PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2020

of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code.....140, 140 (Current Period) (Prior Period) | NAIC Company Code..... 23787 | Employer's ID Number..... 31-4177100

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... December 6, 1925 | Commenced Business..... April 14, 1926

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)* — 614-249-7111 *(Area Code) (Telephone Number)*

Mail Address: ONE WEST NATIONWIDE BLVD., FRAP SOLUTIONS .. 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., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)* — 614-249-1545 *(Area Code) (Telephone Number)*

Internet Web Site Address: WWW.NATIONWIDE.COM

Statutory Statement Contact: CHERYL M DENNIS *(Name)* — 614-249-1545 *(Area Code) (Telephone Number) (Extension)*

FINRPT@NATIONWIDE.COM *(E-Mail Address)* — 866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO - P&C	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	PRESIDENT & COO-NW FIN
JAMES ROBERT FOWLER	EXEC VP - CIO	MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC
RAMON JONES	EXEC VP-CHIEF MARKT OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
MICHAEL WILLIAM MAHAFFEY	EXEC VP-CHIEF STRATEGY OFFC	AMY TAYLOR SHORE	EXEC VP-CHIEF CUSTOMER OFFC
MARK RAYMOND THRESHER	EXEC VP - CFO	KIRT ALAN WALKER	CEO

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	JACQUELIN MARION FERNANDEZ	STEPHEN FRANCIS HIRSCH	MARC ALLEN HOWZE
DANIEL THOMAS KELLEY	MARY DIANE KOKEN	SARA ALICIA MARTINEZ TUCKER	TERRY WAYNE MCCLURE
DEBORAH ANN PLUNKETT	BRENT RINNER PORTEUS	SUKU RADIA	MICHAEL JOSEPH TOELLE
KIRT ALAN WALKER	SPARKY RAY WEILNAU	PAUL JEFFREY WENGER #	JEFFREY WADE ZELLERS

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	SVP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 14th day of August

SUNSERAYER EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES 3 16 2024
STATE OF OHIO

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,122,685,334		10,122,685,334	9,696,965,915
2. Stocks:				
2.1 Preferred stocks	13,334,266		13,334,266	8,385,222
2.2 Common stocks	9,317,640,801	29,392,636	9,288,248,165	9,799,103,365
3. Mortgage loans on real estate:				
3.1 First liens	1,414,029,053		1,414,029,053	1,474,106,213
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	421,153,667		421,153,667	454,147,730
4.2 Properties held for the production of income (less $.....0 encumbrances)	27,268,822		27,268,822	31,960,267
4.3 Properties held for sale (less $.....0 encumbrances)	32,901,005		32,901,005	
5. Cash ($.....(429,047,294)), cash equivalents ($.....14,629,703) and short-term investments ($.....1,678,683,313)	1,264,265,721		1,264,265,721	411,253,219
6. Contract loans (including $.....0 premium notes)			0	
7. Derivatives	1,069,920		1,069,920	319,500
8. Other invested assets	4,380,843,115	151,454,958	4,229,388,157	4,016,441,032
9. Receivables for securities			0	73
10. Securities lending reinvested collateral assets	12,335,928		12,335,928	7,691,364
11. Aggregate write-ins for invested assets	41,562,660	0	41,562,660	85,638,416
12. Subtotals, cash and invested assets (Lines 1 to 11)	27,049,090,292	180,847,594	26,868,242,698	25,986,012,316
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	80,300,877		80,300,877	82,749,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,563,786,074	44,149,748	2,519,636,326	2,415,758,598
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	3,274,415,486	4,102,915	3,270,312,571	3,116,082,273
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	355,277,650		355,277,650	388,056,536
16.2 Funds held by or deposited with reinsured companies	13,016,289		13,016,289	3,293,192
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	214,778,797
18.2 Net deferred tax asset	2,122,913,817	378,378,311	1,744,535,506	1,560,221,112
19. Guaranty funds receivable or on deposit	14,374,855		14,374,855	4,795,038
20. Electronic data processing equipment and software	617,509,777	534,865,246	82,644,531	78,655,222
21. Furniture and equipment, including health care delivery assets ($.....0)	80,625,105	80,625,105	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	250,528,128	2,266,328	248,261,800	246,611,256
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	2,144,578,224	228,497,797	1,916,080,427	1,954,184,804
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	38,566,416,574	1,453,733,044	37,112,683,530	36,051,198,485
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	38,566,416,574	1,453,733,044	37,112,683,530	36,051,198,485
DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables	39,555,278		39,555,278	20,243,044
1102. Other investment receivables	2,007,382		2,007,382	65,395,372
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)	41,562,660	0	41,562,660	85,638,416
2501. Agent benefit investment value of life insurance and annuity contracts	166,156,410		166,156,410	162,114,901
2502. Deposit and prepaid assets	39,149,746	39,149,746	0	
2503. Equities and deposits in pools and associations	100,338,305		100,338,305	114,173,750
2598. Summary of remaining write-ins for Line 25 from overflow page	1,838,933,763	189,348,051	1,649,585,712	1,677,896,153
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,144,578,224	228,497,797	1,916,080,427	1,954,184,804

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,998,938,163)	8,483,111,901	8,481,192,077
2.	Reinsurance payable on paid losses and loss adjustment expenses	860,611,944	803,827,881
3.	Loss adjustment expenses	1,743,572,906	1,735,082,317
4.	Commissions payable, contingent commissions and other similar charges	221,264,892	246,264,423
5.	Other expenses (excluding taxes, licenses and fees)	125,639,585	174,834,428
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	45,989,717	80,940,464
7.1	Current federal and foreign income taxes (including $.....(411,439) on realized capital gains (losses))	34,236,013	
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....3,124,992,636 and including warranty reserves of $.....8,147,032 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	5,549,253,418	5,556,821,760
10.	Advance premium	120,108,992	95,040,957
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	5,861,530	5,871,282
12.	Ceded reinsurance premiums payable (net of ceding commissions)	2,145,013,595	1,898,741,320
13.	Funds held by company under reinsurance treaties	4,211,054	1,365,046
14.	Amounts withheld or retained by company for account of others	1,652,204,685	1,866,738,229
15.	Remittances and items not allocated	452,324	26,582,103
16.	Provision for reinsurance (including $.....0 certified)	29,347,000	29,347,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	35,489	32,263
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	224,901,516	202,560,300
20.	Derivatives	431,714	2,531,312
21.	Payable for securities	81,450,492	17,533,970
22.	Payable for securities lending	15,483,785	10,824,275
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	1,436,681,041	1,525,837,713
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	22,779,863,593	22,761,969,120
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	22,779,863,593	22,761,969,120
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	3,540,304,742	2,193,187,425
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	10,792,515,195	11,096,041,940
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	14,332,819,937	13,289,229,365
38.	Totals (Page 2, Line 28, Col. 3)	37,112,683,530	36,051,198,485

DETAILS OF WRITE-INS

2501.	Accrued derivative liability	2,642,922	6,019,928
2502.	Agent's security fund reserves	1,066,639,999	1,145,756,644
2503.	Contingent suit liabilities	6,456,174	4,367,337
2598.	Summary of remaining write-ins for Line 25 from overflow page	360,941,946	369,693,804
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,436,681,041	1,525,837,713
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....1,415,201,691)	1,385,407,066	1,319,017,477	2,722,439,155
1.2 Assumed (written $.....8,467,661,697)	8,255,608,583	8,250,930,509	16,559,160,668
1.3 Ceded (written $.....3,693,004,816)	3,443,912,680	3,174,021,378	6,482,402,939
1.4 Net (written $.....6,189,858,572)	6,197,102,969	6,395,926,608	12,799,196,884
DEDUCTIONS:			
2. Losses incurred (current accident year $.....3,626,210,219):			
2.1 Direct	718,154,935	650,284,954	1,354,455,794
2.2 Assumed	5,284,019,011	5,029,941,305	9,979,981,760
2.3 Ceded	2,187,495,599	1,853,166,730	3,570,510,726
2.4 Net	3,814,678,347	3,827,059,529	7,763,926,828
3. Loss adjustment expenses incurred	629,683,780	657,911,405	1,332,333,712
4. Other underwriting expenses incurred	2,039,367,335	2,062,433,643	4,219,123,548
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	6,483,729,462	6,547,404,577	13,315,384,088
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(286,626,493)	(151,477,969)	(516,187,204)
INVESTMENT INCOME			
9. Net investment income earned	563,411,290	230,281,835	401,393,660
10. Net realized capital gains (losses) less capital gains tax of $.....(411,439)	(143,649,030)	(111,828,799)	(157,184,103)
11. Net investment gain (loss) (Lines 9 + 10)	419,762,260	118,453,036	244,209,557
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....818,313 amount charged off $.....18,272,006)	(17,453,693)	(16,653,670)	(38,366,842)
13. Finance and service charges not included in premiums	36,012,061	38,095,740	75,637,335
14. Aggregate write-ins for miscellaneous income	25,313,762	92,905,871	207,815,857
15. Total other income (Lines 12 through 14)	43,872,130	114,347,941	245,086,350
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	177,007,897	81,323,008	(26,891,297)
17. Dividends to policyholders	3,528,592	2,336,134	4,975,892
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	173,479,305	78,986,874	(31,867,189)
19. Federal and foreign income taxes incurred	34,703,637	(124,202,868)	(208,004,692)
20. Net income (Line 18 minus Line 19) (to Line 22)	138,775,668	203,189,742	176,137,503
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	13,289,229,365	12,221,247,483	12,221,247,483
22. Net income (from Line 20)	138,775,668	203,189,742	176,137,503
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(33,928,730)	(549,277,137)	518,529,786	1,081,982,597
25. Change in net unrealized foreign exchange capital gain (loss)	230,945	96,443	2,286,779
26. Change in net deferred income tax	117,496,199	(101,807,996)	(157,467,065)
27. Change in nonadmitted assets	(17,221,757)	95,838,584	206,281,154
28. Change in provision for reinsurance			13,442,000
29. Change in surplus notes	1,347,117,317	380,417	643,233
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	6,469,337	(510,456)	(255,324,319)
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,043,590,572	715,716,520	1,067,981,882
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,332,819,937	12,936,964,003	13,289,229,365
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in contingent suit liabilities	(2,088,837)	(40,995)	5,409,459
1402. Other miscellaneous income	11,687,410	8,732,170	84,811,338
1403. Change in cash surrender value of corporate owned life insurance	15,715,189	84,214,696	117,595,060
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	25,313,762	92,905,871	207,815,857
3701. Change in surplus - pension and postretirement benefits net of tax	6,430,469	(938,876)	(199,367,839)
3702. Change in surplus - agent security compensation plan			(54,986,236)
3703. Change in surplus - miscellaneous	38,868	428,420	(970,244)
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	6,469,337	(510,456)	(255,324,319)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	6,233,943,475	6,206,910,345	12,755,919,221
2.	Net investment income	186,656,696	272,311,355	495,977,446
3.	Miscellaneous income	18,433,844	30,205,629	127,483,151
4.	Total (Lines 1 through 3)	6,439,034,015	6,509,427,329	13,379,379,818
5.	Benefit and loss related payments	3,637,072,029	3,990,711,112	8,287,774,209
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,773,690,809	2,881,631,862	5,566,860,339
8.	Dividends paid to policyholders	3,456,798	2,754,607	5,867,248
9.	Federal and foreign income taxes paid (recovered) net of $.....16,992,834 tax on capital gains (losses)	(214,722,612)	(174,890,939)	(184,055,749)
10.	Total (Lines 5 through 9)	6,199,497,024	6,700,206,642	13,676,446,047
11.	Net cash from operations (Line 4 minus Line 10)	239,536,991	(190,779,313)	(297,066,229)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	853,156,283	799,668,251	1,735,087,453
	12.2 Stocks	8,308,348	2,444,483	2,891,357
	12.3 Mortgage loans	123,050,374	174,260,364	305,676,945
	12.4 Real estate			21,925,558
	12.5 Other invested assets	99,398,197	655,884,823	898,667,008
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	44,884	228,424	238,926
	12.7 Miscellaneous proceeds	107,992,351	27,103,471	9,640,708
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,191,950,437	1,659,589,816	2,974,127,955
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,047,483,051	681,026,701	1,170,767,281
	13.2 Stocks	8,391,044	25,670,306	100,461,010
	13.3 Mortgage loans	66,937,521	52,920,402	196,664,625
	13.4 Real estate	17,037,871	20,208,301	41,789,685
	13.5 Other invested assets	498,172,541	1,015,525,240	1,388,937,204
	13.6 Miscellaneous applications	67,287,079	39,295,449	107,407,447
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,705,309,107	1,834,646,399	3,006,027,252
14.	Net increase or (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(513,358,670)	(175,056,583)	(31,899,297)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	1,350,000,000		
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(223,165,819)	184,749,709	349,701,637
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,126,834,181	184,749,709	349,701,637
	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)	853,012,502	(181,086,187)	20,736,111
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	411,253,219	390,517,109	390,517,108
	19.2 End of period (Line 18 plus Line 19.1)	1,264,265,721	209,430,922	411,253,219

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

20.0001	Exchange of bond investment to bond investment	121,933,458	51,149,418	246,158,369
20.0002	Exchange of bond investment to equity investment	18,354		
20.0003	Exchange of equity investment to equity investment		188,416	40,188,402
20.0004	Capitalized interest on bonds	595,485	429,891	950,925
20.0005	Capitalized interest on mortgage loans	617,834	2,468,971	3,660,425
20.0006	Tax credit commitment liabilities	3,698,197	5,589,158	2,703,880
20.0007	Capital contribution	1,735,148	3,557,157	3,557,157
20.0008	Corporate owned life insurance		24,543	24,543
20.0009	Contingent payment adjustment		23,148,850	10,683,000
20.0010	Assets and liabilities transferred settled through transfer of bonds	142,524,694	210,399,528	210,399,528
20.0011	Deferred gains	33,101,681		
20.0012	Dividends received through the transfer of bonds	471,160,900		

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 Mutual Insurance Company (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 State of Ohio 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.

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle's reserves on an alternative reserving basis from the NAIC's accounting practices and procedures manual. The prescribed practice decreased the subsidiary's valuation by $339.6 million and $176.0 million as of June 30, 2020 and December 31, 2019, respectively.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary's valuation by $63.8 million as of June 30, 2020 and December 31, 2019.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio and the State of Vermont is shown below:

		SSAP #	F/S Page	F/S Line #	2020	2019
	Net Income					
(1)	Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 138,775,668	$ 176,137,503
(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	$ 138,775,668	$ 176,137,503
	Surplus					
(5)	Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 14,332,819,937	$ 13,289,229,365
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle	52	3	35	(339,588,684)	(175,951,164)
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Olentangy	20	3	35	63,810,160	63,810,160
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 14,608,598,461	$ 13,401,370,369

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

There were no changes that were considered significant to the Company from prior year end.

C. Accounting Policies

1. No changes that were considered significant to the Company from prior year end.

2. Bonds, excluding loan-backed and structured securities, are stated at amortized cost except those with a NAIC designation of "3" through "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.

3-5. No changes that were considered significant to the Company from prior year end.

6. Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles 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.

7-13. No changes that were considered significant to the Company from prior year end.

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company from prior year end.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

There were no changes that were considered significant to the Company from prior year end.

B. Statutory Merger

There were no changes that were considered significant to the Company from prior year end.

C. Impairment Loss

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

There were no changes that were considered significant to the Company from prior year end.

B. Troubled Debt Restructuring

There were no changes that were considered significant to the Company 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. Not applicable.

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
456652AA4	$ 1,054,239	$ 937,045	$ 117,194	$ 937,045	$ 860,415	Q2 '20
Total			$ 117,194			

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	$ (22,365,987)
2.	12 Months or Longer	$ (5,418,093)

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

1.	Less than 12 Months	$ 490,085,577
2.	12 Months or Longer	$ 100,908,137

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. There were no changes that were considered significant to the Company from prior year end.

3. Collateral Received

a. There were no changes that were considered significant to the Company from prior year end.

b. Not applicable.

c. There were no changes that were considered significant to the Company from prior year end.

4-7. There were no changes that were considered significant to the Company 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.

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a, Maximum Amount				
1. Open - No Maturity	$-	$-	$-	$-
2. Overnight	21,617,550	42,866,460	-	-
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 Balance				
1. Open - No Maturity	$-	$-	$-	$-
2. Overnight	11,889,352	9,173,073	-	-
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	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$22,049,901	$43,723,789	$-	$-
b. Ending Balance	$12,127,139	$9,356,534	$-	$-

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	$-	$9,356,534	$-	$-	$-	$-	$-	$9,356,534
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	-	-	-	-	-	-	-	-
i. Total Assets - FV	$-	$9,356,534	$-	$-	$-	$-	$-	$9,356,534

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Pledged - Secured Borrowing

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount				
1. Cash	$21,617,550	$42,866,460	$-	$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$11,889,352	$9,173,073	$-	$-
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	$9,173,073	$9,173,073
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

There were no changes that were considered significant to the Company from prior year end.

L. Restricted Assets

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

There were no changes that were considered significant to the Company from prior year end.

Note 7 - Investment Income

There were no changes that were considered significant to the Company from prior year end.

Note 8 - Derivative Instruments

A-G. There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 10 – Information concerning parent, subs, and affiliates

A. Nature of Relationships

The Company is a party to various reinsurance agreements including a pooling agreement with several affiliated companies. See Note 26 for changes to the pooling agreement.

B. Detail of Transactions Greater than ½ % of Admitted Assets

On June 29, 2020, the Company received an extraordinary dividend of $475.0 million from Scottsdale Insurance consisting of $1.0 million of cash and $474.0 million of securities.

C-L. There were no changes that were considered significant to the Company from prior year end.

M. All SCA Investments

There were no changes that were considered significant to the Company from prior year end.

N-O.

Not applicable.

Note 11 - Debt

A. All Other Debt

The Company, along with Nationwide Life Insurance Company (NLIC), extended an existing revolving variable rate credit facility of $750.0 million that was due to expire April 2, 2020, to April 1, 2025. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require the Company to maintain a statutory surplus in excess of $9.30 billion and also requires NLIC to maintain a statutory surplus in excess of $6.17 billion, both figures determined as of the end of each fiscal quarter. A breach of these and other named covenants will impact the availability of the line for the other borrowers and may accelerate payment. The Company had no amounts outstanding under this credit facility as of June 30, 2020 and December 31, 2019.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

1. The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as $600.0 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 30,000,000	$ 30,000,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total	$ 30,000,000	$ 30,000,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 30,000,000	$ 30,000,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total	$ 30,000,000	$ 30,000,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXX	XXX

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Eligible for Redemption			
			Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ -	$ -	$ -	$ -	$ -	$ -
Class B	$ 30,000,000	$ 30,000,000	$ -	$ -	$ -	$ -

3. Not applicable.

4. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

A. Defined Benefit Plans

1-3. No changes that were considered significant to the Company from prior year end.

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
a. Service cost	$ 72,188,535	$ 126,614,541	$ 229,354	$ 411,332
b. Interest cost	104,771,382	232,584,775	3,257,250	8,896,351
c. Expected return on plan assets	(177,066,613)	(301,905,828)	(5,199,770)	(8,779,982)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	29,095,509	42,353,928	(283,790)	-
f. Prior service cost or credit	(23,870,129)	(51,127,313)	3,198,242	6,396,484
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	$ 5,118,684	$ 48,520,103	$ 1,201,286	$ 6,924,185

5-21. No changes that were considered significant to the Company from prior year end.

B-I. No changes that were considered significant to the Company from prior year end.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

1. – 10. There were no changes that were considered significant to the Company from prior year end.

11. Surplus Notes

On April 27, 2020, the company issued surplus notes with a par value of $1.35 billion bearing interest at 4.35% with interest payments scheduled semi-annually and principal due at maturity on April 30, 2050, at a $3.0 million discount. The Ohio Director of Insurance must approve interest and principal payments before they are paid and only to the extent the Company has sufficient policyholders' surplus.

Note 14 – Contingencies

A. Contingent Commitments

On February 7, 2020, the Company agreed to maintain certain capital and surplus levels of two of its subsidiaries, Nationwide Property and Casualty Insurance Company and Nationwide General Insurance Company as required by the state of New Jersey in connection with its admission of Nationwide Property and Casualty Insurance Company and Nationwide General Insurance Company to conduct business in the state of New Jersey.

B-G. There were no changes that were considered significant to the Company from prior year end.

Note 15 – Leases

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

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 Premiums Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

The following table summarizes assets and liabilities held at fair value as of June 30, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
All other governments	1,025,878	573,759	-	-	$ 1,599,637
States, territories and possessions	778,701	-	-	-	778,701
Industrial and miscellaneous	-	518,744,090	203,711,966	-	722,456,056
Total Bonds	$ 1,804,579	$ 519,317,849	$ 203,711,966	$ -	$ 724,834,394
Securities lending collateral assets	-	1,465,399	-	-	1,465,399
Preferred stocks	-	3,422,741	9,116,583	-	12,539,324
Common stocks unaffiliated	33,234,961	30,145,063	456,050	-	63,836,074
Total Assets at Fair Value (NAV)	$ 35,039,540	$ 554,351,052	$ 213,284,599	$ -	$ 802,675,191
Derivative liabilities	-	431,714	-	-	$ 431,714
Total Liabilities at Fair Value	$ -	$ 431,714	$ -	$ -	$ 431,714

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2020:

	Beginning Balance at 3/31/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2020
Assets at Fair Value										
Industrial and miscellaneous	$119,490,233	$108,012,289	$(13,913,873)	$(1,222,579)	$(1,946,186)	$27,905,908	$-	$(35,016,744)	$402,918	$203,711,966
Total Bonds	$119,490,233	$108,012,289	$(13,913,873)	$(1,222,579)	$(1,946,186)	$27,905,908	$-	$(35,016,744)	$402,918	$203,711,966
Preferred stocks	$5,287,055	$-	$-	$-	$119,834	$3,938,559	$-	$(228,865)	$-	$9,116,583
Common stocks unaffiliated	$456,050	$-	$-	$-	$-	$-	$-	$-	$-	$456,050
Total Assets at Fair Value	$125,233,338	$108,012,289	$(13,913,873)	$(1,222,579)	$(1,826,352)	$31,844,467	$-	$(35,245,609)	$402,918	$213,284,599

Transfers into and/or out of Level 3 during the period ended June 30, 2020 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$10,045,081,175	$9,397,850,940	$1,600,085,248	$8,164,318,216	$280,677,711	$-	$-
Preferred stock	838,568	794,942	-	838,568	-	-	-
Mortgage loans, net of allowance	1,432,850,416	1,414,029,053	-	-	1,432,850,416	-	-
Short-term investments	1,678,682,649	1,678,683,313	50,000,000	1,628,682,649	-	-	-
Derivative assets	2,831,597	1,069,920	-	2,831,597	-	-	-
Securities lending collateral assets	10,724,217	10,870,529	9,173,073	1,551,144	-	-	-
Total Assets	$13,171,008,622	$12,503,298,697	$1,659,258,321	$9,798,222,174	$1,713,528,127	$-	$-
Liabilities							
Derivative liabilities	34,336,551	-	-	34,336,551	-	-	-
Total Liabilities	$34,336,551	$-	$-	$34,336,551	$-	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

On April 29, 2020 the Company announced a reduction of its real estate footprint by transitioning a portion of its employees to a work from home model.

On April 9, 2020, the Company announced a premium refund of $50 per policy that provided relief to policyholders from the COVID-19 pandemic. The refund was applied to personal auto policies active as of March 31, 2020 and resulted in a one-time premium reduction of $102.0 million in the second quarter of 2020.

On March 11, 2020, the World Health Organization declared COVID-19 a pandemic. The conditions as a result of the pandemic have and may continue to impact the Company's operations and financial condition. The extent to which the COVID-19 pandemic may impact the Company's operations and financial condition will depend on future developments which are evolving and uncertain.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

Effective March 1, 2020, the Company replaced the limit in the expiring Caelus Re 2016-1 catastrophe bond with the Caelus Re 2020-1 catastrophe bond, both of which provide national coverage at 75% of $400.0 million excess of $1.95 billion. See note 21G for additional details.

Effective June 1, 2020, the Company renewed the Property Catastrophe Program as follows: National Tower with varying placements totaling $2.499 billion for losses per event between $500 million and $3.40 billion. This includes the catastrophe bond, Caelus Re 2020-1, issued in 2020 providing national coverage at 75% of $400.0 million excess of $1.95 billion. The national tower includes a 'Top & Drop' layer which 'drops' following a loss event over $500 million. The layer would drop from $250 million excess $3.15 billion to $250 million excess $250 million. For the 2020 risk period, the Caelus Re 2018-1 and 2020-2 aggregate catastrophe bonds also provide national coverage. See Note 21G for additional information regarding the Caelus Re 2020-2 catastrophe bonds.

Effective July 1, 2020, the Company renewed its Property per Risk program on an enterprise-wide basis covering risks underwritten by the Company. The structure remains unchanged at $115.0 million excess of $10.0 million.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

There were no changes that were considered significant to the Company from prior year end.

F. Subprime Mortgage Related Risk Exposure

There were no changes that were considered significant to the Company from prior year end.

G. Insurance-Linked Securities

On February 27, 2020, the Company and certain of its subsidiaries and affiliates entered into an agreement with Caelus Re VI Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multi-year property catastrophe loss protection through the capital markets. The catastrophe bonds, Caelus Re 2020-1 and 2020-2, issued as part of this agreement provide reinsurance coverage to the Company and certain of its subsidiaries and affiliates for catastrophic events, including hurricanes, winter storms, convective storms, wildfires, meteorites, volcanic eruptions, earthquakes, the fires following earthquakes and other perils. Caelus Re Series 2020-1 provides indemnity protection on a per occurrence basis with an initial attachment point of $1.95 billion. There are two different classes of notes within Caelus Re Series 2020-1. The coverage is effective March 1, 2020 and expires on May 31, 2023 and May 31, 2024 for the Class A-1 Notes and Class B-1 Notes, respectively. Caelus Re Series 2020-2 provides indemnity protection on an annual aggregate basis with three different classes of notes. The initial attachment points are $1.775 billion, $1.575 billion and $1.280 billion for the Class A-2 Notes, Class B-2 Notes and Class C-2 Notes, respectively. The coverage is effective June 1, 2020 and expires on May 31, 2023.

For the 2020 risk period, the Caelus Re 2018-1 catastrophe bond provides national coverage at varying placements of annual aggregate losses between $1.197 billion and $2.047 billion. The coverage was effective June 1, 2018 and expires on May 31, 2021.

For the 2020 risk period, the Caelus Re 2020-2 catastrophe bond provides national coverage at varying placements of annual aggregate losses between $1.280 billion and $1.880 billion. The coverage was effective June 1, 2020 and expires on May 31, 2023.

NOTES TO THE FINANCIAL STATEMENTS

On February 29, 2020, the Caelus Re 2016-1 catastrophe bond expired according to the terms of the original agreement.

On May 31, 2020, the Caelus Re 2017-1 catastrophe bonds expired according to the terms of the original agreement.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

There were no changes that were considered significant to the Company from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 6, 2020 for the statutory statement issued on August 7, 2020.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 6, 2020 for the statutory statement issued on August 7, 2020.

There were no material Type II 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.

Note 23 - Reinsurance

There were no changes that were considered significant to the Company from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

There were no changes that were considered significant to the Company from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

A. As of December 31, 2019, loss and loss adjustment expense reserves, net of reinsurance recoveries, were $10.22 billion. On January 1, 2020, loss and loss adjustment expense reserves of $141.9 million were transferred from the Company as a result of the pooling and quota share agreements, effective January 1, 2020. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were $2.41 billion for the six months ended June 30, 2020. As of June 30, 2020, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were $7.94 billion. The Company experienced unfavorable prior-year development of $270.0 million during the six months ended June 30, 2020, primarily driven by excess and surplus unfavorable development across various liability products, slower development and reporting patterns and increased severity in the standard auto personal lines, and higher than expected prior year claim emergence in agribusiness.

B. During 2020, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

Nationwide Mutual Insurance Company is the lead company in the Nationwide Pool. Each pool member company contributes 100% of its underwriting results to the Nationwide Pool though the reinsurance pooling agreement.

Effective January 1, 2020, the Nationwide Pool structure was revised. Nationwide Mutual Insurance Company's assumed pooling percentage decreased from 72% to 71%. Scottsdale Insurance Company was removed as a Nationwide Pool recipient. National Casualty Company terminated its 100% quota share reinsurance agreement with Nationwide Mutual. Nationwide Agribusiness Insurance Company, Nationwide Insurance Company of America, and National Casualty Company were added as a Nationwide Pool recipient and changed from a 0% to 3%, 0% to 1%, and 0% to 1% retrocessionaire, respectively.

As of June 30, 2020 and December 31, 2019, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

	NAIC #	June 30, 2020 Pool	December 31, 2019 Pool
Nationwide Mutual Insurance Company	23787	71.0%	72.0%
Nationwide Mutual Fire Insurance Company	23779	23.0%	23.0%
Nationwide Agribusiness Insurance Company	28223	3.0%	0.0%
Nationwide Insurance Company of America	25453	1.0%	0.0%
National Casualty Company	11991	1.0%	0.0%
Nationwide General Insurance Company	23760	1.0%	1.0%
Scottsdale Insurance Company	41297	0.0%	4.0%

All of the other companies in the Nationwide Pool have a 0% retrocession. The zero percent participants in the Nationwide Pool as of June 30, 2020 are: Nationwide Property and Casualty Insurance Company (NAIC # 37877), Nationwide Affinity Insurance Company of America (NAIC # 26093), Crestbrook Insurance Company (NAIC # 18961), Allied Insurance Company of America (NAIC # 10127), Nationwide Assurance Company (NAIC #10723), Nationwide Lloyds (NAIC #42110), Nationwide Insurance Company of Florida (NAIC #10948), AMCO Insurance Company (NAIC # 19100), Depositors Insurance Company (NAIC # 42587), Allied Property & Casualty Insurance Company (NAIC #42579), Victoria Fire & Casualty Company (NAIC # 42889), Victoria National Insurance Company (NAIC # 10778), Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Lake States Insurance Company (NAIC #14516), Harleysville Insurance Company (NAIC #23582), Veterinary Pet Insurance Company (NAIC #42285), and Scottsdale Insurance Company (NAIC #41297).

All lines of business are subject to the pooling agreements.

There are no discrepancies related to the pooled business between the assumed and ceded reinsurance schedules of the pool participants.

NOTES TO THE FINANCIAL STATEMENTS

As of June 30, 2020, Victoria Select Insurance Company and Colonial County Mutual remain covered under a separate 100% quota share reinsurance agreement with Nationwide Mutual Insurance Company. Nationwide Mutual Insurance Company then cedes 100% of this business to the Nationwide Pool.

As of June 30, 2020, the following companies are covered under a separate 100% quota share reinsurance agreement with Scottsdale Insurance Company: Scottsdale Surplus Lines, Scottsdale Indemnity Company and Freedom Specialty Insurance Company. Scottsdale then cedes 100% of this business into the Nationwide Pool.

In connection with the above pooling structure change effective January 1, 2020, assets and liabilities were transferred between, Nationwide Agribusiness, Scottsdale Insurance Company, Nationwide Insurance Company of America and National Casualty Company and the Company. The Company transferred assets of $46.4 million and liabilities of $232.2 million, primarily consisting of loss and loss expense reserves of $141.9 million and unearned premiums of $77.2 million.

In addition, the Company received ceding commissions of $13.5 million.

Furthermore, the Company transferred securities of $142.5 million and cash of $29.7 million to settle these transactions.

Note 27 - Structured Settlements

There were no changes that were considered significant to the Company from prior year end.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

There were no changes that were considered significant to the Company from prior year end.

Note 31 – High Deductibles

Not applicable.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

There were no changes that were considered significant to the Company from prior year end.

Note 33 - Asbestos/Environmental Reserves

There were no changes that were considered significant to the Company from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/24/2018

6.4 By what department or departments?

OH

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide 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 [X] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

The Code of Conduct was updated effective 4/30/2020. We updated our gift policy, increasing the gift value from $50 to $100.

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

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

FINANCIAL

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

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

INVESTMENT

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

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

N/A

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,376,652,115

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	9,739,487,616	9,253,804,727
14.24	Short-Term Investments	0	50,000,000
14.25	Mortgage Loans on Real Estate	3,333,333	7,500,000
14.26	All Other	1,440,298,354	1,489,583,373
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 11,183,119,303	$ 10,800,888,100
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] 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: $ 12,189,616

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 12,335,928

16.3 Total payable for securities lending reported on the liability page: $ 15,483,785

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Royal Trust	77 King St., York, ON M9N 1L4
Federal Home Loan Bank	221 E. 4th St, Suite 600, Cincinnati, OH. 45202

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	SEC	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC registered investment adviser	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	SEC	NO

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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 [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   Effective January 1, 2020, the Nationwide Pool structure was revised. Nationwide Mutual Insurance Company's assumed pooling percentage decreased from 72% to 71%. Scottsdale Insurance Company was removed as a Nationwide Pool recipient. National Casualty Company terminated its 100% quota share reinsurance agreement with Nationwide Mutual. Nationwide Agribusiness Insurance Company, Nationwide Insurance Company of America, and National Casualty Company were added as a Nationwide Pool recipient and changed from a 0% to 3%, 0% to 1%, and 0% to 1% retrocessionaire, respectively.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Non-renewable for stated reasons only	10.250	3.890	38,734	1,704	0	40,438	(2,007)	(88)	0	(2,096)
Total	XXX	XXX	38,734	1,704	0	40,438	(2,007)	(88)	0	(2,096)

5. Operating Percentages:

5.1	A&H loss percent	56.000%
5.2	A&H cost containment percent	0.000%
5.3	A&H expense percent excluding cost containment expenses	37.000%

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 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 [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3191400.....	Convex Re Limited.....	BMD.....	Unauthorized....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	8,078,550	9,092,212	4,341,487	5,607,454	8,201,192	10,165,012
2. Alaska AK	L	162,504	236,258	71,535	54,552	185,710	215,645
3. Arizona AZ	L	14,757,766	19,299,309	11,919,673	11,215,719	22,470,594	21,807,582
4. Arkansas AR	L	10,204,483	11,840,916	6,335,483	4,628,207	10,775,583	10,056,683
5. California CA	L	274,004,929	228,151,186	107,684,615	72,027,229	257,190,404	243,411,969
6. Colorado CO	L	37,654,251	26,705,713	13,908,842	10,492,834	27,555,962	22,581,003
7. Connecticut CT	L	17,938,224	22,694,830	9,101,530	12,767,682	30,208,497	35,371,257
8. Delaware DE	L	22,600,634	25,678,209	12,060,628	14,619,741	27,119,329	33,936,125
9. District of Columbia DC	L	5,993,465	4,030,672	2,282,139	2,162,583	3,312,199	2,458,041
10. Florida FL	L	16,981,409	7,882,701	2,831,827	5,375,275	43,233,490	43,177,716
11. Georgia GA	L	21,162,393	29,938,986	16,988,588	26,176,099	32,703,157	40,021,379
12. Hawaii HI	L	233,096	399,237	23,424	78,859	456,565	408,250
13. Idaho ID	L	4,682,772	4,529,646	1,316,650	1,480,057	7,538,104	9,037,451
14. Illinois IL	L	8,291,888	10,811,848	6,654,152	4,745,934	26,749,317	30,756,883
15. Indiana IN	L	18,120,755	20,522,807	9,803,025	9,495,520	18,559,149	25,232,324
16. Iowa IA	L	16,881,313	18,739,683	8,588,809	19,934,648	46,420,368	54,396,099
17. Kansas KS	L	35,980,516	25,113,659	9,734,204	6,706,035	29,822,368	27,729,640
18. Kentucky KY	L	19,162,365	23,203,711	11,573,950	14,283,567	20,795,473	23,872,768
19. Louisiana LA	L	2,913,673	3,072,706	7,735,419	1,089,338	17,315,478	2,136,872
20. Maine ME	L	842,073	1,436,935	267,076	324,346	802,624	664,477
21. Maryland MD	L	44,089,791	52,749,166	20,056,504	26,433,878	74,608,762	85,311,305
22. Massachusetts MA	L	5,809,250	5,930,945	6,992,236	3,450,107	4,572,593	5,393,528
23. Michigan MI	L	3,756,522	5,341,856	545,245	1,313,799	16,344,028	18,083,269
24. Minnesota MN	L	21,611,246	6,736,149	6,185,474	9,446,128	17,005,203	23,895,942
25. Mississippi MS	L	13,498,434	13,884,858	7,486,418	5,411,321	11,881,436	12,118,057
26. Missouri MO	L	19,968,218	12,938,449	10,812,745	10,712,882	27,986,958	26,126,230
27. Montana MT	L	4,510,959	2,721,124	2,285,118	641,716	3,740,243	3,033,573
28. Nebraska NE	L	30,560,165	19,469,306	7,492,008	8,597,425	45,866,659	43,727,105
29. Nevada NV	L	8,951,017	7,743,098	3,259,603	3,808,787	9,911,710	9,927,603
30. New Hampshire NH	L	4,322,949	5,130,893	2,664,202	2,627,955	3,835,627	3,619,366
31. New Jersey NJ	L	6,336,699	10,439,952	4,864,705	7,364,759	65,893,746	69,731,947
32. New Mexico NM	L	3,649,739	1,682,459	259,150	591,357	2,546,643	2,296,311
33. New York NY	L	39,167,266	46,158,075	54,562,957	57,358,007	100,829,073	93,908,120
34. North Carolina NC	L	151,432,234	167,412,701	88,285,734	96,735,435	89,645,124	102,085,912
35. North Dakota ND	L	4,242,695	3,786,035	752,293	632,744	5,590,899	3,566,543
36. Ohio OH	L	98,232,251	114,424,930	44,969,229	54,421,786	86,059,271	82,176,125
37. Oklahoma OK	L	1,870,743	2,170,942	950,762	1,155,709	7,120,707	6,797,934
38. Oregon OR	L	14,863,721	18,208,633	8,438,702	5,124,248	15,401,946	12,052,250
39. Pennsylvania PA	L	104,247,981	121,554,490	57,523,619	73,729,182	401,154,812	421,461,343
40. Rhode Island RI	L	14,109,074	15,906,447	11,218,479	10,277,034	15,298,310	15,820,194
41. South Carolina SC	L	6,013,939	7,507,433	5,199,249	2,694,246	9,640,168	15,921,219
42. South Dakota SD	L	6,754,135	4,934,496	2,018,872	3,647,116	13,455,843	9,685,198
43. Tennessee TN	L	21,658,352	24,005,420	11,141,877	8,623,678	26,546,468	26,080,222
44. Texas TX	L	78,761,423	67,063,012	38,422,431	20,464,485	61,619,864	42,575,443
45. Utah UT	L	6,037,429	4,619,255	2,326,949	3,437,575	6,365,660	16,109,887
46. Vermont VT	L	5,212,906	5,869,345	2,251,189	2,113,696	5,845,646	5,932,658
47. Virginia VA	L	85,130,156	104,636,550	41,050,603	50,089,730	101,683,363	102,322,540
48. Washington WA	L	23,022,129	16,718,327	8,785,861	7,957,289	22,036,941	15,715,902
49. West Virginia WV	L	37,269,319	42,831,289	15,342,320	17,896,298	(6,584,303)	30,333,398
50. Wisconsin WI	L	6,496,979	9,977,768	3,841,383	5,311,434	26,634,924	27,786,713
51. Wyoming WY	L	6,966,917	6,614,191	3,041,193	1,623,346	9,019,161	7,244,406
52. American Samoa AS	N						
53. Guam GU	L						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	L					500	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	1,415,201,697	1,422,548,818	716,250,166	726,958,831	1,912,973,548	1,978,277,419

DETAILS OF WRITE-INS

58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

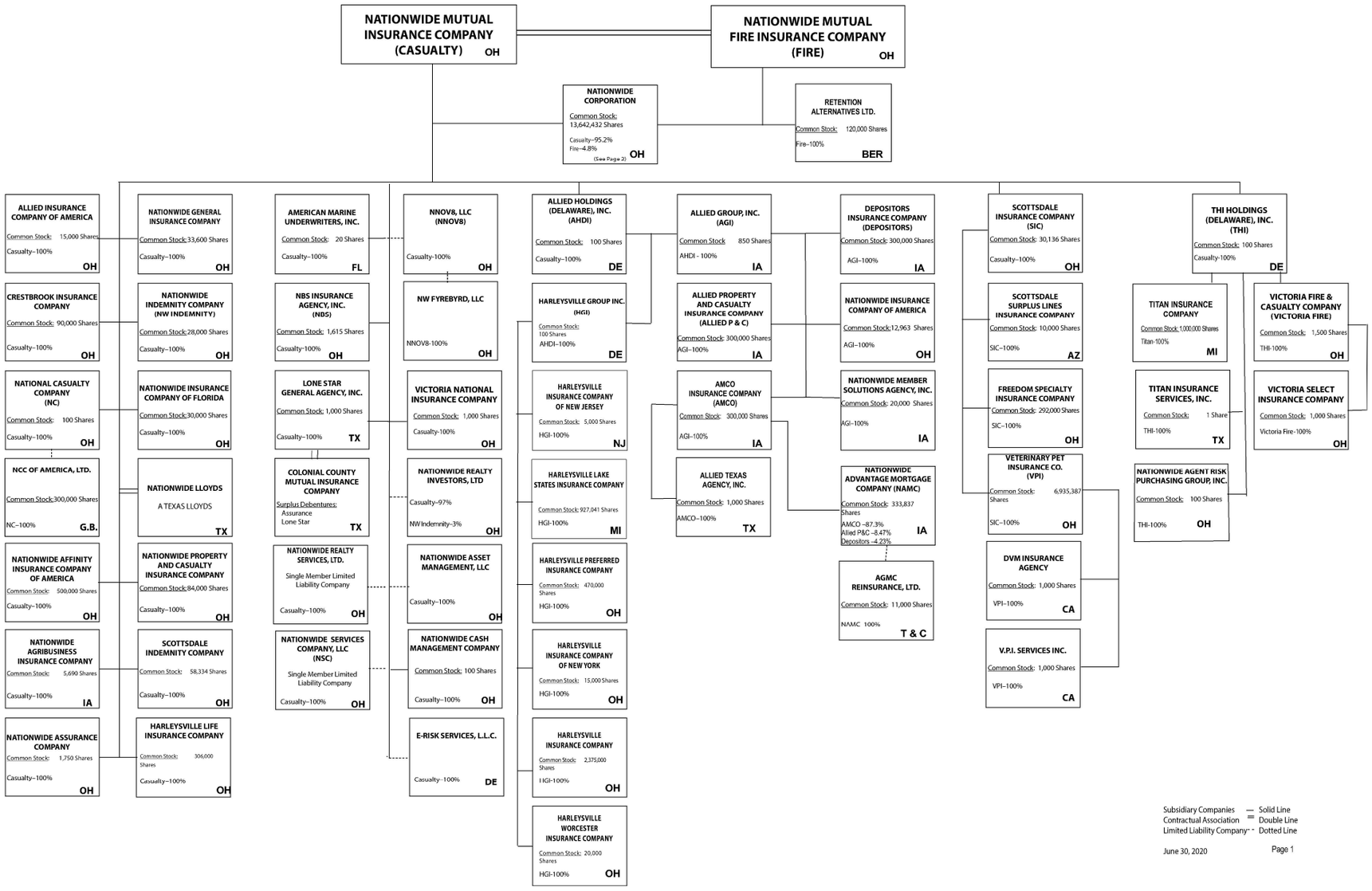
R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 4

Q11

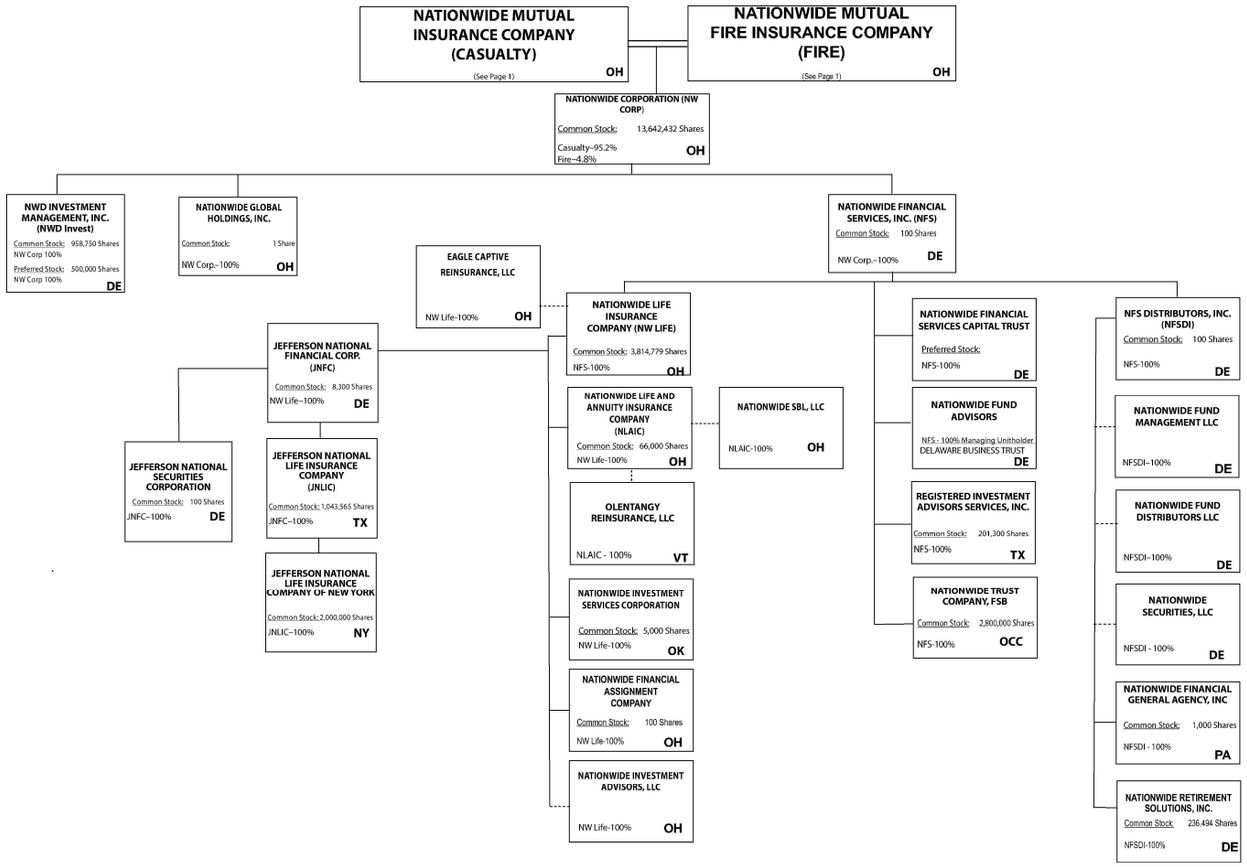
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q11.1

NATIONWIDE®



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

June 30, 2020 Page 2

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	OH	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309..	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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		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		26-3260559	n/a			E-Risk Services, L.L.C	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			30-0951639	n/a			ERN-4 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	n/a			Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4736379	n/a			GPN-1 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866	n/a			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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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	
0140	Nationwide		31-1036287	n/a			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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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	NIA	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	IA	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		20-0745965	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		20-1918935	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

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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	RE	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	n/a			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	n/a			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	

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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 Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	n/a			NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
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

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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	
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	

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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		85-1262262..	n/a			NW-Gator Walk, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	
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		85-1246853..	n/a			NW-Oakbrook, LLC	OH	NIA	Nationwide Life and Annuity 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	

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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-Tysons, 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
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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	10,236,844	2,148,225	20.985	45.000
2. Allied lines	15,606,493	6,460,296	41.395	(8.000)
3. Farmowners multiple peril	2,746,185	(2,777,803)	(101.151)	51.000
4. Homeowners multiple peril	228,755,095	148,398,601	64.872	54.000
5. Commercial multiple peril	163,792,032	97,199,138	59.343	55.000
6. Mortgage guaranty			0.000	
8. Ocean marine		(160)	0.000	
9. Inland marine	46,547,696	50,611,031	108.729	72.000
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence		114,216	0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	1,125,162	91,842	8.163	
13. Group accident and health	5,973,323	1,891,566	31.667	65.000
14. Credit accident and health			0.000	
15. Other accident and health	32,579	21,521	66.058	(672.000)
16. Workers' compensation	23,076,068	(31,188,490)	(135.155)	15.000
17.1 Other liability-occurrence	101,456,089	63,607,470	62.695	43.000
17.2 Other liability-claims made	2,302,408	180,007	7.818	6.000
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	8,114,411	2,639,670	32.531	38.000
18.2 Products liability-claims made		1	0.000	
19.1, 19.2 Private passenger auto liability	352,706,790	171,008,358	48.485	47.000
19.3, 19.4 Commercial auto liability	93,247,706	56,226,353	60.298	61.000
21. Auto physical damage	293,023,109	130,548,527	44.552	50.000
22. Aircraft (all perils)			0.000	
23. Fidelity	1,071,468	168,274	15.705	(2.000)
24. Surety	30,474,866	19,850,475	65.137	11.000
26. Burglary and theft	868,543	64,265	7.399	(15.000)
27. Boiler and machinery	4,250,197	891,551	20.977	19.000
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	1,385,407,064	718,154,934	51.837	49.301
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	8,039,631	15,134,957	7,578,765
2. Allied lines	12,831,663	24,607,851	11,830,986
3. Farmowners multiple peril	3,692,443	5,465,186	2,869,707
4. Homeowners multiple peril	145,764,013	256,237,475	169,574,533
5. Commercial multiple peril	85,306,169	162,380,733	165,135,441
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	19,468,003	48,457,218	62,297,333
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	695,044	1,279,790	825,394
13. Group accident and health	791,761	5,866,134	10,985,253
14. Credit accident and health			
15. Other accident and health	(164,826)	148,580	74,356
16. Workers' compensation	9,684,587	19,110,890	28,155,568
17.1 Other liability-occurrence	47,284,155	96,965,240	112,663,308
17.2 Other liability-claims made	1,159,175	2,092,622	2,581,543
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	3,196,689	7,098,305	7,265,699
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	156,328,758	345,309,050	397,160,068
19.3 19.4 Commercial auto liability	51,005,043	97,009,791	95,006,611
21. Auto physical damage	137,818,030	286,970,912	316,684,325
22. Aircraft (all perils)			
23. Fidelity	483,080	1,198,669	1,149,667
24. Surety	16,948,796	34,594,581	26,111,476
26. Burglary and theft	465,384	819,817	836,165
27. Boiler and machinery	2,390,620	4,453,889	3,762,624
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	703,188,218	1,415,201,690	1,422,548,822
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior	2,939,473	1,254,641	4,194,114	663,718	13,167	676,885	2,376,921	55,894	1,163,035	3,595,850	101,166	(22,545)	78,621
2. 2018	1,248,565	892,630	2,141,195	467,331	7,639	474,970	970,844	49,052	710,542	1,730,438	189,610	(125,397)	64,213
3. Subtotals 2018 + Prior	4,188,038	2,147,271	6,335,309	1,131,049	20,806	1,151,855	3,347,765	104,946	1,873,577	5,326,288	290,776	(147,942)	142,834
4. 2019	1,680,887	2,058,186	3,739,073	1,096,231	161,026	1,257,257	1,074,081	168,164	1,366,730	2,608,975	489,425	(362,266)	127,159
5. Subtotals 2019 + Prior	5,868,925	4,205,457	10,074,382	2,227,280	181,832	2,409,112	4,421,846	273,110	3,240,307	7,935,263	780,201	(510,208)	269,993
6. 2020	XXX	XXX	XXX	XXX	1,882,943	1,882,943	XXX	712,211	1,579,211	2,291,422	XXX	XXX	XXX
7. Totals	5,868,925	4,205,457	10,074,382	2,227,280	2,064,775	4,292,055	4,421,846	985,321	4,819,518	10,226,685	780,201	(510,208)	269,993
8. Prior Year-End's Surplus As Regards Policyholders	13,289,229										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 13.3 %	2. (12.1)%	3. 2.7 %
													Col. 13, Line 7 Line 8
													4. 2.0 %

Q14

Statement for June 30, 2020 of the **NATIONWIDE MUTUAL 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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous assets	69,149,644	1,219,725	67,929,919	116,838,726
2505. Other assets nonadmitted	187,947,501	187,947,501	0	
2506. Recoupment receivables	44,126,971		44,126,971	32,975,809
2507. Third party administrator receivable	13,478,731		13,478,731	19,715,636
2508. Deductible receivables	2,479,681	180,825	2,298,856	2,329,936
2509. Corporate owned investment value of life insurance	1,521,751,235		1,521,751,235	1,506,036,046
2597. Summary of remaining write-ins for Line 25	1,838,933,763	189,348,051	1,649,585,712	1,677,896,153

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities	1,870,818	1,865,049
2505. Miscellaneous liabilities	96,262,550	95,501,812
2506. Pooling expenses payable	153,658,604	162,314,096
2507. Reserve for state escheat payments	103,714,500	102,785,723
2508. State surcharge/recoupment payable	5,435,474	7,227,124
2597. Summary of remaining write-ins for Line 25	360,941,946	369,693,804

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	486,107,999	561,349,335
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	17,037,871	41,789,685
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(74,442)
5.	Deduct amounts received on disposals		21,925,558
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized	3,506,980	55,942,055
8.	Deduct current year's depreciation	18,315,392	39,088,966
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	481,323,498	486,107,999
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	481,323,498	486,107,999

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,478,864,643	1,582,823,319
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	62,770,854	190,233,333
	2.2 Additional investment made after acquisition	4,166,667	6,431,292
3.	Capitalized deferred interest and other	617,834	3,660,425
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		1,403,537
7.	Deduct amounts received on disposals	123,050,374	305,676,945
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,969	10,318
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized	2,472,646	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,420,893,009	1,478,864,643
12.	Total valuation allowance	(6,863,958)	(4,758,431)
13.	Subtotal (Line 11 plus Line 12)	1,414,029,051	1,474,106,212
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,414,029,051	1,474,106,212

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,123,365,436	3,613,090,563
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	213,352,367	883,396,624
	2.2 Additional investment made after acquisition	282,857,123	495,710,854
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(72,583,327)	96,112,875
6.	Total gain (loss) on disposals	(51,066,819)	(30,646,269)
7.	Deduct amounts received on disposals	99,398,194	898,667,007
8.	Deduct amortization of premium and depreciation	14,956,462	37,922,360
9.	Total foreign exchange change in book/adjusted carrying value	(203,733)	2,290,156
10.	Deduct current year's other-than-temporary impairment recognized	523,278	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,380,843,113	4,123,365,436
12.	Deduct total nonadmitted amounts	151,454,960	106,924,410
13.	Statement value at end of current period (Line 11 minus Line 12)	4,229,388,153	4,016,441,026

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	19,525,519,935	19,233,755,768
2.	Cost of bonds and stocks acquired	1,649,549,683	1,558,498,967
3.	Accrual of discount	10,876,446	18,658,089
4.	Unrealized valuation increase (decrease)	(465,949,229)	988,518,888
5.	Total gain (loss) on disposals	(3,664,921)	(2,136,332)
6.	Deduct consideration for bonds and stocks disposed of	1,222,724,674	2,234,597,537
7.	Deduct amortization of premium	14,672,622	29,530,658
8.	Total foreign exchange change in book/adjusted carrying value	(791,502)	398,756
9.	Deduct current year's other-than-temporary impairment recognized	29,218,560	7,918,428
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,735,845	(127,578)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,453,660,401	19,525,519,935
12.	Deduct total nonadmitted amounts	29,392,636	21,065,434
13.	Statement value at end of current period (Line 11 minus Line 12)	19,424,267,765	19,504,454,501

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,146,583,030	902,270,060	217,875,706	(42,166,310)	6,146,583,030	6,788,811,074		6,328,048,540
2. NAIC 2 (a)	2,155,652,314	334,985,001	72,770,936	(13,247,681)	2,155,652,314	2,404,618,698		2,395,964,324
3. NAIC 3 (a)	573,098,945	32,405,713	53,675,753	16,229,080	573,098,945	568,057,985		595,829,159
4. NAIC 4 (a)	268,532,258	26,662,405	25,152,789	77,548,062	268,532,258	347,589,936		310,097,688
5. NAIC 5 (a)	46,424,243	8,428,177	3,387,062	(7,041,746)	46,424,243	44,423,612		62,391,850
6. NAIC 6 (a)	4,601,059	172,064	2,873,278	2,274,879	4,601,059	4,174,724		4,634,354
7. Total Bonds	9,194,891,849	1,304,923,420	375,735,524	33,596,284	9,194,891,849	10,157,676,029	0	9,696,965,915
PREFERRED STOCK								
8. NAIC 1	5,287,055	3,938,559	228,865	119,834	5,287,055	9,116,583		3,410,227
9. NAIC 2	2,178,449	285,000	2,000,000	(448)	2,178,449	463,001		2,180,469
10. NAIC 3	3,308,021		1,071,963	662,575	3,308,021	2,898,633		2,794,526
11. NAIC 4	546,015	316,800		(22,695)	546,015	840,120		
12. NAIC 5						0		
13. NAIC 6		18,354		(2,425)		15,929		
14. Total Preferred Stock	11,319,540	4,558,713	3,300,828	756,841	11,319,540	13,334,266	0	8,385,222
15. Total Bonds and Preferred Stock	9,206,211,389	1,309,482,133	379,036,352	34,353,125	9,206,211,389	10,171,010,295	0	9,705,351,137

(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 $.....34,990,692; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	1,678,683,313	XXX	1,678,684,061	137,963	766

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	753,875,647	779,224,649
2. Cost of short-term investments acquired	12,469,473,081	21,824,872,248
3. Accrual of discount		78,375
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	11,544,664,666	21,850,299,625
7. Deduct amortization of premium	749	
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)	1,678,683,313	753,875,647
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,678,683,313	753,875,647

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)	(2,211,812)
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	1,623,837
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
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	1,226,180
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	638,205
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	638,205

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(0)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
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	(587,592)			
3.14	Section 1, Column 18, prior year	10,394,823	(10,982,415)	(10,982,415)	
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	(587,592)			
3.24	Section 1, Column 19, prior year	10,394,823			
3.25	SSAP No. 108 adjustments		(10,982,415)	(10,982,415)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(53,660,489)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(53,660,489)			
4.23	SSAP No. 108 adjustments		(53,660,489)		
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)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	638,206	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		638,206
4.	Part D, Section 1, Column 5	1,069,920	
5.	Part D, Section 1, Column 6	(431,714)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	(31,936,668)	
8.	Part B, Section 1, Column 13	1,115,297	
9.	Total (Line 7 plus Line 8)		(30,821,371)
10.	Part D, Section 1, Column 8	4,621,838	
11.	Part D, Section 1, Column 9	(35,443,209)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	4,952,556	
14.	Part B, Section 1, Column 20	25,053,584	
15.	Part D, Section 1, Column 11	30,006,140	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,645,234	4,134,803
2. Cost of cash equivalents acquired	175,802,057	39,896,565
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	22	
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	167,817,610	37,386,134
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)	14,629,703	6,645,234
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,629,703	6,645,234

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
Acquired by Purchase								
One Nationwide Plaza, Home Office	Columbus	OH..	01/01/1976				4,000,488	4,691,167
Plaza 2, 280 N. High St, Office	Columbus	OH..	01/01/1996				48,837	100,626
Plaza 3, 245 N. High St, Office	Columbus	OH..	01/01/1989				1,320,865	1,380,200
215 N. Front St, Office	Columbus	OH..	01/01/1998				(40,212)	17,040
High St Walkway	Columbus	OH..	10/12/2011				8,500	8,500
1100 Locust St, Office	Des Moines	IA..	04/30/2001				100,537	152,288
1200 Locust St, Office	Des Moines	IA..	12/30/2001				1,573	4,325
9903 Nationwide Dr, Office	San Antonio	TX..	02/24/2011				113,986	113,986
285 N. Front St, Garage	Columbus	OH..	01/01/1980				836,890	836,890
3300 SW Williston Rd, Office	Gainesville	FL..	01/01/1979				9,985	9,985
4401 Creedmoor Rd, Office	Raleigh	NC..	01/01/1987				(7,869)	(7,869)
0199999. Totals					0	0	6,393,580	7,307,138
0399999. Totals					0	0	6,393,580	7,307,138

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
Property Disposed																			
204 12th St. Office	Columbus	OH.			6,313,775				910,793		(910,793)						0		
3300 SW Williston Rd, Office	Gainesville	FL..			27,945,680				2,403,098		(2,403,098)						0		
4401 Creedmoor Rd, Office	Raleigh	NC..			21,966,195				193,089		(193,089)						0		
0199999. Totals					56,225,650	0	0	0	3,506,980	0	(3,506,980)	0	0	0	0	0	0	0	0
0399999. Totals					56,225,650	0	0	0	3,506,980	0	(3,506,980)	0	0	0	0	0	0	0	0

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		2,500,000	14,861,190
00-1103150	GRAND HAVEN	MI		04/09/2020	2.900	14,000,000		28,632,000
00-1103158	CHICAGO	IL		05/29/2020	3.250	10,000,000		14,658,824
00-1103160	WEST SACRAMENTO	CA		05/27/2020	3.400	10,000,000		14,427,179
00-1103164	MENOMONEE FALLS	WI		04/30/2020	3.000	9,000,000		18,035,308
00-1103170	CHARLOTTE	NC		06/16/2020	3.250	6,525,000		11,343,271
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	49,525,000	2,500,000	101,957,772
Mortgages in Good Standing - Mezzanine Loans								
99-0000082	CHANDLER	AZ		06/10/2020	11.500	1,245,854		99,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	1,245,854	0	99,500,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	50,770,854	2,500,000	201,457,772
3399999. Total Mortgages				XXX	XXX	50,770,854	2,500,000	201,457,772

SCHEDULE B - PART 3

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

QE02

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																	
00-1102495	DALLAS	TX		10/12/2018	05/11/2020	7,267,552					0		7,230,711	7,230,711			0
00-1102724	CHICAGO	IL		04/12/2017	05/29/2020	40,199,250					0		39,851,578	39,851,578			0
00-1102842	NEW YORK	NY		02/05/2018	06/03/2020	16,000,000					0		16,000,000	16,000,000			0
0199999. Total - Mortgages Closed by Repayment						63,466,802	0	0	0	0	0	0	63,082,289	63,082,289	0	0	0
Mortgages With Partial Repayments																	
00-1000391	BROOKLYN	OH		01/11/2001		570,237					0		120,051	120,051			0
00-1000450	MIDLAND PARK	NJ		12/29/2000		2,042,496					0		66,600	66,600			0
00-1000714	CLOSTER	NJ		11/08/2001		454,641					0		54,102	54,102			0
00-1000926	MARIETTA	GA		12/23/2002		866,678					0		20,853	20,853			0
00-1000949	STOW	OH		12/22/2015		231,810		(1,886)			(1,886)		20,688	20,688			0
00-1001038	ITHACA	NY		10/01/2002		7,082,296					0		79,323	79,323			0
00-1101810	HIGHLAND PARK	IL		10/12/2018		1,467,381					0		165,491	165,491			0
00-1101820	CINCINNATI	OH		10/12/2018		3,741,019					0		35,666	35,666			0
00-1101824	BURLINGTON	KY		08/06/2012		2,044,429					0		178,857	178,857			0
00-1101854	PORTAGE	IN		10/12/2018		3,197,562					0		47,459	47,459			0
00-1101907	COLUMBUS	OH		10/12/2018		11,184,070					0		73,318	73,318			0
00-1101916	NEW YORK	NY		10/12/2018		3,845,238				22,829	22,829		9,004	9,004			0
00-1101939	KIRKLAND	WA		10/12/2018		4,241,296					0		31,271	31,271			0
00-1101969	JACKSONVILLE	FL		09/12/2013		3,979,032					0		153,927	153,927			0
00-1101985	TORRANCE	CA		10/12/2018		2,937,350					0		29,000	29,000			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
00-1102024	LAS VEGAS	NV		10/11/2013		1,123,972					0		26,195	26,195			0
00-1102034	SAUK RAPIDS	MN		10/12/2018		5,828,063					0		143,868	143,868			0
00-1102039	FT WORTH	TX		09/10/2013		17,600,464					0		99,657	99,657			0
00-1102042	COLUMBUS	OH		10/12/2018		5,134,109					0		29,361	29,361			0
00-1102048	WASHINGTON	DC		10/12/2018		11,518,784					0		64,840	64,840			0
00-1102058	MANCHESTER	CT		10/12/2018		3,985,830					0		152,372	152,372			0
00-1102076	MISSION VIEJO	CA		11/19/2013		13,142,732					0		61,401	61,401			0
00-1102131	HOUSTON	TX		10/12/2018		8,032,978					0		99,739	99,739			0
00-1102163	STERLING	VA		06/04/2014		23,328,666					0		105,204	105,204			0
00-1102207	CINCINNATI	OH		01/05/2015		5,675,917					0		47,360	47,360			0
00-1102241	NORTH BETHESDA	MD		10/12/2018		8,689,830					0		72,311	72,311			0
00-1102320	FOX POINT	WI		10/12/2018		7,967,942					0		312,165	312,165			0
00-1102398	RENTON	WA		08/06/2015		2,771,631					0		110,553	110,553			0
00-1102417	NATICK	MA		09/30/2015		3,487,455				20,783	20,783		22,076	22,076			0
00-1102450	PARK CITY	UT		10/12/2018		6,432,036					0		39,159	39,159			0
00-1102456	ALLENTOWN	PA		01/14/2016		8,148,491					0		52,384	52,384			0
00-1102463	MIRA LOMA	CA		10/12/2018		1,610,038					0		12,935	12,935			0
00-1102464	RANCHO CUCAMONGA	CA		10/12/2018		3,130,629					0		25,151	25,151			0
00-1102466	WILMINGTON	NC		10/12/2018		7,220,004					0		38,181	38,181			0
00-1102470	COLUMBUS	OH		10/12/2018		6,750,374					0		38,312	38,312			0
00-1102486	CHELSEA	MA		12/10/2015		6,426,352					0		74,533	74,533			0
00-1102505	SEATTLE	WA		10/12/2018		4,946,843					0		39,204	39,204			0
00-1102550	FAIRBORN	OH		10/12/2018		11,321,781					0		128,927	128,927			0
00-1102579	PHOENIX	AZ		07/19/2016		12,180,330					0		66,739	66,739			0
00-1102588	CARLE PLACE	NY		10/12/2018		3,733,119					0		40,134	40,134			0
00-1102591	LEXINGTON	SC		10/12/2018		7,377,594					0		19,306	19,306			0
00-1102666	NEW YORK	NY		10/12/2018		4,624,688				27,457	27,457		10,829	10,829			0
00-1102694	CHARLESTON	SC		10/12/2018		3,763,137					0		17,880	17,880			0
00-1102757	BALTIMORE	MD		08/08/2017		10,020,993				73,033	73,033		18,875	18,875			0
00-1102779	FAIRFAX	VA		08/25/2017		6,831,132				24,325	24,325		29,874	29,874			0
00-1102788	STANTON	CA		10/11/2017		1,930,515					0		8,877	8,877			0
00-1102803	NASHVILLE	TN		11/27/2017		13,291,010					0		93,196	93,196			0
00-1102809	CHICAGO	IL		11/01/2017		19,301,396					0		87,196	87,196			0
00-1102816	WALNUT	CA		10/12/2018		8,206,000					0		39,016	39,016			0
00-1102821	CHICAGO	IL		11/16/2017		14,511,147					0		97,557	97,557			0
00-1102884	FARMERS BRANCH	TX		07/31/2018		4,077,272					0		24,143	24,143			0
00-1102889	LEWISVILLE	TX		10/11/2018		20,606,967					0		94,177	94,177			0
00-1102894	MOORESVILLE	NC		07/06/2018		4,848,241					0		29,770	29,770			0
00-1102901	MECHANICSBURG	PA		12/17/2018		15,000,000					0		60,358	60,358			0
00-1102906	CANOGA PARK	CA		10/17/2018		6,880,434					0		28,786	28,786			0
00-1102910	ALBUQUERQUE	NM		09/28/2018		10,706,876					0		65,450	65,450			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
00-1102935	NEW YORK	NY		02/28/2019		13,867,133					0		39,017	39,017			0
00-1102959	WASHINGTON	DC		03/28/2019		4,724,614					0		106,200	106,200			0
00-1102982	SALT LAKE CITY	UT		11/14/2019		22,000,000					0		92,879	92,879			0
00-1103032	CARLE PLACE	NY		12/05/2019		4,000,000					0		27,783	27,783			0
00-1103051	WARRENVILLE	IL		11/14/2019		6,000,000					0		103,486	103,486			0
00-1103164	MENOMONEE FALLS	WI		04/30/2020							0		52,001	52,001			0
0299999. Total - Mortgages With Partial Repayments						440,643,052	0	(1,886)	0	168,426	166,540	0	4,135,028	4,135,028	0	0	0
0599999. Total Mortgages						504,109,855	0	(1,886)	0	168,426	166,540	0	67,217,317	67,217,317	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												
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY..	Alcentra Limited		11/13/2014	2		106,511		30,077,385	4.270
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management		06/23/2017	2		2,965,215		14,493,669	1.600
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		541,173		14,839,285	0.460
	GSO Capital Solutions Fund II LP	Wilmington	NY	GSO Capital Partners LP		06/06/2013	3		37,268		10,338,941	0.500
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE	Kayne Senior Credit		06/23/2014	2		143,953		5,233,616	17.390
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		47,422		1,493,437	2.500
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners		06/02/2019	2		4,060,715		16,468,351	2.400
	NW Private Debt, LLC	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		01/01/2016	2		228,963		5,141,539	100.000
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM.	Oaktree Capital Management		06/18/2018	3		5,250,000		21,000,000	0.440
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Group		10/15/2008	2		56,336		1,410,432	1.030
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		31,038		3,465,694	1.990
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2		16,581		2,051,349	0.850
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								0	13,485,175	0	126,013,698	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		462,500		13,967,500	0.110
	Advent International GPE VIII-B, LP	Wilmington	DE	Advent International		01/28/2016	3		160,000		1,008,001	0.120
	Affinity Asia Pacific Fund III	Grand Cayman	CYM.	Affinity Equity Partners		12/15/2006	3		50,991		668,480	0.610
	Ampersand Partners IX	Boston	MA	Ampersand Managment LLC		10/30/2018	3		2,150,000		10,105,000	4.780
	Ares Corporate Opportunities Fund V, L.P.	Los Angeles	CA	Ares Management		06/22/2017	3		1,964,573		8,321,558	0.510
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.	Brookfield Asset Management Inc.		03/20/2020	3	129,342			6,104,291	0.700
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone Group		04/13/2020	3	409,215			2,625,000	0.040
	Bridgepoint Europe IV LP	Frankfurt	DEU.	Bridgepoint Capital		11/22/2007	3		556,510		2,050,022	0.520
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN.	Brookfield Asset Management Inc.		11/05/2019	3		308,615		10,174,670	0.100
	Catalyst Fund V, L.P.	Toronto	CAN.	Catalyst Group, LLC		08/12/2015	3		379,038		16,673,520	2.000
	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Management Company, LLC		09/03/2013	3		277,475		3,361,586	1.120
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital		12/05/2017	3		1,759,532		3,067,730	0.390
	Clearlake Capital Partners VI	Santa Monica	CA	Clearlake Capital		05/22/2020	3	1,609,479			14,890,521	0.240
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016	3		1,859,104		18,940,141	0.570
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP		06/11/2018	3		750,000		27,463,446	0.550
	EnCap Energy Capital Fund VIII LP	Houston	TX	EnCap Investments, L.P.		12/15/2010	3		63,355		727,729	0.500
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX	EnCap Investments, L.P.		03/31/2015	3		168,108		2,227,222	0.230
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments, L.P.		07/17/2017	3		59,904		6,985,094	0.150
	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Investments, L.P.		04/30/2014	3		271,656		654,756	0.400
	Energy Spectrum Partners VIII, L.P.	Dallas	TX	Energy Spectrum Partners		04/08/2019	3		372,912		10,262,909	0.920
	Energy Spectrum VII, L.P.	Dallas	TX	Energy Spectrum Partners		11/03/2014	3		404,002		1,579,686	2.500
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Energy Trust Capital		08/30/2013	3		36,879		1,773,876	14.100
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners		10/23/2019	3		74,911		17,110,678	0.090
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC		05/04/2018	3		550,000		11,869,000	0.420
	ICG Europe Mid-Market Fund	Grand Duchy	LUX..	Intermediate Capital Group		04/09/2020	2	1,074,957			21,352,878	2.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		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
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
	L Catterton Growth Partners III, L.P.	Greenwich	CT	Catterton Management Company, LLC		02/25/2016	3		153,562		1,572,884	1.300
	L Catterton Partners IX, L.P.	Greenwich	CT	Catterton Management Company, LLC		05/22/2020	3	1,208,557			21,191,443	0.560
	L Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Management Company, LLC		06/13/2017	3		721,561		7,509,240	1.090
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners		12/06/2018	3		959,944		13,368,337	0.410
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Navis Capital Partners		01/29/2014	3		3,149,993		2,639,000	1.670
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	GoldPoint Partners		10/31/2007	3		8,073		-	2.500
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Northstar Capital, Ltd		02/12/2008	2		155,310		1,537,002	3.880
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners		10/30/2017	3		4,734,795		4,178,936	3.370
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	3,250,000			18,694,000	2.600
	Providence Equity Partners VIII L.P.	Providence	RI	Providence Equity Partners LLC		07/17/2019	3		157,756		13,867,328	0.320
	Rev1 Fund I, LLC	Columbus	OH	Rev1 Ventures		06/30/2016	1		244,482		820,761	24.900
	Riverglade Capital L.P.	Chicago	IL	Riverglade Capital GP, LLC		07/31/2019	3		897,678		13,913,439	6.150
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company		05/23/2017	2		190,822		7,769,019	5.050
	Silver Lake Partners IV , L.P.	Menlo Park	CA	Silver Lake Partners, LLC		04/02/2013	3		(228,450)		1,333,767	0.310
	Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake Partners, LLC		06/12/2018	3		2,990,173		11,937,340	0.260
	Siris Partners IV, L.P.	New York	NY	Siris Capital Group, LLC		03/15/2019	3		1,808,863		11,079,489	0.700
	Sorenson Capital Partners III, L.P.	Wilmington	DE	Sorenson Capital Associates III, LP		05/31/2014	3		3,051,119		212,103	8.540
	SVB Capital Partners IV, L.P.	Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1		502,150		2,693,350	3.690
	SVB Venture Overage Fund, L.P.	Wilmington	DE	SVB Capital Partners, LLC		06/17/2015	1		78,750		1,711,802	3.000
	TPG Asia VI, L.P.	Grand Cayman	CYM	TPG Asia		04/07/2014	3		147,398		3,787,453	0.710
	TPG Asia VII(A), L.P.	Fort Worth	TX	TPG Asia		07/26/2018	3		1,048,317		11,707,114	0.660
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG		10/01/2019	3		1,971,620		18,409,371	0.840
	TPG Partners VII, L.P.	Fort Worth	TX	TPG Partners		05/27/2015	3		491,646		4,676,974	0.450
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Partners		10/01/2019	3		794,187		17,117,744	0.160
	Veritas Capital Fund VII, L.P.	New York	NY	Veritas Capital		04/15/2020	3	234,385			29,765,615	0.500
	Vista Equity Partners Fund VI, L.P.	Dover	DE	Vista Equity Partners, LLC		02/29/2016	3		138,888		3,704,460	0.310
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners, LLC		01/24/2019	3		314		17,798,765	0.150
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners Inc		10/30/2019	3		592,866		3,053,591	0.370
	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners		11/05/2013	2		636,056		3,355,648	7.380
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2		4,804,081		7,321,556	6.550
	ZMC III, L.P.	New York	NY	Zelnick Media Capital LLC		01/03/2020	3	2,908,943			14,086,102	2.290
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								10,824,878	42,882,019	0	484,778,927	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Mutual Insurance Co.		10/14/2004	3		132,483			100.000
	Nationwide Ventures, LLC	Columbus	OH	Nationwide Mutual Insurance Co.		06/30/2007	1		3,625,000			100.000
	NNOV8, LLC	Columbus	OH	Nationwide Mutual Insurance Co.		08/30/2013			17,000,000			100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	20,757,483	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners		12/21/2018			937,075		16,743,216	1.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation 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
	Bell Institutional Fund VII, L.P.	Dover	DE	Bell Partners		10/30/2019			(7,500)		10,856,161	1.260
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Crow Holdings Capital Partners, LLC		09/24/2018			73,548		1,971,246	0.750
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC		12/27/2018			1,614,732		962,934	1.290
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.		10/24/2016			1,400,000		1,600,000	2.000
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP		04/15/2016			1,186,500		15,588,631	2.400
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street		08/09/2017			176,842		1,008,542	0.840
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019			319,450		6,747,771	0.740
	Helios Devco LLC	Washington	DC	Sol Systems LLC		05/23/2018			12,196		-	60.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			14,756,162		27,210,901	30.000
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street		05/02/2019			292,958		3,385,365	2.930
	Madison Realty Capital Debt Fund V, LP	Dover	DE	Madison Realty Capital		03/27/2020		1,591,780			13,205,432	0.940
	Mayberry Solar LLC	Mount Airy	NC	O2 Energies Inc		08/15/2011			1,538		-	99.000
	Metropolitan Real Estate Partners V, L.P.	New York	NY	Metropolitan Real Estate Management		04/16/2007			(1,754)		1,728,758	9.190
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017			3,600,000		39,000,000	6.000
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP		09/18/2018			616,000		4,130,817	0.890
	Prime Property Fund, LLC	New York	NY	Morgan Stanley Real Estate Advisor, Inc.		03/31/2015			877,597		-	0.390
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC		04/26/2016			(294,248)		-	49.950
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC		12/02/2014			1,005,394		15,223,429	10.250
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		06/02/2017			2,146,734		2,084,126	1.330
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								1,591,780	28,713,224	0	161,447,329	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Co.		02/08/2008			12,721,403			100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	12,721,403	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Alphadyne International Partners LP	New York	NY	Alphadyne Capital LLC		03/01/2020	2	36,000,000				5.000
	N2G, LLC	Columbus	OH	N2G, LLC		03/05/2020		4,000,000				50.000
	Tenaron Capital Partners LP	New York	NY	Tenaron Capital		05/28/2020	7	35,000,000				3.500
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								75,000,000	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Danforth LLC	Columbus	OH	Nationwide Mutual Insurance Company		06/29/2020		24,858,341				100.000
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								24,858,341	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014			215,462		1,369,856	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			127,239		263,174	49.990
	Nationwide Ohio ARRA Fund LLC	Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009			1,231,793		1,127,617	100.000
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc.		09/22/2016			152,046		775,934	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015			649,358		2,949,496	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016			696,612		2,200,678	4.820
	Ohio Equity Fund for Housing LP XVIII	Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008			36,606		-	22.610

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		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
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	3,109,116	0	8,686,755	XXX
4899999. Subtotal - Unaffiliated								87,416,658	88,189,534	0	780,926,709	XXX
4999999. Subtotal - Affiliated								24,858,341	33,478,886	0	0	XXX
5099999. Totals								112,274,999	121,668,420	0	780,926,709	XXX

SCHEDULE BA - PART 3

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

QE03.3

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	06/29/2020	2,660,647					0		2,660,647	2,660,647		-	0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014	04/29/2020	106,511					0		106,511	106,511		-	0	
	Ares Private Credit Solutions, L.P.	Wilmington	DE..	Distribution	06/23/2017	05/14/2020	290,145					0		290,145	290,145		-	0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE..	Distribution	06/03/2016	06/19/2020	1,129,585					0		1,129,585	1,129,585		-	0	
	GSO Capital Solutions Fund II LP	Wilmington	NY..	Distribution	06/06/2013	04/24/2020	125,295					0		125,295	125,295		-	0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE..	Distribution	06/03/2016	06/29/2020	1,419,685					0		1,419,685	1,419,685		-	0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	06/02/2020	3,201,266					0		3,201,266	3,201,266		-	0	
	ICG SDP Fund 4B	Grand Duchy	LUX	Distribution	03/31/2020	06/11/2020	7,989,854					0		7,989,854	7,989,854		-	0	
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE..	Distribution	06/23/2014	06/16/2020	823,420					0		823,420	823,420		-	0	
	Newstone Capital Partners II, LP	Wilmington	CA..	Distribution	12/29/2010	06/05/2020	120,786					0		120,786	120,786		-	0	
	Newstone Capital Partners III, LP	Wilmington	DE..	Distribution	09/20/2016	04/13/2020	283,284					0		283,284	283,284		-	0	
	Newstone Capital Partners IV, L.P.	Dallas	TX..	Distribution	06/02/2019	06/05/2020	377,338					0		377,338	377,338		-	0	
	NW Private Debt, LLC	Los Angeles	CA..	Distribution	01/01/2016	04/15/2020	345,737					0		345,737	345,737		-	0	
	OxAM Quant Fund (US) LLC	Grand Cayman	CYM	Dissolution	01/01/2019	05/31/2020	9,122,928	(5,008,138)				(5,008,138)		4,114,790	7,505,460		3,390,670	3,390,670	
	Prudential Capital Partners III, LP	Chicago	IL....	Distribution	10/15/2008	04/29/2020	56,337					0		56,337	56,337		-	0	
	TCW Direct Lending VII, LLC	Los Angeles	CA..	Distribution	05/14/2018	06/19/2020	1,265,898					0		1,265,898	1,265,898		-	0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA..	Distribution	06/01/2016	05/13/2020	31,038					0		31,038	31,038		-	0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE..	Distribution	05/10/2017	05/13/2020	16,581					0		16,581	16,581		-	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							29,366,335	(5,008,138)	0	0	0	(5,008,138)	0	24,358,197	27,748,867	0	3,390,670	3,390,670	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Distribution	12/15/2006	06/11/2020	666,466					0		666,466	666,466	-	-	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Ares Corporate Opportunities Fund V, L.P.	Los Angeles	CA	Distribution	06/22/2017	06/19/2020	1,057,302					0		1,057,302	1,057,302	-	-	0	
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Distribution	11/05/2019	06/18/2020	182,875					0		182,875	182,875	-	-	0	
	Catalyst Fund V, L.P	Toronto	CAN	Distribution	08/12/2015	06/16/2020	8,277,626					0		8,277,626	8,277,626	-	-	0	
	CHK Mid-Con Co-Invest Preferred LP	Wilmington	DE	Distribution	03/26/2012	06/30/2020	5,970,665	45,780,476				45,780,476		51,751,141	-	-	(51,751,141)	(51,751,141)	
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	04/30/2020	222					0		222	222	-	-	0	
	Clearlake Capital Partners VI	Santa Monica	CA	Distribution	05/22/2020	05/22/2020	582					0		582	582	-	-	0	
	Dyal Capital Partners III	New York	NY	Distribution	09/30/2016	06/29/2020	2,479,849					0		2,479,849	2,479,849	-	-	0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	04/30/2020	120,884					0		120,884	120,884	-	-	0	
	Energy Spectrum Partners V, LP	Dallas	TX	Distribution	12/01/2007	06/30/2020	7,489	(1,096,671)				(1,096,671)		(1,089,182)	-	-	1,089,182	1,089,182	
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	06/29/2020	261,833					0		261,833	261,833	-	-	0	
	HgCapital 5, L.P.	London	GBR	Distribution	01/17/2006	06/30/2020	328,465	503,263				503,263		831,728	-	(9,279)	(822,449)	(831,728)	
	Ironbridge Fund II, LP	Sidney	AUS	Distribution	09/01/2006	06/30/2020	57,972	(6,096)				(6,096)		51,876	-	(34,695)	(17,181)	(51,876)	
	Navis Asia Fund V, L.P.	Kuala Lumpur	MYS	Distribution	02/01/2007	06/19/2020	236,934					0		236,934	236,934	-	-	0	
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Distribution	01/29/2014	04/07/2020	58,731					0		58,731	58,731	-	-	0	
	NCT Ventures Fund II LP	Wilmington	DE	Distribution	06/20/2008	04/08/2020	90,766					0		90,766	90,766	-	-	0	
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	Distribution	10/31/2007	04/27/2020	58,957	656,307				656,307		715,264	54,891	-	(660,373)	(660,373)	
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Distribution	05/23/2017	04/17/2020	64,321					0		64,321	64,321	-	-	0	
	Silver Lake Partners IV , L.P.	Menlo Park	CA	Distribution	04/02/2013	05/29/2020	393,687					0		393,687	393,687	-	-	0	
	Sorenson Capital Partners III, L.P.	Wilmington	DE	Distribution	05/31/2014	05/18/2020	4,323,467					0		4,323,467	4,323,467	-	-	0	
	TPG Partners VII, L.P.	Fort Worth	TX	Distribution	05/27/2015	06/29/2020	146,395					0		146,395	146,395	-	-	0	
	Vista Equity Partners Fund VI, L.P.	Dover	DE	Distribution	02/29/2016	05/28/2020	168,971					0		168,971	168,971	-	-	0	
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Distribution	01/24/2019	06/18/2020	34,716					0		34,716	34,716	-	-	0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Distribution	10/30/2019	06/29/2020	233,062					0		233,062	233,062	-	-	0	
	Yukon Capital Partners II, LP	Minneapolis	MN	Distribution	11/05/2013	04/29/2020	50,347					0		50,347	50,347	-	-	0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017	04/29/2020	1,752					0		1,752	1,752	-	-	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							25,274,336	45,837,279	0	0	0	45,837,279	0	71,111,615	18,905,679	(43,974)	(52,161,962)	(52,205,936)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Private Equity Fund, LLC	Columbus	OH	Distribution	10/14/2004	06/30/2020	394,492					0		394,492	394,492			0	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							394,492	0	0	0	0	0	0	394,492	394,492	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P.	Dover	DE	Distribution	12/21/2018	05/08/2020	59,333					0		59,333	59,333		-	0	
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL	Distribution	08/01/2007	04/20/2020	13,065	(487,295)				(487,295)		(474,230)	20,009		494,239	494,239	
	CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	06/09/2020	48,438					0		48,438	48,438		-	0	
	Community Reinvestment Partners, LP	Palm Beach Gardens	FL	Distribution	11/09/2004	06/23/2020	-	-				0		-	4,797		4,797	4,797	
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Distribution	09/24/2018	06/29/2020	123,023					0		123,023	123,023		-	0	
	FMC Pier 2 Sublessor LLC	San Francisco	CA	Distribution	08/15/2014	04/07/2020	82,101					0		82,101	82,101		-	0	
	Hunt Commercial Realty Partners III LP (fka Capmark III)	Horsham	PA	Distribution	07/23/2007	04/17/2020	-	-				0		-	1,095		1,095	1,095	
	Madison Realty Capital Debt Fund V, LP	Dover	DE	Distribution	03/27/2020	05/27/2020	409,982					0		409,982	409,982		-	0	
	Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016	04/29/2020	88,037					0		88,037	88,037		-	0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	06/26/2020	301,221					0		301,221	301,221		-	0	
	Rockbridge Real Estate Fund III LLC	Columbus	OH	Distribution	06/12/2006	04/03/2020	-	-				0		-	97,949		97,949	97,949	

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
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015	04/28/2020	199,744					0		199,744	199,744		-	0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	06/02/2017	04/30/2020	28,619					0		28,619	28,619		-	0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,353,563	(487,295)	0	0	0	(487,295)	0	866,268	1,464,348	0	598,080	598,080	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008	06/30/2020	1,722,000					0		1,722,000	1,722,000			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,722,000	0	0	0	0	0	0	1,722,000	1,722,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ	Distribution	05/31/2005	06/16/2020	387,176	(203,900)				(203,900)		183,276	183,276			0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							387,176	(203,900)	0	0	0	(203,900)	0	183,276	183,276	0	0	0	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan	Dayton	OH	Other-than-temporary-impairment	02/04/2002	04/09/2020	525,986	-	-	523,278		(523,278)		2,708	2,708			0	
3199999. Total - Non-Collateral Loans - Unaffiliated							525,986	0	0	523,278	0	(523,278)	0	2,708	2,708	0	0	0	0
4899999. Subtotal - Unaffiliated							56,907,396	40,137,946	0	523,278	0	39,614,668	0	96,522,064	48,304,878	(43,974)	(48,173,212)	(48,217,186)	0
4999999. Subtotal - Affiliated							2,116,492	0	0	0	0	0	0	2,116,492	2,116,492	0	0	0	0
5099999. Totals							59,023,888	40,137,946	0	523,278	0	39,614,668	0	98,638,556	50,421,370	(43,974)	(48,173,212)	(48,217,186)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
832432 AR 9	Smithsonian Institution GO 2.017% 09/0		06/11/2020	JP Morgan Securities LLC		3,500,000	3,500,000		1FE
832432 AS 7	Smithsonian Institution GO 2.067% 09/0		06/11/2020	JP Morgan Securities LLC		4,500,000	4,500,000		1FE
832432 AT 5	Smithsonian Institution GO 2.117% 09/0		06/11/2020	JP Morgan Securities LLC		3,500,000	3,500,000		1FE
912828 H4 5	U S Treasury 01/15/2025 TIPS 0.250% 01		06/29/2020	Scottsdale		25,536,075	22,500,000	27,781	1
912828 N7 1	U S Treasury 01/15/2026 TIPS 0.625% 01		06/29/2020	Scottsdale		70,024,079	60,000,000	184,614	1
0599999.	Total - Bonds - U.S. Government					107,060,154	94,000,000	212,395	XXX
Bonds - All Other Government									
03846J X5 4	Arab Republic of Egypt Sr Nt 7.625% 05	D	05/22/2020	Direct		846,250	850,000		4FE
03846J X6 2	Arab Republic of Egypt Sr Nt 8.875% 05	D	05/21/2020	Direct		200,000	200,000		4FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0	D	04/08/2020	Direct		32,956	105,000	1,246	6FE
07737J AD 5	Ministry of Finance Belarus Sr Nt 6.37	D	06/17/2020	Direct		375,000	375,000		4FE
105756 CC 2	Brazil (Republic of) Sr Nt 3.875% 06/1	D	06/03/2020	Direct		588,913	595,000		3FE
438180 AJ 0	Honduras Government Sr Nt 5.625% 06/24	D	06/17/2020	Direct		150,000	150,000		1
900123 CA 6	Turkey (Republic of) Sr Nt 3.250% 03/2	D	06/11/2020	Direct		787,463	825,000	6,107	4FE
1099999.	Total - Bonds - All Other Government					2,980,582	3,100,000	7,353	XXX
Bonds - U.S. States, Territories and Possessions									
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp		06/29/2020	Scottsdale		1,669,360	1,540,000	10,857	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,669,360	1,540,000	10,857	XXX
Bonds - U.S. Political Subdivisions of States									
265138 CD 7	Duncanville TX ISD GO Cap Apprec Ref 0		06/29/2020	Scottsdale		2,638,414	2,645,000		1FE
295173 KT 4	Erie Cnty PA GO Ser A 5.500% 09/01/23		06/29/2020	Scottsdale		2,279,428	1,970,000	35,515	1FE
512804 QY 4	Lakota OH Loc Sch Dist GO Ref Ser A 5		06/29/2020	Scottsdale		2,623,944	2,570,000	10,494	1FE
669096 MX 4	Norwalk La Mirada CA USD GO Cap Apprec B		06/29/2020	Scottsdale		2,691,287	2,900,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					10,233,073	10,085,000	46,009	XXX
Bonds - U.S. Special Revenue and Special Assessment									
083778 DY 3	Bergen County NJ Impt Auth Rev LBASS Cnt		06/29/2020	Scottsdale		5,176,742	4,210,000	25,728	1FE
091096 NN 3	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr		06/29/2020	Scottsdale		3,522,472	3,325,000	50,817	1FE
14329N BY 9	Carmel IN Redev Auth Rev LBASS Cap App P		06/29/2020	Scottsdale		2,571,128	2,800,000		1FE
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42		06/29/2020	Scottsdale		2,065,811	1,928,918	4,501	1
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45		06/29/2020	Scottsdale		4,715,655	4,405,866	11,994	1
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45		06/29/2020	Scottsdale		5,755,738	5,416,941	12,640	1
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		06/29/2020	Scottsdale		5,063,247	4,807,141	11,217	1
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50		05/28/2020	Citigroup		2,630,078	2,500,000	5,833	1
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45		06/29/2020	Scottsdale		7,928,755	7,401,640	20,149	1
31418C T9 5	FNMA Pool #MA3275 3.000% 02/25/48		06/29/2020	Scottsdale		7,156,364	6,791,929	15,848	1
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/29/2020	Scottsdale		6,033,868	5,619,048	19,667	1
39081H CQ 3	Great Lakes MI Wtr Auth Swr Txbl Ref Ser		06/05/2020	Citigroup		3,000,000	3,000,000		1FE
490303 GD 0	Kent Cnty MI Bldg Auth Rev LBASS Ref 5		06/29/2020	Scottsdale		2,862,475	2,500,000	10,694	1FE
575579 KX 4	Massachusetts Bay Tr Auth Rev SR Ser B		06/29/2020	Scottsdale		4,696,294	3,665,000	99,668	1FE
59447T CL 5	Michigan St Fin Auth Rev Ref 5.000% 11		06/29/2020	Scottsdale		4,281,169	3,735,000	22,825	1FE
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se		06/29/2020	Scottsdale		4,659,040	4,000,000	82,222	1FE
658289 K4 4	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		2,650,000	2,650,000		1FE
658289 K5 1	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		4,405,000	4,405,000		1FE
658289 K7 7	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		2,085,000	2,085,000		1FE
658289 K8 5	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		1,050,000	1,050,000		1FE
658289 K9 3	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		1,230,000	1,230,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
658289 L2 7	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		1,385,000	1,385,000		1FE
658289 L3 5	North Carolina St Univ Txbl Ref Ser B		06/17/2020	Goldman Sachs & Company		1,750,000	1,750,000		1FE
71884W AN 1	Phoenix AZ Civic Impt Corp Rev Conv Cap		06/29/2020	Scottsdale		3,524,220	3,000,000	81,583	1FE
769036 BQ 6	Riverside CA Pension Oblig Txbl Ser A		06/05/2020	Merrill Lynch		1,250,000	1,250,000		1FE
769036 BR 4	Riverside CA Pension Oblig Txbl Ser A		06/05/2020	Merrill Lynch		1,100,000	1,100,000		1FE
769036 BS 2	Riverside CA Pension Oblig Txbl- Ser A		06/05/2020	Merrill Lynch		1,100,000	1,100,000		1FE
76913C BD 0	County of Riverside CA Pension Obligatio		04/23/2020	Raymond James USA Ltd		7,390,000	7,390,000		1FE
76913C BF 5	County of Riverside CA Pension Oblig Txb		06/03/2020	Citigroup		5,945,362	5,540,000	17,039	1FE
880591 DV 1	New Valley Generation III Sr Nt Ser B		06/15/2020	KeyCorp		34,900,423	25,226,000	497,303	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					141,883,841	125,267,483	989,728	XXX
Bonds - Industrial and Miscellaneous									
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15		05/08/2020	JP Morgan Securities LLC		2,304,000	2,400,000	4,076	1FE
00287Y CG 2	Abbvie Inc Sr Nt 3.250% 10/01/22		05/14/2020	Tax Free Exchange		4,988,799	5,000,000	19,410	2FE
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25		06/29/2020	Scottsdale		4,432,736	4,000,000	43,911	2FE
009158 BC 9	Air Prods & Chems Inc Sr Nt 2.050% 05/		04/28/2020	Various		15,069,500	15,000,000		1FE
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26		06/29/2020	Scottsdale		4,407,011	3,947,000	53,624	2FE
02377L AA 2	American Airlines Inc Secured Ser AA 3		06/29/2020	Scottsdale		1,370,584	1,476,905	17,317	2FE
02582J JF 8	American Express Cr Acct M Tr LBASS Ser		04/01/2020	Goldman Sachs & Company		3,995,214	3,909,988	5,982	1FE
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR		06/10/2020	Barclays Capital Inc		1,520,291	1,408,288	1,583	1FE
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR		06/29/2020	Scottsdale		8,101,233	7,569,816	21,655	1FE
02666B AA 4	American Homes 4 Rent LBASS Ser 2015-SFR		06/12/2020	Barclays Capital Inc		6,007,771	5,521,016	8,585	1FE
02666Q G7 2	American Honda Fin Corp MT Nt 3.875% 0		06/29/2020	Scottsdale		1,233,673	1,225,000	12,922	1FE
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		05/13/2020	Various		5,718,568	5,699,344	4,208	1FE
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt 4		06/29/2020	Scottsdale		3,918,054	3,250,000	66,896	2FE
036752 AN 3	Anthem Inc Sr Nt 2.250% 05/15/30		04/30/2020	Deutsche Bank Capital		9,962,500	10,000,000		2FE
03768M AA 5	Apidos CLO CLO Ser 2020-33A A 2.081% 0		06/04/2020	Goldman Sachs & Company		13,000,000	13,000,000		1FE
03768M AB 3	Apidos CLO CLO Ser 2020-33A Cl B 3.220		06/04/2020	Goldman Sachs & Company		9,000,000	9,000,000		1
04018B AA 5	ARES CLO Ltd CLO Ser 2020-55A Cl A1 2		05/15/2020	JP Morgan Securities LLC		8,500,000	8,500,000		1FE
04018B AC 1	ARES CLO Ltd CLO Ser 2020-55A Cl B 3.6		05/15/2020	JP Morgan Securities LLC		4,000,000	4,000,000		1FE
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser		04/06/2020	Barclays Capital Inc		1,419,898	1,395,852	2,675	1FE
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B		06/29/2020	Scottsdale		12,139,772	10,850,000	30,161	1FM
07274E AG 8	Bayer US Finance LLC Sr Nt 3.375% 10/0		06/29/2020	Scottsdale		3,271,320	3,000,000	22,781	2FE
07333B AA 6	Bayview Opport Mast Fund Trust RMBS Ser		04/01/2020	Goldman Sachs & Company		7,606,277	7,496,177	4,165	1FM
099724 AJ 5	Borg Warner Automotive Sr Nt 3.375% 03		06/29/2020	Scottsdale		5,285,845	5,000,000	48,750	2FE
110122 BD 9	Bristol-Myers Squibb Co Sr Nt 3.950% 1		06/29/2020	Scottsdale		4,543,821	4,500,000	36,538	1FE
110122 BZ 0	Bristol-Myers Squibb Co Sr Nt 2.900% 0		06/29/2020	Scottsdale		2,155,676	2,000,000	24,650	1FE
110122 CA 4	Bristol-Myers Squibb Co Sr Nt 3.200% 0		06/29/2020	Scottsdale		4,487,960	4,000,000	4,978	1FE
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2		05/21/2020	Citigroup		5,500,000	5,500,000		1FE
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2		05/21/2020	Citigroup		3,980,000	4,000,000		1FE
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		06/29/2020	Scottsdale		1,107,292	1,000,000	2,778	1FM
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		06/29/2020	Scottsdale		881,910	800,000	2,259	1FM
12656* AQ 5	CSLB Holdings Inc Sr Nt Ser A 2.380% 0		05/27/2020	Bank of America BISD Dealer		10,000,000	10,000,000		1Z
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser		04/16/2020	Various		463,018	462,081	238	1FE
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser		06/29/2020	Scottsdale		1,100,935	1,097,143	849	1FE
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30		04/20/2020	Various		6,759,420	6,750,000		1FE
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4		06/29/2020	Scottsdale		5,430,091	5,500,000	77,269	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
14448C AA 2	Carrier Global Corp Sr Nt 2.722% 02/15		06/29/2020	Scottsdale		3,000,489	3,000,000	27,674	2FE
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Cl A 2		06/29/2020	BNP Paribas Securities Corp		20,000,000	20,000,000		1Z
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Cl B1		06/29/2020	BNP Paribas Securities Corp		5,000,000	5,000,000		1Z
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2		04/02/2020	RBC Capital Markets LLC		1,140,685	1,122,014	9,351	1FE
17305E GG 4	Citibank Cr Card Issuance Tr LBASS Ser 2		04/07/2020	Barclays Capital Inc		192,630	192,600	617	1FE
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		04/08/2020	Various		2,835,277	2,811,572	15,394	1FE
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		04/16/2020	First Tennessee Bank NA		7,156,558	7,152,088	11,324	1FM
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1		04/15/2020	First Tennessee Bank NA		6,207,392	6,180,353	8,927	1FM
17327R AA 8	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl		04/23/2020	Citigroup		10,442,894	10,219,345	25,832	1FM
22550L 2B 6	Credit Suisse New York Sr Nt 2.800% 04		04/06/2020	Credit Suisse Securities LLC		5,999,760	6,000,000		1FE
232820 AJ 9	Cytec Inds Inc Sr Nt 3.500% 04/01/23		06/29/2020	Scottsdale		9,491,688	9,000,000	77,000	2FE
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		06/29/2020	Scottsdale		1,892,805	1,750,000	4,764	2FE
233851 AF 1	Daimler Fin NA LLC Co Gtd Nt 3.875% 09		05/14/2020	Toronto Dominion		5,065,950	5,000,000	33,906	2FE
233851 BE 3	Daimler Fin NA LLC Sr Nt 2.875% 03/10/		06/29/2020	Scottsdale		1,616,802	1,600,000	13,928	2FE
233851 DN 1	Daimler Fin NA LLC DAIMLER FINANCE NA LL		04/17/2020	Toronto Dominion		2,509,475	2,500,000	43,229	2FE
24715@ AS 3	Deloitte LLP Deloitte LLP 3.320% 05/07		05/07/2020	Us Bancorp Investments Inc		17,000,000	17,000,000		1Z
254683 CB 9	Discover Card Mstr Tr LBASS Ser 2017-A6		04/06/2020	Goldman Sachs & Company		2,289,712	2,288,282	2,748	1FE
254683 CG 8	Discover Card Mstr Tr LBASS Ser 2018-A4		04/13/2020	Toronto Dominion		291,756	284,944		1FE
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1		04/07/2020	Barclays Capital Inc		588,935	571,543	1,158	1FE
26441C BH 7	Duke Energy Corp Sr Nt 2.450% 06/01/30		05/13/2020	Wells Fargo Securities LLC		9,968,100	10,000,000		2FE
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt 3.250% 06/3		06/29/2020	Scottsdale		4,519,507	4,125,000	66,659	2FE
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd 2.125%		05/18/2020	Various		10,009,630	10,000,000		1FE
26884T AA 0	ERAC USA Finance Company Sr Nt 5.250%		06/29/2020	Scottsdale		5,044,850	5,000,000	64,167	2FE
30040W AE 8	Eversource Energy Sr Nt 3.300% 01/15/2		06/29/2020	Scottsdale		2,205,896	2,000,000	30,067	2FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		06/29/2020	Scottsdale		229,218	220,729	6,757	2FE
337738 AT 5	FiServe Inc Sr Nt 3.200% 07/01/26		06/29/2020	Scottsdale		3,310,566	3,000,000	47,467	2FE
337932 AL 1	Firstenergy Corp Sr Nt 2.650% 03/01/30		06/29/2020	Scottsdale		2,076,326	2,000,000	18,992	2FE
33834D AA 2	Five Corners Funding Trust Sr Nt 2.850		05/19/2020	Credit Suisse Securities LLC		15,000,000	15,000,000		1FE
34530W AA 5	Ford Credit Auto Owner Tr LBASS Ser 2015		06/29/2020	Scottsdale		3,359,833	3,357,000	3,185	1FE
361448 BA 0	GATX Corp Sr Nt 3.500% 03/15/28		06/01/2020	Us Bancorp Investments Inc		1,365,080	1,350,000	10,238	2FE
361448 BE 2	GATX Corp Sr Nt 4.700% 04/01/29		06/01/2020	Goldman Sachs & Company		3,723,544	3,400,000	27,521	2FE
361448 BF 9	GATX Corp Sr Nt 4.000% 06/30/30		05/11/2020	Various		9,964,281	9,975,000	211	2FE
36259P AA 4	GM Financial Auto Leasing Tr LBASS Ser 2		06/08/2020	Barclays Capital Inc		16,000,000	16,000,000		1FE
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A 3.1		06/29/2020	Scottsdale		2,670,168	2,643,150	22,969	1FE
38148Y AC 2	Goldman Sachs Group Inc Sr Nt 2.876% 1		04/24/2020	Goldman Sachs & Company		6,087,960	6,000,000	85,321	1FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		06/29/2020	Scottsdale		1,772,268	1,693,516	2,542	1FE
391164 AF 7	Great Plains Energy Sr Nt 5.292% 06/15		06/29/2020	Scottsdale		6,405,042	6,000,000	12,348	2FE
438516 BW 5	Honeywell International Inc Sr Nt 2.30		06/29/2020	Scottsdale		1,591,167	1,500,000	12,842	1FE
438516 BZ 8	Honeywell International Inc Sr Nt 1.95		05/14/2020	Wells Fargo Securities LLC		9,989,100	10,000,000		1FE
000000 00 0	Housing Action Fund LLC Prom Nt Sec 3		06/26/2020	Direct		292,420	292,420		4Z
442851 AK 7	Howard University Sr Nt 2.845% 10/01/2		06/16/2020	Loop Capital Markets LLC		3,373,184	3,355,000	20,416	2FE
446413 AL 0	Huntington Ingalls Industries Sr Nt 3		06/29/2020	Scottsdale		9,439,290	8,750,000	23,704	2FE
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		06/30/2020	Direct		12,828,750	12,828,750		2FE
457187 AC 6	Ingredion Inc Sr Nt 2.900% 06/01/30		05/08/2020	Bank of America BISD Dealer		9,980,800	10,000,000		2FE
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		06/29/2020	Scottsdale		7,455,264	7,545,012	2,500	1FE
465685 AP 0	ITC Holdings Corp Sr Nt 3.350% 11/15/2		06/29/2020	Scottsdale		1,655,913	1,500,000	6,142	2FE

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476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt 4.300		06/29/2020	Scottsdale		2,314,362	2,000,000	39,178	1FE
502431 AM 1	L3Harris Tech Inc Sr Nt 4.400% 06/15/2		05/05/2020	Tax Free Exchange		9,345,408	8,460,000	144,760	2FE
55336V AJ 9	MPLX LP Sr Nt 4.875% 06/01/25		06/29/2020	Scottsdale		3,882,568	3,500,000	13,271	2FE
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		06/29/2020	Scottsdale		2,149,530	2,000,000	27,042	2FE
56081# CA 6	Major League Baseball Tr Major League Ba		06/10/2020	Bank of America BISD Dealer		5,000,000	5,000,000		1Z
58174# AD 6	McKinsey & Co Inc Sr Nt 2.400% 06/11/2		06/11/2020	Bank of America BISD Dealer		12,000,000	12,000,000		1Z
58174# AE 4	McKinsey & Co Inc Sr Nt 2.520% 06/11/2		06/11/2020	Bank of America BISD Dealer		16,000,000	16,000,000		1Z
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		04/17/2020	Various		13,737,089	13,528,386	19,303	1FM
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		05/07/2020	Various		11,548,681	11,607,560	5,934	1FM
60700M AA 6	MMAF Equipment Finance LLC LBASS Ser 20-		06/05/2020	JP Morgan Securities LLC		13,500,000	13,500,000		1FE
609207 AT 2	Mondelez International Sr Nt 2.750% 04		04/30/2020	Barclays Capital Inc.		21,151,000	20,000,000	32,083	2FE
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201		06/29/2020	Scottsdale		2,362,899	2,200,000	5,879	1FM
61764R AA 6	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		06/29/2020	Scottsdale		1,021,830		25,583	1FE
61764R BF 4	Morgan Stanley BAML Tr CMBS Ser 2015-C20		06/29/2020	Scottsdale		5,024,350	4,731,000	11,955	1FM
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		06/29/2020	Scottsdale		1,841,343		49,698	1FE
62942Q BQ 5	NRZ Advance Receivables Trust LBASS Ser		06/29/2020	Scottsdale		6,461,275	6,605,000	6,653	1FE
64133G AA 8	Neuberger Berman CLO Ltd CLO Ser 2020-37		06/12/2020	Credit Suisse Securities LLC		5,000,000	5,000,000		1FE
64133G AG 5	Neuberger Berman CLO Ltd CLO Ser 2020-37		06/12/2020	Credit Suisse Securities LLC		20,000,000	20,000,000		1FE
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		06/29/2020	Scottsdale		2,263,506	2,121,720	6,188	1FE
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-		05/07/2020	Morgan Stanley & Co LLC		5,332,928	5,250,883	4,011	1FE
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		06/29/2020	Scottsdale		1,492,567	1,398,543	4,079	1FE
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-		05/19/2020	Citigroup		(30,545)	(30,318)	(3)	1FM
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		06/29/2020	Scottsdale		1,924,883	1,786,423	6,252	1FM
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		04/30/2020	Amherst Pierpont		6,835,205	6,665,444	1,944	1FM
65339K BQ 2	Nextera Energy Capital Sr Nt 2.750% 05		04/01/2020	Credit Suisse Securities LLC		4,992,900	5,000,000		2FE
65339K BR 0	Nextera Energy Capital Sr Nt 2.250% 06		05/06/2020	Various		14,987,750	15,000,000		2FE
65341K BD 7	Nextgear Floorplan Mast Ow Tr LBASS Ser		06/29/2020	Scottsdale		3,376,806	3,333,333	4,783	1FE
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser		06/29/2020	Scottsdale		1,513,088	1,500,000	1,873	1FE
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30		04/07/2020	Citigroup		1,002,470	1,000,000		2FE
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24		06/29/2020	Scottsdale		6,804,432	6,750,000	32,175	2FE
666807 BG 6	Northrop Grumman Corp Sr Nt 3.250% 08/		06/29/2020	Scottsdale		1,510,384	1,400,000	18,706	2FE
68902V AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15		06/29/2020	Scottsdale		2,103,230	2,000,000	17,385	2FE
695114 CW 6	Pacificorp 1st Mtg Bd 2.700% 09/15/30		04/06/2020	Us Bancorp Investments Inc		2,994,600	3,000,000		1FE
708696 BZ 1	Pennsylvania Elec Co Sr Nt 3.600% 06/0		06/29/2020	Scottsdale		2,779,133	2,500,000	7,000	2FE
71270Q EB 8	Peoples United Bank Sr Nt 4.000% 07/15		06/29/2020	Scottsdale		5,486,239	5,176,000	94,318	2FE
713448 DN 5	Pepsico Inc Sr Nt 2.375% 10/06/26		06/29/2020	Scottsdale		2,737,260	2,500,000	13,689	1FE
720198 AC 4	Piedmont Operating Partnership Sr Nt 3		06/29/2020	Scottsdale		1,400,683	1,379,000	3,647	2FE
720198 AD 2	Piedmont Operating Partnership Sr Nt 4		06/29/2020	Scottsdale		2,125,916	2,075,000	26,675	2FE
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A 2.661% 0		06/29/2020	Scottsdale		4,365,163	4,500,000	24,950	1FE
75513E BB 6	Raytheon Tech Corp Sr Nt 2.800% 03/15/		06/29/2020	Scottsdale		1,031,365	1,000,000	8,089	2FE
75513E BB 6	Raytheon Tech Corp Sr Nt 2.800% 03/15/		06/10/2020	Tax Free Exchange		3,998,982	4,000,000	26,444	2FE
75513E BD 2	Raytheon Tech Corp Sr Nt 3.200% 03/15/		06/29/2020	Scottsdale		1,074,456	1,000,000	9,244	2FE
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		06/29/2020	Scottsdale		347,118	367,089	152	2FE
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		04/28/2020	Direct		831,280	1,260,000	6,786	3FE
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A		06/29/2020	Scottsdale		1,525,083	1,513,987	4,710	1FM
86359U AE 9	Structured Asset Sec Corp RMBS Ser 2006-		06/29/2020	Scottsdale		2,087,167	2,119,330	105	1FM
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/		06/29/2020	Scottsdale		7,290,941	6,664,492	80,321	4FE

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89172R AC 9	Towd Point Mortgage Tr RMBS Ser 2015-6 C		05/29/2020	BMO Capital Markets Corp		6,002,172	5,649,000	7,633	1FM
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		05/06/2020	Various		10,455,227	10,231,116	8,409	1FM
89176L AL 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		06/15/2020	Goldman Sachs & Company		2,289,898	2,133,549	3,556	1FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		05/13/2020	Various		7,630,953	7,451,715	6,933	1FM
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C		06/29/2020	Scottsdale		3,244,243	3,152,000	7,968	1FM
89612L AA 4	Tricon American Homes Ser 2019-SFR1 Cl A		06/10/2020	Various		4,755,873	4,610,000	3,874	1FE
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2		06/04/2020	Various		8,953,108	8,697,233	6,963	1FE
90366J AB 3	USG Asset LLC Sec Nt Ser M-3 0.271% 09		06/08/2020	Direct		25,000,000	25,000,000		1PL
904764 AX 5	Unilever Cap Corp Sr Nt 2.600% 05/05/2		06/29/2020	Scottsdale		2,138,774	2,000,000	7,800	1FE
907818 DY 1	Union Pacific Corp Nt 3.250% 01/15/25		06/29/2020	Scottsdale		1,650,723	1,500,000	22,208	2FE
90945B AA 2	United Auto Credit Securitizat LBASS Ser		06/19/2020	Wells Fargo Securities LLC		5,599,853	5,600,000		1FE
91324P DX 7	UnitedHealth Group Inc Sr Nt 2.000% 05		05/13/2020	Barclays Capital Inc		14,873,550	15,000,000		1FE
91533B AC 4	Upjohn Inc Sr Nt 2.300% 06/22/27		06/17/2020	Goldman Sachs & Company		2,248,988	2,250,000		2FE
91533B AD 2	Upjohn Inc Sr Nt 2.700% 06/22/30		06/17/2020	Goldman Sachs & Company		9,968,700	10,000,000		2FE
92343V BR 4	Verizon Communications Inc Sr Nt 5.150		06/29/2020	Scottsdale		11,374,610	10,000,000	148,778	2FE
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/		06/29/2020	Scottsdale		2,749,682	2,723,480	5,766	1FM
92868J AA 4	Volkswagen Auto Loan Enh Tr LBASS Ser 20		06/18/2020	RBC Capital Markets LLC		11,007,433	11,006,574		1FE
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		06/29/2020	Scottsdale		258,027	240,000	673	1FM
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		06/29/2020	Scottsdale		3,875,727	3,731,286	9,647	1FM
948741 AH 6	Weingarten Realty Inv Sr Nt 3.375% 10/		06/29/2020	Scottsdale		2,037,990	2,000,000	19,500	2FE
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004		06/29/2020	Scottsdale		7,019,697	7,276,084	958	1FM
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		06/29/2020	Scottsdale		179,010	171,247	440	1FM
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC		06/29/2020	Scottsdale		2,142,142	2,000,000	5,423	1FM
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24		06/29/2020	Scottsdale		4,219,596	4,000,000	52,444	2FE
98163W AA 4	World OMNI Select Auto Tr LBASS Ser 20-B		06/16/2020	Wells Fargo Securities LLC		21,000,000	21,000,000		1
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27		06/29/2020	Scottsdale		3,307,674	3,000,000	26,750	2FE
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21		06/29/2020	Scottsdale		1,995,442	2,000,000	9,533	2FE
58518N 2A 9	Meglobal Canada ULC Sr Nt 5.875% 05/18	A	05/12/2020	Direct		450,000	450,000		2FE
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37		06/29/2020	Scottsdale		2,816,264	2,000,000	15,644	1FE
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39		06/29/2020	Scottsdale		2,409,956	1,500,000	46,563	1FE
941053 AH 3	Waste Connections Inc Sr Nt 4.250% 12/	A	06/29/2020	Scottsdale		1,775,448	1,500,000	4,958	2FE
941053 AJ 9	Waste Connections Inc Sr Nt 3.500% 05/	A	06/29/2020	Scottsdale		2,247,520	2,000,000	11,278	2FE
94106B AA 9	Waste Connections Inc Sr Nt 2.600% 02/	A	06/29/2020	Scottsdale		1,848,774	1,750,000	19,717	2FE
000000 00 0	JBS Investments GMBH Sr Nt 6.250% 02/0	D	05/12/2020	Direct		1,141,188	1,135,000	17,147	3FE
000000 00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%	D	06/12/2020	Direct		437,306	415,000	8,051	3FE
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	04/06/2020	Direct		362,138	435,000	462	4FE
000000 00 0	Office Cherifien Des Pho Sr Nt 4.500%	D	06/12/2020	Direct		446,250	425,000	2,869	3FE
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt 6.950%	D	04/17/2020	Direct		418,600	460,000	3,286	4FE
000000 00 0	MTN Mauritius Investments Sr Nt 6.500%	D	04/28/2020	Direct		203,700	210,000	645	3FE
000000 00 0	Kuwait Projects Co Spc L Euro MTN 4.50	D	05/26/2020	Direct		874,825	955,000	10,488	3FE
000000 00 0	BBVA Banco Continental Sub Nt 5.250% 0	D	05/21/2020	Direct		858,875	810,000	7,421	2FE
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt 5.95	D	05/28/2020	Direct		428,670	440,000	3,345	4FE
000000 00 0	Bangkok Bank PCL Euro MTN 3.733% 09/25	D	06/05/2020	Direct		838,773	920,000	4,627	3FE
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%	D	05/26/2020	Direct		872,988	770,000	4,853	3FE
02109T AE 2	Alrosa Finance SA Sr Nt 3.100% 06/25/2	D	06/17/2020	Direct		1,125,000	1,125,000		2FE
05565Q DN 5	BP Capital Markets PLC Nt 3.279% 09/19	D	06/29/2020	Scottsdale		6,526,170	6,000,000	54,650	1FE

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05969B AD 5	Banco Santander Mexico Sr Nt 5.375% 04	D	04/14/2020	Direct		450,000	450,000		2FE
05971U 2C 0	Banco De Credito Del Peru Sub Nt 3.125	D	06/26/2020	Direct		352,352	355,000		2FE
05971V 2A 2	Banco De Credito Del Peru Sr Nt 2.700%	D	04/14/2020	Direct		635,075	665,000	4,738	2FE
151290 BW 2	Cemex SAB de CV Sr Sec Nt 7.375% 06/05	D	06/02/2020	Direct		200,000	200,000		3FE
21684A AA 4	Rabobank Nederland Sub Nt 4.625% 12/01	D	04/21/2020	Deutsche Bank Capital		747,523	700,000	12,770	2FE
21684A AA 4	Rabobank Nederland Sub Nt 4.625% 12/01	D	06/29/2020	Scottsdale		5,710,784	5,180,000	18,634	2FE
21685W DF 1	Rabobank Nederland Sub Nt 3.950% 11/09	D	04/21/2020	Deutsche Bank Capital		413,200	400,000	7,198	2FE
22530E AA 0	Credicorp Ltd Sr Nt 2.750% 06/17/25	D	06/10/2020	Direct		198,918	200,000		2FE
225313 AM 7	Credit Agricole SA Sub Nt 3.250% 01/14	D	06/29/2020	Scottsdale		2,147,754	2,000,000	29,792	2FE
22535W AG 2	Credit Agricole London Sr Nt 1.907% 06	D	06/09/2020	Credit Agricole USA was Calyon		10,000,000	10,000,000		1FE
25381X AA 1	Digicel Intl Finance 1st Lien 8.750% 0	D	05/22/2020	Taxable Exchange		191,704	273,648	466	5Z
25381X AB 9	Digicel Intl Finance Sr Nt 13.000% 12/3	D	05/22/2020	Taxable Exchange		92,524	138,604	111	5Z
25381X AC 7	Digicel Intl Finance Sub Nt 8.000% 12/	D	05/22/2020	Taxable Exchange		56,896	109,242	898	5
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt 8.000% 04/	D	06/23/2020	Taxable Exchange		46,233	277,482		6FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	06/22/2020	Direct		143,850	210,000		5FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	06/22/2020	Taxable Exchange		455,400	714,000	16,263	5FE
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	04/24/2020	Direct		450,960	455,000		2FE
29246Q AE 5	Empresa De Transporte ME Sr Nt 4.700%	D	05/05/2020	Direct		246,790	250,000		1FE
30217A AC 7	Experian Finance PLC Sr Nt 2.750% 03/0	D	06/29/2020	Scottsdale		5,218,680	5,000,000	42,396	2FE
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	06/16/2020	Direct		670,688	730,000	14,433	3FE
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	06/09/2020	Direct		348,037	350,000		4FE
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28	C	06/29/2020	Scottsdale		5,627,705	5,000,000	72,917	2FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%	D	04/02/2020	Direct		816,000	850,000	2,770	3FE
71647N BF 5	Petrobras Global Finance Sr Nt 5.093%	D	04/28/2020	Direct		173,500	200,000	2,971	3FE
71654Q AZ 5	Petroleos Mexicanos Sr Nt 6.500% 06/02	D	06/02/2020	Direct		855,869	1,115,000	16,987	3FE
716743 AP 4	Petronas Cap Ltd Sr Nt 3.500% 04/21/30	D	04/14/2020	Direct		236,966	240,000		1FE
716743 AR 0	Petronas Cap Ltd Sr Nt 4.550% 04/21/50	D	04/14/2020	Direct		450,000	450,000		2Z
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30	D	06/02/2020	Direct		642,291	645,000		2FE
874060 AX 4	Takeda Pharmaceutical Co Sr Nt 2.050%	D	06/29/2020	Bank of America BISD Dealer		14,970,600	15,000,000		2FE
88167A AC 5	Teva Pharmaceuticals NE Sr Nt 2.200% 0	C	06/29/2020	Scottsdale		1,260,360	1,296,000	12,514	3FE
902674 YA 2	UBS AG London BRH Sr Nt 1.750% 04/21/2	D	04/14/2020	UBS Financial Services Inc		4,993,450	5,000,000		1FE
918367 AA 1	VTR Comunicaciones SPA Sr Nt 5.125% 01	D	06/24/2020	Direct		200,000	200,000		3FE
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28	D	06/24/2020	Direct		340,000	340,000		4FE
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt 5.800%	D	04/01/2020	Direct		383,888	435,000	12,054	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					955,018,993	930,982,060	2,882,194	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	Animal Supply Company New Term Ln Nt 1		06/30/2020	Interest Capitalization		2,426	2,426		5Z
000000 00 0	Centric Brands Inc New Term Ln Nt 1 7		05/11/2020	Direct		84,499	84,499		4PL
000000 00 0	CarePathrx Midco Inc Term Ln Nt 1 6.92		05/14/2020	Direct		2,810,840	2,882,913		4Z
000000 00 0	TPC Broadband Holdings Term Ln Nt 1 7		06/01/2020	Direct		3,307,070	3,307,070		4Z
000000 00 0	Lytx Delayed Draw Term Ln Nt 1 7.000%		04/30/2020	Direct		459,871	464,516		4Z
000000 00 0	Pathway Partners Vet Mgmt LLC 1st Lien D		05/29/2020	Direct		234,920	234,920		3Z
000000 00 0	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3		06/30/2020	Direct		1,349,182	1,390,909		2Z
000000 00 0	First American Payment Sys Term Ln Nt 1		04/09/2020	Direct		1,538,703	1,554,246		4FE
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		05/29/2020	Direct		80,945	80,945		3FE
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		06/22/2020	Tax Free Exchange		386	386	2	3PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		06/29/2020	Tax Free Exchange		80,559	80,559		3FE
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		04/03/2020	Direct		400,500	400,500		3PL
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te		05/31/2020	Direct		326,500	350,000		4FE
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		06/30/2020	Interest Capitalization		90,159	90,159		5
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		06/26/2020	Tax Free Exchange		9,604	9,747	3	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.691%		05/15/2020	Direct		1,095,610	1,349,827		4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 7 4.691%		06/12/2020	Tax Free Exchange		1,255	1,543		4FE
09523@ AA 5	Marcone Appliance Parts Inc Incremental		04/20/2020	Tax Free Exchange		788	801		5Z
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 3		06/30/2020	Tax Free Exchange		1,446	1,461		5
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 2 5.6		04/30/2020	Tax Free Exchange		9,624	9,802	2	4PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 2		04/30/2020	Tax Free Exchange		5,261	5,314	2	3PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 1 6.877%		05/20/2020	Direct		29,208	29,208		4Z
15644G A* 5	Centric Brands Inc DIP Ln Nt 1 7.128%		05/20/2020	Direct		414,754	414,754		4Z
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te		04/01/2020	Interest Capitalization		7,356	7,356		3PL
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1		05/15/2020	Interest Capitalization		61,433	61,433		4PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		2,643	2,670		3PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		489,959	494,908		3PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		158,575	160,177		3Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt		04/30/2020	Tax Free Exchange		14,754	15,101	10	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		04/30/2020	Tax Free Exchange		3,018	3,018	1	3PL
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		06/30/2020	Direct		733,257	741,600		4Z
36221@ AA 3	GPM Investments LLC Term Ln Nt 1 5.058		06/10/2020	Direct		605,786	605,786		3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.683%		06/01/2020	Interest Capitalization		24,243	24,243		3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5 6.842%		04/01/2020	Tax Free Exchange		7,242,611	7,385,567		3PL
40406# AD 4	ProService Corp Term Ln Nt 7 9.250% 11		06/11/2020	Tax Free Exchange		22,102	22,500	35	2Z
40422K AB 7	Hearthside Food Solutions Term Ln Nt 1		05/11/2020	Direct		809,899	1,035,222		4FE
44903* AC 0	Hygiena LLC Term Ln Nt 3 4.308% 08/26/		06/30/2020	Tax Free Exchange		2,443,477	2,461,663	422	3PL
45004K AC 0	Information Resources Inc 1st Lien Term		05/29/2020	Tax Free Exchange		10,265	10,349	1	4FE
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		05/28/2020	Direct		523,567	523,567		3Z
538030 A* 8	LivaNova USA Inc Term Ln Nt 1 6.799% 0		06/17/2020	Direct		2,824,412	2,911,765		1Z
55368* AD 2	Service Logic Term Ln Nt 7 4.613% 07/3		05/29/2020	Tax Free Exchange		9,324,211	9,413,490	1,217	3PL
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N		04/07/2020	Tax Free Exchange		5,851,151	5,925,590		3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		04/30/2020	Tax Free Exchange		736	750		3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		04/30/2020	Tax Free Exchange		2,270	2,312		3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		04/30/2020	Tax Free Exchange		2,270	2,312		3PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		04/22/2020	Tax Free Exchange		1,748,245	1,786,500	1,914	2PL
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		04/23/2020	Direct		3,143,731	3,240,960		4Z
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 4 6		04/03/2020	Tax Free Exchange		5,175	5,318	2	3PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		04/03/2020	Tax Free Exchange		135,988	138,048	119	3Z
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.190% 1		06/30/2020	Interest Capitalization		5,697	5,697		2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1		04/16/2020	Direct		165,031	165,031		2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1		06/18/2020	Interest Capitalization		639	639		2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		06/30/2020	Interest Capitalization		488	488		2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		06/30/2020	Interest Capitalization		1,656	1,656		2PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		06/26/2020	Interest Capitalization		373	373		2PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		04/16/2020	Direct		60,334	60,334		2Z
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		06/18/2020	Interest Capitalization		234	234		2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1 4.250		06/25/2020	Direct		586,841	662,600		4FE
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 2 5.453% 0		04/30/2020	Tax Free Exchange		8,418	8,540	2	3PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		04/30/2020	Tax Free Exchange		4,962	5,016	2	3PL
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.428		04/23/2020	Direct		108,993	131,480		4FE
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.558		05/06/2020	Direct		230,395	266,506		4FE
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		05/28/2020	Interest Capitalization		20,036	20,036		5PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 7		05/28/2020	Tax Free Exchange		16,058	16,250		5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		05/28/2020	Tax Free Exchange		14,736	14,736		5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		05/28/2020	Interest Capitalization		18,256	18,256		5PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		05/28/2020	Direct		218,497	220,148		3PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		04/22/2020	Direct		29,990	30,216		3PL
93710@ AA 2	WASH Multifamily Acq Inc 1st Lien Term L		06/22/2020	Direct		35,958	43,905		4Z
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		06/22/2020	Direct		232,069	283,357		4Z
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		04/24/2020	Direct		312,654	347,393		4Z
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.68		05/27/2020	Tax Free Exchange		5,666	5,792		3PL
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L		05/27/2020	Direct		72,719	73,547		3PL
22526@ AB 3	Creation Holdings Inc Delayed Draw Term	A	05/04/2020	Direct		284,211	284,211		2Z
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N	A	06/30/2020	Interest Capitalization		125,831	125,831		6*
8299999.	Total - Bonds - Unaffiliated Bank Loans					51,085,986	52,520,982	3,734	XXX
8399997.	Total - Bonds - Part 3					1,269,931,989	1,217,495,525	4,152,270	XXX
8399999.	Total - Bonds					1,269,931,989	1,217,495,525	4,152,270	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
000000 00 0	Royal Capital BV Sr Nt 4.875% Perpet	D	04/01/2020	Direct	330,000.000	316,800		6,614	4Z
000000 00 0	Emirates NBD Bank PJSC Jr Sub Nt 6.375	D	05/01/2020	Direct	300,000.000	285,000		2,550	2Z
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe	D	06/23/2020	Taxable Exchange	237,878.000	18,354			6FE
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		06/29/2020	Direct	39,385.590	3,938,559			1PL
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					4,558,713	XXX	9,164	XXX
8999997.	Total - Preferred Stocks - Part 3					4,558,713	XXX	9,164	XXX
8999999.	Total - Preferred Stocks					4,558,713	XXX	9,164	XXX
9899999.	Total - Preferred and Common Stocks					4,558,713	XXX	9,164	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,274,490,702	XXX	4,161,434	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36179S T7 2	GNMA Pool #MA4174 5.000% 11/20/24..	..	06/01/2020.	Paydown		1,392	1,392	1,440	1,422		(30)		(30)		1,392			0	29	11/20/2024.	1
36202C 4P 5	GNMA Pool #2630 6.500% 08/20/28.....	..	06/01/2020.	Paydown		301	301	316	311		(10)		(10)		301			0	9	08/20/2028.	1
38377N N7 5	GNMA REMIC Ser 2010-164 Cl BD 3.500% 0	..	06/01/2020.	Paydown		743,731	743,731	734,235	742,017		1,715		1,715		743,731			0	10,794	09/20/2037.	1
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD 4.000% 0	..	06/01/2020.	Paydown		1,254,976	1,254,976	1,207,571	1,244,995		9,981		9,981		1,254,976			0	21,630	06/16/2039.	1
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB 4.000% 08	..	06/01/2020.	Paydown		503,116	503,116	485,909	501,023		2,094		2,094		503,116			0	8,601	08/20/2039.	1
455780 AG 1	Indonesia (Republic of) AID Sr Nt 8.90.....	..	06/01/2020.	Redemption 100.0000		50,000	50,000	54,500	50,614		(614)		(614)		50,000			0	2,225	06/01/2021.	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	06/01/2020.	Paydown		75,790	75,790	77,900	75,803		(13)		(13)		75,790			0	2,270	09/15/2025.	1
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	06/01/2020.	Paydown		62,717	62,717	62,405	62,508		209		209		62,717			0	1,751	06/15/2026.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	06/01/2020.	Paydown		47,501	47,501	49,876	47,669		(169)		(169)		47,501			0	1,352	06/15/2028.	1
912828 H4 5	U S Treasury 01/15/2025 TIPS 0.250% 01	..	06/29/2020.	Basis Adjustment		2,554,108	22,500,000	2,554,108					0		2,554,108			0		01/15/2025.	1
912828 N7 1	U S Treasury 01/15/2026 TIPS 0.625% 01	..	06/29/2020.	Basis Adjustment		7,498,517	60,000,000	7,498,517					0		7,498,517			0		01/15/2026.	1
912828 XU 9	U S Treasury Nt 1.500% 06/15/20.....	..	06/15/2020.	Various		8,000,000	8,000,000	7,957,166	7,992,460		7,540		7,540		8,000,000			0	60,000	06/15/2020.	1
0599999.	Total - Bonds - U.S. Government					20,792,149	93,239,524	20,683,943	10,718,822	0	20,703	0	20,703	0	20,792,149	0	0	0	108,661	XXX	XXX
Bonds - All Other Government																					
135087 YZ 1	Canada /Govt/ Bd CDN$ 3.500% 06/01/20	..	06/01/2020.	Maturity		1,473,514	1,473,514	2,037,996	1,539,783		(181)		(181)	492,298	1,473,514	(558,386)		(558,386)	25,798	06/01/2020.	1FE
000000 00 0	Argentina (Republic of) Unsec Nt 8.750....	D	04/08/2020.	Direct		35,469	104,171	24,846	37,503			12,657	(12,657)		24,846		10,623	10,623		05/07/2024.	5FE
040114 GW 4	Argentina (Republic of) Sr Nt 6.875% 0....	D	05/15/2020.	Direct		515,425	1,325,000	419,859			88,132		88,132		507,991		7,434	7,434	6,832	04/22/2021.	6FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0....	D	06/23/2020.	Direct		1,224,519	3,244,000	896,966	859,981			446,648	(446,648)		896,966		327,553	327,553	113,886	01/26/2022.	6FE
07737J AD 5	Ministry of Finance Belarus Sr Nt 6.37.....	D	06/25/2020.	Direct		354,375	375,000	375,000					0		375,000		(20,625)	(20,625)	332	02/24/2031.	4FE
438180 AJ 0	Honduras Government Sr Nt 5.625% 06/24	D	06/18/2020.	Direct		153,300	150,000	150,000					0		150,000		3,300	3,300		06/24/2030.	1
900123 CA 6	Turkey (Republic of) Sr Nt 3.250% 03/2...	D	04/21/2020.	Direct		1,082,647	1,225,000	1,041,250	1,087,958		10,963		10,963		1,098,921		(16,274)	(16,274)	22,344	03/23/2023.	4FE
900123 CT 5	Turkey (Republic of) Sr Nt 7.625% 04/2...	D	06/11/2020.	Direct		876,563	825,000	859,031	858,509		(1,181)		(1,181)		857,329		19,234	19,234	40,015	04/26/2029.	4FE
1099999.	Total - Bonds - All Other Government					5,715,812	8,721,685	5,804,948	4,383,734	0	97,733	459,305	(361,572)	492,298	5,384,567	(558,386)	331,245	(227,141)	209,207	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
419792 FS 0	Hawaii St GO Unref Ser DQ 5.000% 06/01	..	06/01/2020.	Maturity		1,015,000	1,015,000	1,051,769	1,015,000				0		1,015,000			0	25,375	06/01/2020.	1FE
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp	..	06/29/2020.	Basis Adjustment		129,360	1,540,000	129,360					0		129,360			0		04/01/2033.	1FE
97705L XF 9	Wisconsin St GO Ser C 4.000% 05/01/22	..	05/01/2020.	Various		13,795,000	13,795,000	13,957,026	13,803,124		(8,124)		(8,124)		13,795,000			0	275,900	05/01/2022.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					14,939,360	16,350,000	15,138,155	14,818,124	0	(8,124)	0	(8,124)	0	14,939,360	0	0	0	301,275	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
265138 CD 7	Duncanville TX ISD GO Cap Apprec Ref 0	..	06/29/2020.	Basis Adjustment		68,178	2,645,000	68,178					0		68,178			0		02/15/2021.	1FE
295173 KT 4	Erie Cnty PA GO Ser A 5.500% 09/01/23.	..	06/29/2020.	Basis Adjustment		248,919	1,970,000	248,919					0		248,919			0		09/01/2023.	1FE
478700 H9 1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2	..	05/08/2020.	Various		295,000	295,000	297,286	295,000				0		295,000			0	9,780	10/01/2025.	1FE
478700 J2 4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2	..	05/08/2020.	Call 100.0000		260,000	260,000	260,000	260,000				0		260,000			0	8,620	10/01/2026.	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
478700 J4 0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2	..	05/08/2020.	Call 100.0000		120,000	120,000	120,000	120,000				0		120,000			0	4,159	10/01/2028.	1FE
512804 QY 4	Lakota OH Loc Sch Dist GO Ref Ser A 5.	..	06/29/2020.	Basis Adjustment		43,286	2,570,000	43,286					0		43,286			0		12/01/2020.	1FE
669096 MX 4	Norwalk La Mirada CA USD GO Cap Apprec B	..	06/29/2020.	Basis Adjustment		530,352	2,900,000	530,352					0		530,352			0		08/01/2026.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,565,735	10,760,000	1,568,021	675,000	0	0	0	0	0	1,565,735	0	0	0	22,559	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
083778 DY 3	Bergen County NJ Impt Auth Rev LBASS Cnt	..	06/29/2020.	Basis Adjustment		834,476	1,250,000	834,476					0		834,476			0		11/15/2025.	1FE
091096 NN 3	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr	..	06/29/2020.	Basis Adjustment		197,472	3,325,000	197,472					0		197,472			0		01/01/2033.	1FE
130685 CE 8	California St Pub Wks Brd Rev Ref Regent	..	06/01/2020.	Maturity		7,850,000	7,850,000	8,204,271	7,864,982		(14,982)		(14,982)		7,850,000			0	196,250	06/01/2020.	1FE
14329N BY 9	Carmel IN Redev Auth Rev LBASS Cap App P	..	06/29/2020.	Basis Adjustment		468,366	2,800,000	468,366					0		468,366			0		02/01/2026.	1FE
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1	..	06/01/2020.	Paydown		1,275	1,275	1,242	1,258		17		17		1,275			0	37	08/15/2025.	1
3128NE A5 9	FHLMC Pool #1A0028 5.115% 10/25/35.	..	05/01/2020.	Paydown		74,063	74,063	74,769	74,274		(211)		(211)		74,063			0	1,440	10/25/2035.	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	06/01/2020.	Paydown		2,611	2,611	2,755	2,630		(19)		(19)		2,611			0	97	05/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	06/01/2020.	Paydown		2,921	2,921	2,996	2,938		(17)		(17)		2,921			0	86	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	06/01/2020.	Paydown		22,671	22,671	23,320	22,832		(161)		(161)		22,671			0	678	05/15/2023.	1
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1	..	06/01/2020.	Paydown		49	49	47	48		1		1		49			0	1	08/15/2025.	1
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41.	..	06/01/2020.	Paydown		1,741,098	1,741,098	1,809,643	1,803,963		(62,865)		(62,865)		1,741,098			0	26,039	11/15/2041.	1
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42.	..	06/01/2020.	Paydown		1,189,219	1,189,219	1,235,863	1,231,158		(41,939)		(41,939)		1,189,219			0	17,691	01/15/2042.	1
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42.	..	06/01/2020.	Paydown		612,520	612,520	636,593	634,251		(21,732)		(21,732)		612,520			0	8,928	02/15/2042.	1
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42.	..	06/01/2020.	Paydown		141,037	141,037	145,361	145,007		(3,970)		(3,970)		141,037			0	2,057	03/15/2042.	1
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42.	..	06/01/2020.	Paydown		1,259,428	1,259,428	1,308,732	1,304,183		(44,755)		(44,755)		1,259,428			0	20,208	04/15/2042.	1
3132GT JE 8	FHLMC Pool #Q08061 3.500% 05/15/42.	..	06/01/2020.	Paydown		5,132	5,132	5,162	5,161		(29)		(29)		5,132			0	75	05/15/2042.	1
31335G EC 5	FHLMC Gold PC Pool #C80131 6.000% 03/1	..	06/01/2020.	Paydown		4,303	4,303	4,204	4,256		47		47		4,303			0	92	03/15/2024.	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	06/01/2020.	Paydown		8,856	8,856	9,304	8,960		(104)		(104)		8,856			0	228	12/15/2023.	1
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24	..	06/01/2020.	Paydown		15,600	15,600	16,140	15,748		(148)		(148)		15,600			0	432	02/15/2024.	1
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24	..	06/01/2020.	Paydown		22,445	22,445	22,585	22,441		4		4		22,445			0	605	02/15/2024.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	06/01/2020.	Paydown		8,984	8,984	9,262	9,079		(95)		(95)		8,984			0	240	04/15/2026.	1
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2	..	06/01/2020.	Paydown		2,932	2,932	3,026	2,956		(25)		(25)		2,932			0	85	06/17/2027.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	..	06/01/2020.	Paydown		22,510	22,510	23,372	22,906		(396)		(396)		22,510			0	668	11/20/2027.	1
31342A P4 5	FHLMC Pool #780443 3.601% 03/25/33..	..	06/01/2020.	Paydown		7,771	7,771	7,763	7,708		63		63		7,771			0	213	03/25/2033.	1
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1	..	06/01/2020.	Paydown		1,174	1,174	1,051	1,120		54		54		1,174			0	29	03/15/2024.	1
31358E MW 9	FNMA REMIC Ser 1990-64Z 10.000% 06/25/2	..	06/01/2020.	Paydown		1,571	1,571	1,764	1,575		(4)		(4)		1,571			0	63	06/25/2020.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	06/01/2020.	Paydown		652	652	636	647		5		5		652			0	24	07/25/2020.	1
31358E XG 2	FNMA REMIC Ser 1990-83A 9.250% 07/25/2	..	06/01/2020.	Paydown		2,049	2,049	2,043	2,037		12		12		2,049			0	78	07/25/2020.	1
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2	..	06/01/2020.	Paydown		847	847	912	852		(4)		(4)		847			0	32	05/25/2021.	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2	..	06/01/2020.	Paydown		756	756	743	752		5		5		756			0	27	06/25/2021.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	06/01/2020.	Paydown		446	446	429	442		4		4		446			0	15	07/25/2021.	1
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2	..	06/01/2020.	Paydown		623	623	649	623				0		623			0	21	07/25/2021.	1
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2	..	06/01/2020.	Paydown		3,435	3,435	3,573	3,446		(12)		(12)		3,435			0	118	05/25/2022.	1
31358M WZ 3	FNMA REMIC Ser 1992-49 Cl L 7.000% 04/	..	06/01/2020.	Paydown		3,000	3,000	2,949	2,971		29		29		3,000			0	88	04/25/2022.	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	06/01/2020.	Paydown		4,876	4,876	5,017	4,893		(17)		(17)		4,876			0	139	07/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	06/01/2020.	Paydown		771	771	759	765		6		6		771			0	17	07/25/2023.	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	06/01/2020.	Paydown		9,100	9,100	8,981	9,046		54		54		9,100			0	241	07/25/2023.	1
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18	..	06/01/2020.	Paydown		26,047	26,047	25,534	25,770		277		277		26,047			0	715	09/18/2027.	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	06/01/2020.	Paydown		1,188	1,188	1,218	1,204		(16)		(16)		1,188			0	31	10/17/2038.	1
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25....	..	06/01/2020.	Paydown		209	209	220	214		(4)		(4)		209			0	8	01/25/2025.	1
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB 4.000% 12/1	..	06/01/2020.	Paydown		810,424	810,424	773,448	803,751		6,673		6,673		810,424			0	13,342	12/15/2037.	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	06/01/2020.	Paydown		7,949	7,949	8,181	7,981		(32)		(32)		7,949			0	181	11/25/2023.	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28....	..	06/01/2020.	Paydown		11,829	11,829	15,140	13,887		(2,057)		(2,057)		11,829			0	328	01/25/2028.	1
3138A8 D6 0	FNMA Pool #AH6424 4.000% 02/25/41...	..	06/01/2020.	Paydown		272,767	272,767	274,565	274,499		(1,733)		(1,733)		272,767			0	4,589	02/25/2041.	1
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41...	..	06/01/2020.	Paydown		366,005	366,005	368,584	368,336		(2,331)		(2,331)		366,005			0	6,563	03/25/2041.	1
3138A8 JE 7	FNMA Pool #AH6560 4.000% 02/25/41...	..	06/01/2020.	Paydown		20,852	20,852	20,991	20,987		(135)		(135)		20,852			0	349	02/25/2041.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41	..	06/01/2020.	Paydown		440,810	440,810	443,781	443,611		(2,801)		(2,801)		440,810			0	7,685	04/25/2041.	1
3138EA MJ 3	FNMA Pool #AK5760 3.000% 04/25/42	..	06/01/2020.	Paydown		139,766	139,766	135,848	135,930		3,836		3,836		139,766			0	1,740	04/25/2042.	1
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42	..	06/01/2020.	Paydown		73,507	73,507	72,161	72,204		1,302		1,302		73,507			0	918	09/25/2042.	1
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42	..	06/29/2020.	Basis Adjustment		90,455	1,928,918	90,455					0		90,455			0		09/25/2042.	1
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42	..	06/01/2020.	Paydown		137,650	137,650	139,026	138,900		(1,251)		(1,251)		137,650			0	2,040	10/25/2042.	1
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43	..	06/01/2020.	Paydown		78,846	78,846	74,768	75,147		3,699		3,699		78,846			0	1,020	08/25/2043.	1
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45	..	06/01/2020.	Paydown		2,380,675	2,380,675	2,463,627	2,458,641		(77,966)		(77,966)		2,380,675			0	35,337	06/25/2045.	1
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45	..	06/29/2020.	Basis Adjustment		167,126	4,405,866	167,126					0		167,126			0		06/25/2045.	1
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45	..	06/01/2020.	Paydown		3,531,670	3,531,670	3,680,110	3,670,582		(138,913)		(138,913)		3,531,670			0	54,010	07/25/2045.	1
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45	..	06/01/2020.	Paydown		1,172,293	1,172,293	1,182,459	1,181,555		(9,262)		(9,262)		1,172,293			0	14,881	09/25/2045.	1
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43	..	06/01/2020.	Paydown		300,107	300,107	290,682	291,507		8,600		8,600		300,107			0	4,418	07/25/2043.	1
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43	..	06/01/2020.	Paydown		149,953	149,953	145,243	145,698		4,254		4,254		149,953			0	1,939	07/25/2043.	1
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43	..	06/01/2020.	Paydown		616,457	616,457	622,622	621,683		(5,226)		(5,226)		616,457			0	8,991	07/25/2043.	1
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43	..	06/01/2020.	Paydown		4,145	4,145	4,186	4,181		(36)		(36)		4,145			0	61	07/25/2043.	1
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43	..	06/01/2020.	Paydown		630,865	630,865	611,052	612,986		17,879		17,879		630,865			0	7,992	08/25/2043.	1
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45	..	06/29/2020.	Basis Adjustment		311,345	5,416,941	311,345					0		311,345			0		05/25/2045.	1
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	06/01/2020.	Paydown		85,573	85,573	85,878	85,862		(289)		(289)		85,573			0	1,092	06/25/2045.	1
3138YV KL 2	FNMA Pool #AZ3898 3.000% 05/25/45	..	06/01/2020.	Paydown		241,408	241,408	243,549	243,392		(1,984)		(1,984)		241,408			0	3,509	05/25/2045.	1
313920 XA 3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25	..	06/01/2020.	Paydown		2,797	2,797	2,892	2,844		(46)		(46)		2,797			0	77	09/25/2031.	1
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6 6.589% 1	..	06/01/2020.	Paydown		3,200	3,200	3,181	3,210		(10)		(10)		3,200			0	88	10/25/2031.	1
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE 6.000% 08/1	..	06/01/2020.	Paydown		25,038	25,038	24,904	24,929		109		109		25,038			0	652	08/15/2032.	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	06/01/2020.	Paydown		7,435	7,435	7,744	7,477		(42)		(42)		7,435			0	187	08/15/2022.	1
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP 5.500% 05	..	06/01/2020.	Paydown		54,714	54,714	55,945	54,740		(25)		(25)		54,714			0	1,254	05/25/2023.	1
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%	..	06/01/2020.	Paydown		36,806	36,806	37,094	36,875		(68)		(68)		36,806			0	844	10/25/2042.	1
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD 4.500% 04/1	..	06/01/2020.	Paydown		15,837	15,837	14,350	15,390		446		446		15,837			0	296	04/15/2024.	1
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC 3.500% 12	..	04/01/2020.	Paydown		56,738	56,738	55,968	56,585		153		153		56,738			0	662	12/25/2036.	1
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35	..	06/01/2020.	Paydown		1,641	1,641	1,641	1,641				0		1,641			0	34	10/01/2035.	1
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35	..	06/01/2020.	Paydown		6,579	6,579	6,579	6,579				0		6,579			0	122	10/01/2035.	1
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36	..	06/01/2020.	Paydown		2,322	2,322	2,322	2,322				0		2,322			0	48	01/25/2036.	1
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45	..	06/01/2020.	Paydown		478,997	478,997	487,716	487,297		(8,300)		(8,300)		478,997			0	5,985	11/25/2045.	1
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48	..	06/29/2020.	Basis Adjustment		400,261	4,807,141	400,261					0		400,261			0		01/25/2048.	1
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31	..	06/01/2020.	Paydown		1,085,593	1,085,593	1,124,361	1,120,729		(35,136)		(35,136)		1,085,593			0	15,846	11/25/2031.	1
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50	..	06/01/2020.	Paydown		2,636	2,636	2,774			(137)		(137)		2,636			0	7	06/25/2050.	1
3140Q7 5Y 9	FNMA Pool #CA0862 3.500% 09/25/47	..	05/28/2020.	Citigroup		2,792,909	2,645,740	2,609,671	2,610,318		(70)		(70)		2,610,249		182,661	182,661	45,786	09/25/2047.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3140Q7 5Y 9	FNMA Pool #CA0862 3.500% 09/25/47...	..	05/01/2020.	Paydown		243,139	243,139	239,824	239,884		3,255		3,255		243,139			0	3,263	09/25/2047.	1
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48...	..	06/01/2020.	Paydown		1,096,259	1,096,259	1,118,527	1,117,889		(21,630)		(21,630)		1,096,259			0	18,203	05/25/2048.	1
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37....	..	06/01/2020.	Paydown		501	501	511	510		(9)		(9)		501			0	14	05/25/2037.	1
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37....	..	06/01/2020.	Paydown		2,076	2,076	2,083	2,082		(6)		(6)		2,076			0	52	07/25/2037.	1
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45..	..	06/29/2020.	Basis Adjustment		301,600	7,401,640	301,600					0		301,600			0		07/25/2045.	1
31418C T9 5	FNMA Pool #MA3275 3.000% 02/25/48...	..	06/29/2020.	Basis Adjustment		569,411	6,791,929	569,411					0		569,411			0		02/25/2048.	1
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48...	..	06/01/2020.	Paydown		6,276,562	6,276,562	6,394,738	6,392,626		(116,064)		(116,064)		6,276,562			0	105,970	06/25/2048.	1
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49...	..	06/01/2020.	Paydown		2,636,766	2,636,766	2,759,129	2,757,719		(120,953)		(120,953)		2,636,766			0	49,301	05/25/2049.	1
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49...	..	06/29/2020.	Basis Adjustment		158,213	5,619,048	158,213					0		158,213			0		05/25/2049.	1
31419B BF 1	FNMA Pool #AE0937 3.500% 02/25/41....	..	06/01/2020.	Paydown		62,531	62,531	62,925	62,909		(378)		(378)		62,531			0	932	02/25/2041.	1
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41....	..	06/01/2020.	Paydown		402,498	402,498	410,667	410,252		(7,754)		(7,754)		402,498			0	5,746	03/25/2041.	1
31419J SC 3	FNMA Pool #AE7714 3.500% 11/25/40....	..	06/01/2020.	Paydown		230,401	230,401	231,856	231,799		(1,398)		(1,398)		230,401			0	3,503	11/25/2040.	1
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40....	..	06/01/2020.	Paydown		51,397	51,397	53,940	53,806		(2,409)		(2,409)		51,397			0	842	11/25/2040.	1
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2020.	Call 100.0000		265,000	265,000	295,348	283,440		(1,167)		(1,167)		282,273		(17,273)	(17,273)	6,625	12/01/2026.	1FE
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2020.	Call 100.0000		250,000	250,000	248,775	249,161		38		38		249,199		801	801	5,000	12/01/2027.	1FE
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2020.	Call 100.0000		435,000	435,000	426,422	428,424		198		198		428,622		6,378	6,378	8,972	12/01/2030.	1FE
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2020.	Call 100.0000		660,000	660,000	655,736	656,453		70		70		656,523		3,477	3,477	14,850	12/01/2034.	1FE
490303 GD 0	Kent Cnty MI Bldg Auth Rev LBASS Ref 5	..	06/29/2020.	Basis Adjustment		279,508	2,500,000	279,508					0		279,508			0		06/01/2023.	1FE
575579 KX 4	Massachusetts Bay Tr Auth Rev SR Ser B.	..	06/29/2020.	Basis Adjustment		818,575	3,665,000	818,575					0		818,575			0		07/01/2026.	1FE
592247 W3 0	Metropolitan P&E IL St Tax Rev Ser 2002-.	..	06/15/2020.	Call 100.0000		1,585,000	1,585,000	1,778,037	1,646,467		(6,518)		(6,518)		1,639,948		(54,948)	(54,948)	43,588	12/15/2023.	3FE
59447T CL 5	Michigan St Fin Auth Rev Ref 5.000% 11.	..	06/29/2020.	Basis Adjustment		283,145	3,735,000	283,145					0		283,145			0		11/15/2031.	1FE
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2020.	Call 100.0000		99,000	99,000	99,000	99,000				0		99,000			0	3,285	04/01/2057.	2FE
646135 H2 2	New Jersey St Trans Auth Rev Sys Ser A..	..	06/15/2020.	Maturity		2,775,000	2,775,000	2,893,364	2,790,840		(15,840)		(15,840)		2,775,000			0	79,781	06/15/2020.	2FE
649085 AA 5	New Valley Generation II Ser 2001 5.57...	..	05/01/2020.	Various		1,212,695	1,212,695	1,244,630	1,214,327		(1,633)		(1,633)		1,212,695			0	33,786	05/01/2020.	1FE
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se	..	06/29/2020.	Basis Adjustment		327,491	4,000,000	327,491					0		327,491			0		02/01/2033.	1FE
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E	..	04/01/2020.	Call 100.0000		1,655,000	1,655,000	1,826,226	1,673,016		(3,501)		(3,501)		1,669,515		(14,515)	(14,515)	41,375	04/01/2021.	1FE
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-	..	04/01/2020.	Call 100.0000		3,290,000	3,290,000	3,576,033	3,321,114		(6,042)		(6,042)		3,315,073		(25,073)	(25,073)	82,250	04/01/2021.	1FE
650013 T3 9	New York St Hwy&Bldg Tr Fd Rev Ser B 5	..	04/01/2020.	Maturity		11,000,000	11,000,000	12,070,300	11,027,284		(27,284)		(27,284)		11,000,000			0	302,500	04/01/2020.	1FE
658873 AS 3	North Dakota Dept Trans Rev Grant & Rev	..	06/01/2020.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	50,000	06/01/2020.	1FE
708796 X4 4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A	..	04/01/2020.	Call 100.0000		2,990,000	2,990,000	2,990,000	2,990,000				0		2,990,000			0	59,800	10/01/2033.	1FE
70917R YX 7	Pennsylvania St Hi Ed Rev Univ Pittsburg..	..	05/29/2020.	Call 100.0000		1,350,000	1,350,000	1,332,558	1,338,337		313		313		1,338,651		11,349	11,349	36,375	05/15/2031.	1FE
71884W AN 1	Phoenix AZ Civic Impt Corp Rev Conv Cap	..	06/29/2020.	Basis Adjustment		415,381	3,000,000	415,381					0		415,381			0		07/01/2024.	1FE
759911 ZL 7	Regional Trans Auth IL Ref Rev Ser A 5..	..	06/01/2020.	Maturity		8,100,000	8,100,000	9,273,447	8,147,475		(47,475)		(47,475)		8,100,000			0	222,750	06/01/2020.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
97710B RY 0	Wisconsin St Hlth & Ed Fac Rev Aurora Hl.	..	04/15/2020.	Call 100.0000		7,485,000	7,485,000	7,405,669	7,435,944		1,163		1,163		7,437,107		47,893	47,893	205,838	04/15/2029.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						90,875,612	145,752,101	94,708,501	85,916,110	0	(806,850)	0	(806,850)	0	90,734,863	0	140,750	140,750	1,905,270	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00287Y AT 6	Abbvie Inc Sr Nt 2.500% 05/14/20	..	05/14/2020.	Maturity		4,000,000	4,000,000	3,983,600	3,998,721		1,279		1,279		4,000,000			0	50,000	05/14/2020.	2FE
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25	..	06/29/2020.	Basis Adjustment		417,875	1,896,000	417,875					0		417,875			0		03/15/2025.	2FE
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl	..	06/25/2020.	Paydown		45,405	45,405	18,180	18,180		27,225		27,225		45,405			0	307	09/25/2035.	1FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	06/25/2020.	Paydown		80,729	80,729	73,867	76,326		4,403		4,403		80,729			0	737	06/25/2034.	1FM
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%	..	06/15/2020.	Redemption 100.0000		121,368	121,368	128,650	122,373		(1,005)		(1,005)		121,368			0	3,796	06/15/2021.	1
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2020.	Paydown		13,829	16,005	13,644	12,991	653			653		13,644		185	185	381	05/25/2037.	1FM
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26	..	06/29/2020.	Basis Adjustment		334,878	1,647,000	334,878					0		334,878			0		02/15/2026.	2FE
02376* AA 0	American Airlines Pass Through EETC Ser	..	06/15/2020.	Redemption 100.0000		709,552	709,552	709,552	709,552				0		709,552			0	14,688	06/15/2027.	1PL
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR	..	06/01/2020.	Paydown		13,805	13,805	14,139	14,045		(240)		(240)		13,805			0	226	10/17/2036.	1FE
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR	..	06/01/2020.	Paydown		69,505	69,505	68,966	69,049		456		456		69,505			0	1,061	12/17/2036.	1FE
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR	..	06/29/2020.	Basis Adjustment		517,800	7,569,816	517,800					0		517,800			0		12/17/2036.	1FE
02666Q G7 2	American Honda Fin Corp MT Nt 3.875% 0	..	06/29/2020.	Basis Adjustment		4,897	800,000	4,897					0		4,897			0		09/21/2020.	1FE
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1	..	06/25/2020.	Paydown		347,844	347,844	335,017	341,802		6,042		6,042		347,844			0	3,654	03/25/2035.	1FM
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	06/01/2020.	Paydown		23,008	23,008	22,695	22,888		120		120		23,008			0	624	03/25/2027.	1FM
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	06/01/2020.	Paydown		9	9	9	9				0		9			0		08/25/2027.	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	06/15/2020.	Redemption 100.0000		63,239	63,239	63,239	63,239				0		63,239			0	1,672	02/15/2025.	1
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	06/01/2020.	Paydown		487,792	487,792	488,095			(303)		(303)		487,792			0	3,490	12/25/2059.	1FE
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt 4	..	06/29/2020.	Basis Adjustment		577,109	3,250,000	577,109					0		577,109			0		01/23/2029.	2FE
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11	..	06/25/2020.	Paydown		460,731	460,731	439,495	450,744		9,987		9,987		460,731			0	4,560	11/25/2034.	1FM
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	06/22/2020.	Paydown		27,333	27,333				27,333		27,333		27,333			0	531	06/21/2029.	1FM
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20	..	06/25/2020.	Paydown		102,917	102,917	98,828	100,011		2,906		2,906		102,917			0	1,011	11/25/2033.	1FM
05357H AA 8	A	..	06/01/2020.	Paydown		5,500,000	5,500,000	5,689,288	5,525,798		(25,798)		(25,798)		5,500,000			0	104,639	12/05/2032.	1FM
05565S AA 2	Burlington Northern PTC Ser 2006-2 5.6..	..	04/01/2020.	Various		443,492	443,492	443,492	443,492				0		443,492			0	12,482	04/01/2024.	1FE
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3 5.3	..	04/01/2020.	Various		508,088	508,088	508,088	508,088				0		508,088			0	13,571	04/01/2024.	1FE
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA Cl A1R.	..	04/20/2020.	Paydown		841,441	841,441	841,441	841,441				0		841,441			0	12,946	07/20/2025.	1FE
05951G AV 4	Banc of America Funding Corp RMBS Ser 20	..	06/01/2020.	Paydown		23,966	27,026	23,920	23,844	160	31		191		24,035		(69)	(69)	713	03/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B	..	06/29/2020.	Basis Adjustment		1,069,770	10,850,000	1,069,770					0		1,069,770			0		02/01/2050.	1FM
07274E AG 8	Bayer US Finance LLC Sr Nt 3.375% 10/0	..	06/29/2020.	Basis Adjustment		285,268	3,000,000	285,268					0		285,268			0		10/08/2024.	2FE
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2020.	Paydown		443,931	443,931	456,850	453,222		(9,291)		(9,291)		443,931			0	7,433	06/28/2053.	1FM
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2020.	Paydown		53,906	53,906	55,284	54,953		(1,047)		(1,047)		53,906			0	788	01/25/2055.	1FM
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	06/29/2020.	Paydown		163,381	163,381	164,437	164,280		(899)		(899)		163,381			0	2,095	03/28/2057.	1FM
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2020.	Paydown		743,591	743,591	736,352	737,062		6,529		6,529		743,591			0	10,867	05/28/2069.	1FM
07333B AA 6	Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2020.	Paydown		460,842	460,842	467,610			(6,769)		(6,769)		460,842			0	3,288	06/28/2054.	1FM
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.	..	06/25/2020.	Paydown		113,350	113,350	106,904	106,904		6,446		6,446		113,350			0	1,040	09/25/2034.	1FM
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl	..	06/25/2020.	Paydown		10,817	13,064	5,676	5,676				0		5,676		5,141	5,141	89	03/25/2037.	1FM
099724 AJ 5	Borg Warner Automotive Sr Nt 3.375% 03	..	06/29/2020.	Basis Adjustment		319,638	1,000,000	319,638					0		319,638			0		03/15/2025.	2FE
110122 BD 9	Bristol-Myers Squibb Co Sr Nt 3.950% 1..	..	06/29/2020.	Basis Adjustment		25,707	2,500,000	25,707					0		25,707			0		10/15/2020.	1FE
110122 BZ 0	Bristol-Myers Squibb Co Sr Nt 2.900% 0..	..	06/29/2020.	Basis Adjustment		138,954	1,000,000	138,954					0		138,954			0		07/26/2024.	1FE
110122 CA 4	Bristol-Myers Squibb Co Sr Nt 3.200% 0..	..	06/29/2020.	Basis Adjustment		497,200	4,000,000	497,200					0		497,200			0		06/15/2026.	1FE
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	04/15/2020.	Redemption 100.0000		188,723	188,723	188,723	188,723				0		188,723			0	6,822	10/15/2022.	1
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C	..	06/14/2020.	Paydown		1,444,674	1,444,674	1,444,513	1,444,562		112		112		1,444,674			0	16,322	09/14/2026.	1FE
12524@ AA 8	CED Wind Holdings LLC Sec Nt 4.410% 12	..	06/30/2020.	Redemption 100.0000		878,994	878,994	878,994	878,994				0		878,994			0	19,382	12/31/2028.	2
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C	..	06/29/2020.	Basis Adjustment		86,004	1,000,000	86,004					0		86,004			0		06/15/2050.	1FM
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21	..	04/01/2020.	Call 0.0000		217,649							0					0	217,649	11/15/2021.	2FE
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A 3.000%	..	06/01/2020.	Paydown		1,353,741	1,353,741	1,365,779	1,363,403		(9,662)		(9,662)		1,353,741			0	16,952	04/25/2057.	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..	..	06/01/2020.	Paydown		33,122	40,111	32,497	32,497				0		32,497		625	625	995	02/25/2037.	1FM
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser..	..	06/01/2020.	Paydown		18,054	18,054	17,552	17,911		11		11		17,922		131	131	398	02/25/2022.	1FM
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	05/01/2020.	Paydown				37,822	16,460		(16,460)		(16,460)					0	2,103	03/10/2047.	1FE
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C	..	06/01/2020.	Paydown		2,217	2,217	2,283	2,243		(26)		(26)		2,217			0	38	07/10/2048.	1FM
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C	..	06/01/2020.	Paydown		288,818	288,818	291,693	289,906		(1,089)		(1,089)		288,818			0	3,715	08/10/2055.	1FM
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C	..	06/29/2020.	Basis Adjustment		64,915	800,000	64,915					0		64,915			0		10/10/2048.	1FM
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	06/15/2020.	Redemption 100.0000		37,790	37,790	37,790	37,790				0		37,790			0	1,064	07/15/2022.	2
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-	..	06/01/2020.	Paydown		1,306,309	1,306,309	1,343,049	1,329,273		(22,963)		(22,963)		1,306,309			0	16,536	03/25/2043.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	06/10/2020.	Various		101,726	101,726	117,058	110,985		(9,259)		(9,259)		101,726			0	2,560	12/10/2028.	2FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	06/10/2020.	Various		169,765	169,765	171,284	171,065		(1,301)		(1,301)		169,765			0	4,915	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	06/10/2020.	Various		46,628	46,628	60,277	55,513		(8,885)		(8,885)		46,628			0	1,460	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	06/10/2020.	Redemption 100.0000		87,174	87,174	87,174	87,174				0		87,174			0	1,709	01/10/2036.	2FE
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A 0.685%	..	06/25/2020.	Paydown		356,325	356,325	336,170	339,949		16,375		16,375		356,325			0	2,694	10/25/2034.	1FM
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A 0.455%	..	06/15/2020.	Paydown		35,145	35,145	14,656	14,656		20,489		20,489		35,145			0	230	03/15/2034.	1FM
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2020.	Paydown		160,481	160,481	159,051	148,106	11,015	1,360		12,375		160,481			0	3,580	09/25/2035.	1FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.33	..	06/15/2020.	Paydown		40,777	40,777	14,117	14,117		26,660		26,660		40,777			0	243	11/15/2036.	1FM
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	05/01/2020.	Paydown		12,031	12,052	10,082	10,082				0		10,082		1,948	1,948	240	12/25/2035.	1FM
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2020.	Paydown		6,962	6,962	5,824	5,824				0		5,824		1,138	1,138	191	12/25/2035.	2FM
12668F AB 0	CWABS Inc RMBS Ser 2006-I Cl 2A 0.325%	..	06/15/2020.	Paydown		7,951	7,951	7,521	7,551		400		400		7,951			0	48	01/15/2037.	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	06/01/2020.	Paydown		69,091	69,091	67,245	65,569	2,447	1,075		3,522		69,091			0	1,605	12/25/2035.	1FM
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1 3.4	..	06/01/2020.	Paydown		101,524	110,160	82,813	82,813				0		82,813		18,711	18,711	1,679	03/20/2036.	1FM
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5 3.589	..	06/01/2020.	Paydown		122,455	122,455	120,168	120,975		1,480		1,480		122,455			0	2,187	08/25/2034.	1FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	06/01/2020.	Paydown		35,666	35,689	35,126	30,922	4,421	2		4,423		35,344		322	322	765	08/25/2035.	1FM
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva) 3.	..	06/15/2020.	Redemption 100.0000		101,515	101,515	101,515	101,515				0		101,515			0	1,526	12/15/2028.	1
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt 2.780	..	06/15/2020.	Redemption 100.0000		344,031	344,031	344,031	344,031				0		344,031			0	3,907	06/15/2027.	1Z
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser	..	06/29/2020.	Basis Adjustment		3,798	1,097,143	3,798					0		3,798			0		07/17/2023.	1FE
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	..	06/25/2020.	Paydown		136,837	136,837	121,528	121,528		15,309		15,309		136,837			0	849	02/25/2037.	1FM
15200W AB 1	Centerpoint Energy Transition LBASS Ser.	..	04/15/2020.	Paydown		339,563	339,563	339,570	339,559		4		4		339,563			0	3,668	10/15/2020.	1FE
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005	..	06/25/2020.	Paydown		277,777	277,777	255,946	270,047		7,730		7,730		277,777			0	2,143	03/25/2035.	1FM
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B 0.	..	06/25/2020.	Paydown		17,349	32,351	24,761	26,933		135		135		27,068		(9,719)	(9,719)	226	09/25/2036.	1FM
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3	..	06/25/2020.	Paydown		348,246	348,246	335,226	338,647		9,599		9,599		348,246			0	3,126	07/25/2034.	1FM
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3	..	06/01/2020.	Paydown		7,236	7,061	5,999	5,058	1,112	4		1,116		6,174		1,062	1,062	148	07/25/2037.	1FM
17305E GB 5	Citibank Cr Card Issuance Tr LBASS Ser 2	..	04/07/2020.	Paydown		4,000,000	4,000,000	4,003,281	4,000,310		(310)		(310)		4,000,000			0	38,400	04/07/2022.	1FE
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl	..	06/01/2020.	Paydown		1,739,883	1,739,883	1,748,662	538,266		(8,032)		(8,032)		1,739,883			0	14,268	06/25/2058.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
17324V AH 7	P	..	06/01/2020.	Paydown		362,372	362,372	368,258	367,122		(4,750)		(4,750)		362,372			0	5,794	09/25/2042.	1FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser..	..	06/01/2020.	Paydown		714,828	714,828	708,020	530,619		6,476		6,476		714,828			0	7,410	09/25/2064.	1FM
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1	..	06/01/2020.	Paydown		617,909	617,909	609,437	527,248		7,961		7,961		617,909			0	7,051	03/25/2061.	1FM
17327R AA 8	[illegible] Cl	..	06/01/2020.	Paydown		342,615	342,615	350,110			(7,495)		(7,495)		342,615			0	1,617	01/25/2066.	1FM
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	06/01/2020.	Paydown		228,704	228,704	214,998	223,897		4,807		4,807		228,704			0	4,576	06/25/2022.	1FM
21079R AA 0	Continental Airlines Inc LBASS EETC Ser..	..	04/19/2020.	Paydown		473,490	473,490	493,106	485,134		(11,644)		(11,644)		473,490			0	16,343	10/19/2023.	2FE
22534B AA 2	Credit Accept Auto Loan Tr LBASS Ser 201	..	06/15/2020.	Paydown		2,021,385	2,021,385	2,020,988	2,021,276		109		109		2,021,385			0	25,235	02/16/2027.	1FE
22534U AA 0	Credit Accept Auto Loan Tr LBASS Ser 201	..	06/15/2020.	Paydown		1,641,890	1,641,890	1,641,757	1,641,858		33		33		1,641,890			0	18,020	06/15/2026.	1FE
232820 AJ 9	Cytec Inds Inc Sr Nt 3.500% 04/01/23	..	06/29/2020.	Basis Adjustment		550,719	2,000,000	550,719					0		550,719			0		04/01/2023.	2FE
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24	..	06/29/2020.	Basis Adjustment		143,444	1,750,000	143,444					0		143,444			0		06/01/2024.	2FE
233851 BE 3	Daimler Fin NA LLC Sr Nt 2.875% 03/10/.	..	06/29/2020.	Basis Adjustment		17,131	1,600,000	17,131					0		17,131			0		03/10/2021.	2FE
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	06/01/2020.	Paydown		698	698	698	698		1		1		698			0	13	09/25/2033.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	06/01/2020.	Paydown		9,515	9,515	9,512	9,678		(164)		(164)		9,515			0	200	12/25/2033.	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	06/01/2020.	Paydown		12,769	12,769	12,766	12,938		(169)		(169)		12,769			0	246	01/25/2034.	1FM
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt 3.250% 06/3	..	06/29/2020.	Basis Adjustment		338,723	4,125,000	338,723					0		338,723			0		06/30/2026.	2FE
26884T AA 0	ERAC USA Finance Company Sr Nt 5.250%	..	06/29/2020.	Basis Adjustment		19,887	2,000,000	19,887					0		19,887			0		10/01/2020.	2FE
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N	..	06/15/2020.	Redemption 100.0000		489,152	489,152	489,152	489,152				0		489,152			0	17,879	12/15/2020.	1FE
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser	..	05/01/2020.	Paydown		584,909	584,909	584,784	584,890		19		19		584,909			0	6,726	08/01/2021.	1FE
30040W AE 8	Eversource Energy Sr Nt 3.300% 01/15/2	..	06/29/2020.	Basis Adjustment		206,952	2,000,000	206,952					0		206,952			0		01/15/2028.	2FE
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A	..	05/15/2020.	Paydown		175,736	175,736	175,706	175,710		26		26		175,736			0	2,358	02/18/2031.	1FE
30261V AA 0	FREMF Mortgage Trust CMBS Ser 2010-K8 Cl	..	06/01/2020.	Paydown		7,700,000	7,700,000	8,579,484	7,754,397		(54,397)		(54,397)		7,700,000			0	195,314	09/25/2043.	1FM
30263D AJ 9	FREMF Mortgage Trust CMBS Ser 2010-K7 Cl	..	04/01/2020.	Paydown		1,099,493	1,099,493	1,226,880	1,102,566		(3,073)		(3,073)		1,099,493			0	20,672	04/25/2020.	1FM
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%	..	06/29/2020.	Basis Adjustment		7,385	2,725	7,385					0		7,385			0		07/15/2023.	2FE
316773 CT 5	Fifth Third Bancorp Sr Nt 2.875% 07/27	..	06/27/2020.	Call 100.0000		13,500,000	13,500,000	13,680,435	13,527,476		(23,503)		(23,503)		13,503,973		(3,973)	(3,973)	355,781	07/27/2020.	2FE
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4.	..	06/25/2020.	Paydown		1,499,042	1,499,042	1,323,842	1,422,012		77,031		77,031		1,499,042			0	13,821	05/25/2035.	1FM
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR	..	06/01/2020.	Paydown		86,246	86,246	77,529	77,529				0		77,529		8,716	8,716	1,476	11/25/2036.	2FM
337738 AT 5	FiServe Inc Sr Nt 3.200% 07/01/26	..	06/29/2020.	Basis Adjustment		310,735	3,000,000	310,735					0		310,735			0		07/01/2026.	2FE
337932 AL 1	Firstenergy Corp Sr Nt 2.650% 03/01/30	..	06/29/2020.	Basis Adjustment		76,845	1,000,000	76,845					0		76,845			0		03/01/2030.	2FE
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	06/25/2020.	Redemption 4.4840		841	18,749	838	838		2		2		841			0	9,484	08/25/2036.	1FM
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	06/25/2020.	Capital Distribution		17,908		17,908	17,908				0		17,908			0		08/25/2036.	1FM
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	06/01/2020.	Paydown		1,101,550	1,101,550	1,134,527	1,108,068		(6,519)		(6,519)		1,101,550			0	12,298	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
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	05/01/2020.	Paydown		688	688	688	687				0		688			0	13	11/25/2033.	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2020.	Paydown		19,158	19,158	18,206	18,650		508		508		19,158			0	396	06/25/2035.	1FM
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A 3.1	..	06/29/2020.	Basis Adjustment		27,018	2,643,150	27,018					0		27,018			0		09/20/2047.	1FE
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A	..	06/15/2020.	Paydown		383,201	383,201	383,023	383,035		166		166		383,201			0	7,397	10/15/2052.	1FE
391164 AF 7	Great Plains Energy Sr Nt 5.292% 06/15..	..	06/29/2020.	Basis Adjustment		177,932	1,000,000	177,932					0		177,932			0		06/15/2022.	2FE
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A 3.193%	..	06/25/2020.	Paydown		553,170	553,170	553,163	553,167		4		4		553,170			0	7,348	01/25/2023.	1FE
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B 3.5	..	06/25/2020.	Paydown		487,733	487,733	483,437	485,028		2,705		2,705		487,733			0	7,280	01/25/2023.	1FE
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A 3.2	..	06/25/2020.	Paydown		711,249	711,249	709,908	710,408		841		841		711,249			0	9,660	02/25/2023.	1FE
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B 3.7	..	06/25/2020.	Paydown		199,006	199,006	197,485	198,035		972		972		199,006			0	3,070	02/25/2023.	1FE
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C	..	06/19/2020.	Paydown		86,003	85,818	16,305	16,305				0		16,305		69,698	69,698	702	06/21/2037.	1FM
41242* AR 3	Hardwood Funding LLC Sr Nt 3.010% 06/0	..	06/30/2020.	Call 102.1803		308,471	301,889	305,808	303,279		(474)		(474)		302,805		(916)	(916)	11,681	06/07/2021.	1FE
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl	..	06/20/2020.	Paydown		448,922	448,922	451,413	451,328		(2,406)		(2,406)		448,922			0	8,995	09/21/2040.	1FE
42770U AA 1	CL	..	06/20/2020.	Paydown		209,918	209,918	209,894	209,899		18		18		209,918			0	4,370	09/20/2040.	1FE
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl	..	06/20/2020.	Paydown		220,477	220,477	220,470	220,471		7		7		220,477			0	4,909	09/20/2041.	1FE
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl	..	06/25/2020.	Paydown		599,387	599,387	566,140	578,196		21,191		21,191		599,387			0	4,494	04/25/2036.	1FM
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl	..	06/25/2020.	Paydown		12,224	12,224	11,301	11,301		923		923		12,224			0	90	03/25/2035.	1FM
438516 BW 5	Honeywell International Inc Sr Nt 2.30.....	..	06/29/2020.	Basis Adjustment		93,744	1,500,000	93,744					0		93,744			0		08/15/2024.	1FE
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-	..	06/01/2020.	Paydown		43,326	43,859	26,648	26,648				0		26,648		16,678	16,678	656	09/25/2037.	1FM
446413 AL 0	Huntington Ingalls Industries Sr Nt 3.....	..	06/29/2020.	Basis Adjustment		655,329	3,750,000	655,329					0		655,329			0		12/01/2027.	2FE
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1 0.	..	06/25/2020.	Paydown		968	968	970	970		(2)		(2)		968			0	8	10/25/2034.	1FM
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1 0.	..	06/25/2020.	Paydown		7,590	7,590	7,609	7,603		(13)		(13)		7,590			0	61	01/25/2035.	1FM
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	06/29/2020.	Redemption 100.0000		139,415	139,415	139,415	125,646				0		139,415			0	3,662	10/25/2056.	2FE
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C.	..	06/01/2020.	Paydown		106,672	106,672	109,664	106,535		137		137		106,672			0	2,070	07/25/2033.	1FE
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1	..	06/01/2020.	Paydown		173,953	173,953	174,047	173,951		2		2		173,953			0	3,853	01/25/2051.	1FM
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1	..	05/01/2020.	Paydown		55,702	66,826	45,189	45,415	5,166		5,392	(226)		45,189		10,513	10,513	1,537	08/25/2037.	1FM
465685 AP 0	ITC Holdings Corp Sr Nt 3.350% 11/15/2.	..	06/29/2020.	Basis Adjustment		157,358	1,500,000	157,358					0		157,358			0		11/15/2027.	2FE
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1	..	06/01/2020.	Paydown		3,961	3,837	3,820	3,529	293			293		3,822		139	139	69	04/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3	..	06/01/2020.	Paydown		7,019	6,742	6,345	6,444		25		25		6,469		550	550	181	08/25/2022.	2FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	06/01/2020.	Paydown		521,121	521,121	526,330	521,904		(783)		(783)		521,121			0	7,246	01/15/2046.	1FM
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	06/01/2020.	Paydown		237,620	237,620	244,569	234,418		4,973		4,973		239,391		(1,770)	(1,770)	4,256	04/15/2047.	1FM
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2	..	06/05/2020.	Paydown		465,522	465,522	463,555	465,243		279		279		465,522			0	13,058	06/05/2023.	1FE
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt 4.300...	..	06/29/2020.	Basis Adjustment		106,110	1,000,000	106,110					0		106,110			0		01/15/2026.	1FE
502431 AE 9	L3Harris Tech Inc Sr Nt 4.400% 06/15/2..	..	05/05/2020.	Tax Free Exchange		9,345,408	8,460,000	9,392,243	9,379,532		(34,125)		(34,125)		9,345,408			0	144,760	06/15/2028.	2FE
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	06/15/2020.	Redemption 100.0000		71,984	71,984	75,496	72,237		(252)		(252)		71,984			0	2,223	01/15/2021.	4
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1 6	..	04/01/2020.	Paydown		289,509	289,509	290,536	290,265		(756)		(756)		289,509			0	5,790	04/25/2036.	1FM
532716 AU 1	Limited Brands Inc High Yield Corp 5.6....	..	06/05/2020.	Various		11,050,179	11,000,000	11,777,500	11,284,322		(55,798)		(55,798)		11,228,524		(178,345)	(178,345)	501,155	02/15/2022.	4FE
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2	..	06/25/2020.	Paydown		367,079	367,079	348,381	354,097		12,982		12,982		367,079			0	3,203	08/25/2035.	1FM
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1 2.588% 02	..	06/01/2020.	Paydown		200,888	200,888	200,886	200,801		86		86		200,888			0	2,160	02/25/2057.	1FM
55336V AJ 9	MPLX LP Sr Nt 4.875% 06/01/25	..	06/29/2020.	Basis Adjustment		303,852	2,500,000	303,852					0		303,852			0		06/01/2025.	2FE
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27	..	06/29/2020.	Basis Adjustment		178,574	1,000,000	178,574					0		178,574			0		03/01/2027.	2FE
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	04/20/2020.	Paydown		2,294,338	2,294,338	2,294,338	2,294,338				0		2,294,338			0	36,576	07/20/2026.	1FE
56081# AR 1	Major League Baseball Tr Nt 3.440% 12/.	..	06/10/2020.	Call 100.0000		4,064,324	4,064,324	4,064,324	4,064,324				0		4,064,324			0	62,951	12/10/2020.	1FE
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200	..	06/25/2020.	Paydown		451,682	451,682	414,831	426,125		25,558		25,558		451,682			0	3,598	07/25/2034.	1FM
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-..	..	06/01/2020.	Paydown		357,460	357,460	346,679	347,051		10,410		10,410		357,460			0	4,592	04/25/2055.	1FM
59166D AA 5	Metlife Securitization Trust RMBS Ser 20...	..	06/01/2020.	Paydown		638,385	638,385	639,557	639,431		(1,046)		(1,046)		638,385			0	9,764	03/25/2057.	1FM
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	06/01/2020.	Paydown		215,851	215,851	218,924	218,731		(2,880)		(2,880)		215,851			0	3,238	04/25/2058.	1FM
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1 6.28.	..	06/15/2020.	Paydown		124,382	124,382	104,590	104,590		19,791		19,791		124,382			0	3,372	02/15/2036.	4FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	06/15/2020.	Paydown		69,277	69,277	69,276	69,277				0		69,277			0	1,678	07/15/2038.	4FE
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4	..	06/01/2020.	Paydown		316,775	316,775	321,662			(4,887)		(4,887)		316,775			0	1,257	04/25/2066.	1FM
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	06/01/2020.	Paydown		192,903	192,903	191,630			1,273		1,273		192,903			0	684	07/25/2059.	1FM
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201	..	06/29/2020.	Basis Adjustment		128,198	2,200,000	128,198					0		128,198			0		12/15/2049.	1FM
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	..	06/25/2020.	Paydown		52,917	52,917	48,684	49,862		3,055		3,055		52,917			0	484	08/25/2034.	1FM
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2	..	06/01/2020.	Paydown		438,820	438,820	444,259	439,429		(609)		(609)		438,820			0	9,046	06/15/2044.	1FM
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1	..	06/25/2020.	Paydown		84,089	84,089	16,742	16,742		67,347		67,347		84,089			0	788	08/25/2036.	1FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	06/01/2020.	Paydown		42,884	42,884	42,541	42,622		262		262		42,884			0	482	12/15/2048.	1FM
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9	..	06/01/2020.	Paydown		367,687	367,687	353,052	363,935		3,752		3,752		367,687			0	4,349	05/15/2046.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10	..	06/01/2020.	Paydown		1,885,526	1,885,526	1,942,065	1,896,625		(11,099)		(11,099)		1,885,526			0	36,179	07/15/2046.	1FM
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	06/01/2020.	Paydown		2,090,093	2,090,093	2,152,732	2,103,468		(13,374)		(13,374)		2,090,093			0	33,502	08/15/2046.	1FM
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl	..	06/01/2020.	Paydown		400,720	400,720	400,174	400,098		621		621		400,720			0	5,127	02/15/2048.	1FM
61764R BF 4	Morgan Stanley BAML Tr CMBS Ser 2015-C20	..	06/29/2020.	Basis Adjustment		253,389	401,000	253,389					0		253,389			0		02/15/2048.	1FM
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.	..	04/15/2020.	Redemption 100.0000		1,394,971	1,394,971	1,394,971	1,394,971				0		1,394,971			0	19,739	03/31/2024.	1FE
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser	..	06/25/2020.	Paydown		434,938	434,938	367,251	389,861		45,077		45,077		434,938			0	2,804	03/25/2037.	1FM
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	06/15/2020.	Redemption 100.0000		24,456	24,456	24,456	24,456				0		24,456			0	721	01/15/2021.	1
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-	..	06/29/2020.	Basis Adjustment		95,374	2,121,720	95,374					0		95,374			0		01/25/2054.	1FE
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-	..	06/01/2020.	Paydown		230,168	230,168	236,147	235,577		(5,409)		(5,409)		230,168			0	4,107	03/25/2036.	1FM
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	06/01/2020.	Paydown		991,049	991,049	1,013,810	1,013,309		(22,260)		(22,260)		991,049			0	14,789	09/25/2059.	1FM
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	06/01/2020.	Paydown		467,410	467,410	471,677	471,368		(3,958)		(3,958)		467,410			0	7,803	04/25/2057.	1FM
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-	..	06/01/2020.	Paydown		51,488	51,488	52,292			(805)		(805)		51,488			0	118	11/25/2059.	1FE
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-	..	06/29/2020.	Basis Adjustment		65,956	1,398,543	65,956					0		65,956			0		11/25/2054.	1FE
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-	..	06/01/2020.	Paydown		214,969	214,969	217,219	217,013		(2,045)		(2,045)		214,969			0	2,807	09/25/2056.	1FM
64829K BW 9	New Residential Mtg Ln Tr RMBS Ser 2017-	..	06/01/2020.	Paydown		198,683	198,683	197,689			993		993		198,683			0	1,308	03/25/2057.	1FM
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-	..	06/01/2020.	Paydown		80,670	80,670	81,275			(605)		(605)		80,670			0	364	11/25/2056.	1FM
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	06/01/2020.	Paydown		234,504	234,504	242,415	241,825		(7,321)		(7,321)		234,504			0	3,916	08/27/2057.	1FM
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-	..	06/01/2020.	Paydown		88,908	88,908	84,018			4,890		4,890		88,908			0	570	08/27/2057.	1FM
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	06/01/2020.	Paydown		113,960	113,960	114,371	114,341		(381)		(381)		113,960			0	1,886	09/25/2057.	1FM
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	06/01/2020.	Paydown		700,215	700,215	725,160	295,276		(24,311)		(24,311)		700,215			0	7,996	12/25/2057.	1FM
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	06/01/2020.	Paydown		835,784	835,784	858,841	502,453		(22,467)		(22,467)		835,784			0	10,925	12/25/2057.	1FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	06/01/2020.	Paydown		363,834	363,834	372,262	372,223		(8,389)		(8,389)		363,834			0	4,974	02/25/2049.	1FM
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-	..	06/01/2020.	Paydown		633,598	633,598	678,346	677,882		(44,284)		(44,284)		633,598			0	11,842	05/25/2058.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-	..	06/29/2020.	Basis Adjustment		23,011	1,786,423	23,011					0		23,011			0		05/25/2058.	1FM
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	06/01/2020.	Paydown		608,036	608,036	624,424	623,744		(15,708)		(15,708)		608,036			0	9,030	08/25/2059.	1FM
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-	..	06/01/2020.	Paydown		662,724	662,724	681,590			(18,866)		(18,866)		662,724			0	9,687	10/25/2059.	1FE
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	06/01/2020.	Paydown		156,554	156,554	160,542			(3,987)		(3,987)		156,554			0	457	12/25/2058.	1FM
65341K BD 7	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	06/29/2020.	Basis Adjustment		43,830	3,333,333	43,830					0		43,830			0		10/16/2023.	1FE
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	06/29/2020.	Basis Adjustment		13,217	1,500,000	13,217					0		13,217			0		02/15/2024.	1FE
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24.	..	06/29/2020.	Basis Adjustment		49,927	450,000	49,927					0		49,927			0		11/15/2024.	2FE
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	06/01/2020.	Paydown		2,103	2,103	2,103	2,100		3		3		2,103			0	36	03/25/2034.	1FM
666807 BG 6	[illegible] 08/	..	06/29/2020.	Basis Adjustment		79,052	1,400,000	79,052					0		79,052			0		08/01/2023.	2FE
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	04/01/2020.	Paydown		358,931	358,931	359,540	359,053		(122)		(122)		358,931			0	12,636	10/01/2023.	2FE
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	06/07/2020.	Redemption 100.0000		181,470	181,470	181,470	181,470				0		181,470			0	4,918	11/07/2023.	1
68902V AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15.	..	06/29/2020.	Basis Adjustment		103,238	180,000	103,238					0		103,238			0		02/15/2030.	2FE
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-	..	06/25/2020.	Paydown		188,887	188,887	181,449	184,696		4,191		4,191		188,887			0	1,808	10/25/2034.	1FM
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-	..	06/25/2020.	Paydown		999,153	999,153	961,997	976,939		22,214		22,214		999,153			0	12,547	12/25/2034.	1FM
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A	..	06/15/2020.	Redemption 100.0000		218,588	218,588	220,228	219,944		(1,356)		(1,356)		218,588			0	3,162	01/15/2032.	1
708696 BZ 1	Pennsylvania Elec Co Sr Nt 3.600% 06/0.	..	06/29/2020.	Basis Adjustment		283,478	2,500,000	283,478					0		283,478			0		06/01/2029.	2FE
71270Q EB 8	Peoples United Bank Sr Nt 4.000% 07/15	..	06/29/2020.	Basis Adjustment		329,966	98,000	329,966					0		329,966			0		07/15/2024.	2FE
713448 DN 5	Pepsico Inc Sr Nt 2.375% 10/06/26	..	06/29/2020.	Basis Adjustment		279,655	812,000	279,655					0		279,655			0		10/06/2026.	1FE
720198 AC 4	Piedmont Operating Partnership Sr Nt 3...	..	06/29/2020.	Basis Adjustment		5,229	1,379,000	5,229					0		5,229			0		06/01/2023.	2FE
720198 AD 2	Piedmont Operating Partnership Sr Nt 4...	..	06/29/2020.	Basis Adjustment		43,146	1,075,000	43,146					0		43,146			0		03/15/2024.	2FE
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N	..	06/26/2020.	Paydown		112,077	112,077	83,962	89,540		22,536		22,536		112,077			0	1,104	09/26/2034.	1FE
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	06/23/2020.	Paydown		21,349	21,349	1,185	1,181		20,168		20,168		21,349			0	254	03/23/2035.	3FE
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt..	..	06/24/2020.	Paydown		49,831	49,831	42,984	37,060		12,771		12,771		49,831			0	969	12/24/2033.	1FE
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.	..	06/24/2020.	Paydown		36,152	36,152	23,679	13,813		22,338		22,338		36,152			0	719	12/24/2033.	1FE
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.	..	06/23/2020.	Redemption 100.0000		46,876	46,876	35,860	38,252		8,623		8,623		46,876			0	420	06/23/2035.	1FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..	..	06/22/2020.	Paydown		2,401	2,401	1,638	1,808		593		593		2,401			0	20	12/22/2035.	1FE
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C	..	06/23/2020.	Paydown		591,251	591,251	416,832	457,982		133,269		133,269		591,251			0	5,091	09/23/2035.	1FE
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se	..	06/22/2020.	Paydown		572,641	572,641	376,798	456,837		115,803		115,803		572,641			0	3,131	12/22/2036.	2FE
741382 AC 9	P	..	04/29/2020.	Paydown		(194,756)	(194,756)	(101,930)	(196,398)		1,642		1,642		(194,756)			0	7	03/23/2035.	1FE
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9	..	06/01/2020.	Paydown		3,345	6,688	5,447	5,973		(1)		(1)		5,972		(2,627)	(2,627)	206	10/25/2035.	1FM
74924D AA 7	Residential Accredit Loans Inc RMBS Ser..	..	06/01/2020.	Paydown		56,988	104,846	75,948	75,948				0		75,948		(18,960)	(18,960)	2,835	09/25/2037.	1FM

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75406B AE 7	Residential Asset Secs Corp RMBS Ser 200	..	06/25/2020.	Paydown		341,166	341,166	294,256	326,257		14,909		14,909		341,166			0	2,647	03/25/2036.	1FM
75513E BB 6	Raytheon Tech Corp Sr Nt 2.800% 03/15/	..	06/29/2020.	Basis Adjustment		31,608	1,000,000	31,608					0		31,608			0		03/15/2022.	1FE
75513E BD 2	Raytheon Tech Corp Sr Nt 3.200% 03/15/	..	06/29/2020.	Basis Adjustment		76,080	1,000,000	76,080					0		76,080			0		03/15/2024.	1FE
75973L AA 6	Renew LBASS Ser 2017-1A Cl A 3.670% 09	..	06/20/2020.	Paydown		106,326	106,326	106,298	106,300		26		26		106,326			0	1,627	09/20/2052.	1FE
761713 BT 2	Reynolds American Inc Sr Nt 6.875% 05/.	..	05/01/2020.	Various		10,200,000	10,200,000	10,561,122	10,231,922		(31,922)		(31,922)		10,200,000			0	350,625	05/01/2020.	2FE
774341 AH 4	Rockwell Collins Sr Nt 2.800% 03/15/22..	..	06/10/2020.	Tax Free Exchange		4,002,982	4,000,000	3,997,320	3,998,736		246		246		3,998,982		4,000	4,000	82,444	03/15/2022.	1FE
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	06/15/2020.	Paydown		7,962	7,962	8,166	8,050		(88)		(88)		7,962			0	83	03/15/2033.	2FE
785592 AE 6	Sabine Pass Liquefaction Sec Nt 5.625%.	..	06/08/2020.	Call 101.9637		6,627,639	6,500,000	6,490,387	6,498,161		721		721		6,498,881		1,119	1,119	439,436	02/01/2021.	2FE
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A 0.485%	..	06/25/2020.	Paydown		32,526	32,186	11,104	11,109				0		11,109		21,417	21,417	212	04/25/2036.	1FM
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A	..	06/29/2020.	Basis Adjustment		13,653	1,513,987	13,653					0		13,653			0		11/25/2048.	1FM
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-	..	06/25/2020.	Paydown		2,213,961	2,213,961	2,152,732	2,175,676		38,285		38,285		2,213,961			0	15,017	12/25/2036.	1FM
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003	..	06/25/2020.	Paydown		204,790	204,790	188,200	193,843		10,947		10,947		204,790			0	1,999	07/25/2033.	1FM
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003	..	06/25/2020.	Paydown		277,227	277,227	277,657	277,622		(395)		(395)		277,227			0	2,709	10/25/2033.	1FM
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004	..	06/25/2020.	Paydown		253,786	253,786	235,862	239,247		14,539		14,539		253,786			0	2,177	04/25/2034.	1FM
86358E LS 3	Structured Asset Inv Ln Tr RMBS Ser 2004	..	06/25/2020.	Paydown		134,580	134,580	134,457	134,467		113		113		134,580			0	1,315	09/25/2034.	1FM
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005	..	06/25/2020.	Paydown		188,360	188,360	176,352	182,112		6,247		6,247		188,360			0	1,601	02/25/2035.	1FM
86359B JU 6	[illegible] 2004-	..	06/01/2020.	Paydown		763	763	763	762		1		1		763			0	15	03/25/2034.	1FM
86359U AE 9	2006-	..	06/29/2020.	Basis Adjustment		64,315	2,119,330	64,315					0		64,315			0		04/25/2036.	1FM
87246A AG 3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	06/10/2020.	Paydown		654	654	616	616		38		38		654			0	18	08/15/2039.	1FM
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20	..	06/15/2020.	Paydown		142,860	142,860	142,571	142,737		123		123		142,860			0	1,776	12/15/2029.	1FE
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A Cl	..	06/15/2020.	Paydown		397,168	397,168	395,972	396,279		890		890		397,168			0	4,962	06/15/2028.	1FE
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C	..	06/25/2020.	Paydown		172,026	172,026	163,478	169,725		2,301		2,301		172,026			0	1,489	06/25/2036.	1FM
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	06/29/2020.	Basis Adjustment		598,499	1,862,374	598,499					0		598,499			0		09/30/2039.	5FE
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C	..	06/01/2020.	Paydown		422,190	422,190	437,726			(15,536)		(15,536)		422,190			0	2,286	05/25/2058.	1FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	06/01/2020.	Paydown		86,572	86,572	88,655			(2,082)		(2,082)		86,572			0	209	07/25/2059.	1FM
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	06/29/2020.	Basis Adjustment		44,474	3,152,000	44,474					0		44,474			0		07/25/2059.	1FM
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012	..	05/01/2020.	Paydown		228,023	228,023	227,703	227,865		158		158		228,023			0	3,028	12/10/2045.	1FM
904764 AX 5	Unilever Cap Corp Sr Nt 2.600% 05/05/2.	..	06/29/2020.	Basis Adjustment		89,312	2,000,000	89,312					0		89,312			0		05/05/2024.	1FE
907818 DY 1	Union Pacific Corp Nt 3.250% 01/15/25...	..	06/29/2020.	Basis Adjustment		153,107	1,500,000	153,107					0		153,107			0		01/15/2025.	2FE
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 Cl	..	04/11/2020.	Paydown		447,398	447,398	447,398	447,398				0		447,398			0	10,626	04/11/2022.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
92343V BR 4	Verizon Communications Inc Sr Nt 5.150.	..	06/29/2020.	Basis Adjustment		1,074,006	5,000,000	1,074,006					0		1,074,006			0		09/15/2023.	2FE
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1 3.572% 06/	..	06/01/2020.	Paydown		579,072	579,072	579,066	579,035		37		37		579,072			0	8,161	06/25/2054.	1FE
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/	..	06/29/2020.	Basis Adjustment		26,575	2,723,480	26,575					0		26,575			0		11/25/2054.	1FM
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	06/15/2020.	Redemption 100.0000		80,513	80,513	80,513	80,513				0		80,513			0	2,226	04/15/2022.	2
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1	..	06/01/2020.	Paydown		474,419	474,419	488,649	477,789		(3,370)		(3,370)		474,419			0	8,402	07/15/2046.	1FM
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	..	06/29/2020.	Basis Adjustment		13,055	240,000	13,055					0		13,055			0		11/15/2047.	1FM
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	..	06/29/2020.	Basis Adjustment		113,761	3,731,286	113,761					0		113,761			0		11/15/2047.	1FM
931899 9A 8	Walkers SPV Nt 0.175% 09/17/20	..	05/25/2020.	Redemption 100.0000		691,194	691,194				691,194		691,194		691,194			0	4,430	09/17/2020.	6*
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8	..	06/01/2020.	Paydown		76,760	77,116	68,794	68,794				0		68,794		7,966	7,966	1,111	08/25/2046.	1FM
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10	..	06/01/2020.	Paydown		6,154	6,210	6,219	5,983	230			230		6,212		(58)	(58)	93	09/25/2036.	1FM
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12	..	06/01/2020.	Paydown		11,907	12,017	12,053	11,792	243			243		12,035		(128)	(128)	196	10/25/2036.	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	06/01/2020.	Paydown		23,388	23,088	21,186	21,186				0		21,186		2,202	2,202	318	11/25/2036.	1FM
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	06/01/2020.	Paydown		106,256	107,581	82,697	82,697				0		82,697		23,559	23,559	1,409	04/25/2037.	1FM
942683 AF 0	Watson Pharmaceuticals Inc Sr Nt 3.250.	..	05/14/2020.	Tax Free Exchange		4,993,799	5,000,000	4,959,603	4,987,156		1,643		1,643		4,988,799		5,000	5,000	100,660	10/01/2022.	2FE
948741 AH 6	Weingarten Realty Inv Sr Nt 3.375% 10/	..	06/29/2020.	Basis Adjustment		21,913	2,000,000	21,913					0		21,913			0		10/15/2022.	2FE
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	06/01/2020.	Redemption 100.0000		37,885	37,885	37,885	37,885				0		37,885			0	1,050	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	06/15/2020.	Redemption 100.0000		42,673	42,673	44,678	43,726		(1,053)		(1,053)		42,673			0	1,313	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	06/10/2020.	Redemption 100.0000		101,207	101,207	101,207	101,207				0		101,207			0	2,802	10/10/2024.	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	06/01/2020.	Redemption 100.0000		176,062	176,062	176,062	176,062				0		176,062			0	4,844	11/01/2022.	2
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C	..	06/25/2020.	Paydown		27,283	27,283	26,541	26,771		512		512		27,283			0	284	11/25/2035.	1FM
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC	..	06/01/2020.	Paydown		513,970	513,970	520,876	516,459		(2,489)		(2,489)		513,970			0	6,992	04/15/2050.	1FM
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	06/01/2020.	Paydown		170,323	170,323	175,367	172,242		(1,919)		(1,919)		170,323			0	2,580	05/15/2048.	1FM
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	06/29/2020.	Basis Adjustment		5,822	171,247	5,822					0		5,822			0		05/15/2048.	1FM
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC	..	06/29/2020.	Basis Adjustment		111,572	2,000,000	111,572					0		111,572			0		12/15/2059.	1FM
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24	..	06/29/2020.	Basis Adjustment		118,608	3,000,000	118,608					0		118,608			0		03/01/2024.	2FE
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27	..	06/29/2020.	Basis Adjustment		317,943	1,000,000	317,943					0		317,943			0		09/12/2027.	2FE
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 0	..	06/22/2020.	Paydown		4,334	4,334	2,938	3,242		1,092		1,092		4,334			0	37	12/22/2035.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
P06076 AA 4	AES El Salvador Trust II Sr Nt 6.750%.....	..	06/09/2020.	Direct		255,700	300,000	247,763	270,956		3,044		3,044		274,000		(18,300)	(18,300)	13,253	03/28/2023.	4FE
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37.....	..	06/29/2020.	Basis Adjustment		871,053	2,000,000	871,053					0		871,053			0		05/15/2037.	1FE
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39.....	..	06/29/2020.	Basis Adjustment		795,291	1,500,000	795,291					0		795,291			0		07/30/2039.	1FE
941053 AH 3	Waste Connections Inc Sr Nt 4.250% 12/.	A	06/29/2020.	Basis Adjustment		86,158	600,000	86,158					0		86,158			0		12/01/2028.	2FE
941053 AJ 9	Waste Connections Inc Sr Nt 3.500% 05/.	A	06/29/2020.	Basis Adjustment		99,666	2,000,000	99,666					0		99,666			0		05/01/2029.	2FE
94106B AA 9	Waste Connections Inc Sr Nt 2.600% 02/.	A	06/29/2020.	Basis Adjustment		98,920	1,750,000	98,920					0		98,920			0		02/01/2030.	2FE
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21.....	D	05/22/2020.	Taxable Exchange		339,115	565,000	305,100	224,762		17,307	165,794	(148,487)		305,100		34,015	34,015	20,434	04/15/2021.	6FE
000000 00 0	Studio City Finance LTD Sr Nt 7.250% 0..	D	06/05/2020.	Direct		435,913	430,000	454,204	453,471		(3,102)		(3,102)		450,369		(14,457)	(14,457)	25,806	02/11/2024.	4FE
000000 00 0	Teva Pharmaceuticals NE Sr Nt 6.000% 0	D	06/09/2020.	Direct		436,800	420,000	434,175	423,150	7,767	(1,084)		6,683		429,833		6,967	6,967	16,520	04/15/2024.	3FE
000000 00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%.	D	04/14/2020.	Direct		638,550	645,000	682,410			(1,788)		(1,788)		680,622		(42,072)	(42,072)	22,456	01/15/2025.	3FE
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt 7.950%	D	04/16/2020.	Direct		1,204,000	1,400,000	1,429,052	1,421,449		(842)		(842)		1,420,607		(216,607)	(216,607)	49,158	05/11/2026.	3FE
05565Q DN 5	BP Capital Markets PLC Nt 3.279% 09/19	D	06/29/2020.	Basis Adjustment		526,170	6,000,000	526,170					0		526,170			0		09/19/2027.	1FE
05971A AE 1	Banco BTG Pactual Sr Nt 4.500% 01/10/2	D	06/12/2020.	Direct		430,650	435,000	432,542	432,556		225		225		432,782		(2,132)	(2,132)	10,114	01/10/2025.	3FE
11042A AA 2	British Airways Plc EETC 4.625% 06/20/..	D	06/20/2020.	Various		288,624	288,624	291,926	289,993		(1,369)		(1,369)		288,624			0	6,674	06/20/2024.	1FE
11042B AA 0	British Airways Plc EETC 5.625% 06/20/..	D	06/20/2020.	Redemption 100.0000		594,201	594,201	601,949	594,950		(749)		(749)		594,201			0	16,712	06/20/2020.	2FE
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..	C	06/20/2020.	Redemption 100.0000		17,483	17,483	17,483	17,483				0		17,483			0	332	06/20/2031.	1FE
12642K AB 0	CSN Islands XI Corp Sr Nt 6.750% 01/28	D	05/19/2020.	Direct		348,475	530,000	530,000					0		530,000		(181,525)	(181,525)	11,229	01/28/2028.	4FE
15236F AB 6	Centrais Eletricas Brasilier Sr Nt 4.6.....	D	04/28/2020.	Direct		170,200	200,000	200,000					0		200,000		(29,800)	(29,800)	2,210	02/04/2030.	3FE
21684A AA 4	Rabobank Nederland Sub Nt 4.625% 12/01	D	06/29/2020.	Basis Adjustment		510,280	3,000,000	510,280					0		510,280			0		12/01/2023.	2FE
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29.....	D	04/16/2020.	Direct		191,625	210,000	209,973	209,988		12		12		210,000		(18,375)	(18,375)	8,342	09/20/2029.	3FE
22530E AA 0	Credicorp Ltd Sr Nt 2.750% 06/17/25.....	D	06/11/2020.	Direct		200,000	200,000	198,918					0		198,918		1,082	1,082		06/17/2025.	2FE
225313 AM 7	Credit Agricole SA Sub Nt 3.250% 01/14..	D	06/29/2020.	Basis Adjustment		112,414	740,000	112,414					0		112,414			0		01/14/2030.	2FE
25381X AA 1	Digicel Intl Finance 1st Lien 8.750% 0.....	D	05/28/2020.	Direct		260,992	273,648	191,704			378		378		192,082		68,910	68,910	1,064	05/25/2024.	5Z
25381X AB 9	Digicel Intl Finance Sr Nt 13.000% 12/3....	D	05/28/2020.	Direct		122,665	138,604	92,524			492		492		93,016		29,648	29,648	1,063	12/31/2025.	5Z
25381X AC 7	Digicel Intl Finance Sub Nt 8.000% 12/....	D	05/28/2020.	Direct		68,276	109,242	56,896			93		93		56,989		11,287	11,287	1,117	12/31/2026.	5
25382D AA 4	Digicel Group Two Ltd 1st Lien 8.250%....	D	06/22/2020.	Taxable Exchange		471,663	759,000	303,600	423,143	28,463		148,005	(119,542)		303,600		168,063	168,063		12/30/2022.	6FE
25382F AA 9	Digicel Group Two Ltd Sr Nt 9.125% 04/..	D	06/23/2020.	Taxable Exchange		50,027	1,429,340	114,347	143,287			28,940	(28,940)		114,347		(64,320)	(64,320)		04/01/2024.	6FE
25382F AB 7	Digicel Group Two Ltd Sr Nt 8.250% 09/..	D	06/23/2020.	Taxable Exchange		14,560	416,000	54,080	83,200			29,120	(29,120)		54,080		(39,520)	(39,520)		09/30/2022.	6FE
25615W AB 9	Docuformas SA Sr Nt 10.250% 07/24/24..	D	04/23/2020.	Direct		476,044	835,000	827,034	827,582		404		404		827,986		(351,942)	(351,942)	63,963	07/24/2024.	3FE
29246Q AE 5	Empresa De Transporte ME Sr Nt 4.700%	D	05/05/2020.	Direct		252,500	250,000	246,790					0		246,790		5,710	5,710		05/07/2050.	1FE
30217A AC 7	Experian Finance PLC Sr Nt 2.750% 03/0	D	06/29/2020.	Basis Adjustment		267,885	5,000,000	267,885					0		267,885			0		03/08/2030.	2FE
40053F AC 2	Grupo Aval Ltd Sr Nt 4.375% 02/04/30.....	D	05/05/2020.	Direct		380,250	450,000	447,444			53		53		447,497		(67,247)	(67,247)	5,086	02/04/2030.	3FE
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28.....	C	06/29/2020.	Basis Adjustment		651,775	5,000,000	651,775					0		651,775			0		01/29/2028.	2FE
456873 AA 6	Ingersoll-Rand Lux Finance Nt 2.625% 0.	C	04/13/2020.	Call 100.0000		3,000,000	3,000,000	2,998,707	2,999,873		108		108		2,999,981		19	19	35,438	05/01/2020.	2FE
46650C AA 7	JBS Investments II GMBH Sr Nt 7.000% 0	D	04/27/2020.	Direct		1,073,600	1,060,000	1,075,900	1,073,870		(989)		(989)		1,072,882		718	718	58,374	01/15/2026.	3FE
46650C AB 5	JBS Investments II GMBH Sr Nt 5.750% 0	D	05/13/2020.	Direct		190,500	200,000	200,000	200,000				0		200,000		(9,500)	(9,500)	9,104	01/15/2028.	3FE
55388R AA 4	MV24 Capital BV 1st Lien 6.748% 06/01/.	D	06/01/2020.	Redemption 100.0000		17,800	17,800	17,800	17,800				0		17,800			0	601	06/01/2034.	3FE
71647N AA 7	Petrobras Global Finance Nt 5.625% 05/..	D	05/13/2020.	Direct		406,550	470,000	503,840			(101)		(101)		503,739		(97,189)	(97,189)	12,852	05/20/2043.	3FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%...	D	06/04/2020.	Direct		437,675	410,000	393,600			38		38		393,638		44,037	44,037	6,208	03/19/2049.	3FE
716743 AR 0	Petronas Cap Ltd Sr Nt 4.550% 04/21/50.	D	04/15/2020.	Direct		469,125	450,000	450,000					0		450,000		19,125	19,125		04/21/2050.	2Z
83006L AB 9	Sixsigma Networks Mexico Sr Nt 7.500%.	D	06/11/2020.	Direct		413,850	445,000	445,000	445,000				0		445,000		(31,150)	(31,150)	20,674	05/02/2025.	4FE

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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	For eign	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
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	05/07/2020.	Direct		318,900	710,000	710,000	597,692	112,308			112,308		710,000		(391,100)	(391,100)	34,386	03/01/2025.	5FE
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1	D	04/12/2020.	Redemption 100.0000		526,316	526,316	526,316	526,316				0		526,316			0	6,316	10/12/2026.	2
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro	D	04/12/2020.	Redemption 100.0000		390,562	390,562	390,562	390,562				0		390,562			0	5,780	04/12/2027.	2
G7178* AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A	B	04/16/2020.	Redemption 100.0000		498,280	498,280	525,040	530,280				0	(5,240)	498,280	(26,760)		(26,760)	6,702	04/16/2028.	2FE
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S	B	04/16/2020.	Redemption 100.0000		498,280	498,280	521,920	530,280				0	(8,360)	498,280	(23,640)		(23,640)	6,901	04/16/2028.	2FE
G8038# AK 4	Serco Group plc Sr Nt Ser A 3.770% 05/	D	05/14/2020.	Maturity		4,132,758	4,132,758	4,132,758	4,118,334	14,425			14,425		4,132,758			0	77,902	05/14/2020.	3
N9417J AB 7	VTR Finance BV Secured Nt 6.875% 01/15	D	06/24/2020.	Direct		1,662,886	1,647,000	1,652,818	1,646,208	4,203	(250)		3,953		1,650,161		12,725	12,725	101,153	01/15/2024.	4FE
3899999. Total - Bonds - Industrial and Miscellaneous						188,838,679	329,936,067	190,625,719	162,348,763	192,906	1,074,182	377,251	889,837	(13,600)	189,675,480	(50,400)	(1,188,675)	(1,239,075)	4,254,205	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
000000 00 0	Animal Supply Company New Term Ln Nt 1	..	06/02/2020.	Redemption 100.0000		4,535	4,535	4,423			112		112		4,535			0	150	02/22/2022.	5Z
000000 00 0	Centric Brands Inc New Term Ln Nt 1 7	..	05/20/2020.	Redemption 100.0000		84,499	84,499	84,499					0		84,499			0	182	10/29/2023.	4PL
000000 00 0	US Radiology Specialists Inc Additional	..	06/30/2020.	Redemption 100.0000		1,757	1,757	1,729			27		27		1,757			0	41	01/01/2024.	4FE
000000 00 0	Advanced Infusion Solutions Last Out Ter	..	06/30/2020.	Redemption 100.0000		22,033	22,033	21,581	21,600		433		433		22,033			0	810	06/27/2024.	4Z
000000 00 0	Westrock Coffee Holdings LLC Term Ln Nt	..	06/30/2020.	Redemption 100.0000		18,750	18,750	18,422			328		328		18,750			0	278	02/28/2025.	4Z
000000 00 0	HCA Inc Term Ln B-12 Nt 1 2.068% 03/13	..	06/30/2020.	Redemption 100.0000		4,002	4,002	4,002	4,002				0		4,002			0	58	03/13/2025.	2FE
000000 00 0	Lytx Term Ln Nt 1 7.000% 02/28/26	..	06/30/2020.	Redemption 100.0000		13,355	13,355	13,108			247		247		13,355			0	327	02/28/2026.	4Z
000000 00 0	Lytx Delayed Draw Term Ln Nt 1 7.000%	..	06/30/2020.	Redemption 100.0000		1,161	1,161	1,150			12		12		1,161			0	18	02/28/2026.	4Z
000000 00 0	Messer Industries Initial Term B-1 Loan	..	06/30/2020.	Redemption 100.0000		50,000	50,000	50,094	50,064	23	(87)		(64)		50,000			0	1,061	03/01/2026.	4FE
000000 00 0	Pathway Partners Vet Mgmt LLC 1st Lien D	..	06/24/2020.	Direct		229,047	234,920	234,920					0		234,920		(5,873)	(5,873)	1,598	04/01/2026.	3Z
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	06/30/2020.	Redemption 100.0000		12,780	12,780	12,750	12,751		29		29		12,780			0	227	09/20/2026.	2FE
000000 00 0	First American Payment Sys Term Ln Nt 1.	..	06/30/2020.	Redemption 100.0000		3,886	3,886	3,847			39		39		3,886			0		03/04/2027.	4FE
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	06/29/2020.	Tax Free Exchange		80,945	80,945	80,945					0		80,945			0	470	04/15/2025.	3FE
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.	..	06/30/2020.	Redemption 100.0000		5,332	5,332	5,244	5,224	27	79		106		5,332			0	202	04/15/2025.	3PL
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.683%	..	04/01/2020.	Redemption 100.0000		3,499	3,499	3,411			87		87		3,499			0	48	02/07/2026.	3Z
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te	..	06/30/2020.	Redemption 100.0000		895	895	835			60		60		895			0		04/28/2022.	4FE
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	06/30/2020.	Redemption 100.0000		5,625	5,625	5,500			125		125		5,625			0	97	07/12/2025.	4Z
02358@ AA 0	5.178%	..	04/01/2020.	Redemption 100.0000		5,518	5,518	5,408	5,408	1	110		111		5,518			0	38	11/25/2025.	4Z
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2020.	Tax Free Exchange		9,604	9,747	9,552	9,589		15		15		9,604			0	316	08/24/2024.	4FE
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	06/30/2020.	Redemption 100.0000		9,747	9,747	9,604			143		143		9,747			0	8	08/24/2024.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.691%	..	05/05/2020.	Direct		1,265,298	1,352,782	1,200,154	603,033		811		811		1,202,158		63,140	63,140	23,936	02/11/2026.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 7 4.691%	..	06/30/2020.	Redemption 100.0000		1,543	1,543	1,255			289		289		1,543			0	4	02/11/2026.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.691%	..	06/12/2020.	Tax Free Exchange		1,255	1,543	1,250			4		4		1,255			0	33	02/11/2026.	4FE
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1	..	06/30/2020.	Redemption 100.0000		22,104	22,104	22,203	22,172	27	(95)		(68)		22,104			0	382	01/19/2024.	3FE
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	06/30/2020.	Redemption 100.0000		801	801	788			14		14		801			0	9	01/02/2026.	5Z
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	04/20/2020.	Tax Free Exchange		788	801	787					0		788			0	8	01/02/2026.	5
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		1,461	1,461	1,442	1,445		17		17		1,461			0	48	01/02/2025.	5
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	06/30/2020.	Tax Free Exchange		1,446	1,461	1,442	1,445		1		1		1,446			0	48	01/02/2025.	5
12632B AG 1	CPI International Inc 1st Lien Term Ln N	..	06/30/2020.	Redemption 100.0000		42,500	42,500	42,500	40,800	1,700			1,700		42,500			0	1,040	07/26/2024.	4FE
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 2 5.6	..	06/30/2020.	Redemption 100.0000		9,802	9,802	9,624			178		178		9,802			0	104	08/14/2023.	4PL
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 6.0	..	04/30/2020.	Tax Free Exchange		9,624	9,802	9,508	9,609		16		16		9,624			0	225	08/14/2023.	4PL

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										11	12	13	14	15							
CUSIP Identification	Description	For eign	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
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 2	..	06/30/2020.	Redemption 100.0000		5,314	5,314	5,261			52		52		5,314			0	56	08/14/2023.	3PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	04/30/2020.	Tax Free Exchange		5,261	5,314	5,234	5,256		6		6		5,261			0	123	08/14/2023.	3PL
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 4...	..	06/30/2020.	Redemption 100.0000		18,229	18,229	18,269			(40)		(40)		18,229			0	341	01/31/2027.	4Z
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-.	..	06/30/2020.	Redemption 100.0000		12,500	12,500	12,516	12,484		16		16		12,500			0	227	05/17/2026.	3FE
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1 1.935	..	04/27/2020.	Redemption 100.0000		1,306,248	1,306,248	1,310,384	1,308,565	683	(2,999)		(2,316)		1,306,248			0	14,019	04/13/2024.	3FE
15644G A* 5	Centric Brands Inc DIP Ln Nt 1 7.128%...	..	06/17/2020.	Redemption 100.0000		44,179	44,179	44,179					0		44,179			0		10/29/2023.	4Z
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1 1.	..	06/30/2020.	Redemption 100.0000		15,089	15,089	15,084	15,085		4		4		15,089			0	217	06/30/2024.	3FE
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te	..	04/23/2020.	Redemption 100.0000		8,834,937	8,834,937	8,713,829	8,563,423	182,879	81,279		264,158		8,834,937			0	243,204	09/01/2023.	3PL
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	06/30/2020.	Redemption 100.0000		157	157	155			2		2		157			0	6	08/20/2025.	2PL
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1....	..	06/30/2020.	Redemption 100.0000		3,763	3,763	3,687	3,691		72		72		3,763			0	145	08/20/2025.	2PL
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 5.934% 1	..	06/30/2020.	Redemption 100.0000		15,114	15,114	14,735	14,660	198	255		453		15,114			0	586	10/06/2023.	3PL
30282# AA 0	First Watch Restaurants Term Ln Nt 1 6..	..	06/26/2020.	Redemption 100.0000		18,713	18,713	18,279	18,402		311		311		18,713			0	469	08/21/2023.	3PL
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	06/30/2020.	Redemption 100.0000		4,824	4,824	4,824	2,487				0		4,824			0	117	08/21/2023.	3PL
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	06/30/2020.	Redemption 100.0000		450	450	443	444		6		6		450			0	13	05/09/2024.	2PL
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1.	..	06/30/2020.	Redemption 100.0000		1,839	1,839	1,812	1,815		24		24		1,839			0	54	05/09/2024.	2PL
33748# AF 1	First Watch Restaurants Delayed Draw Ter	..	06/30/2020.	Redemption 100.0000		3,916	3,916	3,916	3,916				0		3,916			0	98	08/21/2023.	3Z
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	06/30/2020.	Redemption 100.0000		2,329	2,329	2,329	2,329				0		2,329			0	58	08/21/2023.	3Z
33748# AJ 3	First Watch Restaurants Delayed Draw Ter	..	06/30/2020.	Redemption 100.0000		3,111	3,111	3,111	3,111				0		3,111			0	78	08/21/2023.	3PL
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	06/30/2020.	Redemption 100.0000		2,588	2,588	2,536	2,548		40		40		2,588			0	88	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	06/30/2020.	Redemption 100.0000		3,591	3,591	3,557	3,562		29		29		3,591			0	117	11/10/2023.	3PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	06/30/2020.	Redemption 100.0000		5,470	5,470	5,338	5,350		120		120		5,470			0	187	11/10/2023.	3PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr	..	06/30/2020.	Redemption 100.0000		400	400	396			4		4		400			0	3	11/10/2023.	3Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	06/30/2020.	Redemption 100.0000		15,101	15,101	14,754			347		347		15,101			0	173	09/18/2023.	3PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	04/30/2020.	Redemption 100.0000		564	564	544	550		14		14		564			0	14	09/18/2023.	3PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	04/30/2020.	Tax Free Exchange		14,754	15,101	14,550	14,725		29		29		14,754			0	379	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	06/30/2020.	Redemption 100.0000		3,018	3,018	3,018					0		3,018			0	35	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	04/30/2020.	Tax Free Exchange		3,018	3,018	3,018	3,018				0		3,018			0	75	09/18/2023.	3PL
36221@ AA 3	5.058	..	06/30/2020.	Redemption 100.0000		4,308	4,308	4,238			70		70		4,308			0	117	02/28/2027.	3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.683%	..	05/01/2020.	Redemption 100.0000		22,509	22,509	21,960	19,706	597	437		1,034		22,509			0	2,339	01/25/2024.	3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.683%	..	04/01/2020.	Tax Free Exchange		7,242,611	7,385,567	7,189,935	7,013,080	212,519	12,399		224,918		7,242,611			0	170,313	01/25/2024.	3PL
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...	..	06/30/2020.	Redemption 100.0000		15,000	15,000	14,700	14,712		288		288		15,000			0	499	08/27/2026.	3PL
40406# AD 4	ProService Corp Term Ln Nt 7 9.250% 11	..	06/30/2020.	Redemption 100.0000		22,500	22,500	22,102			398		398		22,500			0	77	11/01/2024.	2Z
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11	..	06/11/2020.	Tax Free Exchange		22,102	22,500	21,935	22,071		31		31		22,102			0	981	11/01/2024.	2Z
40422K AB 7	Hearthside Food Solutions Term Ln Nt 1....	..	05/11/2020.	Direct		949,197	1,035,222	809,899					0		809,899		139,298	139,298		05/31/2025.	4FE
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		17,760	17,760	17,357	17,463		296		296		17,760			0	579	10/12/2024.	3PL
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	06/30/2020.	Redemption 100.0000		4,424	4,424	4,380	4,386		38		38		4,424			0	144	10/12/2024.	3PL
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	06/30/2020.	Redemption 100.0000		14,004	14,004	13,722	13,810		193		193		14,004			0	444	10/31/2023.	3PL
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.250% 08/26/	..	05/28/2020.	Redemption 100.0000		38,062	38,062	37,554	37,721		341		341		38,062			0	587	08/26/2022.	3PL
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.250% 08/26/	..	06/30/2020.	Tax Free Exchange		2,443,477	2,461,663	2,428,503	2,439,392		4,084		4,084		2,443,477			0	73,481	08/26/2022.	3PL
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 2.178%...	..	06/30/2020.	Redemption 100.0000		25,276	25,276	25,318	25,310		(34)		(34)		25,276			0	381	01/18/2025.	3FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.877.....	..	06/30/2020.	Redemption 100.0000		22,388	22,388	22,052	21,842	274	272		546		22,388			0	951	08/20/2024.	4
44989* AB 9	IQNavigator Inc Revolver Nt 1 5.877% 0..	..	06/05/2020.	Redemption 100.0000		164,179	164,179	161,716	160,501	1,791	1,887		3,678		164,179			0	6,686	08/20/2023.	4
45004K AC 0	Information Resources Inc 1st Lien Term...	..	06/30/2020.	Redemption 100.0000		10,349	10,349	10,265			84		84		10,349			0	41	11/07/2025.	4FE
45004K AC 0	Information Resources Inc 1st Lien Term...	..	05/29/2020.	Tax Free Exchange		10,265	10,349	10,246	10,259		6		6		10,265			0	264	11/07/2025.	4FE
45320* AA 6	Revint Solutions Term Ln Nt 1 4.308% 1..	..	06/30/2020.	Redemption 100.0000		3,540	3,540	3,384	3,431		109		109		3,540			0	106	12/13/2023.	2PL
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt	..	06/30/2020.	Redemption 100.0000		8,335	8,335	8,231	8,258		77		77		8,335			0	264	12/13/2023.	2PL
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.308%.....	..	06/30/2020.	Redemption 100.0000		6,104	6,104	5,799	5,799	37	268		305		6,104			0	170	05/01/2024.	4FE
45773Y A* 6	Innerworkings Inc Term Ln Nt 1 6.434%...	..	06/30/2020.	Redemption 100.0000		112,500	112,500	109,688	109,114	723	2,663		3,386		112,500			0	6,022	07/16/2024.	4IF
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.938%.	..	06/30/2020.	Redemption 100.0000		12,250	12,250	12,189			61		61		12,250			0	214	02/07/2027.	4FE
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...	..	06/30/2020.	Redemption 100.0000		12,083	12,083	11,842	11,862		221		221		12,083			0	425	07/01/2024.	3PL
48773# AA 8	Kellermeyer Building Svcs Initial Term L.....	..	06/30/2020.	Redemption 100.0000		2,941	2,941	2,912	2,912		29		29		2,941			0	152	11/07/2026.	4PL
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	06/30/2020.	Redemption 100.0000		647	647	641			6		6		647			0	29	11/07/2026.	4PL
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	06/30/2020.	Redemption 100.0000		3,171	3,171	3,108	3,111		61		61		3,171			0	94	08/07/2026.	3PL
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	06/30/2020.	Redemption 100.0000		904	904	896	256		9		9		904			0	13	08/07/2026.	3PL
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....	..	06/30/2020.	Redemption 100.0000		14,987	14,987	14,817	14,861		126		126		14,987			0	478	09/29/2023.	3PL
55368* AD 2	Service Logic Term Ln Nt 1 4.428% 07/3.	..	06/30/2020.	Redemption 100.0000		23,814	23,814	23,354	23,426		388		388		23,814			0	673	07/31/2023.	3PL
55368* AD 2	Service Logic Term Ln Nt 1 4.428% 07/3.	..	05/29/2020.	Tax Free Exchange		9,324,211	9,413,490	9,257,942	9,312,233		11,978		11,978		9,324,211			0	223,151	07/31/2023.	3PL
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.9	..	06/30/2020.	Redemption 100.0000		13,438	13,438	13,294	13,303	8	127		135		13,438			0	414	12/17/2025.	3Z
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	06/30/2020.	Redemption 100.0000		937	937	937	928	9			9		937			0	34	12/17/2025.	3Z
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.190%	..	06/30/2020.	Redemption 100.0000		2,642	2,642	2,537	2,551		91		91		2,642			0	75	02/08/2025.	4FE
57810J AC 2	Amynta Agency Delayed Draw Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		1,762	1,762	1,691	1,701		61		61		1,762			0	50	02/28/2025.	4FE
60367* AA 9	Community Brands Delayed Draw TL Nt 1.	..	06/30/2020.	Redemption 100.0000		9,108	9,108	9,108	9,017	91			91		9,108			0	253	12/02/2022.	3PL
62931* AA 2	Topix Pharma Term Ln Nt 1 4.928% 10/31	..	06/30/2020.	Redemption 100.0000		3,375	3,375	3,296	3,309		66		66		3,375			0	105	10/31/2024.	3PL
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		1,123	1,123	1,111	1,113		10		10		1,123			0	41	10/31/2024.	3PL
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1 4	..	04/07/2020.	Tax Free Exchange		3,347,565	3,396,779	3,328,843	3,344,484		3,081		3,081		3,347,565			0	73,706	05/11/2024.	3PL
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter	..	04/07/2020.	Tax Free Exchange		1,728,514	1,741,210	1,723,798	1,727,725		790		790		1,728,514			0	37,782	05/11/2024.	3PL
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	04/07/2020.	Tax Free Exchange		775,072	787,601	771,863	774,317		755		755		775,072			0	17,090	05/11/2024.	3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	06/30/2020.	Redemption 100.0000		375	375	368			7		7		375			0	3	07/02/2026.	3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	04/30/2020.	Tax Free Exchange		736	750	735	736		1		1		736			0	15	07/02/2026.	3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...	..	06/30/2020.	Redemption 100.0000		2,312	2,312	2,270			42		42		2,312			0	21	07/02/2026.	3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...	..	04/30/2020.	Tax Free Exchange		4,540	4,623	4,531	4,536		4		4		4,540			0	90	07/02/2026.	3PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	06/30/2020.	Redemption 100.0000		4,500	4,500	4,399	4,401		99		99		4,500			0	156	10/24/2026.	2PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	04/22/2020.	Tax Free Exchange		1,748,245	1,786,500	1,746,304	1,747,113		1,132		1,132		1,748,245			0	34,352	10/24/2026.	2PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	06/30/2020.	Redemption 100.0000		3,466	3,466	3,441	3,442		24		24		3,466			0	201	08/26/2021.	4PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	06/30/2020.	Redemption 100.0000		487	487	487	487				0		487			0	33	08/26/2021.	4PL

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69403* AA 3	Planview First Lien Term Ln Nt 2 5.434....	..	06/30/2020.	Redemption 100.0000		1,123	1,123	1,123					0		1,123			0	25	01/27/2023.	3PL
69406* AA 3	Planview Incremental Term Ln Nt 2 5.42..	..	06/30/2020.	Redemption 100.0000		4,637	4,637	4,609			28		28		4,637			0	104	01/27/2023.	3Z
69406* AB 1	Planview Incremental Term Ln 2 Nt 1 5....	..	06/30/2020.	Redemption 100.0000		1,142	1,142	1,131			11		11		1,142			0	32	01/27/2023.	3PL
70323K AC 2	Pathway Partners Vet Mgmt LLC 1st Lien T	..	06/24/2020.	Direct		1,383,571	1,419,047	1,411,952			248		248		1,412,200		(28,629)	(28,629)	49,487	04/01/2026.	3PL
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	04/30/2020.	Redemption 100.0000		26,342	26,342	18,835	18,835		7,508		7,508		26,342			0	680	01/26/2023.	5FE
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.428% 07/08/25.	..	04/01/2020.	Redemption 100.0000		10,547	10,547	10,338	10,358		189		189		10,547			0	166	07/08/2025.	2PL
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.428% 07/08/25.	..	06/30/2020.	Redemption 100.0000		10,547	10,547	10,338	10,358		189		189		10,547			0	318	07/08/2025.	3PL
71667* AA 3	Petroleum Servce Group LLC Delayed Draw	..	04/01/2020.	Redemption 100.0000		113	113	112			1		1		113			0	4	07/23/2025.	3PL
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	04/03/2020.	Redemption 100.0000		6,044	6,044	5,923	5,923	7	114		121		6,044			0	115	07/23/2025.	3PL
72584D AE 4	Yum Brands New Term Ln Nt 1 1.928% 03/	..	06/30/2020.	Redemption 100.0000		16,007	16,007	15,945	15,959		48		48		16,007			0	231	03/29/2025.	3FE
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	06/30/2020.	Redemption 100.0000		2,305	2,305	2,247	2,249		56		56		2,305			0	91	09/24/2026.	3PL
74966F AJ 2	RP Crown Parent Term Ln B Nt 1 3.055%	..	06/30/2020.	Redemption 100.0000		62,250	62,250	62,378	62,342		(92)		(92)		62,250			0	1,296	10/12/2023.	4FE
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1 6....	..	04/03/2020.	Tax Free Exchange		5,175	5,318	5,159	5,169		6		6		5,175			0	204	07/01/2025.	3PL
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 4 6....	..	06/30/2020.	Redemption 100.0000		5,318	5,318	5,175			143		143		5,318			0	90	07/01/2025.	3PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	06/30/2020.	Redemption 100.0000		348	348	343			5		5		348			0	221	07/01/2025.	3Z
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	04/03/2020.	Tax Free Exchange		135,988	138,048	135,977			11		11		135,988			0	975	07/01/2025.	3PL
76150# AA 2	Revint Solutions Incremental Term Ln Nt...	..	06/30/2020.	Redemption 100.0000		3,163	3,163	3,084	3,089		74		74		3,163			0	110	12/13/2023.	2Z
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		2,836	2,836	2,801	2,807		30		30		2,836			0	100	12/13/2023.	4PL
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.	..	06/30/2020.	Redemption 100.0000		4,500	4,500	4,410			90		90		4,500			0	130	01/27/2027.	3PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.190% 1	..	06/30/2020.	Redemption 100.0000		11,253	11,253	10,899	10,959		294		294		11,253			0	467	12/19/2023.	2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1	..	06/30/2020.	Redemption 100.0000		890	890	890					0		890			0	18	12/19/2023.	2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	06/30/2020.	Redemption 100.0000		3,179	3,179	3,143	3,149		30		30		3,179			0	132	12/19/2023.	2PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	06/30/2020.	Redemption 100.0000		761	761	753	751		7		7		761			0	34	12/19/2023.	2PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3	..	06/30/2020.	Redemption 100.0000		325	325	325					0		325			0	6	12/19/2023.	2Z
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2 7.....	..	05/26/2020.	Redemption 100.0000		3,529,412	3,529,412	3,463,540			65,872		65,872		3,529,412			0	38,827	10/31/2024.	3PL
81760H AG 7	ServiceMaster Co Term Ln D Nt 1 1.934%	..	06/30/2020.	Redemption 100.0000		13,750	13,750	13,733	13,733		17		17		13,750			0	199	11/05/2026.	3FE
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 5.951	..	06/30/2020.	Redemption 100.0000		10,914	10,914	10,695	10,750		164		164		10,914			0	328	04/02/2024.	2PL
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1 4.250..	..	06/30/2020.	Redemption 100.0000		2,626	2,626	2,326			300		300		2,626			0		11/14/2022.	4FE
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 2 5.453% 0	..	06/30/2020.	Redemption 100.0000		8,540	8,540	8,418			122		122		8,540			0	83	05/27/2024.	3PL
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 5.591% 0	..	04/30/2020.	Tax Free Exchange		8,418	8,540	8,370	8,408		10		10		8,418			0	182	05/27/2024.	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	04/30/2020.	Tax Free Exchange		4,962	5,016	4,949	4,958		4		4		4,962			0	107	05/27/2024.	2PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	06/30/2020.	Redemption 100.0000		5,016	5,016	4,962			54		54		5,016			0	49	05/27/2024.	3PL
88870P A* 7	Tivo Co (Project Timberwolf) 1st Lien Te....	..	06/01/2020.	Redemption 100.0000		4,987,500	4,987,500	4,887,750	4,887,750	2,665	97,085		99,750		4,987,500			0	306,073	11/22/2024.	4FE
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...	..	06/30/2020.	Redemption 100.0000		7,347	7,347	7,192			155		155		7,347			0	115	11/15/2025.	3PL
89416F AQ 0	Travel Leaders Group LLC Term Ln Nt 1....	..	06/30/2020.	Redemption 100.0000		37,500	37,500	25,496	37,452	43	12,005	12,000	48		37,500			0	983	01/25/2024.	5FE
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	06/30/2020.	Redemption 100.0000		38,696	38,696	38,940	38,746	131	(181)		(50)		38,696			0	674	06/01/2024.	3FE
90351H AB 4	US Foods Inc New Term Ln Nt 1 1.928% 0	..	06/30/2020.	Redemption 100.0000		72,881	72,881	73,260	73,056	97	(272)		(175)		72,881			0	1,049	06/27/2023.	4FE
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.	..	06/30/2020.	Redemption 100.0000		6,032	6,032	5,978	4,934		52		52		6,032			0	188	01/01/2024.	4FE
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	06/30/2020.	Redemption 100.0000		5,367	5,367	5,367	5,367				0		5,367			0	165	02/01/2024.	4PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 7..	..	06/30/2020.	Redemption 100.0000		16,250	16,250	16,058			192		192		16,250			0	127	08/31/2022.	5PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..	..	05/28/2020.	Tax Free Exchange		16,058	16,250	15,893	16,025		33		33		16,058			0	614	08/31/2022.	5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/30/2020.	Redemption 100.0000		14,736	14,736	14,736					0		14,736			0	115	08/31/2022.	5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/28/2020.	Tax Free Exchange		14,736	14,736	14,736	14,544	146			146		14,736			0	717	08/31/2022.	5PL
92940J AB 4	WR Grace & Co Term Ln B1 Nt 1 3.187% 0	..	06/30/2020.	Redemption 100.0000		9,211	9,211	9,199	9,202		9		9		9,211			0	161	04/03/2025.	3FE
92940J AD 0	WR Grace & Co Term Ln B2 Nt 1 3.187% 0	..	06/30/2020.	Redemption 100.0000		15,789	15,789	15,770	15,774		15		15		15,789			0	275	04/03/2025.	3FE
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	06/30/2020.	Redemption 100.0000		2,430	2,430	2,382	2,385		46		46		2,430			0	98	03/30/2024.	3PL
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	06/30/2020.	Redemption 100.0000		647	647	634	634		13		13		647			0	34	03/30/2024.	3PL
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.	..	04/01/2020.	Redemption 100.0000		3,850	3,850	3,793	3,793	2	56		58		3,850			0	85	10/02/2025.	3PL
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	06/30/2020.	Redemption 100.0000		15,000	15,000	15,000	14,775	225			225		15,000			0	398	05/14/2022.	4Z
93710@ AA 2	WASH Multifamily Acq Inc 1st Lien Term L	..	06/30/2020.	Redemption 100.0000		115	115	94			21		21		115			0	1	05/14/2022.	4Z
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	06/30/2020.	Redemption 100.0000		744	744	609			135		135		744			0	4	05/14/2022.	4Z
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.68..	..	06/29/2020.	Redemption 100.0000		965	965	944			21		21		965			0	6	02/27/2026.	4Z
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1 5.86..	..	05/27/2020.	Tax Free Exchange		5,666	5,792	5,661			4		4		5,666			0	103	02/27/2026.	4Z
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	06/30/2020.	Redemption 100.0000		184	184	182			2		2		184			0	1	02/27/2026.	3PL
BL2961 73 0	Ultimate Software Group Inc Initial Term....	..	06/30/2020.	Redemption 100.0000		49,750	49,750	49,952	49,892	45	(186)		(141)		49,750			0	1,220	05/03/2026.	4FE
000000 00 0	Array Canada Inc Term Ln Nt 1 5.435% 0	A	04/15/2020.	Stifel Nicolaus & Co Inc		1,046,571	1,585,714	1,569,857	1,242,142	334,013	819		334,832		1,576,974		(530,403)	(530,403)	32,098	02/09/2023.	5FE
000000 00 0	Burger King Term Ln B-4 Nt 1 1.928% 11	A	06/30/2020.	Redemption 100.0000		87,638	87,638	87,623	87,597	26	15		41		87,638			0	1,262	11/14/2026.	3FE
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	A	06/30/2020.	Redemption 100.0000		3,789	3,789	3,695	3,699		90		90		3,789			0	149	08/15/2025.	2PL
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	A	06/30/2020.	Redemption 100.0000		711	711	711					0		711			0	8	08/15/2025.	2Z
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.934% 05/	A	06/30/2020.	Redemption 100.0000		18,465	18,465	18,530	18,524		(59)		(59)		18,465			0	266	05/30/2025.	2FE
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 5.277	D	05/29/2020.	Redemption 100.0000		50,110	50,110	49,972	49,713	284	113		397		50,110			0	1,572	04/28/2024.	4FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					52,280,904	53,402,333	52,152,330	44,473,043	739,271	311,357	12,000	1,038,628	0	52,643,371	0	(362,467)	(362,467)	1,390,116	XXX	XXX
8399997.	Total - Bonds - Part 4					375,008,251	658,161,710	380,681,617	323,333,596	932,177	689,001	848,556	772,622	478,698	375,735,525	(608,786)	(1,079,147)	(1,687,933)	8,191,293	XXX	XXX
8399999.	Total - Bonds					375,008,251	658,161,710	380,681,617	323,333,596	932,177	689,001	848,556	772,622	478,698	375,735,525	(608,786)	(1,079,147)	(1,687,933)	8,191,293	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet.....	D	04/16/2020.	Direct	695,000.000	652,119		694,463	456,476	1,224			1,224		694,463		(42,344)	(42,344)	16,082	XXX	3FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	Banco Mercantil De Norte Jr Sub Nt 6.8...	D	05/22/2020.	Direct	500,000.000	455,000		377,500					0		377,500		77,500	77,500	13,464	XXX	3FE
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	06/11/2020.	Redemption 100.0000	2,288.650	228,865		228,865	131,765				0		228,865			0	7,758	XXX	1PL
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,335,984	XXX	1,300,828	588,241	1,224	0	0	1,224	0	1,300,828	0	35,156	35,156	37,304	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
151327 20 2	Centaur Funding Corp Pfd Stk	C	04/21/2020.	Redemption 1000.0000	2,000.000	2,000,000		2,099,950	2,002,469		(2,469)		(2,469)		2,000,000			0	72,136	XXX	2FE
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					2,000,000	XXX	2,099,950	2,002,469	0	(2,469)	0	(2,469)	0	2,000,000	0	0	0	72,136	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					3,335,984	XXX	3,400,778	2,590,710	1,224	(2,469)	0	(1,245)	0	3,300,828	0	35,156	35,156	109,440	XXX	XXX
8999999.	Total - Preferred Stocks					3,335,984	XXX	3,400,778	2,590,710	1,224	(2,469)	0	(1,245)	0	3,300,828	0	35,156	35,156	109,440	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																					
81049* 10 3	Scottsdale Ins Co Com	..	06/29/2020.	Capital Distribution		63,936,730	XXX	63,936,730	63,936,730				0		63,936,730			0		XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and AffiliatesOther					63,936,730	XXX	63,936,730	63,936,730	0	0	0	0	0	63,936,730	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					63,936,730	XXX	63,936,730	63,936,730	0	0	0	0	0	63,936,730	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks					63,936,730	XXX	63,936,730	63,936,730	0	0	0	0	0	63,936,730	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					67,272,714	XXX	67,337,508	66,527,440	1,224	(2,469)	0	(1,245)	0	67,237,558	0	35,156	35,156	109,440	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					442,280,965	XXX	448,019,125	389,861,036	933,401	686,532	848,556	771,377	478,698	442,973,083	(608,786)	(1,043,991)	(1,652,777)	8,300,733	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Hedge	FN 13K	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/18/2012	12/15/2024		400,000,000	LIBOR03M (4.57 USD)			(2,118,646)			(34,336,551)					4,225,169		100
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate											0	0	(2,118,646)	0	XXX	(34,336,551)	0	0	0	0	4,225,169	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - TM13602 - G6093#AA2	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2023		7,998,200	3.11 USD (0.98 EUR)			86,102	134,400		440,743		(14,700)			69,865		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - TM13603 - G6093#AB0	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2024		9,140,800	3.26 USD (1.17 EUR)			96,768	153,600		576,675		(16,800)			92,032		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - - G7178*AF1	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		9,319,680	4.36 USD (2.77 GBP)			84,630	390,960		904,482		628,840			130,142		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - - G7178*AE4	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		9,319,680	4.3 USD (2.69 GBP)			85,237	390,960		909,697		628,840			130,142		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	352,736	1,069,920	XXX	2,831,597	0	1,226,180	0	0	422,181	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	(1,765,910)	1,069,920	XXX	(31,504,954)	0	1,226,180	0	0	4,647,350	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D-1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/29/2010	08/03/2020		200,000,000	LIBOR03M (3 USD)			(1,587,926)	(431,714)		(431,714)	935,589				305,206		04

QE06

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1119999999. Total-Swaps-Hedging Other-Interest Rate											0	0	(1,587,926)	(431,714)	XXX	(431,714)	935,589	0	0	0	305,206	XXX	XXX
1169999999. Total-Swaps-Hedging Other											0	0	(1,587,926)	(431,714)	XXX	(431,714)	935,589	0	0	0	305,206	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate											0	0	(3,706,572)	(431,714)	XXX	(34,768,265)	935,589	0	0	0	4,530,375	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange											0	0	352,736	1,069,920	XXX	2,831,597	0	1,226,180	0	0	422,181	XXX	XXX
1409999999. Total-Swaps											0	0	(3,353,836)	638,206	XXX	(31,936,668)	935,589	1,226,180	0	0	4,952,556	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	(1,765,910)	1,069,920	XXX	(31,504,954)	0	1,226,180	0	0	4,647,350	XXX	XXX
1709999999. Total-Hedging Other											0	0	(1,587,926)	(431,714)	XXX	(431,714)	935,589	0	0	0	305,206	XXX	XXX
1759999999. TOTAL											0	0	(3,353,836)	638,206	XXX	(31,936,668)	935,589	1,226,180	0	0	4,952,556	XXX	XXX

QE06.1

(a)

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)

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																					
TUU0	6,183	1,236,600,000	US Treasury 2-Yr T-Note Future Sep 2020	Bond Portfolio Hedge	D-1	Interest Rate	09/15/2020.	CBT 549300EX04Q2QBFQTQ27	06/15/2020.	110.3919	110.4141	96,603					274,118	274,118	8,777,556	.04	2,000
WNU0	66	6,600,000	US Treasury Ultra Bond Future Sep 2020	Bond Portfolio Hedge	D-1	Interest Rate	09/15/2020.	CBT 549300EX04Q2QBFQTQ27	06/15/2020.	219.6982	218.1563	(68,062)					(101,768)	(101,768)	93,695	.04	1,000
UXYU0	2,366	236,600,000	ULTRA 10-YR T-Note Future Sep 2020	Bond Portfolio Hedge	D-1	Interest Rate	09/15/2020.	CBT 549300EX04Q2QBFQTQ27	06/15/2020.	157.0653	157.4844	(591,500)					991,602	991,602	3,358,838	.04	1,000
1539999999. Total-Long Futures-Hedging Other												(562,959)	0	0	0	0	1,163,953	1,163,953	12,230,090	XXX	XXX
1579999999. Total-Long Futures												(562,959)	0	0	0	0	1,163,953	1,163,953	12,230,090	XXX	XXX
Short Futures																					
Hedging Other																					
BPU0	23	1,801,698	Bristish Pound (GBP) Future Sep 2020	Private Equity FX Exposure	BA-1	Foreign Currency	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020.	125.3355	123.9700	(15,381)					19,629	19,629	32,651	.03	625
ECU0	727	102,708,946	Euro Currency (EUR) Future Sep 2020	Private Equity FX Exposure	BA-1	Foreign Currency	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020.	1.1302	1.1254	4,544					438,221	438,221	1,032,069	.03	125,000
FVU0	1,786	178,600,000	US Treasury 5-Yr T-Note Future Sep 2020	Bond Portfolio Hedge	D-1	Interest Rate	09/15/2020.	CBT 549300EX04Q2QBFQTQ27	06/15/2020.	125.4583	125.7422	55,813					(507,080)	(507,080)	2,535,454	.04	1,000
TYU0	4,519	451,900,000	US Treasury 10yr T-Note Future Sep 2020	Bond Portfolio Hedge	D-1	Interest Rate	09/15/2020.	CBT 549300EX04Q2QBFQTQ27	06/15/2020.	138.8956	139.1719	706,094					(1,248,598)	(1,248,598)	6,415,296	.04	1,000
USU0	1,978	197,800,000	US Treasury 30yr T-Bond Future Sep 2020	Bond Portfolio Hedge	D-1	Interest Rate	09/15/2020.	CBT 549300EX04Q2QBFQTQ27	06/15/2020.	178.3331	178.5625	927,188					(453,718)	(453,718)	2,808,023	.04	1,000
16029999999. Total-Short Futures-Hedging Other												1,678,256	0	0	0	0	(1,751,545)	(1,751,545)	12,823,494	XXX	XXX
1649999999. Total-Short Futures												1,678,256	0	0	0	0	(1,751,545)	(1,751,545)	12,823,494	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												1,115,297	0	0	0	0	(587,592)	(587,592)	25,053,584	XXX	XXX
1759999999. TOTAL												1,115,297	0	0	0	0	(587,592)	(587,592)	25,053,584	XXX	XXX

(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			0	1,790,241	(674,944)	1,790,241	25,053,584	25,053,584
NAIC 1 Designation											
Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	Y	Y	1,178,000	288,000		0	1,017,418		0	161,897	0
Royal Bank of Scotland RR3QWICWWIPCS8A4S074	Y	Y	1,990,000	781,920		0	1,814,179		0	260,284	0
0299999999. Total NAIC 1 Designation			3,168,000	1,069,920	0	0	2,831,597	0	0	422,181	0
NAIC 2 Designation											
Deutsche Bank AG 7LTWFZYICNSX8D621K86..	Y	Y			(431,714)	0		(34,768,265)	0	4,530,375	4,098,661
0399999999. Total NAIC 2 Designation			0	0	(431,714)	0	0	(34,768,265)	0	4,530,375	4,098,661
0999999999. Gross Totals			3,168,000	1,069,920	(431,714)	0	4,621,838	(35,443,209)	1,790,241	30,006,140	29,152,245
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				1,069,920	(431,714)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group - CME SNZ2OJLFK8MNNCLQOF39..	Security	912828 H4 5	U S Treasury 01/15/2025 TIPS	1,064,721	934,950	1,019,677	01/15/2025.	I
Goldman Sachs Group - CBT 549300EX04Q2QBFQTQ27....	Security	912828 H4 5	U S Treasury 01/15/2025 TIPS	23,988,863	21,065,050	22,974,008	01/15/2025.	I
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Cash		Cash	37,765,000		37,765,000		V
0199999999. Totals				62,818,584	22,000,000	61,758,685	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573.....	Cash		Cash	1,178,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash	1,990,000		XXX		V
0299999999. Totals				3,168,000	0	XXX	XXX	XXX

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
Identifier	Description	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 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)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		1FM	407,465	407,465	07/25/2036
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	1,082,123	1,414,326	12/25/2046
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1FM	412,177	412,177	11/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		6FM	469,020	283,130	09/25/2036
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	645,757	645,757	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			3,016,542	3,162,855	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			3,016,542	3,162,855	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			3,016,542	3,162,855	XXX
7099999.	Subtotal - Bonds			3,016,542	3,162,855	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			9,173,073	9,173,073	07/01/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			9,173,073	9,173,073	XXX
9999999.	Totals			12,189,615	12,335,928	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....4,509,616 Book/Adjusted Carrying Value $.....4,644,564
2. Average balance for the year: Fair Value $.....13,312,837 Book/Adjusted Carrying Value $.....13,451,786
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....2,879,725 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....283,130

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Associated Bank Green Bay, WI					26,028,423	381	15	XXX
Axos Bank San Diego, CA					(1,023,930)	(910,029)	(852,577)	XXX
Bank of America Concord, CA					1,068,793	508,575	699,293	XXX
Bank of New York Mellon New York, NY					40,616,021	21,704,137	26,359,029	XXX
BNP Paribas USA Los Angeles, CA					25,615,253	25,439,323	24,999,489	XXX
Chase Bank Columbus, OH					(505,658,333)	(488,315,540)	(516,879,676)	XXX
Fifth Third Bank Cincinnati, OH					27,199,077	27,042,909	26,932,622	XXX
Huntington National Bank Columbus, OH					(36,264,702)	(34,225,668)	(40,825,144)	XXX
Key Bank Canton, OH					106,376	621,569	600,936	XXX
National Bank of Detroit Detroit, MI					581,561	(1,252,464)	(7,810,617)	XXX
PNC Bank Columbus, OH					50,163,201	51,659,116	59,407,047	XXX
Toronto Dominio Bank Toronto, CN					138,573	143,329	143,952	XXX
Univest Bank and Trust Company Souderton, PA					616,286	616,401	602,824	XXX
Wells Fargo Bank Souderton, PA					(33,758,853)	11,839,828	(2,542,842)	XXX
0199998. Deposits in 5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			116,384	136,436	118,355	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(404,455,869)	(384,991,698)	(429,047,294)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(404,455,869)	(384,991,698)	(429,047,294)	XXX
0599999. Total Cash	XXX	XXX	0	0	(404,455,869)	(384,991,698)	(429,047,294)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd		06/30/2020	0.132		6,566,560	678	
825252 40 6	S/T Investment Co Treasury Trust (AIM)		06/29/2020	0.080		8,032,127	557	2,040
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						14,598,687	1,235	2,040
All Other Money Market Mutual Funds								
825252 69 5	S/T Investment Co Liquid Asset Private (		10/04/2016	0.095		31,016	2	218
8699999. Total - All Other Money Market Mutual Funds						31,016	2	218
8899999. Total - Cash Equivalents						14,629,703	1,237	2,258

* 2 3 7 8 7 2 0 2 0 5 0 5 0 0 1 0 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....140 NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
9,225	6,728	

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: .....

2.32 Amount estimated using reasonable assumptions: .....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .....