.	1FM.....
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007		..	03/01/2020.	Paydown.....		21,747	21,747	21,803	21,776	.....	.....	.....	.....0	.....	.....21,776	.....	.....(28)	(28)	207	10/25/2036.	2FM.....
55818P AL 4	Madison Park Funding LTD CLO Ser 2014- 12		..	01/20/2020.	Paydown.....		3,264,304	3,264,304	3,264,304	3,264,304	.....	.....	.....	.....0	.....	.....3,264,304	.....	.....	.....0	26,911	07/20/2026.	1FE.....
576434 2D 5	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		273,090	284,844	218,150	218,150	.....	.....	.....	.....0	.....	.....218,150	.....	.....54,940	54,940	3,201	03/25/2036.	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		23,478	23,478	23,713	23,447	.....	.....	.....	.....31	.....	.....23,478	.....	.....	.....0	250	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		42,075	42,075	42,825	42,286	.....	.....(211)	.....	.....(211)	.....	.....42,075	.....	.....	.....0	397	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		192,207	192,207	188,979	190,196	.....	.....2,012	.....	.....2,012	.....	.....192,207	.....	.....	.....0	1,337	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		3,268	3,268	3,268	3,268	.....	.....	.....	.....0	.....	.....3,268	.....	.....	.....0	26	08/25/2034.	1FM.....
576434 YM 0	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		773,643	773,643	739,337	758,312	.....	.....15,330	.....	.....15,330	.....	.....773,643	.....	.....	.....0	5,578	12/25/2034.	1FM.....
57643M FN 9	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		7,869	7,869	7,633	7,736	.....	.....133	.....	.....133	.....	.....7,869	.....	.....	.....0	69	07/25/2034.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		..	03/01/2020.	Paydown.....		27,548	27,548	27,537	27,576	.....	.....(4)	.....	.....(4)	.....	.....27,571	.....	.....(23)	(23)	270	09/25/2032.	1FM.....
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39...		..	03/31/2020.	Redemption 100.0000.....		184,096	184,096	184,096	184,096	.....	.....	.....	.....0	.....	.....184,096	.....	.....	.....0	2,136	12/31/2039.	2PL.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...		..	03/01/2020.	Paydown.....		97,356	97,356	98,742	98,655	.....	.....(1,299)	.....	.....(1,299)	.....	.....97,356	.....	.....	.....0	548	04/25/2058.	1FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		..	03/15/2020.	Paydown.....		39,965	39,965	39,964	39,965	.....	.....	.....	.....0	.....	.....39,965	.....	.....	.....0	361	07/15/2038.	2FE.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	03/01/2020.	Paydown.....		11,060	11,060	11,112	11,110	.....	.....(51)	.....	.....(51)	.....	.....11,060	.....	.....	.....0	61	07/25/2059.	1FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	01/01/2020.	Paydown.....		6,159	6,159	6,189	6,188	.....	.....(28)	.....	.....(28)	.....	.....6,159	.....	.....	.....0	14	07/25/2059.	1FE.....
615394 AK 9	MOOG INC Sr Nt 5.250% 12/01/22.....		..	01/13/2020.	Call 101.3130.....		159,061	157,000	159,551	158,395	.....	.....(50)	.....	.....(50)	.....	.....158,346	.....	.....(1,346)	(1,346)	3,023	12/01/2022.	3FE.....
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004- NC8 C		..	03/25/2020.	Paydown.....		477,986	477,986	448,112	457,525	.....	.....20,461	.....	.....20,461	.....	.....477,986	.....	.....	.....0	2,419	09/25/2034.	1FM.....
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 CI		..	03/01/2020.	Paydown.....		30,508,773	30,508,773	31,992,085	30,568,075	.....	.....(59,302)	.....	.....(59,302)	.....	.....30,508,773	.....	.....	.....0	381,732	09/15/2047.	1FM.....

SCHEDULE D - PART 4

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

QE05.17

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	
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 C1			..	03/01/2020.	Paydown.....		..56,522	56,522	53,846	56,184	.....	.....338	.....	.....338	.....	.....56,522	.....	.....	.....0	277	11/25/2033.	1FM.....	
61756U AH 4	IQ16				01/10/2020.	Paydown.....		358							0	.....			.....358	(4)	12/12/2049.	4FM.....		
61756U AH 4	IQ16				03/01/2020.	Paydown.....			2,146	1,559	1,559				0	.....	.....1,559		(1,559)	(1,559)	20	12/12/2049.	5FM.....	
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			..	03/01/2020.	Paydown.....		647,547	647,547	669,452	651,558	.....	.....(4,011)	.....	.....(4,011)	.....	.....647,547	.....	.....	.....0	2,967	12/15/2048.	1FM.....	
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11				03/01/2020.	Paydown.....		952,060	952,060	980,592	958,152	.....	.....(6,092)	.....	.....(6,092)	.....	.....952,060	.....	.....	.....0	6,234	08/15/2046.	1FM.....	
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13				03/01/2020.	Paydown.....		438,862	438,862	452,025	441,972	.....	.....(3,110)	.....	.....(3,110)	.....	.....438,862	.....	.....	.....0	3,066	11/15/2046.	1FM.....	
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	03/15/2020.	Call 100.0000.....		77,404	77,404	77,404	77,404				0		77,404	.....	.....	.....0	836	09/15/2028.	1.....	
63946B AE 0	NBC Universal Sr Nt 4.375% 04/01/21.....				03/06/2020.	Call 103.4530.....		3,103,590	3,000,000	2,923,393	2,988,030		1,655		1,655	.....	.....2,989,685	.....	.....10,315	10,315	160,100	04/01/2021.	1FE.....	
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2				03/01/2020.	Paydown.....		231	231	231	230				0		231	.....	.....	.....0	2	11/25/2033.	1FM.....	
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			..	03/01/2020.	Paydown.....		61,322	61,322	62,874	62,732		(1,410)		(1,410)		61,322	.....	.....	.....0	368	05/25/2054.	1FE.....	
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-				03/01/2020.	Paydown.....		68,847	68,847	71,859	71,801		(2,954)		(2,954)		68,847	.....	.....	.....0	493	11/25/2035.	1FE.....	
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-				03/01/2020.	Paydown.....		395,283	395,283	408,763	408,277		(12,994)		(12,994)		395,283	.....	.....	.....0	2,738	02/25/2057.	1FM.....	
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-			..	03/01/2020.	Paydown.....		134,677	134,677	139,785	139,705		(5,028)		(5,028)		134,677	.....	.....	.....0	903	03/25/2057.	1FM.....	
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-				03/01/2020.	Paydown.....		562,959	562,959	564,989	564,843		(1,884)		(1,884)		562,959	.....	.....	.....0	3,553	09/25/2057.	1FM.....	
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-				03/01/2020.	Paydown.....		1,269,285	1,269,285	1,313,434	1,312,838		(43,553)		(43,553)		1,269,285	.....	.....	.....0	10,021	11/25/2058.	1FM.....	
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-			..	01/01/2020.	Paydown.....		701,171	701,171	725,560	725,230		(24,059)		(24,059)		701,171	.....	.....	.....0	2,191	11/25/2058.	1FE.....	
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-				03/01/2020.	Paydown.....		190,452	190,452	193,006	192,916		(2,463)		(2,463)		190,452	.....	.....	.....0	987	02/25/2049.	1FM.....	
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-				03/01/2020.	Paydown.....		615,637	615,637	632,230	631,541		(15,905)		(15,905)		615,637	.....	.....	.....0	4,480	08/25/2059.	1FM.....	
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-			..	01/01/2020.	Paydown.....		324,063	324,063	332,797	332,435		(8,372)		(8,372)		324,063	.....	.....	.....0	945	08/25/2059.	1FE.....	
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-				03/01/2020.	Paydown.....		227,066	227,066	233,737	233,459		(6,393)		(6,393)		227,066	.....	.....	.....0	1,255	12/25/2058.	1FM.....	
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003- A3 C			..	03/01/2020.	Paydown.....		9,741	9,741	9,751	9,739		2		2		9,741	.....	.....	.....0	94	08/25/2033.	1FM.....	
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004- AP1				03/01/2020.	Paydown.....		2,373	2,373	2,373	2,369		3		3		2,373	.....	.....	.....0	24	03/25/2034.	1FM.....	
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004- AP2				03/01/2020.	Paydown.....		12,039	12,039	11,944	11,967		72		72		12,039	.....	.....	.....0	141	07/25/2034.	1FM.....	
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004- AP3			..	03/01/2020.	Paydown.....		3,483	3,483	3,683	3,626		(143)		(143)		3,483	.....	.....	.....0	23	10/25/2034.	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
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			..	03/01/2020.	Paydown.....		3,151	3,151	3,135	3,137	.....	.....13	.....	.....13	.....	.....3,151	.....	.....	.....0	30	02/25/2035.	1FM.....
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			..	03/25/2020.	Paydown.....		53,350	53,350	25,868	25,868	.....	.....27,482	.....	.....27,482	.....	.....53,350	.....	.....	.....0	177	04/25/2036.	4FM.....
67087M AA 4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			..	01/01/2020.	Paydown.....		5,071,000	5,071,000	5,543,237	5,103,827	.....	.....(32,827)	.....	.....(32,827)	.....	.....5,071,000	.....	.....	.....0	19,634	07/15/2045.	1FM.....
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20.			..	03/23/2020.	Various.....		10,459,192	10,296,000	10,401,484	10,306,010	.....	.....(3,586)	.....	.....(3,586)	.....	.....10,302,424	.....	.....(6,424)	(6,424)	440,640	08/15/2020.	2FE.....
688239 AE 2	Oshkosh Truck Corp Sr Nt 5.375% 03/01/PSMC Trust RMBS Ser 2018-1A CI A3			..	03/12/2020.	Various.....		1,320,054	1,285,500	1,336,999	1,314,375	.....	.....(1,750)	.....	.....(1,750)	.....	.....1,312,625	.....	.....(27,125)	(27,125)	71,213	03/01/2025.	2FE.....
69371V AC 1	3.50			..	03/01/2020.	Paydown.....		524,002	524,002	523,347	523,308	.....	.....693	.....	.....693	.....	.....524,002	.....	.....	.....0	3,174	02/25/2048.	1FM.....
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-			..	03/25/2020.	Paydown.....		576,376	576,376	567,910	572,531	.....	.....3,845	.....	.....3,845	.....	.....576,376	.....	.....	.....0	2,639	10/25/2034.	1FM.....
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-			..	03/25/2020.	Paydown.....		863,623	863,623	744,875	811,783	.....	.....1,732	.....	.....1,732	.....	.....813,514	.....	.....50,109	50,109	3,578	05/25/2035.	1FM.....
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser			..	03/13/2020.	Redemption 100.0000.....		91,499	91,499	91,499	91,499	.....	.....	.....	.....0	.....	.....91,499	.....	.....	.....0	1,372	09/13/2027.	1.....
73019# AC 6	PNC Equip Finc LLC LBASS Priv PI Nt Ser			..	03/13/2020.	Redemption 100.0000.....		275,149	275,149	275,149	275,149	.....	.....	.....	.....0	.....	.....275,149	.....	.....	.....0	4,127	09/13/2027.	1.....
73943# AD 5	Prairie Breeze Sr Nt CI B 3.550% 05/01...			..	03/31/2020.	Redemption 100.0000.....		26,445	26,445	26,445	26,445	.....	.....	.....	.....0	.....	.....26,445	.....	.....	.....0	235	05/01/2039.	2PL.....
73943# AD 5	Prairie Breeze Sr Nt CI B 3.550% 05/01...			..	01/14/2020.	Redemption 100.0000.....		1,968	1,968	1,968	1,968	.....	.....	.....	.....0	.....	.....1,968	.....	.....	.....0	.....	05/01/2039.	2Z.....
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP			..	03/23/2020.	Redemption 100.0000.....		563	563	186	186	.....	.....377	.....	.....377	.....	.....563	.....	.....	.....0	6	12/23/2031.	3FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	03/23/2020.	Paydown.....		50,765	50,765	2,819	(14,256)	.....	.....65,021	.....	.....65,021	.....	.....50,765	.....	.....	.....0	(426)	03/23/2035.	4FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A-			..	03/23/2020.	Paydown.....		146,835	146,835	125,870	130,431	.....	.....16,403	.....	.....16,403	.....	.....146,835	.....	.....	.....0	1,037	03/22/2038.	1FE.....
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt CI			..	03/23/2020.	Paydown.....		7,212	7,212	5,351	3,470	.....	.....3,742	.....	.....3,742	.....	.....7,212	.....	.....	.....0	50	06/23/2035.	3FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt...			..	03/23/2020.	Paydown.....		31,585	31,585	18,951	21,772	.....	.....9,813	.....	.....9,813	.....	.....31,585	.....	.....	.....0	179	12/22/2035.	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			..	03/23/2020.	Redemption 100.0000.....		16,127	16,127	16,127	16,127	.....	.....	.....	.....0	.....	.....16,127	.....	.....	.....0	91	03/22/2038.	1FE.....
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt CI.			..	03/23/2020.	Paydown.....		40,722	40,722	40,722	40,722	.....	.....	.....	.....0	.....	.....40,722	.....	.....	.....0	230	09/22/2036.	1FE.....
74042T AC 5	Preferred Term Sec Ltd LBASS Nt CI A-2 P			..	03/23/2020.	Paydown.....		33,225	33,225	29,789	29,789	.....	.....3,436	.....	.....3,436	.....	.....33,225	.....	.....	.....0	193	12/22/2037.	2FE.....
74042W AB 0	Preferred Term Sec Ltd LBASS Nt CI A-2 P			..	03/23/2020.	Paydown.....		28,472	28,472	25,335	25,335	.....	.....3,136	.....	.....3,136	.....	.....28,472	.....	.....	.....0	171	09/23/2035.	1FE.....
74042W AC 8	Preferred Term Sec Ltd LBASS Nt CI B PTP			..	03/23/2020.	Paydown.....		49,034	49,034	49,255	49,043	.....	.....(9)	.....	.....(9)	.....	.....49,034	.....	.....	.....0	328	09/23/2035.	3FE.....
74042W AD 6	Preferred Term Sec Ltd LBASS Nt CI C PTP			..	03/23/2020.	Paydown.....		24,271	24,271	10,893	10,893	.....	.....13,378	.....	.....13,378	.....	.....24,271	.....	.....	.....0	199	09/23/2035.	5FE.....
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt CI			..	03/23/2020.	Paydown.....		53,495	53,495	50,995	51,841	.....	.....1,654	.....	.....1,654	.....	.....53,495	.....	.....	.....0	298	12/22/2036.	1FE.....
741382 AA 3	P			..	03/26/2020.	Paydown.....		23,842	23,842	13,653	13,653	.....	.....10,189	.....	.....10,189	.....	.....23,842	.....	.....	.....0	63	09/26/2034.	4FE.....
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1			..	03/01/2020.	Paydown.....		3,968	3,968	3,695	3,809	.....	.....159	.....	.....159	.....	.....3,968	.....	.....	.....0	33	10/25/2033.	1FM.....
74273@ AA 1	PRIT Core Realty Hldgs LLC Sr Nt Ser A...			..	02/14/2020.	Maturity.....		20,000,000	20,000,000	19,878,125	19,997,686	.....	.....2,314	.....	.....2,314	.....	.....20,000,000	.....	.....	.....0	325,000	02/14/2020.	2.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%			..	01/01/2020.	Various.....		1,750,807	1,750,807	2,296,740	1,800,078	.....	.....(49,271)	.....	.....(49,271)	.....	.....1,750,807	.....	.....	.....0	81,938	01/01/2021.	1FE.....
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2			..	03/25/2020.	Paydown.....		33,601	33,601	33,559	33,575	.....	.....26	.....	.....26	.....	.....33,601	.....	.....	.....0	160	05/25/2035.	1FM.....
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt 4.750%.			..	01/15/2020.	Various.....		12,014,939	12,000,000	12,756,850	12,008,989	.....	.....(4,340)	.....	.....(4,340)	.....	.....12,004,650	.....	.....(4,650)	(4,650)	276,189	01/30/2020.	2FE.....
74927# AA 9	RB Investment Associates CTL 7.220% 12			..	03/15/2020.	Redemption 100.0000.....		47,469	47,469	47,469	47,469	.....	.....	.....	.....0	.....	.....47,469	.....	.....	.....0	572	09/15/2028.	2.....

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 Admini- strative Symbol
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1 5		..	03/01/2020.	Paydown.....		214,063	214,063	214,732	213,795	.....	.....(3)	.....	.....(3)	.....	.....213,792	.....	.....271	271	1,952	04/25/2035.	3FM.....
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 CI A1		..	03/01/2020.	Paydown.....		1,046,791	1,046,791	1,046,777	1,045,986	.....	......805	.....	......805	.....	.....1,046,791	.....	.....	.....0	6,107	12/26/2053.	1FE.....
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2		..	03/01/2020.	Paydown.....		87,996	91,757	91,986	91,826	.....	.....(1)	.....	.....(1)	.....	.....91,825	.....	.....(3,829)	(3,829)	961	01/25/2037.	4FM.....
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..		..	03/25/2020.	Paydown.....		128,452	127,764	93,313	93,313	.....	.....	.....	.....0	.....	.....93,313	.....	.....35,138	35,138	410	04/25/2036.	1FM.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..		..	03/25/2020.	Paydown.....		507,815	507,815	435,217	435,217	.....	.....72,598	.....	.....72,598	.....	.....507,815	.....	.....	.....0	1,155	08/25/2037.	1FM.....
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2		..	02/25/2020.	Paydown.....		72,465	72,465	49,990	12,910	37,080	22,474	.....	.....59,554	.....	.....72,465	.....	.....	.....0	241	04/25/2037.	1FM.....
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser		..	03/25/2020.	Paydown.....		96,863	96,863	96,863	96,863	.....	.....	.....	.....0	.....	.....96,863	.....	.....	.....0	387	06/25/2032.	1FM.....
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		32,606	32,606	28,611	31,227	.....	.....1,378	.....	.....1,378	.....	.....32,606	.....	.....	.....0	299	05/25/2035.	1FM.....
760759 AH 3	Republic Services Inc Co Gtd Nt 5.000%.		..	03/01/2020.	Maturity.....		23,000,000	23,000,000	23,025,513	23,000,561	.....	.....(561)	.....	.....(561)	.....	.....23,000,000	.....	.....	.....0	575,000	03/01/2020.	2FE.....
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..		..	03/01/2020.	Paydown.....		167,451	172,458	156,666	156,666	.....	.....	.....	.....0	.....	.....156,666	.....	.....10,785	10,785	1,306	04/25/2035.	2FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200		..	02/01/2020.	Paydown.....		11,767	11,767	11,765	11,740	.....	.....27	.....	.....27	.....	.....11,767	.....	.....	.....0	114	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200		..	02/01/2020.	Paydown.....		1,018,614	1,100,042	584,782	584,782	.....	.....	.....	.....0	.....	.....584,782	.....	.....433,832	433,832	11,553	09/25/2031.	6FM.....
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		..	03/01/2020.	Paydown.....		5,259	5,259	5,256	5,249	.....	.....10	.....	.....10	.....	.....5,259	.....	.....	.....0	31	05/25/2033.	1FM.....
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		..	03/01/2020.	Paydown.....		18,236	20,880	14,671	14,671	.....	.....	.....	.....0	.....	.....14,671	.....	.....3,565	3,565	205	06/25/2036.	4FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	02/01/2020.	Paydown.....		.....	.....(656)	(406)	(406)	.....	.....	.....	.....0	.....	.....(406)	.....	.....406	406	2	09/25/2037.	3FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	03/01/2020.	Paydown.....		68,430	62,615	57,036	57,036	.....	.....	.....	.....0	.....	.....57,036	.....	.....11,394	11,394	842	05/25/2037.	4FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	03/01/2020.	Paydown.....		38,427	46,316	31,942	31,942	.....	.....	.....	.....0	.....	.....31,942	.....	.....6,485	6,485	374	06/25/2037.	1FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	03/01/2020.	Paydown.....		51,235	61,754	61,607	61,578	.....	.....	.....	.....0	.....	.....61,578	.....	.....(10,343)	(10,343)	498	06/25/2037.	4FM.....
779382 AP 5	Rowan Companies Inc Co Gtd Nt 4.875% 0		..	02/26/2020.	Tax Free Exchange.....		18,306,791	18,000,000	19,134,139	18,326,634	.....	.....(19,843)	.....	.....(19,843)	.....	.....18,306,791	.....	.....	.....0	207,188	06/01/2022.	5FE.....
779382 AQ 3	Rowan Companies Inc Sr Nt 5.400% 12/01		..	02/26/2020.	Tax Free Exchange.....		10,958,608	11,000,000	10,953,250	10,958,466	.....	.....142	.....	.....142	.....	.....10,958,608	.....	.....	.....0	140,250	12/01/2042.	5FE.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	03/01/2020.	Various.....		242,096	242,096	254,030	245,054	.....	.....(2,958)	.....	.....(2,958)	.....	.....242,096	.....	.....	.....0	2,836	11/01/2026.	2.....
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3		..	02/21/2020.	Redemption 100.0000.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	11,450	02/21/2032.	2.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		..	03/01/2020.	Paydown.....		432	432	436	430	.....	.....	.....	.....0	.....	.....430	.....	.....2	2	4	06/25/2028.	2FM.....
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		..	03/05/2020.	Direct.....		418,000	400,000	399,408	399,528	.....	.....18	.....	.....18	.....	.....399,546	.....	.....18,454	18,454	10,575	03/27/2024.	2FE.....
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		..	03/01/2020.	Paydown.....		30,056	30,056	30,055	29,971	.....	.....85	.....	.....85	.....	.....30,056	.....	.....	.....0	235	06/25/2032.	1FM.....
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-		..	03/01/2020.	Paydown.....		231,161	231,161	231,083	230,364	.....	.....797	.....	.....797	.....	.....231,161	.....	.....	.....0	2,166	02/25/2035.	1FM.....
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2		..	03/01/2020.	Paydown.....		145,961	222,109	209,363	209,363	.....	.....	.....	.....0	.....	.....209,363	.....	.....(63,401)	(63,401)	1,591	02/20/2047.	1FM.....

SCHEDULE D - PART 4

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

QE05.20

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
																				11	12	13	14	15														
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol														
82454N	AA	6	Shiloh Texas Properties Ltd CTL	6.232%	..	02/15/2020.	Various.....		4,747,841	4,747,841	5,032,047	4,751,379		(3,537)		(3,537)		4,747,841			0	147,943	02/15/2020.	1.....														
82454N	AB	4	Shiloh Texas Properties Ltd CTL Ser B.....		..	02/15/2020.	Various.....		97,110	97,110	97,110	97,110				0		97,110			0	2,549	02/15/2020.	1.....														
83611P	AP	6	Soundview Home Eq Loan Tr RMBS Ser 2001-		..	02/01/2020.	Paydown.....		22,494	22,494	22,768	22,562		(68)		(68)		22,494			0	245	03/25/2030.	1FM.....														
84751P	LP	2	Specialty Underw & Residen Fin RMBS Ser		..	03/01/2020.	Paydown.....		22,073	22,073	14,647	14,647		7,426		7,426		22,073			0	69	02/25/2037.	5FM.....														
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.....		..	02/15/2020.	Redemption 100.0000.....		164,773	164,773	168,063		(3,291)		(3,291)		164,773			0	3,131	02/15/2026.	2FE.....															
86074Q	AM	4	Stillwater Mining Co Sr Nt	6.125% 06/2.....	..	02/07/2020.	Direct.....		204,250	200,000	197,888	198,867		48		48		198,915		5,335	5,335	1,497	06/27/2022.	4FE.....														
86074Q	AN	2	Stillwater Mining Co Sr Nt	7.125% 06/2.....	..	02/28/2020.	Direct.....		530,000	500,000	492,545	494,442		142		142		494,584		35,416	35,416	6,531	06/27/2025.	4FE.....														
863576	AC	8	2005-		..	03/01/2020.	Paydown.....		15,456	22,875	23,044	22,904				0		22,904		(7,448)	(7,448)	126	04/25/2035.	5FM.....														
863579	CD	8	2004		..	03/01/2020.	Paydown.....		10,321	10,321	10,409	10,371		(50)		(50)		10,321			0	83	10/25/2034.	1FM.....														
863579	VS	4	2005		..	03/01/2020.	Paydown.....		166,643	170,530	133,291	133,291				0		133,291		33,352	33,352	1,547	08/25/2035.	1FM.....														
86359B	JU	6	2004-		..	03/01/2020.	Paydown.....		1,305	1,305	1,304	1,303		2		2		1,305			0	9	03/25/2034.	1FM.....														
86359B	WR	8	2004-		..	03/01/2020.	Paydown.....		44,387	44,387	44,678	44,376		11		11		44,387			0	337	07/25/2034.	1FM.....														
86359B	XL	0	2004-		..	03/01/2020.	Paydown.....		3,226	3,226	3,153	3,159		68		68		3,226			0	25	08/25/2034.	1FM.....														
86361Q	AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		..	03/02/2020.	Paydown.....		336,554	336,568	233,882	233,882				0		233,882		102,672	102,672	2,851	11/25/2036.	1FM.....														
86363A	AA	5	2006-		..	03/25/2020.	Paydown.....		37,279	37,279	7,389	7,389		29,890		29,890		37,279			0	62	01/25/2037.	5FM.....														
86765B	AG	4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....		..	02/15/2020.	Maturity.....		14,000,000	14,000,000	13,964,970	13,999,454		546		546		14,000,000			0	385,000	02/15/2020.	2FE.....														
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		..	01/17/2020.	Paydown.....		9,759	9,759	10,089	9,755		5		5		9,759			0	45	08/15/2039.	1FM.....														
87875U	AK	8	Teco Finance Inc Gtd Nt	5.150% 03/15/2.....	..	03/15/2020.	Various.....		20,500,000	20,500,000	20,414,925	20,497,817		2,183		2,183		20,500,000			0	527,875	03/15/2020.	2FE.....														
88031R	AA	6	Tenaska Alabama II Partners LP Sr Sec Nt.....		..	03/30/2020.	Various.....		255,016	255,016	255,016	255,016				0		255,016			0	3,905	03/30/2023.	2FE.....														
88322U	AL	3	Thatcher Park CLO CLO Ser 2014-1A Cl AR		..	01/21/2020.	Paydown.....		4,678,411	4,678,411	4,678,411	4,678,411				0		4,678,411			0	37,373	10/20/2026.	1FE.....														
88732J	AW	8	Time Warner Cable Inc Co Gtd Nt	5.000%.....	..	02/01/2020.	Maturity.....		15,000,000	15,000,000	14,851,650	14,998,461		1,539		1,539		15,000,000			0	375,000	02/01/2020.	2FE.....														
89054X	AB	1	Topaz Solar Farms LLC Nt	4.875% 09/30/.....	..	03/30/2020.	Redemption 100.0000.....		232,508	232,508	232,508	232,508				0		232,508			0	5,625	09/30/2039.	5FE.....														
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		..	03/01/2020.	Paydown.....		563,160	563,160	559,730	559,846		3,313		3,313		563,160			0	3,673	03/25/2058.	1FM.....														
893830	BB	4	Transocean Sedco Co Gtd Nt	8.375% 12/1.....	..	01/22/2020.	Goldman Sachs & Company.....		34,333,350	33,000,000	34,213,020	33,314,062		(9,548)		(9,548)		33,304,514		1,028,836	1,028,836	298,785	12/15/2021.	5FE.....														
90261X	HK	1	Swiss Bank Corp-NY Sr Nt	2.350% 03/26/.....	..	03/26/2020.	Maturity.....		3,000,000	3,000,000	2,988,840	2,999,433		567		567		3,000,000			0	35,250	03/26/2020.	1FE.....														
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		..	03/01/2020.	Paydown.....		253,929	253,929	242,701	251,560		2,369		2,369		253,929			0	1,065	12/10/2045.	1FM.....														
907833	AJ	6	Union Pacific RR ABS PTC Ser 2000-1	8.....	..	01/10/2020.	Redemption 100.0000.....		50,139	50,139	52,402	50,254		(115)		(115)		50,139			0	2,773	01/10/2021.	1FE.....														
90783V	AA	3	Union Pacific RR ABS PTC Ser 2005-1	5.....	..	01/02/2020.	Various.....		673,885	673,885	668,531	672,048		1,836		1,836		673,885			0	17,123	01/02/2029.	1.....														
90931C	AA	6	United Air Lines LBASS EETC Ser 2019-1 C		..	02/25/2020.	Redemption 100.0000.....		614,153	614,153	625,992	625,253		(11,100)		(11,100)		614,153			0	12,744	08/25/2031.	1FE.....														
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C		..	02/25/2020.	Redemption 100.0000.....		48,435	48,435	48,473	48,468		(33)		(33)		48,435			0	1,102	08/25/2031.	1FE.....														
90931V	AA	4	United Air Lines PTC Ser 2018-1 A	3.70.....	..	03/01/2020.	Redemption 100.0000.....		123,913	123,913	123,913	123,913				0		123,913			0	2,292	09/01/2031.	1FE.....														
90932N	AA	1	United Airlines LBASS PTC Ser 2018-1 Cl.....		..	03/01/2020.	Redemption 100.0000.....		190,712	190,712	190,712	190,712				0		190,712			0	4,386	03/01/2026.	2FE.....														
913017	BV	0	United Technologies Corp Sr Nt	3.100%.....	..	02/28/2020.	Call 100.9870.....		13,784,726	13,650,000	13,724,210	13,683,181		(2,140)		(2,140)		13,681,042		(31,042)	(31,042)	236,987	06/01/2022.	2FE.....														

SCHEDULE D - PART 4

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

QE05.21

1				2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
					F o r e i g n									11	12	13	14	15								
						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		
91736# AA 4				United States of America BIA CTL GSA Gtd	..	03/15/2020.	Various.....		477,211	477,211	473,902	476,381	.....	.....829	.....	.....829	.....	.....477,211	.....	.....	.....0	13,672	03/15/2024.	1.....		
91736# AB 2				United States of America BIA CTL GSA Gtd	..	03/15/2020.	Redemption 100.0000.....		68,978	68,978	68,978	68,978	.....	.....	.....	.....0	.....	.....68,978	.....	.....	.....0	2,069	03/15/2024.	1.....		
91740# AA 8				United States of America BIA-2 CTL Alber.	..	03/15/2020.	Redemption 100.0000.....		571,573	571,573	571,573	571,573	.....	.....	.....	.....0	.....	.....571,573	.....	.....	.....0	5,496	10/15/2025.	1.....		
91741@ AA 9				US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	03/15/2020.	Redemption 100.0000.....		199,802	199,802	199,802	199,802	.....	.....	.....	.....0	.....	.....199,802	.....	.....	.....0	1,801	12/15/2026.	1.....		
91821* AA 4				Veteran Affairs Crown Point CTL Ls Fin T..	..	03/15/2020.	Redemption 100.0000.....		156,764	156,764	156,764	156,764	.....	.....	.....	.....0	.....	.....156,764	.....	.....	.....0	1,471	07/15/2031.	1.....		
91849@ AB 8				VA Wash Diener Bldg US Gov CTL Nt 4.17	..	03/15/2020.	Redemption 100.0000.....		58,878	58,878	58,878	58,878	.....	.....	.....	.....0	.....	.....58,878	.....	.....	.....0	410	04/15/2032.	1.....		
92837B AB 7				Visio RMBS Ser 2019-1 Cl A1 3.572% 06/	..	03/01/2020.	Paydown.....		379,313	379,313	382,558	382,518	.....	.....(3,206)	.....	.....(3,206)	.....	.....379,313	.....	.....	.....0	2,198	06/25/2054.	1FE.....		
92851@ AA 3				Vivendi SPC Tr CTL 6.630% 04/15/22.....	..	03/15/2020.	Redemption 100.0000.....		59,394	59,394	59,394	59,394	.....	.....	.....	.....0	.....	.....59,394	.....	.....	.....0	658	04/15/2022.	2.....		
92922F EB 0				Washington Mutual Mtg RMBS Ser 2003-AR10	..	03/01/2020.	Paydown.....		174,321	174,321	171,747	172,867	.....	.....1,454	.....	.....1,454	.....	.....174,321	.....	.....	.....0	1,204	10/25/2033.	1FM.....		
92922F RF 7				Washington Mutual Mtg RMBS Ser 2004-CB1	..	03/01/2020.	Paydown.....		64,024	64,024	61,143	62,898	.....	.....1,126	.....	.....1,126	.....	.....64,024	.....	.....	.....0	378	06/25/2034.	1FM.....		
92926U AD 3				Washington Mutual Mtg RMBS Ser 2007-HY2	..	03/01/2020.	Paydown.....		240,324	240,324	227,157	227,157	.....	.....	.....	.....0	.....	.....227,157	.....	.....13,167	13,167	1,281	11/25/2036.	1FM.....		
933634 AJ 6				Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	03/01/2020.	Paydown.....		304,773	305,494	254,160	254,160	.....	.....	.....	.....0	.....	.....254,160	.....	.....50,613	50,613	2,092	03/25/2037.	1FM.....		
93363P AA 8				Washington Mutual Mtg RMBS Ser 2006-AR14	..	03/01/2020.	Paydown.....		22,430	28,036	25,726	25,726	.....	.....	.....	.....0	.....	.....25,726	.....	.....(3,296)	(3,296)	126	11/25/2036.	1FM.....		
939336 2H 5				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		273,714	273,714	275,638	274,936	.....	.....(1,223)	.....	.....(1,223)	.....	.....273,714	.....	.....	.....0	2,425	03/25/2035.	3FM.....		
939336 2U 6				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		176,236	189,068	190,722	189,643	.....	.....(1)	.....	.....(1)	.....	.....189,642	.....	.....(13,406)	(13,406)	1,044	03/25/2035.	4FM.....		
939336 3H 4				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		178,453	232,691	232,516	232,516	.....	.....	.....	.....0	.....	.....232,516	.....	.....(54,063)	(54,063)	2,181	04/25/2035.	4FM.....		
939336 4Y 6				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		298,533	335,702	333,043	333,043	.....	.....	.....	.....0	.....	.....333,043	.....	.....(34,510)	(34,510)	2,770	05/25/2035.	3FM.....		
939336 6F 5				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		156,798	193,286	193,948	193,623	.....	.....(2)	.....	.....(2)	.....	.....193,620	.....	.....(36,822)	(36,822)	1,708	06/25/2035.	3FM.....		
939336 6U 2				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		61,000	66,820	66,998	66,777	.....	.....(1)	.....	.....(1)	.....	.....66,776	.....	.....(5,776)	(5,776)	652	06/25/2035.	3FM.....		
939344 AR 8				Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2020.	Paydown.....		30,919	53,809	42,350	42,350	.....	.....	.....	.....0	.....	.....42,350	.....	.....(11,431)	(11,431)	330	05/25/2036.	1FM.....		
93934F BQ 4				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		124,458	127,263	113,254	113,254	.....	.....	.....	.....0	.....	.....113,254	.....	.....11,204	11,204	1,398	08/25/2035.	1FM.....		
93934F CM 2				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		8,885	10,085	10,167	10,128	.....	.....	.....	.....0	.....	.....10,128	.....	.....(1,243)	(1,243)	67	10/25/2035.	3FM.....		
93934F HW 5				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		16,683	22,494	22,195	22,255	.....	.....	.....	.....0	.....	.....22,256	.....	.....(5,573)	(5,573)	206	01/25/2036.	4FM.....		
93934F KZ 4				Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2020.	Paydown.....		250,798	267,408	223,887	223,887	.....	.....	.....	.....0	.....	.....223,887	.....	.....26,911	26,911	2,777	02/25/2036.	1FM.....		

SCHEDULE D - PART 4

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

QE05.22

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200			..	03/01/2020.	Paydown.....		15,098	16,391	15,818	15,812	.....	.....	.....	.....0	.....	.....15,812	.....	.....(714)	(714)	166	11/25/2034.	1FM.....
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200			..	03/01/2020.	Paydown.....		82,189	82,189	44,806	44,806	.....	.....37,382	.....	.....37,382	.....	.....82,189	.....	.....	.....0	280	09/25/2036.	2FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			..	03/01/2020.	Redemption 100.0000.....		18,632	18,632	18,632	18,632	.....	.....	.....	.....0	.....	.....18,632	.....	.....	.....0	207	08/01/2027.	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	03/15/2020.	Various.....		121,496	121,496	127,205	124,494	.....	.....(2,998)	.....	.....(2,998)	.....	.....121,496	.....	.....	.....0	1,497	05/15/2032.	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			..	03/10/2020.	Redemption 100.0000.....		28,442	28,442	28,442	28,442	.....	.....	.....	.....0	.....	.....28,442	.....	.....	.....0	432	10/10/2024.	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL			6.59	03/01/2020.	Redemption 100.0000.....		217,020	217,020	217,020	217,020	.....	.....	.....	.....0	.....	.....217,020	.....	.....	.....0	2,400	11/01/2022.	2.....
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004			..	03/01/2020.	Paydown.....		12,657	12,657	12,361	12,451	.....	.....206	.....	.....206	.....	.....12,657	.....	.....	.....0	100	04/25/2034.	1FM.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1			7..	01/13/2020.	Various.....		43,572	43,572	49,073	43,622	.....	.....(50)	.....	.....(50)	.....	.....43,572	.....	.....	.....0	278	01/25/2020.	2.....
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G			6..	03/15/2020.	Redemption 100.0000.....		39,717	39,717	39,717	39,717	.....	.....	.....	.....0	.....	.....39,717	.....	.....	.....0	425	01/15/2032.	2.....
96950F AD 6	Williams Partners LP Sr Nt 5.250% 03/1..			..	03/15/2020.	Various.....		40,000,000	40,000,000	39,991,764	39,999,839	.....	.....161	.....	.....161	.....	.....40,000,000	.....	.....	.....0	1,050,000	03/15/2020.	2FE.....
U85969 AC 4	Stillwater Mining Co Sr Nt 6.125% 06/2....			..	02/07/2020.	Direct.....		331,906	325,000	296,563	304,227	.....	.....855	.....	.....855	.....	.....305,081	.....	.....26,825	26,825	2,433	06/27/2022.	4FE.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3			A	01/15/2020.	Redemption 100.0000.....		166,400	166,400	166,400	166,400	.....	.....	.....	.....0	.....	.....166,400	.....	.....	.....0	2,746	01/15/2030.	1FE.....
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550			A	01/15/2020.	Redemption 100.0000.....		128,000	128,000	128,000	128,000	.....	.....	.....	.....0	.....	.....128,000	.....	.....	.....0	2,272	01/15/2030.	1FE.....
07317Q AF 2	Baytex Energy Corp Nt 5.125% 06/01/21..			A	02/20/2020.	Various.....		840,000	840,000	828,450	837,123	.....	.....269	.....	.....269	.....	.....837,392	.....	.....2,608	2,608	9,447	06/01/2021.	3FE.....
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500..			A	03/12/2020.	Direct.....		792,650	955,000	955,444	955,313	.....	.....(18)	.....	.....(18)	.....	.....955,296	.....	.....(162,646)	(162,646)	32,828	04/01/2025.	4FE.....
35905B AA 5	Frontera Energy Corp Sr Nt 9.700% 06/2..			A	01/13/2020.	Direct.....		424,840	400,000	395,368	396,545	.....	.....24	.....	.....24	.....	.....396,569	.....	.....28,271	28,271	1,749	06/25/2023.	4FE.....
683715 AA 4	Open Text Corp Sr Nt 5.625% 01/15/23....			A	03/05/2020.	Call 101.4060.....		10,140,600	10,000,000	10,169,625	10,073,713	.....	.....(3,967)	.....	.....(3,967)	.....	.....10,069,746	.....	.....(69,746)	(69,746)	499,975	01/15/2023.	3FE.....
C35898 AA 0	Frontera Energy Corp Sr Nt 9.700% 06/2..			A	01/08/2020.	Direct.....		371,875	350,000	368,375	364,219	.....	.....(89)	.....	.....(89)	.....	.....364,131	.....	.....7,744	7,744	1,415	06/25/2023.	4FE.....
000000 00 0	Liquid Telecom Finance Sec Nt 8.500% 0			D	01/06/2020.	Direct.....		331,906	325,000	330,688	329,472	.....	.....(51)	.....	.....(51)	.....	.....329,420	.....	.....2,486	2,486	13,429	07/13/2022.	4FE.....
000000 00 0	Cia Latino Americana Sr Nt 9.500% 07/2..			D	01/17/2020.	Tax Free Exchange.....		112,122	125,000	106,245	58,125	52,614	133	.....	.....52,747	.....	.....110,872	.....	.....1,250	1,250	5,839	07/20/2023.	6FE.....
000000 00 0	Digicel Group Two Ltd Sr Nt PIK 9.125%.			D	01/17/2020.	Direct.....		16,627	80,130	8,330	8,330	.....	.....	.....	.....0	.....	.....8,330	.....	.....8,297	8,297	1,755	04/01/2024.	6FE.....
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2			D	03/04/2020.	Direct.....		984,240	1,089,000	924,741	265,126	.....	.....804	.....	.....804	.....	.....926,408	.....	.....57,832	57,832	20,821	07/28/2025.	5FE.....
000000 00 0	Turkiye Garanti Bankasi Sr Nt 6.125% 0..			D	02/10/2020.	Direct.....		336,375	345,000	319,556	319,851	.....	.....299	.....	.....299	.....	.....320,151	.....	.....16,224	16,224	4,578	05/24/2027.	5FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..			C	03/20/2020.	Redemption 100.0000.....		51,955	51,955	51,955	51,955	.....	.....	.....	.....0	.....	.....51,955	.....	.....	.....0	494	06/20/2031.	1FE.....
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..			C	03/15/2020.	Redemption 100.0000.....		8,787	8,787	8,787	8,787	.....	.....	.....	.....0	.....	.....8,787	.....	.....	.....0	78	12/15/2032.	1FE.....
12674T AB 2	C&W Senior Financing DAC Sr Nt 7.500%			D	01/22/2020.	Direct.....		217,750	200,000	201,750	201,380	.....	.....(19)	.....	.....(19)	.....	.....201,361	.....	.....16,389	16,389	4,083	10/15/2026.	3FE.....
12674T AB 2	C&W Senior Financing DAC Sr Nt 7.500%			D	02/03/2020.	Direct.....		217,000	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....200,000	.....	.....17,000	17,000	4,583	10/15/2026.	4FE.....
20445P AE 5	Cia Latino Americana Sr Nt 9.500% 07/2..			D	01/17/2020.	Tax Free Exchange.....		1,377,546	1,375,000	1,356,427	639,375	724,307	114	.....	.....724,421	.....	.....1,363,796	.....	.....13,750	13,750	64,224	07/20/2023.	6FE.....
22112E AC 2	Cosan Luxembourg SA Sr Nt 7.000% 01/20			D	03/30/2020.	Direct.....		1,166,675	1,150,000	1,131,587	1,136,380	.....	.....205	.....	.....205	.....	.....1,136,585	.....	.....30,090	30,090	48,228	01/20/2027.	3FE.....
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt			D	01/27/2020.	Taxable Exchange.....		1,564,286	2,085,714	2,085,714	2,085,714	.....	.....	.....	.....0	.....	.....2,085,714	.....	.....(521,429)	(521,429)	.....	07/27/2020.	2PL.....
25382D AA 4	Digicel Group Two Ltd 1st Lien 8.250%....			D	01/17/2020.	Direct.....		149,625	225,000	133,875	133,875	.....	.....	.....	.....0	.....	.....133,875	.....	.....15,750	15,750	5,775	12/30/2022.	5FE.....
25382F AA 9	Digicel Group Two Ltd Sr Nt 9.125% 04/..			D	01/17/2020.	Direct.....		64,325	310,000	31,076	31,076	.....	.....	.....	.....0	.....	.....31,076	.....	.....33,249	33,249	6,789	04/01/2024.	6FE.....

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
25382F AB 7	Digicel Group Two Ltd Sr Nt 8.250% 09/..			D	01/02/2020.	Direct.....	.....	.....72,375	300,000	60,000	60,000	.....	.....	.....	.....0	.....	.....60,000	.....	.....12,375	12,375	6,600	09/30/2022.	6FE.....
37255B AA 7	Geopark Ltd 1st Lien Nt 6.500% 09/21/2..			D	03/06/2020.	Direct.....	.....	.....748,013	750,000	750,000	750,000	.....	.....	.....	.....0	.....	.....750,000	.....	.....(1,988)	(1,988)	22,885	09/21/2024.	4FE.....
38502H AA 3	Gran Tierra Energy Intl Sr Nt 6.250% 0....			D	01/24/2020.	Direct.....	.....	.....402,688	425,000	419,101	420,435	.....	.....55	.....	.....55	.....	.....420,490	.....	.....(17,802)	(17,802)	12,027	02/15/2025.	4FE.....
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07			D	02/10/2020.	Direct.....	.....	.....336,400	320,000	320,000	320,000	.....	.....	.....	.....0	.....	.....320,000	.....	.....16,400	16,400	10,989	07/07/2027.	3FE.....
44963L AC 0	IHS Netherlands Holdco Sr Nt 8.000% 09			D	02/07/2020.	Direct.....	.....	.....264,906	245,000	245,000	245,000	.....	.....	.....	.....0	.....	.....245,000	.....	.....19,906	19,906	7,786	09/18/2027.	4FE.....
45900T AA 0	Intl Airport Finance SA 1st Lien 12.000.....			D	01/03/2020.	Direct.....	.....	.....110,875	100,000	100,000	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....10,875	10,875	3,733	03/15/2033.	4FE.....
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt 4.500%			D	03/26/2020.	Direct.....	.....	.....1,169,300	1,325,000	1,325,000	1,325,000	.....	.....	.....	.....0	.....	.....1,325,000	.....	.....(155,700)	(155,700)	21,116	11/21/2029.	4FE.....
000000 00 0	Landsbanki Islands HF Convertible Note.....			B	01/31/2020.	Taxable Exchange.....	.....	.....	.....1,278	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	11/30/2035.	6^.....
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25			D	01/10/2020.	Direct.....	.....	.....439,900	415,000	408,563	410,049	.....	.....28	.....	.....28	.....	.....410,077	.....	.....29,823	29,823	13,869	01/19/2025.	3FE.....
58547D AD 1	Melco Resorts Finance Sr Nt 5.375% 12/...			D	03/13/2020.	Direct.....	.....	.....282,888	305,000	311,481	311,430	.....	.....(137)	.....	.....(137)	.....	.....311,293	.....	.....(28,406)	(28,406)	4,645	12/04/2029.	3FE.....
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29.....			D	01/22/2020.	Direct.....	.....	.....764,513	725,000	715,060	715,182	.....	.....62	.....	.....62	.....	.....715,245	.....	.....49,268	49,268	15,139	10/17/2029.	4FE.....
59284B AF 5	Mexichem SAB DE CV Sr Nt 4.000% 10/04/			D	03/12/2020.	Direct.....	.....	.....190,000	200,000	198,372	198,682	.....	.....30	.....	.....30	.....	.....198,712	.....	.....(8,712)	(8,712)	3,600	10/04/2027.	2FE.....
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....			D	01/23/2020.	Direct.....	.....	.....624,750	600,000	600,000	600,000	.....	.....	.....	.....0	.....	.....600,000	.....	.....24,750	24,750	13,205	04/03/2026.	4FE.....
71647N BF 5	Petrobras Global Finance Sr Nt 5.093%...			D	02/28/2020.	Direct.....	.....	.....1,337,500	1,250,000	2,410,852	2,373,645	.....	.....(21,886)	.....	.....(21,886)	.....	.....2,351,759	.....	.....(1,014,259)	(1,014,259)	29,179	01/15/2030.	3FE.....
83006L AB 9	Sixsigma Networks Mexico Sr Nt 7.500%...			D	02/12/2020.	Direct.....	.....	.....280,125	270,000	270,000	270,000	.....	.....	.....	.....0	.....	.....270,000	.....	.....10,125	10,125	5,738	05/02/2025.	4FE.....
86964W AF 9	Suzano Austria GMBH Sr Nt 6.000% 01/15			D	03/05/2020.	Direct.....	.....	.....665,888	575,000	596,987	596,302	.....	.....(353)	.....	.....(353)	.....	.....595,948	.....	.....69,939	69,939	22,425	01/15/2029.	2FE.....
879273 AR 1	Telecom Argentina SA Sr Nt 8.000% 07/1			D	01/08/2020.	Direct.....	.....	.....51,838	55,000	54,280	54,315	.....	.....2	.....	.....2	.....	.....54,317	.....	.....(2,479)	(2,479)	2,102	07/18/2026.	4FE.....
G1696# AY 2	Bunzl Fin PLC Gtd Sr Nt Ser A 2.930% 0...			C	01/15/2020.	Maturity.....	.....	.....6,000,000	6,000,000	6,054,360	6,000,588	.....	.....(588)	.....	.....(588)	.....	.....6,000,000	.....	.....	.....0	87,900	01/15/2020.	2.....
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25			D	01/10/2020.	Direct.....	.....	.....212,000	200,000	185,646	187,689	.....	.....68	.....	.....68	.....	.....187,758	.....	.....24,242	24,242	6,684	01/19/2025.	3FE.....
G7028A AB 9	Petra Diamonds PLC 2nd Lien 7.250% 05/...			D	01/13/2020.	Direct.....	.....	.....121,000	200,000	194,750	196,372	.....	.....55	.....	.....55	.....	.....196,427	.....	.....(75,427)	(75,427)	2,981	05/01/2022.	5FE.....
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser.....			C	03/31/2020.	Redemption 100.0000.....	.....	.....10,000,000	10,000,000	10,017,978	10,003,602	.....	.....(3,602)	.....	.....(3,602)	.....	.....10,000,000	.....	.....	.....0	161,500	03/31/2022.	2PL.....
L8038* AA 4	SBM Baleia Priv PI Nt 5.500% 09/15/27...			C	03/16/2020.	Redemption 100.0000.....	.....	.....257,600	257,600	257,600	257,600	.....	.....	.....	.....0	.....	.....257,600	.....	.....	.....0	3,542	09/15/2027.	3.....
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000...			D	03/31/2020.	Redemption 100.0000.....	.....	.....2,934,167	2,934,167	3,001,943	2,960,401	.....	.....(26,234)	.....	.....(26,234)	.....	.....2,934,167	.....	.....	.....0	19,561	03/30/2024.	3PL.....
P57908 AF 5	Mexichem SAB DE CV Sr Nt 5.875% 09/17/			D	02/25/2020.	Direct.....	.....	.....1,152,938	975,000	878,156	881,004	.....	.....233	.....	.....233	.....	.....881,237	.....	.....271,700	271,700	25,413	09/17/2044.	2FE.....
P6460M AJ 3	Mastellone Hermanos SA Sr Nt 12.625% 07			D	02/11/2020.	Direct.....	.....	.....843,253	959,026	910,383	943,496	.....	.....645	.....	.....645	.....	.....944,142	.....	.....(100,889)	(100,889)	68,313	07/03/2021.	5FE.....
P67848 AA 2	Compania Minera Milpo Sr Nt 4.625% 03/...			D	02/27/2020.	Call 106.7500.....	.....	.....880,688	825,000	829,598	827,468	.....	.....(112)	.....	.....(112)	.....	.....827,356	.....	.....(2,356)	(2,356)	71,480	03/28/2023.	3FE.....
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....			D	01/28/2020.	Direct.....	.....	.....290,250	300,000	275,500	276,249	.....	.....292	.....	.....292	.....	.....276,541	.....	.....13,709	13,709	14,583	07/27/2025.	4FE.....
P989MJ AY 7	YPF Sociedad Anonima Sr Nt 8.750% 04/0			D	01/29/2020.	Direct.....	.....	.....496,607	507,000	511,100	498,161	.....	.....143	.....	.....143	.....	.....498,304	.....	.....(1,698)	(1,698)	14,295	04/04/2024.	5FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							813,670,473	807,841,288	814,723,691	804,973,031	843,814	1,922,096	0	2,765,910	0	808,636,818	0	67,425	67,425	18,918,914	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
000000 00 0	Visual Edge Technology Inc Delayed Draw ..			..	03/31/2020.	Redemption 100.0000.....	.....	.....9,824	9,824	9,824	.....	.....	.....	.....	.....0	.....	.....9,824	.....	.....	.....0	75	08/31/2022.	5PL.....
000000 00 0	US Radiology Specialists Inc Additional.....			..	02/28/2020.	Tax Free Exchange.....	.....	.....737,306	752,196	737,153	.....	.....	.....154	.....	.....154	.....	.....737,306	.....	.....	.....0	2,272	01/01/2024.	4FE.....
000000 00 0	US Radiology Specialists Inc Additional.....			..	03/31/2020.	Redemption 100.0000.....		2,635	2,635	2,594			41		41		2,635			0	23	01/01/2024.	4FE.....

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

QE05.24

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....1,620	1,620	1,588	1,590	.....	.....	.....30	.....	.....30	.....	.....1,620	.....	.....	.....0	34	03/30/2024.	3Z.....
000000 00 0	Discovery Life Sciences LLC New Term Ln	..	03/31/2020.	Redemption	100.0000.....	.....	.....431	431	423	423	.....	.....	.....8	.....	.....8	.....	.....431	.....	.....	.....0	12	03/30/2024.	3Z.....
000000 00 0	Advanced Infusion Solutions Last Out Ter..	..	03/31/2020.	Redemption	100.0000.....	.....	.....33,050	33,050	32,371	32,400	.....	.....	.....650	.....	.....650	.....	.....33,050	.....	.....	.....0	636	06/27/2024.	4Z.....
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter	..	03/31/2020.	Redemption	100.0000.....	.....	.....14,621	14,621	14,394	.....	.....	.....	.....227	.....	.....227	.....	.....14,621	.....	.....	.....0	14	08/24/2024.	4FE.....
000000 00 0	Topix Pharma Term Ln Nt 2 5.691% 10/31	..	03/31/2020.	Redemption	100.0000.....	.....	.....2,250	2,250	2,207	.....	.....	.....	.....43	.....	.....43	.....	.....2,250	.....	.....	.....0	13	10/31/2024.	3PL.....
000000 00 0	Reddy Ice Holdings Inc Term Ln Nt 3 6....	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,545	3,545	3,449	.....	.....	.....	.....97	.....	.....97	.....	.....3,545	.....	.....	.....0	19	07/01/2025.	3PL.....
000000 00 0	Reddy Ice Holdings Inc Delayed Draw Term	..	03/31/2020.	Redemption	100.0000.....	.....	.....232	232	228	.....	.....	.....	.....3	.....	.....3	.....	.....232	.....	.....	.....0	1	07/01/2025.	3PL.....
000000 00 0	Athenahealth Inc Term Ln B Nt 1 5.311%	..	03/31/2020.	Redemption	100.0000.....	.....	.....1,034	1,034	1,016	.....	.....	.....	.....18	.....	.....18	.....	.....1,034	.....	.....	.....0	3	02/11/2026.	4FE.....
000000 00 0	GB Auto Service Inc Delayed Draw Term Ln	..	03/31/2020.	Redemption	100.0000.....	.....	.....251	251	249	.....	.....	.....	.....3	.....	.....3	.....	.....251	.....	.....	.....0	3	03/09/2026.	4Z.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	03/31/2020.	Redemption	100.0000.....	.....	.....765	765	768	768	.....	.....	.....(3)	.....	.....(3)	.....	.....765	.....	.....	.....0	9	09/20/2026.	2FE.....
000000 00 0	Kellermeyer Building Svcs Delayed Draw T	..	03/31/2020.	Redemption	100.0000.....	.....	.....431	431	427	.....	.....	.....	.....4	.....	.....4	.....	.....431	.....	.....	.....0	10	11/07/2026.	4Z.....
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,554	3,554	3,495	3,501	.....	.....	.....53	.....	.....53	.....	.....3,554	.....	.....	.....0	68	04/15/2025.	3PL.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,750	3,750	3,667	.....	.....	.....	.....83	.....	.....83	.....	.....3,750	.....	.....	.....0	20	07/12/2025.	4Z.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	02/28/2020.	Tax Free Exchange..	.....	.....	.....7,334	7,500	7,294	7,329	.....	.....	.....5	.....	.....5	.....	.....7,334	.....	.....	.....0	7	07/12/2025.	4Z.....
03525@ AA 6	Animal Supply Company New Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....7,594	7,594	7,499	7,493	.....	.....	.....70	.....	.....70	.....	.....7,594	.....	.....	.....0	210	12/15/2021.	5.....
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	03/26/2020.	Tax Free Exchange.....	.....	.....	.....14,394	14,621	14,328	14,384	.....	.....	.....10	.....	.....10	.....	.....14,394	.....	.....	.....0	250	08/24/2024.	4FE.....
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 5.311%	..	01/17/2020.	Direct.....	.....	.....	.....620,737	617,495	605,145	606,344	.....	.....	.....64	.....	.....64	.....	.....606,409	.....	.....14,328	14,328	.....	02/11/2026.	4FE.....
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 5.311%	..	03/12/2020.	Tax Free Exchange.....	.....	.....	.....1,016	1,034	1,013	1,015	.....	.....	.....1	.....	.....1	.....	.....1,016	.....	.....	.....0	41	02/11/2026.	4FE.....
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.8....	..	03/31/2020.	Redemption	100.0000.....	.....	.....2,940	2,940	2,908	2,909	.....	.....	.....31	.....	.....31	.....	.....2,940	.....	.....	.....0	31	01/19/2024.	3FE.....
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	03/31/2020.	Redemption	100.0000.....	.....	.....162	162	162	162	.....	.....	.....0	.....	.....0	.....	.....162	.....	.....	.....0	5	01/02/2025.	3Z.....
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....974	974	961	963	.....	.....	.....11	.....	.....11	.....	.....974	.....	.....	.....0	18	01/02/2025.	5.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	..	03/10/2020.	Redemption	100.0000.....	.....	.....58,210	58,210	56,755	56,951	.....	.....	.....1,260	.....	.....1,260	.....	.....58,210	.....	.....	.....0	871	03/11/2024.	2PL.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 6.1	..	03/31/2020.	Redemption	100.0000.....	.....	.....6,535	6,535	6,339	6,406	.....	.....	.....129	.....	.....129	.....	.....6,535	.....	.....	.....0	115	08/14/2023.	4PL.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,542	3,542	3,489	3,504	.....	.....	.....39	.....	.....39	.....	.....3,542	.....	.....	.....0	62	08/14/2023.	3PL.....
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....15,000	15,000	14,794	14,824	.....	.....	.....138	.....	.....138	.....	.....15,000	.....	.....	.....0	372	09/01/2023.	3PL.....
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1....	..	03/31/2020.	Redemption	100.0000.....	.....	.....2,508	2,508	2,458	2,461	.....	.....	.....48	.....	.....48	.....	.....2,508	.....	.....	.....0	59	08/20/2025.	2PL.....
23361* AA 3	DRB Holdings LLC Term Ln Nt 2 6.739% 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....10,076	10,076	9,906	9,906	.....	.....	.....170	.....	.....170	.....	.....10,076	.....	.....	.....0	195	10/06/2023.	3PL.....
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1...	..	01/31/2020.	Tax Free Exchange.....	.....	.....	.....49,214	50,000	49,000	49,199	.....	.....	.....15	.....	.....15	.....	.....49,214	.....	.....	.....0	1,035	10/29/2023.	3FE.....
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 6...	..	03/31/2020.	Redemption	100.0000.....	.....	.....50,000	50,000	49,214	.....	.....	.....	.....786	.....	.....786	.....	.....50,000	.....	.....	.....0	647	10/29/2023.	4PL.....
30282# AA 0	First Watch Restaurants Term Ln Nt 1 7..	..	03/27/2020.	Redemption	100.0000.....	.....	.....5,029	5,029	4,913	4,946	.....	.....	.....84	.....	.....84	.....	.....5,029	.....	.....	.....0	193	08/21/2023.	3PL.....
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	03/27/2020.	Redemption	100.0000.....	.....	.....1,286	1,286	1,286	667	.....	.....	.....0	.....	.....0	.....	.....1,286	.....	.....	.....0	35	08/21/2023.	3PL.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 5..	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,951	3,951	3,872	3,891	.....	.....	.....60	.....	.....60	.....	.....3,951	.....	.....	.....0	62	05/09/2024.	2PL.....
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	03/31/2020.	Redemption	100.0000.....	.....	.....33,000	33,000	32,505	32,589	.....	.....	.....411	.....	.....411	.....	.....33,000	.....	.....	.....0	173	05/09/2024.	2PL.....
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1.	..	03/31/2020.	Redemption	100.0000.....	.....	.....17,576	17,576	17,313	17,344	.....	.....	.....232	.....	.....232	.....	.....17,576	.....	.....	.....0	106	05/09/2024.	2PL.....
33748# AF 1	First Watch Restaurants Delayed Draw Ter	..	03/25/2020.	Redemption	100.0000.....	.....	.....1,043	1,043	1,043	1,043	.....	.....	.....0	.....	.....0	.....	.....1,043	.....	.....	.....0	19	08/21/2023.	3Z.....
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	03/27/2020.	Redemption	100.0000.....	.....	.....619	619	619	619	.....	.....	.....0	.....	.....0	.....	.....619	.....	.....	.....0	23	08/21/2023.	3Z.....
33748# AJ 3	First Watch Restaurants Delayed Draw Ter	..	03/27/2020.	Redemption	100.0000.....	.....	.....826	826	826	826	.....	.....	.....0	.....	.....0	.....	.....826	.....	.....	.....0	15	08/21/2023.	3PL.....
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	03/31/2020.	Redemption	100.0000.....		1,725	1,725	1,691	1,699			27		27		1,725			0	32	11/10/2023.	3PL.....

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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 Administrative Symbol
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr			..	03/31/2020.	Redemption	100.0000.....	2,390	2,390	2,367	2,370	.....	.....19	.....	.....19	.....	.....2,390	.....	.....	.....0	40	11/10/2023.	3PL.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr			..	03/31/2020.	Redemption	100.0000.....	2,829	2,829	2,761	2,767	.....	.....62	.....	.....62	.....	.....2,829	.....	.....	.....0	51	11/10/2023.	3PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...			..	03/31/2020.	Redemption	100.0000.....	9,691	9,691	9,338	9,450	.....	.....241	.....	.....241	.....	.....9,691	.....	.....	.....0	182	09/18/2023.	3PL.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.			..	03/31/2020.	Redemption	100.0000.....	2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....2,012	.....	.....	.....0	38	09/18/2023.	3PL.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 7.081%			..	02/03/2020.	Redemption	100.0000.....	15,000	15,000	14,602	14,645	.....	.....316	.....	.....316	.....	.....15,000	.....	.....	.....0	216	01/25/2024.	3PL.....
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1			..	01/02/2020.	Tax Free Exchange.....	.....	.....1,847,136	1,888,510	1,836,576	1,847,105	.....	.....31	.....	.....31	.....	.....1,847,136	.....	.....	.....0	5,788	05/31/2023.	3FE.....
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...			..	03/31/2020.	Redemption	100.0000.....	10,000	10,000	9,800	9,808	.....	.....192	.....	.....192	.....	.....10,000	.....	.....	.....0	175	08/27/2026.	3PL.....
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1			..	03/31/2020.	Redemption	100.0000.....	11,840	11,840	11,571	11,642	.....	.....198	.....	.....198	.....	.....11,840	.....	.....	.....0	200	10/12/2024.	3PL.....
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln			..	03/31/2020.	Redemption	100.0000.....	2,949	2,949	2,920	2,924	.....	.....25	.....	.....25	.....	.....2,949	.....	.....	.....0	50	10/12/2024.	3PL.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2			..	03/31/2020.	Redemption	100.0000.....	9,336	9,336	9,148	9,207	.....	.....129	.....	.....129	.....	.....9,336	.....	.....	.....0	158	10/31/2023.	3PL.....
44903* AC 0	Hygiena LLC Term Ln Nt 1 5.375% 08/26/			..	03/31/2020.	Redemption	100.0000.....	4,388	4,388	4,330	4,349	.....	.....39	.....	.....39	.....	.....4,388	.....	.....	.....0	68	08/26/2022.	3PL.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 7.195.....			..	03/31/2020.	Redemption	100.0000.....	15,672	15,672	15,437	15,481	.....	.....190	.....	.....190	.....	.....15,672	.....	.....	.....0	393	08/20/2024.	4.....
45004K AC 0	Information Resources Inc 1st Lien Term....			..	03/31/2020.	Redemption	100.0000.....	6,899	6,899	6,839	6,839	.....	.....60	.....	.....60	.....	.....6,899	.....	.....	.....0	112	11/07/2025.	4FE.....
45320* AA 6	Revint Solutions Term Ln Nt 1 5.450% 1...			..	03/31/2020.	Redemption	100.0000.....	2,360	2,360	2,256	2,287	.....	.....73	.....	.....73	.....	.....2,360	.....	.....	.....0	37	12/13/2023.	2PL.....
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt			..	03/31/2020.	Redemption	100.0000.....	5,557	5,557	5,487	5,505	.....	.....51	.....	.....51	.....	.....5,557	.....	.....	.....0	87	12/13/2023.	2PL.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 5.450%.....			..	03/31/2020.	Redemption	100.0000.....	4,069	4,069	3,866	3,891	.....	.....179	.....	.....179	.....	.....4,069	.....	.....	.....0	61	05/01/2024.	4FE.....
45773Y A* 6	Innerworkings Inc Term Ln Nt 1 10.709%...			..	03/31/2020.	Redemption	100.0000.....	75,000	75,000	73,125	73,224	.....	.....1,776	.....	.....1,776	.....	.....75,000	.....	.....	.....0	2,421	07/16/2024.	4IF.....
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1....			..	03/31/2020.	Redemption	100.0000.....	8,056	8,056	7,894	7,908	.....	.....148	.....	.....148	.....	.....8,056	.....	.....	.....0	152	07/01/2024.	3PL.....
48773# AA 8	Kellermeyer Building Svcs Initial Term L.....			..	03/31/2020.	Redemption	100.0000.....	1,961	1,961	1,941	1,941	.....	.....19	.....	.....19	.....	.....1,961	.....	.....	.....0	63	11/07/2026.	4Z.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt			..	03/31/2020.	Redemption	100.0000.....	2,114	2,114	2,072	2,074	.....	.....40	.....	.....40	.....	.....2,114	.....	.....	.....0	32	08/07/2026.	3PL.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr			..	03/31/2020.	Tax Free Exchange.....	.....	.....99,388	100,376	99,372	.....	.....16	.....	.....16	.....	.....99,388	.....	.....	.....0	899	08/07/2026.	3PL.....	
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr			..	03/31/2020.	Redemption	100.0000.....	101	101	100	100	.....	.....1	.....	.....1	.....	.....101	.....	.....	.....0	2	08/07/2026.	3PL.....
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....			..	03/31/2020.	Redemption	100.0000.....	9,992	9,992	9,878	9,907	.....	.....84	.....	.....84	.....	.....9,992	.....	.....	.....0	175	09/29/2023.	3PL.....
55368* AD 2	Service Logic Term Ln Nt 1 5.239% 07/3.			..	03/31/2020.	Redemption	100.0000.....	15,876	15,876	15,613	15,705	.....	.....171	.....	.....171	.....	.....15,876	.....	.....	.....0	238	07/31/2023.	3PL.....
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 5.7			..	03/31/2020.	Redemption	100.0000.....	8,958	8,958	8,863	8,874	.....	.....84	.....	.....84	.....	.....8,958	.....	.....	.....0	151	12/17/2025.	3Z.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term			..	03/31/2020.	Redemption	100.0000.....	625	625	625	625	.....	.....	.....	.....0	.....	.....625	.....	.....	.....0	12	12/17/2025.	3Z.....
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.924%...			..	03/31/2020.	Redemption	100.0000.....	1,762	1,762	1,691	1,701	.....	.....61	.....	.....61	.....	.....1,762	.....	.....	.....0	28	02/08/2025.	4FE.....
57810J AC 2	1			..	03/31/2020.	Redemption	100.0000.....	1,174	1,174	1,127	1,134	.....	.....40	.....	.....40	.....	.....1,174	.....	.....	.....0	18	02/28/2025.	4FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1.			..	03/31/2020.	Redemption	100.0000.....	6,072	6,072	6,072	6,072	.....	.....	.....	.....0	.....	.....6,072	.....	.....	.....0	89	12/02/2022.	3PL.....
62931* AA 2	Topix Pharma Term Ln Nt 1 5.739% 10/31			..	02/28/2020.	Tax Free Exchange.....	.....	.....2,207	2,250	2,198	2,206	.....	.....1	.....	.....1	.....	.....2,207	.....	.....	.....0	24	10/31/2024.	3PL.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1			..	03/31/2020.	Redemption	100.0000.....	156	156	154	154	.....	.....1	.....	.....1	.....	.....156	.....	.....	.....0	3	10/31/2024.	3PL.....
62976# AA 4	5			..	03/31/2020.	Redemption	100.0000.....	5,762	5,762	5,647	5,673	.....	.....89	.....	.....89	.....	.....5,762	.....	.....	.....0	90	05/11/2024.	3PL.....
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter			..	03/31/2020.	Redemption	100.0000.....	2,954	2,954	2,924	2,931	.....	.....23	.....	.....23	.....	.....2,954	.....	.....	.....0	46	05/11/2024.	3PL.....
62976# AC 0	NSM Insurance Group LLC Incremental Term			..	03/31/2020.	Redemption	100.0000.....	1,328	1,328	1,301	1,305	.....	.....22	.....	.....22	.....	.....1,328	.....	.....	.....0	21	05/11/2024.	3PL.....
64027# AA 9	Nelipak Holding Co Incremental Term Ln N			..	03/31/2020.	Redemption	100.0000.....	250	250	245	245	.....	.....5	.....	.....5	.....	.....250	.....	.....	.....0	4	07/02/2026.	3PL.....

SCHEDULE D - PART 4

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

QE05.26

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...			..	03/31/2020.	Redemption 100.0000.....	.....	.....1,541	1,541	1,510	1,512	.....	.....29	.....	.....29	.....	.....1,541	.....	.....	.....0	23	07/02/2026.	3PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt			..	03/31/2020.	Redemption 100.0000.....	.....	.....3,000	3,000	2,933	2,934	.....	.....66	.....	.....66	.....	.....3,000	.....	.....	.....0	54	10/24/2026.	2PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L			..	03/13/2020.	Tax Free Exchange.....	.....	.....53,708	53,708	53,708	53,708	.....	.....	.....	.....0	.....	.....53,708	.....	.....	.....0	1,256	08/26/2021.	3PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L			..	03/13/2020.	Tax Free Exchange.....	.....	.....25,110	25,110	25,110	25,110	.....	.....	.....	.....0	.....	.....25,110	.....	.....	.....0	564	08/26/2021.	3PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L			..	03/13/2020.	Tax Free Exchange.....	.....	.....306,032	314,992	297,338	304,949	.....	.....1,083	.....	.....1,083	.....	.....306,032	.....	.....	.....0	7,422	08/26/2021.	3PL.....
69403* AA 3	Planview First Lient Term Ln Nt 1 5.86.....			..	03/31/2020.	Redemption 100.0000.....	.....	.....749	749	749	749	.....	.....	.....	.....0	749	.....	.....	.....0	13	01/27/2023.	3PL.....	
69403* AA 3	Planview First Lient Term Ln Nt 1 5.86.....			..	03/06/2020.	Tax Free Exchange.....	.....	.....290,434	290,434	290,434	290,434	.....	.....	.....	.....0	290,434	.....	.....	.....0	3,655	01/27/2023.	3PL.....	
69406* AA 3	Planview Incremental Term Ln Nt 1 6.19..			..	03/31/2020.	Redemption 100.0000.....	.....	.....3,091	3,091	3,061	3,072	.....	.....	.....	.....20	3,091	.....	.....	.....0	54	01/27/2023.	3Z.....	
69406* AA 3	Planview Incremental Term Ln Nt 1 6.19..			..	03/06/2020.	Tax Free Exchange.....	.....	.....1,198,338	1,205,676	1,193,600	1,197,918	.....	.....420	.....	.....420	.....	.....1,198,338	.....	.....	.....0	15,158	01/27/2023.	3Z.....
69406* AB 1	Planview Incremental Term Ln 2 Nt 1 7....			..	03/31/2020.	Redemption 100.0000.....	.....	.....762	762	754	.....	.....	.....8	.....	.....8	.....	.....762	.....	.....	.....0	.....	01/27/2023.	3Z.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....2,588,529	2,588,529	2,575,372	2,576,188	.....	.....12,342	.....	.....12,342	.....	.....2,588,529	.....	.....	.....0	40,457	12/20/2024.	4Z.....
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L			..	03/31/2020.	Redemption 100.0000.....	.....	.....7,323,792	7,323,792	7,228,178	7,241,907	.....	.....81,885	.....	.....81,885	.....	.....7,323,792	.....	.....	.....0	114,466	12/20/2024.	4PL.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....1,173,065	1,173,065	1,167,242	730,406	.....	.....5,821	.....	.....5,821	.....	.....1,173,065	.....	.....	.....0	13,900	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	02/28/2020.	Tax Free Exchange.....	.....	.....51,706	51,964	51,704	.....	.....	.....2	.....	.....2	.....	.....51,706	.....	.....	.....0	124	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....42,750	42,750	42,536	.....	.....	.....214	.....	.....214	.....	.....42,750	.....	.....	.....0	118	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....77,861	77,861	77,471	.....	.....	.....389	.....	.....389	.....	.....77,861	.....	.....	.....0	250	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	01/31/2020.	Tax Free Exchange.....	.....	.....81,780	82,189	81,778	.....	.....	.....1	.....	.....1	.....	.....81,780	.....	.....	.....0	242	12/20/2024.	3FE.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	01/31/2020.	Tax Free Exchange.....	.....	.....61,694	62,004	61,694	.....	.....	.....1	.....	.....1	.....	.....61,694	.....	.....	.....0	149	12/20/2024.	3FE.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....20,496	20,496	20,394	.....	.....	.....102	.....	.....102	.....	.....20,496	.....	.....	.....0	111	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....54,011	54,011	53,741	.....	.....	.....270	.....	.....270	.....	.....54,011	.....	.....	.....0	33	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	02/28/2020.	Tax Free Exchange.....	.....	.....38,379	38,571	38,379	.....	.....	.....	.....	.....0	.....	.....38,379	.....	.....	.....0	26	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....59,861	59,861	59,561	.....	.....	.....299	.....	.....299	.....	.....59,861	.....	.....	.....0	229	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption 100.0000.....	.....	.....69,643	69,643	69,295	.....	.....	.....348	.....	.....348	.....	.....69,643	.....	.....	.....0	341	12/20/2024.	3Z.....
71639# AA 4	PetIQ Inc Term Ln Nt 1 6.239% 07/08/25.			..	01/02/2020.	Redemption 100.0000.....	.....	.....7,031	7,031	6,892	6,905	.....	.....126	.....	.....126	.....	.....7,031	.....	.....	.....0	2	07/08/2025.	2PL.....
71667* AB 1	Petroleum Service Group LLC Term Ln Nt 2			..	01/02/2020.	Redemption 100.0000.....	.....	.....4,029	4,029	3,951	3,953	.....	.....76	.....	.....76	.....	.....4,029	.....	.....	.....0	59	07/23/2025.	3PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt			..	03/31/2020.	Redemption 100.0000.....	.....	.....1,537	1,537	1,498	1,499	.....	.....37	.....	.....37	.....	.....1,537	.....	.....	.....0	32	09/24/2026.	3Z.....

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 Administrative Symbol
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 3.669%			..	02/11/2020.	Redemption 100.0000.....	.....	9,274,368	9,274,368	9,221,871	9,212,201	.....	.....62,167	.....	.....62,167	.....	9,274,368	.....	.....	.....0	40,673	04/17/2023.	2FE.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1 6.....			..	03/03/2020.	Tax Free Exchange.....	.....	3,449	3,545	3,439	3,446	.....	.....3	.....	.....3	.....	3,449	.....	.....	.....0	114	07/01/2025.	3PL.....
76150# AA 2	Revint Solutions Incremental Term Ln Nt.....			..	03/31/2020.	Redemption 100.0000.....	.....	2,108	2,108	2,056	2,059	.....	.....49	.....	.....49	.....	2,108	.....	.....	.....0	37	12/13/2023.	2Z.....
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 6.0.....			..	01/02/2020.	Redemption 100.0000.....	.....	4,920	4,920	4,896	4,904	.....	.....16	.....	.....16	.....	4,920	.....	.....	.....0	36	09/01/2023.	4FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1			..	03/31/2020.	Redemption 100.0000.....	.....	4,255	4,255	4,201	4,210	.....	.....45	.....	.....45	.....	4,255	.....	.....	.....0	76	12/13/2023.	4PL.....
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 7.674% 1			..	03/31/2020.	Redemption 100.0000.....	.....	2,404	2,404	2,328	2,341	.....	.....63	.....	.....63	.....	2,404	.....	.....	.....0	50	12/19/2023.	2PL.....
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt			..	03/31/2020.	Redemption 100.0000.....	.....	200	200	198	198	.....	.....2	.....	.....2	.....	200	.....	.....	.....0	4	12/19/2023.	2PL.....
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2			..	03/31/2020.	Redemption 100.0000.....	.....	162	162	160	160	.....	.....2	.....	.....2	.....	162	.....	.....	.....0	3	12/19/2023.	2PL.....
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1 7.....			..	03/31/2020.	Tax Free Exchange.....	.....	5,195,310	5,294,118	5,188,235	5,190,929	.....	4,381	.....	4,381	.....	5,195,310	.....	.....	.....0	102,364	10/31/2024.	3PL.....
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 6.408			..	03/31/2020.	Redemption 100.0000.....	.....	7,276	7,276	7,130	7,166	.....	109	.....	109	.....	7,276	.....	.....	.....0	114	04/02/2024.	2PL.....
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 5.697% 0			..	03/31/2020.	Redemption 100.0000.....	.....	5,694	5,694	5,580	5,605	.....	88	.....	88	.....	5,694	.....	.....	.....0	93	05/27/2024.	2PL.....
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt			..	03/31/2020.	Redemption 100.0000.....	.....	3,344	3,344	3,300	3,305	.....	39	.....	39	.....	3,344	.....	.....	.....0	54	05/27/2024.	2PL.....
88870P A* 7	Tivo Co (Project Timberwolf) 1st Lien Te.....			..	03/31/2020.	Redemption 100.0000.....	.....	18,750	18,750	18,375	18,385	.....	365	.....	365	.....	18,750	.....	.....	.....0	378	11/22/2024.	4FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 6.700.....			..	02/28/2020.	Redemption 100.0000.....	.....	101,414	101,414	98,879	99,064	.....	2,351	.....	2,351	.....	101,414	.....	.....	.....0	1,160	03/08/2026.	4FE.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1.....			..	03/31/2020.	Redemption 100.0000.....	.....	4,898	4,898	4,776	4,791	.....	107	.....	107	.....	4,898	.....	.....	.....0	80	11/15/2025.	3PL.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1.....			..	03/31/2020.	Tax Free Exchange.....	.....	4,795	4,898	4,776	4,791	.....	3	.....	3	.....	4,795	.....	.....	.....0	81	11/15/2025.	3PL.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt.....			..	03/31/2020.	Redemption 100.0000.....	.....	627,344	627,344	626,176	626,097	.....	1,247	.....	1,247	.....	627,344	.....	.....	.....0	1,126	06/01/2024.	3FE.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.....			..	03/31/2020.	Redemption 100.0000.....	.....	9,049	9,049	8,966	7,401	.....	78	.....	78	.....	9,049	.....	.....	.....0	150	01/01/2024.	4FE.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.....			..	01/01/2020.	Redemption 100.0000.....	.....	9,049	9,049	8,966	7,401	.....	78	.....	78	.....	9,049	.....	.....	.....0	1	01/01/2024.	4Z.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.....			..	01/01/2020.	Tax Free Exchange.....	.....	624,906	627,921	624,781	624,907	.....	(2)	.....	(2)	.....	624,906	.....	.....	.....0	(3,362)	01/01/2024.	4FE.....
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln.....			..	03/31/2020.	Redemption 100.0000.....	.....	3,578	3,578	3,578	3,578	.....	.....	.....	.....0	.....	3,578	.....	.....	.....0	56	02/01/2024.	4PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 6.....			..	03/31/2020.	Redemption 100.0000.....	.....	10,833	10,833	10,692	10,683	.....	141	.....	141	.....	10,833	.....	.....	.....0	83	08/31/2022.	5PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....			..	02/28/2020.	Tax Free Exchange.....	.....	10,692	10,833	10,595	10,683	.....	9	.....	9	.....	10,692	.....	.....	.....0	210	08/31/2022.	5PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			..	02/28/2020.	Tax Free Exchange.....	.....	9,824	9,824	9,824	9,824	.....	.....	.....	.....0	.....	9,824	.....	.....	.....0	190	08/31/2022.	5PL.....
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter.....			..	02/03/2020.	Redemption 100.0000.....	.....	5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	5,000	.....	.....	.....0	57	05/14/2022.	4Z.....
000000 00 0	Array Canada Inc Term Ln Nt 1 6.734% 0			A	03/31/2020.	Redemption 100.0000.....	.....	6,536	6,536	6,307	6,354	.....	182	.....	182	.....	6,536	.....	.....	.....0	115	02/09/2023.	5FE.....
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N.....			A	03/31/2020.	Redemption 100.0000.....	.....	2,526	2,526	2,463	2,466	.....	60	.....	60	.....	2,526	.....	.....	.....0	56	08/15/2025.	2PL.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 2.691% 05/.....			A	03/31/2020.	Redemption 100.0000.....	.....	14,792	14,792	14,807	14,805	.....	(13)	.....	(13)	.....	14,792	.....	.....	.....0	128	05/30/2025.	2FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							33,432,859	33,607,739	33,200,576	31,301,532	0	184,497	0	184,497	0	33,418,531	0	14,328	14,328	362,843	XXX	XXX
8399997.	Total - Bonds - Part 4.....							1,135,802,691	1,123,369,566	1,137,058,653	1,099,725,280	843,814	244,167	0	1,087,981	0	1,129,237,127	0	1,599,334	1,599,334	21,076,067	XXX	XXX
8399999.	Total - Bonds.....							1,135,802,691	1,123,369,566	1,137,058,653	1,099,725,280	843,814	244,167	0	1,087,981	0	1,129,237,127	0	1,599,334	1,599,334	21,076,067	XXX	XXX
Common Stocks - Mutual Funds																							
63868D 60 5	Nationwide Loomis Long/Short Equity Fund ..			..	02/18/2020.	Direct.....	66,800.270	1,000,000	XXX	942,739	976,620	(33,881)	.....	.....	(33,881)	.....	942,739	.....	57,261	57,261	.....	XXX	.....
63868D 79 5	Nationwide Loomis Mellon Disc Value Fund ..			..	01/06/2020.	Direct.....	3.020	102	XXX	100	102	(2)	.....	.....	(2)	.....	100	.....	2	2	.....	XXX	.....
63868D 87 8	Nationwide Loomis Dynamic US Gr-Eagle.....			..	01/06/2020.	Direct.....	549.840	5,834	XXX	6,776	5,795	981	.....	.....	981	.....	6,776	(943)	(943)	(383)	XXX	.....	
9499999.	Total - Common Stocks - Mutual Funds.....							1,005,936	XXX	949,615	982,517	(32,902)	0	0	(32,902)	0	949,615	0	56,320	56,320	(383)	XXX	XXX

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
9799997.	Total - Common Stocks - Part 4.....					1,005,936	XXX	949,615	982,517	(32,902)	0	0	(32,902)	0	949,615	0	56,320	56,320	(383)	XXX	XXX
9799999.	Total - Common Stocks.....					1,005,936	XXX	949,615	982,517	(32,902)	0	0	(32,902)	0	949,615	0	56,320	56,320	(383)	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					1,005,936	XXX	949,615	982,517	(32,902)	0	0	(32,902)	0	949,615	0	56,320	56,320	(383)	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.1,136,808,627	XXX	.1,138,008,268	1,100,707,797	810,912	244,167	0	1,055,079	0	1,130,186,742	0	..1,655,654	1,655,654	21,075,684	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 Items(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 Options.....	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	07/30/2019...	06/30/2020.....	...23,825	...70,087,638	2,941.76.....	1,440,464	.....	.....	.....424,852	.....	.....424,852	...(1,379,720)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	07/30/2019...	06/30/2020.....	.....	.....	3,035.17.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	10/28/2019...	09/30/2020.....	...23,534	...70,053,468	2,976.74.....	1,430,138	.....	.....	.....583,823	.....	.....583,823	...(1,120,662)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	10/28/2019...	09/30/2020.....	.....	.....	3,071.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
.....																							
.....																							
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....											...2,870,602	0	0	1,008,675	XXX	...1,008,675	...(2,500,382)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....											...2,870,602	0	0	1,008,675	XXX	...1,008,675	...(2,500,382)	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....											...2,870,602	0	0	1,008,675	XXX	...1,008,675	...(2,500,382)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....											...2,870,602	0	0	1,008,675	XXX	...1,008,675	...(2,500,382)	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange

Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27...	11/21/2013...	01/02/2025.....	.....	...16,000,000	5.59 USD (BP0003M)	.....	.....	.....122,247	3,671,304	.....	...6,036,165	.....	.....830,847	.....	.....	.....174,570	.....	100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27...	11/21/2013...	01/02/2025.....	.....	...9,000,000	5.59 USD (BP0003M)	.....	.....	.....68,764	2,065,108	.....	...3,395,343	.....	.....467,351	.....	.....	...98,195	.....	100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27...	11/21/2013...	01/02/2025.....	.....	...40,000,000	5.59 USD (BP0003M)	.....	.....	.....305,618	9,178,259	.....	...15,090,411	.....	...2,077,117	.....	.....	...436,424	.....	100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27...	11/21/2013...	01/02/2025.....	.....	...9,000,000	5.59 USD (BP0003M)	.....	.....	.....68,764	2,065,108	.....	...3,395,343	.....	.....467,351	.....	.....	...98,195	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/11/2018...	01/10/2029.....	.....	...18,508,000	4.26 USD (2.84 GBP)	.....	.....	.....76,485	1,120,000	.....	...3,256,882	.....	...1,171,800	.....	.....	...274,304	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/27/2019...	12/04/2029.....	.....	...13,745,000	5.03 USD (2.87 EUR)	.....	.....	.....74,520	(43,750)	.....	...1,234,004	.....	...227,500	.....	.....	...213,876	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/27/2019...	12/04/2029.....	.....	...8,247,000	5.03 USD (2.87 EUR)	.....	.....	.....44,712	(26,250)	.....	...740,402	.....	...136,500	.....	.....	...128,326	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	11/27/2019...	12/04/2029.....	.....	...5,498,000	5.03 USD (2.87 EUR)	.....	.....	.....29,808	(17,500)	.....	...493,602	.....	...91,000	.....	.....	...85,551	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/07/2017...	06/27/2027.....	.....	...13,515,600	3.95 USD (1.96 EUR)	.....	.....	.....69,236	278,400	.....	...1,157,467	.....	...218,400	.....	.....	...181,882	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/07/2017...	06/27/2027.....	.....	...13,515,600	3.95 USD (1.96 EUR)	.....	.....	.....69,236	278,400	.....	...1,157,467	.....	...218,400	.....	.....	...181,882	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/18/2017...	10/30/2024.....	.....	...17,664,000	3.67 USD (1.4 EUR)	.....	.....	.....104,877	1,117,500	.....	...2,167,653	.....	...273,000	.....	.....	...189,143	.....	100 / QL.....

QEO6

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/18/2017....	10/30/2024.....		17,664,000	3.67 USD (1.4 EUR)			104,877	1,117,500		2,167,653		273,000			189,143		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/11/2018....	01/10/2034.....		10,568,000	4.66 USD (3.21 GBP)			45,296	632,000		2,432,306		669,600			196,214		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/30/2013....	06/30/2025.....		8,960,328	4.6 USD (4.1 GBP)			27,905	1,623,834		1,911,372		494,416			102,674		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/30/2013....	06/30/2025.....		9,774,904	4.6 USD (4.1 GBP)			30,442	1,771,456		2,085,133		539,363			112,008		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/30/2013....	06/30/2025.....		8,960,328	4.6 USD (4.1 GBP)			27,905	1,623,834		1,911,372		494,416			102,674		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	05/30/2013....	06/30/2025.....		8,960,328	4.6 USD (4.1 GBP)			27,905	1,623,834		1,911,372		494,416			102,674		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/18/2017....	10/30/2027.....		29,440,000	3.89 USD (1.81 EUR)			163,125	1,862,500		4,292,011		455,000			405,437		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	10/11/2018....	01/10/2029.....		15,852,000	4.39 USD (2.96 GBP)			66,496	948,000		2,807,715		1,004,400			234,940		100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	06/27/2014....	06/29/2029.....		23,828,000	5.08 USD (BP0006M)			173,173	6,440,000		10,726,099		1,171,800			362,390		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	10/04/2017....	10/31/2027.....		13,280,000	4.03 USD (2.96 GBP)			42,711	860,000		1,899,599		837,000			182,920		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	10/04/2017....	10/31/2027.....		29,216,000	4.03 USD (2.96 GBP)			93,965	1,892,000		4,179,118		1,841,400			402,424		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	10/04/2017....	10/31/2027.....		6,640,000	4.03 USD (2.96 GBP)			21,356	430,000		949,800		418,500			91,460		100 / QL.....
Pay Floating EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	11/18/2016....	12/31/2028.....		17,991,100	4.32 USD (EUR006M)			147,928	(761,600)		2,159,086		309,400			266,227		100 / QL.....
Pay Floating EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	11/18/2016....	12/31/2028.....		31,219,850	4.32 USD (EUR006M)			256,698	(1,321,600)		3,746,649		536,900			461,983		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	01/15/2016....	03/30/2026.....		49,230,000	3.43 USD (1.84 EUR)			193,185	(409,500)		941,927		819,000			602,942		100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	02/12/2020....	06/16/2040.....		17,535,180	3.19 USD (3.28 AUD)				1,594,580		1,390,997		1,594,580			394,295		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/16/2015....	11/19/2022.....		39,536,000	3.66 USD (1.82 EUR)			187,438	927,500		1,811,939		637,000			321,092		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	10/27/2017....	11/15/2032.....		47,131,200	3.9 USD (2.69 GBP)			168,609	2,419,200		7,178,868		3,013,200			837,677		100 / QL.....
Pay Fixed CAD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/20/2015....	12/15/2025.....		26,305,900	4.04 USD (3.86 CAD)			28,807	1,416,126		2,352,646		2,054,029			314,362		100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	06/27/2018....	10/01/2028.....		20,638,800	4.28 USD (4.42 AUD)			58,524	3,472,000		4,861,079		2,492,000			301,029		100 / QL.....
Pay Fixed SEK Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	09/08/2016....	10/26/2026.....		25,000,000	3.34 USD (2.52 SEK)			77,651	3,672,818		4,888,831		1,230,213			320,530		100 / QL.....

QE06.1

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
											Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income										
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	(Received) Paid	(Received) Paid		Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed SEK Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	09/08/2016..	10/26/2026....		...25,000,000	3.34 USD (2.52 SEK)			77,651	3,672,818		...4,888,831		...1,230,213			320,530		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/13/2013..	04/17/2023....		...14,920,000	4.44 USD (4.05 GBP)			46,828	2,500,000		...2,924,561		837,000			130,210		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	09/17/2014..	11/12/2022....		...24,624,000	3.55 USD (1.65 EUR)			133,029	3,665,100		...4,427,396		345,800			199,256		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/11/2018..	11/19/2026....		...9,095,281	4.3 USD (0.64 JPY)			82,508	(402,581)		...917,492		(93,571)			117,194		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/11/2018..	11/19/2026....		...8,904,720	4.3 USD (0.64 JPY)			80,779	(394,146)		...898,269		(91,610)			114,739		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/02/2017..	12/15/2024....		...5,827,500	3.93 USD (1.6 EUR)			35,243	312,000		...678,710		91,000			63,251		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/02/2017..	12/15/2024....		...13,986,000	3.93 USD (1.6 EUR)			84,584	748,800		...1,628,905		218,400			151,803		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/13/2013..	04/17/2028....		...29,840,000	4.84 USD (4.48 GBP)			98,272	5,000,000		...6,964,551		...1,674,000			423,372		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	09/27/2016..	11/15/2026....		...16,218,250	3.14 USD (1.2 EUR)			79,450	223,300		...1,142,700		263,900			208,802		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/11/2027....		...4,991,087	3.36 USD (0.3 JPY)			37,948	(216,277)		...351,371		(51,302)			66,566		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/11/2027....		...4,991,087	3.36 USD (0.3 JPY)			37,948	(216,277)		...351,371		(51,302)			66,566		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/11/2027....		...4,991,087	3.36 USD (0.3 JPY)			37,948	(216,277)		...351,371		(51,302)			66,566		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	05/02/2017..	05/11/2027....		...4,991,087	3.36 USD (0.3 JPY)			37,948	(216,277)		...351,371		(51,302)			66,566		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	04/13/2016..	05/04/2026....		...11,413,000	3.5 USD (1.69 EUR)			53,160	242,033		...757,498		184,309			140,893		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	04/13/2016..	05/04/2026....		...10,000,000	3.5 USD (1.69 EUR)			46,578	212,067		...663,715		161,491			123,449		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/02/2017..	12/15/2027....		...5,827,500	4.18 USD (2.03 EUR)			32,930	312,000		...820,414		91,000			80,918		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/02/2017..	12/15/2027....		...18,648,000	4.18 USD (2.03 EUR)			105,376	998,400		...2,625,324		291,200			258,938		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	01/25/2018..	03/14/2032....		...7,140,000	4.23 USD (2.83 GBP)			36,023	930,000		...2,095,286		418,500			123,471		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	01/25/2018..	03/14/2032....		...7,140,000	4.23 USD (2.83 GBP)			36,023	930,000		...2,095,286		418,500			123,471		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/24/2015..	12/11/2025....		...15,954,000	3.96 USD (2.05 EUR)			73,255	(592,500)		...29,868		273,000			190,471		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	04/10/2014..	06/15/2029....		...15,093,000	4.89 USD (4.51 GBP)			59,839	3,915,000		...5,529,198		753,300			229,067		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/01/2016..	05/18/2027....		...21,996,000	3.76 USD (3.02 GBP)			43,519	(360,000)		...459,471		...1,506,600			293,757		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/19/2016....	11/10/2031.....	.....	...14,760,000	3.72 USD (2.91 GBP)	.....	.....	.....32,982	(144,000)	.....	.....698,278	.....	...1,004,400	.....	.....	.....251,561	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/05/2016....	10/27/2027.....	.....	...25,166,250	3.22 USD (1.31 EUR)	.....	.....	.....122,509	346,500	.....	...1,921,296	.....	...409,500	.....	.....	.....346,392	.....	100 / QL.....
Pay Fixed CHF Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/24/2015....	12/11/2025.....	.....	...24,591,777	3.98 USD (0.86 CHF)	.....	.....	.....188,692	(1,420,084)	.....	.....853,953	.....	... (148,009)	.....	.....	.....293,596	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	06/27/2018....	10/01/2030.....	.....	...7,371,000	4.36 USD (4.58 AUD)	.....	.....	.....20,242	1,240,000	.....	...1,835,927	.....	...890,000	.....	.....	.....119,478	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	06/27/2018....	10/01/2030.....	.....	...11,056,500	4.36 USD (4.58 AUD)	.....	.....	.....30,363	1,860,000	.....	...2,753,890	.....	...1,335,000	.....	.....	.....179,218	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	06/27/2018....	10/01/2030.....	.....	...5,159,700	4.36 USD (4.58 AUD)	.....	.....	.....14,170	868,000	.....	...1,285,149	.....	...623,000	.....	.....	.....83,635	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/29/2017....	04/18/2024.....	.....	...11,819,000	3.4 USD (1.09 EUR)	.....	.....	.....67,868	(315,100)	.....	...252,428	.....	...200,200	.....	.....	.....118,957	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/29/2017....	04/18/2023.....	.....	...10,745,000	3.27 USD (0.92 EUR)	.....	.....	.....62,782	(286,000)	.....	...128,490	.....	...182,000	.....	.....	.....93,816	.....	100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	05/02/2017....	05/11/2032.....	.....	...9,982,175	3.68 USD (0.65 JPY)	.....	.....	.....74,819	(432,555)	.....	...1,224,168	.....	... (102,603)	.....	.....	.....173,763	.....	100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	05/02/2017....	05/11/2032.....	.....	...9,982,175	3.68 USD (0.65 JPY)	.....	.....	.....74,819	(432,555)	.....	...1,224,168	.....	... (102,603)	.....	.....	.....173,763	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/01/2017....	08/05/2024.....	.....	...22,131,000	3.7 USD (2.12 GBP)	.....	.....	.....89,190	(225,000)	.....	...1,170,667	.....	...1,506,600	.....	.....	.....230,807	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/02/2018....	02/05/2039.....	.....	...7,196,000	4.54 USD (4.76 AUD)	.....	.....	.....11,444	1,065,000	.....	...1,938,207	.....	...890,000	.....	.....	.....156,267	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/02/2018....	02/05/2039.....	.....	...7,196,000	4.54 USD (4.76 AUD)	.....	.....	.....11,444	1,065,000	.....	...1,938,207	.....	...890,000	.....	.....	.....156,267	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/02/2018....	02/05/2039.....	.....	...7,196,000	4.54 USD (4.76 AUD)	.....	.....	.....11,444	1,065,000	.....	...1,938,207	.....	...890,000	.....	.....	.....156,267	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	11/01/2016....	02/20/2025.....	.....	...7,330,200	3.03 USD (2.31 GBP)	.....	.....	.....13,247	(121,800)	.....	...85,161	.....	...502,200	.....	.....	.....81,096	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	10/05/2016....	10/27/2027.....	.....	...8,388,750	3.22 USD (1.31 EUR)	.....	.....	.....40,836	115,500	.....	...640,432	.....	...136,500	.....	.....	.....115,464	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/31/2011....	05/06/2023.....	.....	...12,053,850	5.96 USD (5.78 EUR)	.....	.....	.....45,330	2,677,500	.....	...2,862,875	.....	...154,700	.....	.....	.....106,092	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/31/2011....	05/06/2021.....	.....	...47,506,350	5.85 USD (5.74 EUR)	.....	.....	.....170,205	10,552,500	.....	...10,822,834	.....	...609,700	.....	.....	.....248,970	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	09/16/2014....	12/16/2024.....	.....	...48,642,000	4.03 USD (3.63 GBP)	.....	.....	.....155,124	11,382,000	.....	...13,748,781	.....	...2,511,000	.....	.....	.....528,111	.....	100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	11/01/2016....	12/31/2029.....	.....	...16,756,984	4.11 USD (BP0006M)	.....	.....	.....41,566	(237,468)	.....	...865,316	.....	...1,145,278	.....	.....	.....261,738	.....	100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	11/01/2016....	12/31/2029.....	.....	...16,756,984	4.11 USD (BP0006M)	.....	.....	.....41,566	(237,468)	.....	...865,316	.....	...1,145,278	.....	.....	.....261,738	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

QE064

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/25/2014....	07/24/2024....	.....	...14,993,000	4.62 USD (3.11 EUR)	.....	.....	.....78,656	2,858,900	.....	...3,560,312	.....	.....200,200	.....	.....	.....155,772	.....	100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/11/2014....	08/14/2029....	.....	...20,636,000	4.55 USD (6.28 AUD)	.....	.....	.....28,887	7,147,800	.....	...8,125,365	.....	...1,958,000	.....	.....	.....315,975	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/25/2014....	07/24/2021....	.....	...19,082,000	4.17 USD (2.67 EUR)	.....	.....	.....95,626	3,638,600	.....	...3,920,583	.....	.....254,800	.....	.....	.....109,413	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/25/2015....	09/23/2025....	.....	...15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....68,048	3,330,000	.....	...4,159,854	.....	.....837,000	.....	.....	.....184,432	.....	100 / QL.....
Pay Fixed DKK Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/09/2015....	08/27/2025....	.....	...24,858,757	3.94 USD (2.35 DKK)	.....	.....	.....108,501	478,964	.....	...1,148,135	.....	.....384,942	.....	.....	.....289,126	.....	100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	11/07/2019....	11/15/2029....	.....	...14,990,386	2.85 USD (0.42 JPY)	.....	.....	.....90,608	(234,181)	.....	...1,094,838	.....	.....(149,989)	.....	.....	.....232,627	.....	100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	11/07/2019....	11/15/2029....	.....	...14,990,386	2.85 USD (0.42 JPY)	.....	.....	.....90,608	(234,181)	.....	...1,094,838	.....	.....(149,989)	.....	.....	.....232,627	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	10/08/2014....	12/20/2029....	.....	...19,284,000	4.57 USD (4.07 GBP)	.....	.....	.....69,921	4,380,000	.....	...6,338,040	.....	...1,004,400	.....	.....	.....300,743	.....	100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	11/07/2019....	11/15/2034....	.....	...29,980,773	3.07 USD (0.56 JPY)	.....	.....	.....187,043	(468,362)	.....	...3,379,609	.....	.....(299,978)	.....	.....	.....573,480	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/15/2019....	03/19/2031....	.....	...19,227,000	4.17 USD (2.79 GBP)	.....	.....	.....97,509	597,000	.....	...3,024,413	.....	...1,255,500	.....	.....	.....318,446	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019....	12/19/2031....	.....	...14,951,250	4.01 USD (1.97 EUR)	.....	.....	.....76,298	59,400	.....	...1,678,231	.....	.....245,700	.....	.....	.....255,990	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019....	12/19/2031....	.....	...7,198,750	4.01 USD (1.97 EUR)	.....	.....	.....36,736	28,600	.....	...808,037	.....	.....118,300	.....	.....	.....123,254	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019....	12/19/2031....	.....	...1,107,500	4.01 USD (1.97 EUR)	.....	.....	.....5,652	4,400	.....	...124,313	.....	.....18,200	.....	.....	.....18,962	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	12/10/2019....	12/19/2031....	.....	...4,430,000	4.01 USD (1.97 EUR)	.....	.....	.....22,607	17,600	.....	...497,254	.....	.....72,800	.....	.....	.....75,849	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	10/13/2016....	01/11/2024....	.....	...19,839,600	3.34 USD (1.32 EUR)	.....	.....	.....101,109	(16,200)	.....	...692,157	.....	.....327,600	.....	.....	.....192,954	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	08/08/2018....	11/07/2028....	.....	...7,720,200	4.24 USD (2.75 GBP)	.....	.....	.....32,625	268,200	.....	...1,149,414	.....	.....502,200	.....	.....	.....113,272	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	08/08/2018....	11/07/2028....	.....	...5,146,800	4.24 USD (2.75 GBP)	.....	.....	.....21,750	178,800	.....	...766,276	.....	.....334,800	.....	.....	.....75,515	.....	100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	08/08/2018....	11/07/2028....	.....	...25,734,000	4.24 USD (2.75 GBP)	.....	.....	.....108,750	894,000	.....	...3,831,381	.....	...1,674,000	.....	.....	.....377,575	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	10/24/2018....	01/24/2029....	.....	...17,106,000	4.18 USD (1.61 EUR)	.....	.....	.....113,785	559,500	.....	...2,819,628	.....	.....273,000	.....	.....	.....254,078	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/12/2018....	10/12/2028....	.....	...16,342,200	4.27 USD (1.82 EUR)	.....	.....	.....105,142	898,800	.....	...2,889,907	.....	.....254,800	.....	.....	.....238,782	.....	100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	10/24/2018....	01/24/2029....	.....	...5,702,000	4.18 USD (1.61 EUR)	.....	.....	.....37,928	186,500	.....	...939,876	.....	.....91,000	.....	.....	.....84,693	.....	100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....											0	0	..7,233,536	125,527,355	XXX	246,779,478	0	..59,806,152	0	0	...20,587,861	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 Items(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)
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	..7,233,536	125,527,355	XXX	246,779,478	0	..59,806,152	0	0	20,587,861	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed USD Receive Floating US DOLLARS Interest Rate Swap	Bond Portfolio Hedge.....	D-1.....	Interest Rate	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868....	09/21/2006....	03/01/2022....		6,750,000	LIBOR03M (5.31 USD)			(58,989)	(620,249)		(620,249)	(99,286)				46,739		04.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(58,989)	(620,249)	XXX	(620,249)	(99,286)	0	0	0	46,739	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	(58,989)	(620,249)	XXX	(620,249)	(99,286)	0	0	0	46,739	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	(58,989)	(620,249)	XXX	(620,249)	(99,286)	0	0	0	46,739	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	..7,233,536	125,527,355	XXX	246,779,478	0	..59,806,152	0	0	20,587,861	XXX	XXX
1409999999. Total-Swaps.....										0	0	..7,174,547	124,907,106	XXX	246,159,229	(99,286)	..59,806,152	0	0	20,634,600	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	..7,233,536	125,527,355	XXX	246,779,478	0	..59,806,152	0	0	20,587,861	XXX	XXX
1709999999. Total-Hedging Other.....										2,870,602	0	(58,989)	388,425	XXX	388,425	...(2,599,668)	0	0	0	46,739	XXX	XXX
1759999999. TOTAL.....										2,870,602	0	..7,174,547	125,915,781	XXX	247,167,903	...(2,599,668)	..59,806,152	0	0	20,634,600	XXX	XXX

QE06.5

(a)	<table><tr><th>Code</th><th>Description of Hedged Risk(s)</th></tr><tr><td>1</td><td>REBALANCES PORTFOLIO DURATION</td></tr><tr><td>2</td><td>MANAGES CASH FLOW RISK</td></tr><tr><td>3</td><td>HEDGES THE EQUITY RISK OF A LIABILITY</td></tr><tr><td>4</td><td>HEDGES THE INTEREST RATE RISK OF AN ASSET</td></tr><tr><td>5</td><td>HEDGES THE INTEREST RATE RISK OF A LIABILITY</td></tr><tr><td>6</td><td>HEDGES THE CREDIT RISK OF AN ASSET</td></tr><tr><td>7</td><td>REPLICATION OF AN INDEX</td></tr><tr><td>8</td><td>HEDGES THE CURRENCY RISK OF AN ASSET</td></tr><tr><td>9</td><td>HEDGES THE CURRENCY RISK OF A LIABILITY</td></tr></table>	Code	Description of Hedged Risk(s)	1	REBALANCES PORTFOLIO DURATION	2	MANAGES CASH FLOW RISK	3	HEDGES THE EQUITY RISK OF A LIABILITY	4	HEDGES THE INTEREST RATE RISK OF AN ASSET	5	HEDGES THE INTEREST RATE RISK OF A LIABILITY	6	HEDGES THE CREDIT RISK OF AN ASSET	7	REPLICATION OF AN INDEX	8	HEDGES THE CURRENCY RISK OF AN ASSET	9	HEDGES THE CURRENCY RISK OF A LIABILITY
Code	Description of Hedged Risk(s)																				
1	REBALANCES PORTFOLIO DURATION																				
2	MANAGES CASH FLOW RISK																				
3	HEDGES THE EQUITY RISK OF A LIABILITY																				
4	HEDGES THE INTEREST RATE RISK OF AN ASSET																				
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY																				
6	HEDGES THE CREDIT RISK OF AN ASSET																				
7	REPLICATION OF AN INDEX																				
8	HEDGES THE CURRENCY RISK OF AN ASSET																				
9	HEDGES THE CURRENCY RISK OF A LIABILITY																				
(b)	<table><tr><th>Code</th><th>Financial or Economic Impact of the Hedge at the End of the Reporting Period</th></tr><tr><td>QL</td><td>Qualitative Approach for Assessing Hedge Effectiveness</td></tr></table>	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	QL	Qualitative Approach for Assessing Hedge Effectiveness																
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period																				
QL	Qualitative Approach for Assessing Hedge Effectiveness																				

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
ESM0.....	3	368,610	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Equity Indexed Annuity	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	2,457.4024	2,569.7000	(6,225)	.....	.....	.....	.....	.....16,845	16,845	33,873	01	50
1539999999. Total-Long Futures-Hedging Other.....												(6,225)	0	0	0	0	16,845	16,845	33,873	XXX	XXX
1579999999. Total-Long Futures.....												(6,225)	0	0	0	0	16,845	16,845	33,873	XXX	XXX
Short Futures																					
Hedging Other																					
ESM0.....	15,324	.1,855,776,954	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	2,422.0529	2,569.7000	..31,292,178	.....	.....	.....	.....	(113,127,186)	(113,127,186)	173,025,683	01	50
FAM0.....	3,765	...509,018,950	S&P 400 E-Mini Index Future Jun 2020	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	1,351.9760	1,437.8000	...5,778,315	.....	.....	.....	.....	(32,312,750)	(32,312,750)	..42,511,204	01	100
MFSM0....	11,155	...805,955,003	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020.	1,445.0112	1,559.3000	...6,375,246	.....	.....	.....	.....	(63,744,572)	(63,744,572)	125,952,851	01	50
RTYM0....	2,670	143,795,550	Russell 2000 Index Mini Future Jun 2020	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	1,077.1202	1,147.6000	880,700	.....	.....	.....	.....	..(9,409,050)	..(9,409,050)	..30,147,388	01	50
16029999999. Total-Short Futures-Hedging Other.....												..44,326,438	0	0	0	0	(218,593,557)	(218,593,557)	371,637,127	XXX	XXX
Income Generation																					
.....																					
1629999999. Total-Short Futures-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
1649999999. Total-Short Futures.....												..44,326,438	0	0	0	0	(218,593,557)	(218,593,557)	371,637,127	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												..44,320,213	0	0	0	0	(218,576,712)	(218,576,712)	371,671,000	XXX	XXX
1729999999. Total-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL.....												..44,320,213	0	0	0	0	(218,576,712)	(218,576,712)	371,671,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	127,593,600	244,077,400	371,671,000
Total Net Cash Deposits.....	127,593,600	244,077,400	371,671,000

(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 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

(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 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	371,671,000	.....	.....371,671,000	44,326,438	(6,225)	44,326,438	371,671,000	371,671,000
NAIC 1 Designation											
Bank of America NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	29,342,203	16,979,780	.....	.....27,917,261	.....	.....0	807,384	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	41,180,000	20,437,259	(87,500)	40,452,510	.....	.....0	3,063,116	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	25,730,000	8,123,280	(2,492,700)	24,257,983	.....	.....0	3,561,020	0
Citibank NA.....	E57ODZWZ7FF32WEFA76	Y.....	Y.....	80,108,000	39,847,463	(5,991,430)	72,944,142	.....	.....0	7,226,125	0
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	.....	.....(620,249)	.....	.....(620,249)	.....	.....0	46,739	0
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86..	Y.....	Y.....	28,665,184	24,612,000	.....	.....27,434,490	.....	.....0	883,173	0
Goldman Sachs International.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	1,270,000	1,008,675	.....	.....1,008,675	.....	.....0	.....	.....0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	1,870,000	(474,936)	.....	.....1,730,631	.....	.....0	523,476	0
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97	Y.....	Y.....	21,141,000	17,454,264	.....	.....20,914,248	.....	.....0	1,054,717	0
Morgan Stanley Capital Service.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	13,694,000	4,380,000	(936,725)	11,907,325	.....	.....0	1,339,478	0
Royal Bank of Canada.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	3,170,000	597,000	.....	.....3,024,413	.....	.....0	318,446	0
Societe General SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	19,000	.....	.....	.....	.....	.....0	.....	.....0
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	3,190,000	898,800	.....	.....2,889,907	.....	.....0	238,782	0
0299999999. Total NAIC 1 Designation.....			249,379,387	134,338,520	(10,603,539)	0	234,481,586	(620,249)	0	19,062,457	0
NAIC 2 Designation											
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	14,229,000	2,197,000	(16,200)	13,306,567	.....	.....0	1,572,143	0
0399999999. Total NAIC 2 Designation.....			14,229,000	2,197,000	(16,200)	0	13,306,567	0	0	1,572,143	0
0999999999. Gross Totals.....			263,608,387	508,206,520	(10,619,739)	371,671,000	292,114,591	(626,474)	44,326,438	392,305,600	371,671,000
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				508,206,520	(10,619,739)						

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.....	245,718,149		245,718,149		I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	125,952,851		125,952,851		I.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYYJLN8C3868...	Cash.....	Cash.....	650,000		650,000		V.....
0199999999. Totals.....				372,321,000	0	372,321,000	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573.....	Cash.....	Cash.....	41,180,000		XXX		V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83.....	Cash.....	Cash.....	25,730,000		XXX		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76.....	Cash.....	Cash.....	80,108,000		XXX		V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Cash.....	Cash.....	22,617,000		XXX		V.....
Goldman Sachs Intl Ltd - OTC.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	1,270,000		XXX		V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804.....	Cash.....	Cash.....	1,870,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97.....	Cash.....	Cash.....	21,141,000		XXX		V.....
Morgan Stanley Capital Service - OTC.....	I7331LVCZKQKX5T7XV54.....	Cash.....	Cash.....	13,694,000		XXX		V.....
Merrill Lynch Capital Services - OTC.....	ES7IP3U3RHIGC71XBU11.....	Cash.....	Cash.....	3,170,000		XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	14,229,000		XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41.....	Cash.....	Cash.....	19,000		XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09.....	Cash.....	Cash.....	3,190,000		XXX		V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 D7 2 U S Treasury Nt.....	501,492	489,000	XXX	08/31/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 H8 6 U S Treasury Nt.....	3,950,587	3,861,000	XXX	01/31/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 K7 4 U S Treasury Nt.....	1,703,202	1,573,000	XXX	08/15/2025.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 L5 7 U S Treasury Nt.....	753,027	726,000	XXX	09/30/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 N3 0 U S Treasury Nt.....	3,378,010	3,215,000	XXX	12/31/2022.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 P3 8 U S Treasury Nt.....	1,929,870	1,853,000	XXX	01/31/2023.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 PC 8 U S Treasury Nt.....	1,373,441	1,352,000	XXX	11/15/2020.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 Q2 9 U S Treasury Nt.....	5,553,264	5,359,000	XXX	03/31/2023.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 Q3 7 U S Treasury Nt.....	2,338,931	2,313,000	XXX	03/31/2021.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 V8 0 U S Treasury Nt.....	3,962,697	3,692,000	XXX	01/31/2024.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 W4 8 U S Treasury Nt.....	423,030	395,500	XXX	02/29/2024.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 W7 1 U S Treasury Nt.....	2,531,603	2,364,000	XXX	03/31/2024.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27...	Security.....	912828 WC 0 U S Treasury Nt.....	943,049	934,000	XXX	10/31/2020.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912796 SM 2 U S Treasury Bill.....	2,051,000	2,051,000	XXX	04/23/2020.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912828 2J 8 U S Treasury Nt.....	607,553	605,000	XXX	07/15/2020.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912828 4Q 0 U S Treasury Nt.....	835,286	832,000	XXX	05/31/2020.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912828 5W 6 U S Treasury Nt.....	653,913	602,000	XXX	01/15/2029.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912828 P3 8 U S Treasury Nt.....	420,760	404,000	XXX	01/31/2023.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912828 P4 6 U S Treasury Nt.....	450,479	423,000	XXX	02/15/2026.	V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86.....	Security.....	912828 S5 0 U S Treasury 7/15/2026 TIPS.....	473,399	436,000	XXX	07/15/2026.	V.....
0299999999. Totals.....				263,052,591	33,479,500	XXX	XXX	XXX

QE09

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
		Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)
Identifier	Description																	

NONE

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	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.....	371,799	614,340	07/25/2036.....	
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....				.....	1FM.....	97,009	97,009	08/25/2036.....	
362334	BQ	6	GSA Home Equity Tr RMBS Ser 2006-3 CL A1.....				.....	1FM.....	4,372	4,372	03/25/2036.....	
3399999					Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....				473,180	715,721	XXX	
3899999					Total - Industrial & Miscellaneous (Unaffiliated).....				473,180	715,721	XXX	
Totals												
6499999					Total - Residential Mortgage-Backed Securities.....				473,180	715,721	XXX	
7099999					Subtotal - Bonds.....				473,180	715,721	XXX	
Cash Equivalents (Schedule E Part 2 Type)												
000000	00	0	Overnight Repos SEC LENDING ONLY.....				.....		.....125,877,483	125,877,483	04/01/2020.....	
9199999					Total - Cash Equivalents (Schedule E Part 2 Type).....				125,877,483	125,877,483	XXX	
9999999					Totals.....				126,350,663	126,593,204	XXX	

General Interrogatories:

1. The activity for the year: Fair Value \$(6,044,669) Book/Adjusted Carrying Value \$(5,802,129)
2. Average balance for the year: Fair Value \$114,932,686 Book/Adjusted Carrying Value \$115,124,395
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$101,381 NAIC 2: \$0 NAIC 3: \$0 NAIC 4: \$0 NAIC 5: \$614,340 NAIC 6: \$0

NATIONWIDE LIFE INSURANCE COMPANY
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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Savings Bank..... Honolulu, HI.....					149,404	162,144	531,334	XXX
Bank of America..... Charlotte, NC.....					882,559	914,919	264,071	XXX
Bank of New York Mellon..... New York, NY.....					8,553,311	20,523,870	13,309,708	XXX
JP Morgan Chase..... New York, NY.....					(78,372,469)	(77,532,723)	(113,783,309)	XXX
PNC..... Pittsburgh, PA.....					745,540	1,012,812	1,026,870	XXX
Wachovia..... Charlotte, NC.....					1,539,559	1,364,564	1,606,891	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			302,793	291,722	282,363	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(66,199,303)	(53,262,692)	(96,762,072)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(66,199,303)	(53,262,692)	(96,762,072)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(66,199,303)	(53,262,692)	(96,762,072)	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).....						03/31/2020.....	0.299		7,915,895	4,654	1,012
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										7,915,895	4,654	1,012
8899999. Total - Cash Equivalents										7,915,895	4,654	1,012