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

66869202020100102

QUARTERLY STATEMENT

As of June 30, 2020

of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 66869 | Employer's ID Number..... 31-4156830

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

Licensed as Business Type: Life, Accident & Health

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

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

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

Mail Address: ONE WEST NATIONWIDE BLVD., 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) 800-882-2822 (Area Code) (Telephone Number)

Internet Web Site Address: WWW.NATIONWIDE.COM

Statutory Statement Contact: KELLY M VANHOOSE (Name) 614-249-1545 (Area Code) (Telephone Number) (Extension)

STATACCT@NATIONWIDE.COM (E-Mail Address) 877-669-5908 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. JOHN LAUGHLIN CARTER	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
JOHN LAUGHLIN CARTER	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 6th day of August

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

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

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	35,276,392,033		35,276,392,033	35,124,197,976
2. Stocks:				
2.1 Preferred stocks	57,830,103		57,830,103	55,033,649
2.2 Common stocks	2,342,326,822		2,342,326,822	2,566,471,804
3. Mortgage loans on real estate:				
3.1 First liens	7,716,190,997		7,716,190,997	7,655,013,587
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....(69,512,762)), cash equivalents ($.....15,239,261) and short-term investments ($.....1,498,817,294)	1,444,543,793		1,444,543,793	555,755,838
6. Contract loans (including $.....0 premium notes)	906,299,075	519,058	905,780,017	902,663,962
7. Derivatives	116,359,606		116,359,606	93,711,200
8. Other invested assets	873,832,539		873,832,539	823,182,132
9. Receivables for securities			0	70,352
10. Securities lending reinvested collateral assets	83,692,858		83,692,858	132,395,333
11. Aggregate write-ins for invested assets	326,773,669	0	326,773,669	135,134,293
12. Subtotals, cash and invested assets (Lines 1 to 11)	49,144,241,495	519,058	49,143,722,437	48,043,630,126
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	403,964,975		403,964,975	573,258,920
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	46,020,794	780,690	45,240,104	40,516,256
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	22,431,087		22,431,087	24,746,387
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,084,984		9,084,984	7,845,832
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	10,264,991		10,264,991	10,535,312
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	201,385,925		201,385,925	107,615,586
18.2 Net deferred tax asset	681,556,734	41,736,129	639,820,605	601,461,517
19. Guaranty funds receivable or on deposit	1,727,830		1,727,830	2,872,769
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	637,081,146		637,081,146	15,351,331
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	216,169,273	168,354,716	47,814,557	50,410,794
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	51,373,929,234	211,390,593	51,162,538,641	49,478,244,830
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	101,565,573,013		101,565,573,013	105,654,559,969
28. Total (Lines 26 and 27)	152,939,502,247	211,390,593	152,728,111,654	155,132,804,799
DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables	326,773,669		326,773,669	135,134,293
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	326,773,669	0	326,773,669	135,134,293
2501. Accrued fees and other assets	42,518,340	197,006	42,321,334	44,919,019
2502. Cash value of corporate owned insurance	1,540,132		1,540,132	1,538,684
2503. Deferred software costs	93,841,790	93,841,790	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	78,269,011	74,315,920	3,953,091	3,953,091
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	216,169,273	168,354,716	47,814,557	50,410,794

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....36,881,795,444 less $.....0 included in Line 6.3 (including $.....63,873,825 Modco Reserve)	36,881,795,444	36,294,326,514
2.	Aggregate reserve for accident and health contracts (including $....26,980,334 Modco Reserve)	37,046,028	35,550,727
3.	Liability for deposit-type contracts (including $.....239,014 Modco Reserve)	3,482,984,148	3,122,024,222
4.	Contract claims:		
	4.1 Life	72,456,149	72,386,008
	4.2 Accident and health	97,018,556	94,959,464
5.	Policyholders' dividends/refunds to members $.....57,309 and coupons $.....0 due and unpaid	57,309	41,304
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....571,727 Modco)	38,815,314	39,734,974
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....18,840 accident and health premiums	3,436,367	3,171,366
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....3,200,137 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	3,200,137	3,078,503
	9.3 Other amounts payable on reinsurance, including $.....856,613 assumed and $.....573,447,736 ceded	574,304,349	267,619,222
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....5,460,405, accident and health $.....6,932,034 and deposit-type contract funds $.....4,363,291	16,755,730	20,053,231
11.	Commissions and expense allowances payable on reinsurance assumed	8,229,181	3,945,695
12.	General expenses due or accrued	55,213,629	88,324,054
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,456,799,946) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,521,045,347)	(1,566,903,862)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,324,869	5,853,471
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,962,087	4,372,059
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,124,334	5,668,439
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	28,730,913	50,390,926
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $.....200,000,000 and interest thereon $.....3,359,044	203,359,044	203,142,224
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	438,091,217	479,479,576
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	141,666	826,073
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	8,822,387	125,499,392
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,319,159,552	795,182,784
	24.08 Derivatives	14,857,955	22,764,915
	24.09 Payable for securities	326,643,835	112,704,512
	24.10 Payable for securities lending	84,234,373	132,959,778
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	212,141,463	239,518,779
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	42,397,860,689	40,656,674,350
27.	From Separate Accounts statement	101,565,573,013	105,654,559,969
28.	Total liabilities (Lines 26 and 27)	143,963,433,702	146,311,234,319
29.	Common capital stock	3,814,779	3,814,779
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	1,100,000,000	1,100,000,000
33.	Gross paid in and contributed surplus	1,998,017,274	1,998,017,274
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	5,662,845,899	5,719,738,427
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	8,760,863,173	8,817,755,701
38.	Totals of Lines 29, 30 and 37	8,764,677,952	8,821,570,480
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	152,728,111,654	155,132,804,799

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	302,326	128,539
2502.	Loss recognition reserve	5,050,000	4,900,000
2503.	Reserve for escheat funds	37,885,200	35,540,416
2598.	Summary of remaining write-ins for Line 25 from overflow page	168,903,937	198,949,824
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	212,141,463	239,518,779
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	5,220,802,876	4,983,294,298	10,167,641,501
2. Considerations for supplementary contracts with life contingencies	314,705	149,737	281,944
3. Net investment income	867,302,365	926,081,866	1,974,097,743
4. Amortization of Interest Maintenance Reserve (IMR)	(863,969)	(1,197,674)	(2,006,550)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	56,259,674	34,743,957	81,953,021
7. Reserve adjustments on reinsurance ceded	(4,568,612)	7,181,721	1,506,465
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	922,664,829	944,636,677	1,915,458,087
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	155,251,054	169,535,843	313,326,905
9. Totals (Lines 1 to 8.3)	7,217,162,922	7,064,426,425	14,452,259,116
10. Death benefits	346,742,260	278,941,106	558,602,119
11. Matured endowments (excluding guaranteed annual pure endowments)	740,847	924,710	1,654,347
12. Annuity benefits	976,624,278	956,667,583	1,939,528,877
13. Disability benefits and benefits under accident and health contracts	3,639,819	2,400,230	4,885,216
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	6,044,794,456	5,675,775,697	12,191,000,720
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	18,330,758	43,638,598	84,124,536
18. Payments on supplementary contracts with life contingencies	1,399,523	1,555,381	2,881,808
19. Increase in aggregate reserves for life and accident and health contracts	605,857,629	540,281,769	1,501,496,907
20. Totals (Lines 10 to 19)	7,998,129,570	7,500,185,074	16,284,174,530
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	295,517,607	322,972,432	664,133,931
22. Commissions and expense allowances on reinsurance assumed	9,248,573	4,265,662	9,371,877
23. General insurance expenses and fraternal expenses	165,827,889	160,031,943	322,454,493
24. Insurance taxes, licenses and fees, excluding federal income taxes	28,578,646	29,283,295	54,179,273
25. Increase in loading on deferred and uncollected premiums	560,332	(283,141)	(101,647)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,548,669,260)	(1,288,447,438)	(3,746,903,017)
27. Aggregate write-ins for deductions	(101,709,462)	(150,138,514)	(205,913,186)
28. Totals (Lines 20 to 27)	6,847,483,895	6,577,869,313	13,381,396,254
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	369,679,027	486,557,112	1,070,862,862
30. Dividends to policyholders and refunds to members	17,965,941	18,984,389	38,334,534
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	351,713,086	467,572,723	1,032,528,328
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	119,086,618	(79,778,996)	(73,299,320)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	232,626,468	547,351,719	1,105,827,648
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....6,862,870 (excluding taxes of $.....(550,403) transferred to the IMR)	199,461,781	(237,651,789)	(476,783,860)
35. Net income (Line 33 plus Line 34)	432,088,249	309,699,930	629,043,788
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,821,570,480	6,845,086,772	6,845,086,772
37. Net income (Line 35)	432,088,249	309,699,930	629,043,788
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(6,330,167)	(635,289,087)	255,663,043	427,277,665
39. Change in net unrealized foreign exchange capital gain (loss)	(355,322)	(620,904)	(1,331,035)
40. Change in net deferred income tax	36,638,900	(66,153,193)	(28,762,773)
41. Change in nonadmitted assets	(10,207,568)	(21,280,877)	58,547,256
42. Change in liability for reinsurance in unauthorized and certified companies	684,407	7,629	(694,572)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	78,430,034		
44. Change in asset valuation reserve	41,388,359	(24,513,653)	(107,426,737)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			400,000,000
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			600,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(270,500)	(325,500)	(169,884)
54. Net change in capital and surplus (Lines 37 through 53)	(56,892,528)	452,476,475	1,976,483,708
55. Capital and surplus as of statement date (Lines 36 + 54)	8,764,677,952	7,297,563,247	8,821,570,480

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	155,251,054	169,535,843	313,326,905
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	155,251,054	169,535,843	313,326,905
2701.	Reserve adjustments on reinsurance assumed	(92,303,848)	(135,614,074)	(246,315,202)
2702.	Change in contingency reserve	(32,727,410)	(28,858,769)	9,575,035
2703.	Net investment earnings on funds withheld by ceding company	21,857,336	15,749,501	32,928,188
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,464,460	(1,415,172)	(2,101,207)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(101,709,462)	(150,138,514)	(205,913,186)
5301.	Adjustment to surplus for initial reinsurance transaction gains	(270,500)	(325,500)	(651,000)
5302.	Change in prepaid pension cost			481,116
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(270,500)	(325,500)	(169,884)

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	5,230,063,474	4,984,355,228	10,184,329,519
2.	Net investment income	1,054,959,637	881,117,572	1,824,714,521
3.	Miscellaneous income	1,956,738,553	1,377,003,039	2,708,477,098
4.	Total (Lines 1 through 3)	8,241,761,664	7,242,475,839	14,717,521,138
5.	Benefit and loss related payments	7,341,139,821	6,957,718,970	14,779,312,132
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,594,527,775)	(1,313,340,814)	(3,805,405,080)
7.	Commissions, expenses paid and aggregate write-ins for deductions	425,058,077	396,816,622	847,076,353
8.	Dividends paid to policyholders	18,869,596	19,940,015	40,430,728
9.	Federal and foreign income taxes paid (recovered) net of $.....12,701,433 tax on capital gains (losses)	219,169,424	(16,809,026)	(87,492,394)
10.	Total (Lines 5 through 9)	6,409,709,143	6,044,325,767	11,773,921,739
11.	Net cash from operations (Line 4 minus Line 10)	1,832,052,521	1,198,150,072	2,943,599,399
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,669,445,976	1,833,515,141	3,546,757,811
	12.2 Stocks	1,878,899	8,659,128	57,816,321
	12.3 Mortgage loans	336,357,351	367,914,472	909,859,637
	12.4 Real estate			
	12.5 Other invested assets	40,432,110	243,066,954	283,404,407
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	23,176	849,965	6,624,949
	12.7 Miscellaneous proceeds	549,966,909	90,658,546	95,745,030
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,598,104,421	2,544,664,206	4,900,208,155
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,931,875,831	2,695,410,418	6,327,579,873
	13.2 Stocks	209,754,513	329,877,123	453,831,973
	13.3 Mortgage loans	403,446,236	304,789,505	799,634,921
	13.4 Real estate			
	13.5 Other invested assets	727,006,025	140,898,033	257,958,998
	13.6 Miscellaneous applications	191,909,500	416,751,313	769,237,214
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,463,992,105	3,887,726,392	8,608,242,979
14.	Net increase or (decrease) in contract loans and premium notes	3,112,313	10,509,191	(2,222,690)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(868,999,997)	(1,353,571,377)	(3,705,812,134)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			400,000,000
	16.2 Capital and paid in surplus, less treasury stock			600,000,000
	16.3 Borrowed funds	216,820	(160,455,234)	(161,637,232)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	360,959,926	(206,352,605)	(714,700,554)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(435,441,314)	(165,081,124)	95,518,462
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(74,264,568)	(531,888,963)	219,180,676
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	888,787,956	(687,310,268)	(543,032,059)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	555,755,838	1,098,787,897	1,098,787,897
	19.2 End of period (Line 18 plus Line 19.1)	1,444,543,793	411,477,629	555,755,838

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

20.0001	Exchange of bond investment to bond investment	320,272,453	218,707,981	591,486,715
20.0002	Intercompany transfer of securities		5,990,125	5,990,125
20.0003	Exchange of bond investment to equity investment	13,305	14,144,760	46,928,490
20.0004	Tax credit commitment liabilities	2,594,519	897,021	291,848
20.0005	Capitalized interest on mortgage loans	6,458,431	4,678,152	10,749,459
20.0006	Capitalized interest on bonds	340,523	937,451	1,246,129
20.0007	Exchange of equity investments		381,356	25,381,344

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	315,819,075	324,241,955	724,920,468
3. Ordinary individual annuities	1,719,035,062	2,227,209,113	4,538,086,415
4. Credit life (group and individual)			
5. Group life insurance	406,193,002	591,684,263	1,035,840,811
6. Group annuities	3,130,925,516	2,151,296,840	4,510,245,846
7. A&H - group	216,705,812	220,133,357	438,358,072
8. A&H - credit (group and individual)			
9. A&H - other	2,379,362	2,505,955	5,252,677
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	5,791,057,829	5,517,071,483	11,252,704,289
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	5,791,057,829	5,517,071,483	11,252,704,289
14. Deposit-type contracts	942,400,000	676,000,000	852,500,000
15. Total (Lines 13 and 14)	6,733,457,829	6,193,071,483	12,105,204,289

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life Insurance Company (NLIC or the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The NAIC's *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. The Company has no statutory accounting practices that differ from NAIC SAP.

The Company's subsidiary, Eagle Captive Reinsurance, LLC (Eagle), applies a prescribed practice which values assumed guaranteed minimum death benefits (GMDB) and guaranteed lifetime withdrawal benefits (GLWB) risks on variable annuity contracts from the Company and GLWB risks on fixed indexed annuity contracts from Nationwide Life and Annuity Insurance Company (NLAIC), an affiliate, using separate alternative reserving bases from the Statutory Accounting Principles detailed within the NAIC SAP pursuant to Ohio Revised Code Chapter 3964 and approved by the Department. The prescribed practice related to NLIC guaranteed risks changed the Company's subsidiary valuation of Eagle by $(742,301,590) and $(411,143,008) as of June 30, 2020 and December 31, 2019, respectively. The prescribed practice related to NLAIC guaranteed risks changed the Company's subsidiary valuation of Eagle by $385,737,029 and $226,396,129 as of June 30, 2020 and December 31, 2019, respectively.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and indirect subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $67,000,000 as of June 30, 2020 and December 31, 2019.

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

		SSAP #	F/S Page	F/S Line #	2020	2019
	Net Income					
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 432,088,249	$ 629,043,788
(2)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3)	State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 432,088,249	$ 629,043,788
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 8,764,677,952	$ 8,821,570,480
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle: NLIC risks ceded	52	2	8	(742,301,590)	(411,143,008)
	Subsidiary valuation -- Eagle: NLAIC risks ceded	52	2	8	385,737,029	226,396,129
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Olentangy	20	2	2.2	67,000,000	67,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 9,054,242,513	$ 8,939,317,359

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

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

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

C. Accounting Policies

There were 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 an NAIC designation of "6", which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.

(6) Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (SSAP) No. 43-*Revised and the Purposes and Procedures Manual* of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method. Refer to Note 5(D) for a discussion of the other-than-temporary impairment policy for loan-backed securities.

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

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

Note 3 - Business Combinations and Goodwill

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

Note 4 – Discontinued Operations

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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
02149HAW0	$ 4,482,381	$ 4,076,589	$ 405,791	$ 4,076,589	$ 3,845,480	$ Q2 '20
12667GD34	$ 4,079,765	$ 3,562,326	$ 517,440	$ 3,562,326	$ 3,484,930	$ Q2 '20
12667GH71	$ 2,803,427	$ 2,468,578	$ 334,849	$ 2,468,578	$ 2,326,646	$ Q2 '20
23245LAB6	$ 2,521,489	$ 2,056,784	$ 464,705	$ 2,056,784	$ 1,963,107	$ Q2 '20
32052WAC3	$ 4,177,617	$ 3,713,569	$ 464,048	$ 3,713,569	$ 3,769,686	$ Q2 '20
761143AD8	$ 4,292,380	$ 3,901,500	$ 390,880	$ 3,901,500	$ 3,778,025	$ Q2 '20
86363AAA5	$ 1,511,477	$ 977,543	$ 533,934	$ 977,543	$ 1,021,886	$ Q2 '20
93935HAJ6	$ 4,867,114	$ 4,474,431	$ 392,683	$ 4,474,431	$ 3,842,104	$ Q2 '20
45660NUM5	$ 4,035,967	$ 3,187,667	$ 848,300	$ 3,187,667	$ 2,990,250	$ Q1 '20
Total			$ 4,352,630			

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	$ (50,517,281)
2.	12 Months or Longer	$ (57,973,828)

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

1.	Less than 12 Months	$ 1,134,876,962
2.	12 Months or Longer	$ 1,068,797,100

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

2-11. 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 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	NO	NO		
b. Tri-Party (YES/NO)	YES	YES		

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	140,000,288	146,596,341	-	-
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	125,877,483	82,969,490	-	-
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 Borrowing

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount	$142,800,294	$149,528,268	$-	$-
b. Ending Balance	128,395,033	84,628,880	-	-

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

ENDING BALANCE

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	$-	$84,628,880	$-	$-	$-	$-	$-	$84,628,880
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	$-	$84,628,880	$-	$-	$-	$-	$-	$84,628,880

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount				
1. Cash	140,000,288	146,596,341	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	125,877,483	82,969,490	-	-
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	$82,969,490	$82,969,490
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

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

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, Subsidiaries, Affiliates and Other Related Parties

There were no changes that were considered significant to the Company from prior year end, except for the following.

On August 10, 2020 the Company received a distribution of $421,000,000 from Eagle, which was declared on June 30, 2020. The distribution was classified as a return of contributed surplus and recorded in Receivables from parent, subsidiaries and affiliates on the June 30, 2020 Assets page.

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

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

On May 28, 2020, the Company made a capital contribution of $50,000,000 to NLAIC.

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

On April 17, 2020, the Company made a surplus contribution of $50,000,000 to Eagle.

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

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

On February 11, 2020, the Company entered into an unsecured promissory note and revolving line of credit with Jefferson National Life Insurance Company of New York (JNL NY) whereby JNL NY can borrow up to $5,000,000. As of June 30, 2020, no amounts were drawn on the note.

Note 11 - Debt

A. All Other Debt

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

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

(1) The Company is a member of the FHLB of Cincinnati. Through its membership, the FHLB established the Company's capacity for short-term borrowings and cash advances under the funding agreement program at up to 50% of total admitted assets.

The Company's Board of Directors has authorized the issuance of funding agreements up to $4,000,000,000 to the FHLB, shared between the Company and NLAIC, in exchange for cash advances, which are collateralized by pledged securities. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money.

Additionally, through its membership, the Company has access to borrow up to $300,000,000 from the FHLB that expires on March 19, 2021. The Company had no amounts outstanding under the agreement as of June 30, 2020 and December 31, 2019. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 30,000,000	$ 30,000,000	$ -
(c) Activity Stock	$ 57,650,400	$ 57,650,400	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 87,650,400	$ 87,650,400	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 4,300,000,000	XXX	XXX

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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 months to Less Than 1 year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 30,000,000	$ 30,000,000	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,451,960,624	$ 2,402,255,993	$ 2,204,092,198
2 Current Year General Account Total Collateral Pledged	$ 2,451,960,624	$ 2,402,255,993	$ 2,204,092,198
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 2,287,612,297	$ 2,230,477,958	$ 1,790,090,031

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,451,960,624	$ 2,402,255,993	$ 2,204,092,198
2 Current Year General Account Maximum Collateral Pledged	$ 2,451,960,624	$ 2,402,255,993	$ 2,204,092,198
3 Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 3,083,893,832	$ 3,073,592,213	$ 2,515,365,701

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,204,092,198	$ 2,204,092,198	$ -	$ 2,204,092,198
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,204,092,198	$ 2,204,092,198	$ -	$ 2,204,092,198

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

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 2,204,092,198	$ 2,204,092,198	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,204,092,198	$ 2,204,092,198	$ -

NOTES TO THE FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

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

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

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

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

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

Note 14 – Liabilities, Contingencies and Assessments

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.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

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

Note 20 – Fair Value Measurements

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

The following table summarizes assets 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					
Industrial and miscellaneous	-	5,494,348	6,027,144	-	$ 11,521,492
Total Bonds	$ -	$ 5,494,348	$ 6,027,144	$ -	$ 11,521,492
Securities lending collateral assets	-	112,740	-	-	112,740
Preferred stocks	-	255,961	-	-	255,961
Common stocks unaffiliated	82,863,978	87,650,400	454,654	-	170,969,032
Separate account assets	$ 96,610,938,698	$ 1,999,712,069	$ 122,269,834	$ 2,523,808,965	101,256,729,566
Derivative assets	-	-	1,440,358	-	1,440,358
Total Assets at Fair Value/(NAV)	$ 96,693,802,676	$ 2,093,225,518	$ 130,191,990	$ 2,523,808,965	$ 101,441,029,149
Derivative liabilities	-	569,824	-	-	$ 569,824
Total Liabilities at Fair Value	$ -	$ 569,824	$ -	$ -	$ 569,824

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	$8,311,969	$-	$(1,512,143)	$-	$(768,202)	$-	$-	$(11,072)	$6,593	$6,027,145
Total Bonds	$8,311,969	$-	$(1,512,143)	$-	$(768,202)	$-	$-	$(11,072)	$6,593	$6,027,145
Common stocks unaffiliated	$454,654	$-	$-	$-	$-	$-	$-	$-	$-	$454,654
Separate account assets	$112,146,170	$-	$-	$-	$10,123,664	$-	$-	$-	$-	$122,269,834
Derivative assets	$1,008,674	$-	$-	$785,036	$1,872,148	$-	$-	$(2,225,500)	$-	$1,440,358
Total Assets at Fair Value	$121,921,467	$-	$(1,512,143)	$785,036	$11,227,610	$-	$-	$(2,236,572)	$6,593	$130,191,991

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	$38,855,235,978	$35,264,870,541	$1,169,990,864	$36,514,208,668	$1,171,036,446	$-	$-
Preferred stock	61,498,702	57,574,142	-	58,649,769	2,848,933	-	-
Mortgage loans, net of allowance	7,766,602,579	7,716,190,997	-	-	7,766,602,579	-	-
Short-term investments	1,498,817,294	1,498,817,294	7,030,382	1,491,786,912	-	-	-
Derivative assets	215,408,950	114,919,247	-	215,408,950	-	-	-
Policy loans	905,780,017	905,780,017	-	-	905,780,017	-	-
Separate account assets	354,626,551	308,843,447	3,781,866	350,844,685	-	-	-
Securities lending collateral assets	83,376,955	83,580,118	82,969,490	407,465	-	-	-
Total Assets	$49,741,347,026	$45,950,575,803	$1,263,772,602	$38,631,306,449	$9,846,267,975	$-	$-
Liabilities							
Investment Contracts	$22,700,711,221	$26,731,122,501	$-	$-	$22,700,711,221	$-	$-
Derivative liabilities	424,616	14,288,131	-	424,616	-	-	-
Total Liabilities	$22,701,135,837	$26,745,410,632	$-	$424,616	$22,700,711,221	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

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

Note 21 - Other Items

A. Unusual or Infrequent Items

There were no changes that were considered significant to the Company from prior year end except the following:

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-I. Not applicable.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

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

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

Type II – Nonrecognized Subsequent Events:

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

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

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

A-D Not applicable.

E. Risk-Sharing Provisions of the Affordable Care Act

Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 28 - Health Care Receivables

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

Note 29 – Participating Policies

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

Note 30 - Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

Not applicable.

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Trust Company, FSB	Columbus, OH	No	Yes	No	No
Nationwide Investment Services Corp.	Columbus, OH	No	No	No	Yes
Nationwide Investment Advisors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Securities, LLC	Columbus, OH	No	No	No	Yes
Nationwide Fund Advisors	Columbus, OH	No	No	No	Yes
Nationwide Fund Distributors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Asset Management, LLC	Columbus, OH	No	No	No	Yes
Jefferson National Securities Corporation	Louisville, KY	No	No	No	Yes

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. The Company updated its 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: $ 383,771,724

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	2,385,754,256	2,171,357,790
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	246,124,070	252,436,625
14.26	All Other	144,693,391	150,970,865
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,776,571,717	$ 2,574,765,280
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: $ 83,489,695

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 83,692,858

16.3 Total payable for securities lending reported on the liability page: $ 84,234,373

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [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	U.S. Securities and Exchange Commission	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO

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

18.2 If no, list exceptions:

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

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

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

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

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 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 7,706,548,785
1.14	Total mortgages in good standing	$ 7,706,548,785
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 9,642,212
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,716,190,997
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	207.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	36.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ]	No [ ]

Fraternal Benefit Societies Only:

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

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
82627	06-0839705	11/01/2019	Swiss Re Life & Health America	MO	YRT/I	OL	Authorized		
Accident & Health - Non-Affiliates									
37273	39-1338397	01/01/2020	Axis Insurance Company	IL	OTH/G	SLEL	Authorized		
11231	13-5617450	10/01/2019	Generali - US Branch	NY	CO/G	OH	Authorized		
11231	13-5617450	01/01/2020	Generali - US Branch	NY	CO/G	OH	Authorized		
00000	AA-3770280	01/01/2019	Greenlight Reinsurance	CYM	OTH/G	SLEL	Unauthorized		
00000	AA-3770280	01/01/2020	Greenlight Reinsurance	CYM	CO/G	SLEL	Unauthorized		
40827	36-3186541	01/01/2020	Virginia Surety Company	IL	CO/G	OH	Authorized		
20583	13-1290712	01/01/2020	XL Reinsurance America	NY	CO/G	OH	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	20,843,113	53,185,494	6,035,699		80,064,306	
2. Alaska AK	L	72,029	6,006,321	4,104,011		10,182,361	
3. Arizona AZ	L	32,759,254	218,898,774	7,439,209		259,097,237	
4. Arkansas AR	L	1,580,663	27,343,734	600,274		29,524,671	
5. California CA	L	45,241,644	536,780,325	10,371,053		592,393,022	
6. Colorado CO	L	12,250,726	64,950,241	3,245,156		80,446,123	
7. Connecticut CT	L	3,188,705	88,959,076	6,121,074		98,268,855	
8. Delaware DE	L	126,114,703	12,662,115	654,510		139,431,328	
9. District of Columbia DC	L	544,851	3,874,576	544,376		4,963,803	
10. Florida FL	L	64,814,450	767,962,982	7,271,000		840,048,432	
11. Georgia GA	L	18,802,457	78,092,867	11,899,998		108,795,322	
12. Hawaii HI	L	3,078,732	22,676,379	27,092		25,782,203	
13. Idaho ID	L	171,587	26,893,415	242,786		27,307,788	
14. Illinois IL	L	32,805,684	238,279,971	8,702,947		279,788,602	
15. Indiana IN	L	16,400,079	72,860,431	10,879,315		100,139,825	
16. Iowa IA	L	14,312,401	25,387,966	1,043,423		40,743,790	
17. Kansas KS	L	4,784,278	35,543,926	1,212,535		41,540,739	
18. Kentucky KY	L	6,277,255	20,145,600	4,098,652		30,521,507	
19. Louisiana LA	L	4,387,242	58,538,036	428,317		63,353,595	
20. Maine ME	L	389,163	11,978,101	1,438,114		13,805,378	
21. Maryland MD	L	9,915,626	115,082,759	3,277,201		128,275,586	
22. Massachusetts MA	L	7,701,673	126,129,370	5,765,852		139,596,895	
23. Michigan MI	L	12,163,616	116,727,457	4,781,114		133,672,187	
24. Minnesota MN	L	8,679,224	41,829,092	621,205		51,129,521	
25. Mississippi MS	L	985,957	11,882,923	1,140,096		14,008,976	
26. Missouri MO	L	2,635,739	57,464,024	3,235,938		63,335,701	
27. Montana MT	L	182,144	8,193,689	428,944		8,804,777	
28. Nebraska NE	L	346,956	15,587,002	1,123,378		17,057,336	
29. Nevada NV	L	654,257	26,430,058	1,383,914		28,468,229	
30. New Hampshire NH	L	787,017	20,244,973	5,036,213		26,068,203	
31. New Jersey NJ	L	14,424,937	190,206,728	8,133,281		212,764,946	
32. New Mexico NM	L	219,317	12,375,160	1,633,131		14,227,608	
33. New York NY	L	84,438,826	382,460,882	6,026,195		472,925,903	
34. North Carolina NC	L	17,032,775	64,331,163	7,622,810		88,986,748	
35. North Dakota ND	L	11,149,311	7,951,605	364,957		19,465,873	
36. Ohio OH	L	23,549,030	366,659,445	16,672,877		406,881,352	942,400,000
37. Oklahoma OK	L	1,935,946	40,403,881	671,465		43,011,292	
38. Oregon OR	L	5,979,973	35,793,050	197,227		41,970,250	
39. Pennsylvania PA	L	23,913,166	271,327,906	10,617,396		305,858,468	
40. Rhode Island RI	L	1,269,666	12,557,278	421,040		14,247,984	
41. South Carolina SC	L	7,460,125	26,304,192	4,208,364		37,972,681	
42. South Dakota SD	L	263,686	3,050,519	802,130		4,116,335	
43. Tennessee TN	L	7,508,587	47,039,842	3,232,971		57,781,400	
44. Texas TX	L	38,931,813	216,153,185	22,912,489		277,997,487	
45. Utah UT	L	3,097,673	10,154,803	2,024,677		15,277,153	
46. Vermont VT	L	612,252	7,007,125	847,037		8,466,414	
47. Virginia VA	L	9,804,740	66,547,687	3,196,372		79,548,799	
48. Washington WA	L	4,794,977	62,297,616	1,761,193		68,853,786	
49. West Virginia WV	L	2,059,560	10,848,908	7,056,119		19,964,587	
50. Wisconsin WI	L	2,388,367	75,636,956	6,472,494		84,497,817	
51. Wyoming WY	L	127,834	7,319,527	1,235,931		8,683,292	
52. American Samoa AS	N	17,772				17,772	
53. Guam GU	L	106	4,411			4,517	
54. Puerto Rico PR	L	131,787	22,600,075			22,731,862	
55. US Virgin Islands VI	L	31,879				31,879	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	24,485	68,257			92,742	
58. Aggregate Other Alien OT	XXX	232,557	268,701	756	0	502,014	0
59. Subtotal	XXX	714,272,372	4,849,960,579	219,264,308	0	5,783,497,259	942,400,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	9,102,276				9,102,276	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,736,839		10,045		1,746,884	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	725,111,487	4,849,960,579	219,274,353	0	5,794,346,419	942,400,000
96. Plus Reinsurance Assumed	XXX	3,650,904	6,978,737	(389,915)		10,239,726	
97. Totals (All Business)	XXX	728,762,391	4,856,939,316	218,884,438	0	5,804,586,145	942,400,000
98. Less Reinsurance Ceded	XXX	65,469,325	297,231,570	218,722,596		581,423,491	
99. Totals (All Business) less Reinsurance Ceded	XXX	663,293,066	4,559,707,746	161,842	0	5,223,162,654	942,400,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	232,557	268,701	756		502,014	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	232,557	268,701	756	0	502,014	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

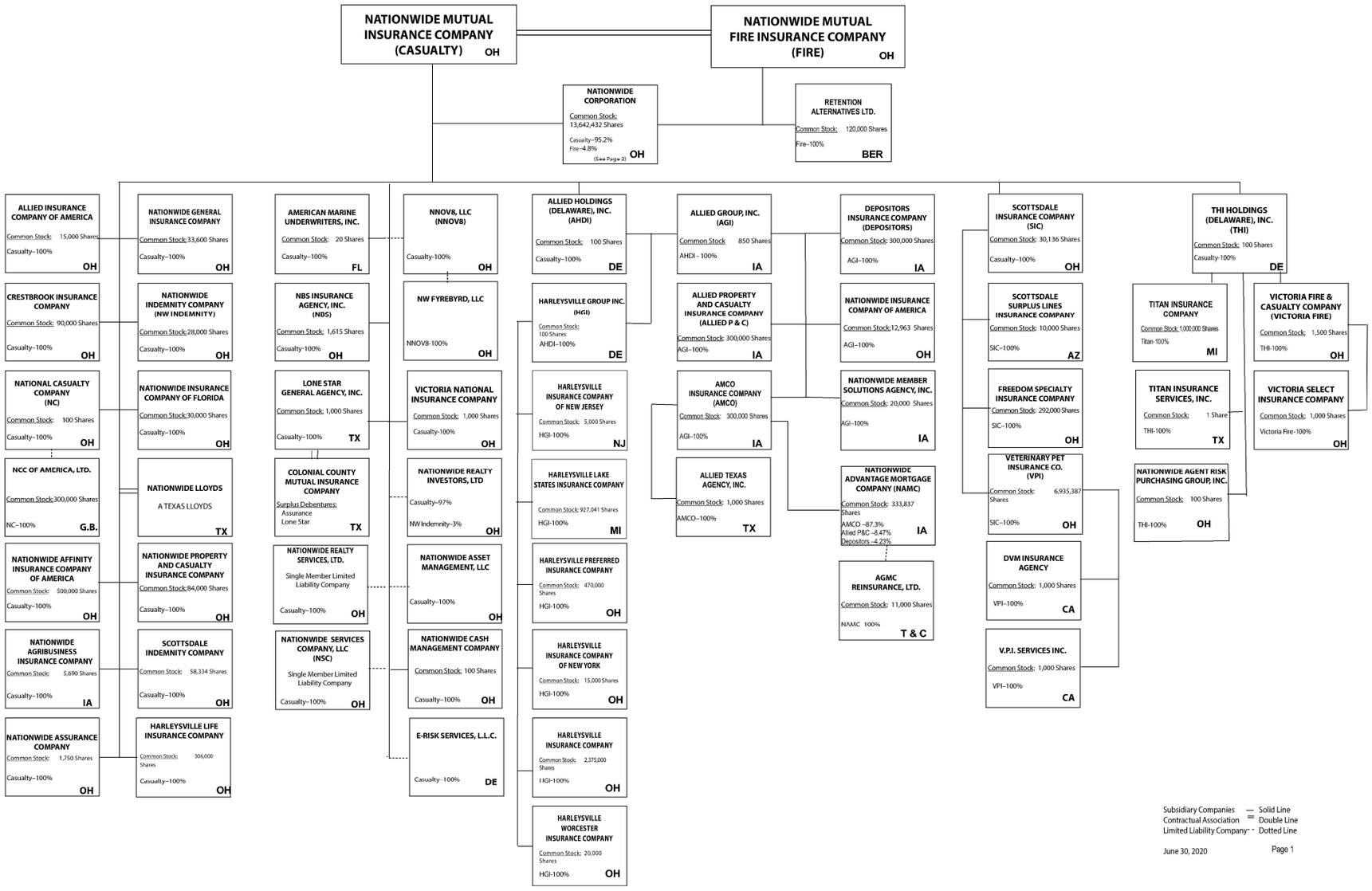
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 3

Q12

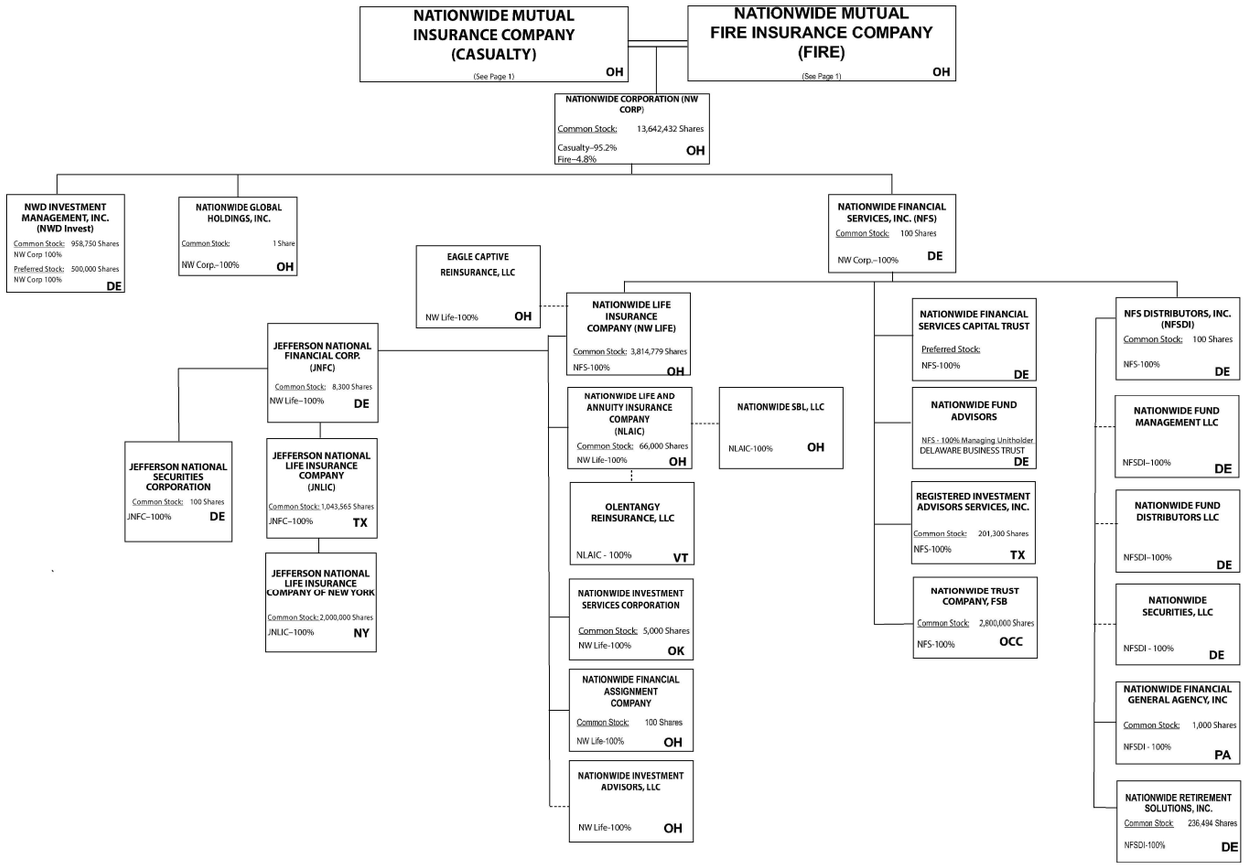
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q12.1

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	

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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	

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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	UDP	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	n/a			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	n/a			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	n/a			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	n/a			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	n/a			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	n/a			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	n/a			Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686	n/a			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		41-2206199	n/a			Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0988442	n/a			Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	92657	31-1000740	n/a			Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	66869	31-4156830	n/a			Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		13-4212969	n/a			Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		01-0749754	n/a			Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		54-2113175	n/a			Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		58-2672725	n/a			Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-0382144	n/a			Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-0745965	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	UIP	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	n/a			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	n/a			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		31-4177100	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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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		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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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	

Q13.9

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	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

Q13.10

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. The data for this supplement is not required to be filed.

Bar Code:

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. Prepaid pension costs	75,416,591	71,463,500	3,953,091	3,953,091
2505. Disallowed interest maintenance reserve	2,852,420	2,852,420	0	
2597. Summary of remaining write-ins for Line 25	78,269,011	74,315,920	3,953,091	3,953,091

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	7,791,332	7,144,742
2505. Reserve for rate stabilizations	15,081,594	13,767,134
2506. Tax credit commitment liabilities	34,813,995	34,093,523
2507. Contingency reserve	111,217,016	143,944,425
2597. Summary of remaining write-ins for Line 25	168,903,937	198,949,824

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Change in rate stabilization reserves	1,314,460	(1,415,172)	(2,526,207)
2705. Change in loss recognition reserves	150,000		425,000
2797. Summary of remaining write-ins for Line 27	1,464,460	(1,415,172)	(2,101,207)

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,687,361,914	7,787,243,640
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	374,820,000	771,995,515
	2.2 Additional investment made after acquisition	28,626,236	27,639,406
3.	Capitalized deferred interest and other	6,458,431	10,749,459
4.	Accrual of discount	27,720	55,422
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(240,687)
7.	Deduct amounts received on disposals	336,357,351	909,859,637
8.	Deduct amortization of premium and mortgage interest points and commitment fees	69,868	221,204
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,760,867,082	7,687,361,914
12.	Total valuation allowance	(44,676,093)	(32,348,335)
13.	Subtotal (Line 11 plus Line 12)	7,716,190,989	7,655,013,579
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,716,190,989	7,655,013,579

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	823,182,130	660,894,494
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	15,048,672	72,783,494
	2.2 Additional investment made after acquisition	709,362,834	185,467,352
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(205,553,738)	218,726,649
6.	Total gain (loss) on disposals	(437,727)	23,972
7.	Deduct amounts received on disposals	452,432,110	283,404,407
8.	Deduct amortization of premium and depreciation	15,349,125	31,292,795
9.	Total foreign exchange change in book/adjusted carrying value	11,598	(16,629)
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	873,832,534	823,182,130
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	873,832,534	823,182,130

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	37,745,703,451	34,167,964,017
2.	Cost of bonds and stocks acquired	2,462,233,343	7,452,414,333
3.	Accrual of discount	17,673,604	37,050,608
4.	Unrealized valuation increase (decrease)	(419,019,692)	353,995,736
5.	Total gain (loss) on disposals	(103,939)	44,355,200
6.	Deduct consideration for bonds and stocks disposed of	2,000,092,896	4,274,734,878
7.	Deduct amortization of premium	27,844,607	48,125,155
8.	Total foreign exchange change in book/adjusted carrying value	(35,276,833)	11,555,494
9.	Deduct current year's other-than-temporary impairment recognized	75,219,019	5,136,112
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,495,569	6,364,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,676,548,981	37,745,703,451
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	37,676,548,981	37,745,703,451

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

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)	19,105,092,220	678,000,401	384,402,386	(446,360,460)	19,105,092,220	18,952,329,775		19,567,817,718
2. NAIC 2 (a)	14,251,237,204	213,210,600	398,288,056	186,777,210	14,251,237,204	14,252,936,958		13,933,194,986
3. NAIC 3 (a)	1,409,160,952	21,452,458	37,302,606	232,035,641	1,409,160,952	1,625,346,445		1,114,639,534
4. NAIC 4 (a)	292,224,053	24,666,624	25,580,385	49,143,322	292,224,053	340,453,614		295,761,369
5. NAIC 5 (a)	133,193,842	11,115,875	13,233,612	(44,566,875)	133,193,842	86,509,230		199,407,544
6. NAIC 6 (a)	21,792,831	77,569	1,589,490	5,565,486	21,792,831	25,846,396		19,876,825
7. Total Bonds	35,212,701,102	948,523,527	860,396,535	(17,405,676)	35,212,701,102	35,283,422,418	0	35,130,697,976
PREFERRED STOCK								
8. NAIC 1	1,688,771	1,230,800	71,521		1,688,771	2,848,050		1,065,696
9. NAIC 2	40,028,730	229,900			40,028,730	40,258,630		40,028,730
10. NAIC 3	14,887,053		776,400		14,887,053	14,110,653		13,939,223
11. NAIC 4	255,625	345,600			255,625	601,225		
12. NAIC 5						0		
13. NAIC 6		13,305		(1,759)		11,546		
14. Total Preferred Stock	56,860,179	1,819,605	847,921	(1,759)	56,860,179	57,830,104	0	55,033,649
15. Total Bonds and Preferred Stock	35,269,561,281	950,343,132	861,244,456	(17,407,435)	35,269,561,281	35,341,252,522	0	35,185,731,625

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....7,030,382; 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	1,498,817,294	XXX	1,498,817,294	207,087	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	622,125,078	812,709,045
2. Cost of short-term investments acquired	24,700,845,928	29,316,781,845
3. Accrual of discount		72,016
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	23,824,153,712	29,507,437,828
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,498,817,294	622,125,078
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,498,817,294	622,125,078

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	70,946,256
2.	Cost paid/(consideration received) on additions	(1,259)
3.	Unrealized valuation increase/(decrease)	(1,257,657)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(870,134)
6.	Considerations received/(paid) on terminations	2,225,500
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	34,909,913
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	101,501,619
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	101,501,619

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				127,593,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				188,108,600
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	(77,697,030)			
3.14	Section 1, Column 18, prior year	(74,073,336)	(3,623,695)	(3,623,695)	
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	(77,697,030)			
3.24	Section 1, Column 19, prior year	(74,073,336)			
3.25	SSAP No. 108 adjustments		(3,623,695)	(3,623,695)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		279,346,445		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	279,346,445			
4.23	SSAP No. 108 adjustments		279,346,445		
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)				315,702,200
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				315,702,200

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	101,501,651	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	315,702,200	
3.	Total (Line 1 plus Line 2)		417,203,851
4.	Part D, Section 1, Column 5	432,061,806	
5.	Part D, Section 1, Column 6	(14,857,955)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	215,854,869	
8.	Part B, Section 1, Column 13	(36,087,120)	
9.	Total (Line 7 plus Line 8)		179,767,748
10.	Part D, Section 1, Column 8	218,704,430	
11.	Part D, Section 1, Column 9	(38,936,681)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	20,212,828	
14.	Part B, Section 1, Column 20	315,702,200	
15.	Part D, Section 1, Column 11	335,915,028	
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	4,099,318	342,589,484
2. Cost of cash equivalents acquired	233,840,581	34,120,061
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	222,700,638	372,610,227
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,239,261	4,099,318
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	15,239,261	4,099,318

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103057	SCOTTSDALE	AZ	S	12/13/2019	4.000		7,250,000	43,097,454
00-1103104	AUSTIN	TX		04/14/2020	3.510	10,600,000		15,238,000
00-1103130	WAYZATA	MN		04/27/2020	3.150	19,700,000		33,412,000
00-1103137	BEAVERTON	OR		06/01/2020	3.050	10,750,000		17,812,000
00-1103145	LONG ISLAND CITY	NY		05/08/2020	2.900	16,000,000		67,300,000
00-1103149	DALLAS	TX		05/27/2020	2.900	15,940,000		31,076,000
00-1103154	LOUISVILLE	KY		05/21/2020	2.950	23,000,000		37,453,000
00-1103157	AVENTURA	FL		05/08/2020	2.750	20,000,000		34,982,286
00-1103158	CHICAGO	IL		05/29/2020	3.250	5,000,000		7,329,412
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	120,990,000	7,250,000	287,700,152
Mortgages in Good Standing - Mezzanine Loans								
99-0000073	CHARLOTTE	NC		12/19/2019	12.000		1,147,861	79,800,000
99-0000074	SACRAMENTO	CA		03/05/2019	10.250		5,610,958	55,100,000
99-0000075	MIAMI	FL		07/31/2019	10.000		3,627,757	62,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	10,386,576	197,000,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	120,990,000	17,636,576	484,700,152
3399999. Total Mortgages				XXX	XXX	120,990,000	17,636,576	484,700,152

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000188	KEASBY	NJ		04/17/2000	05/11/2020	333,907					0		134,936	134,936			0
00-1100781	BROOKLYN PARK	MN		04/18/2005	04/09/2020	4,149,433					0		4,091,254	4,091,254			0
00-1100920	BEAVERTON	OR		08/09/2005	06/01/2020	4,392,587					0		4,315,396	4,315,396			0
00-1101690	WEST VIEW	PA		06/10/2010	06/25/2020	4,653,046					0		4,611,226	4,611,226			0
00-1101788	WEST CHESTER	PA		10/31/2011	06/26/2020	6,485,004					0		6,419,740	6,419,740			0
00-1101834	NEW YORK	NY		04/13/2012	06/03/2020	58,461,700					0		58,188,757	58,188,757			0
00-1101847	BRENTWOOD	TN		11/08/2012	04/30/2020	7,232,175					0		7,168,119	7,168,119			0
00-1101938	GRIMES	IA		03/27/2013	04/10/2020	3,917,653					0		3,883,400	3,883,400			0
00-1101961	ENGLEWOOD	CO		10/12/2018	04/02/2020	8,250,000					0		8,250,000	8,250,000			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013	06/16/2020	7,434,638					0		7,384,135	7,384,135			0
00-1102126	GRIMES	IA		03/06/2014	04/10/2020	3,900,234					0		3,869,753	3,869,753			0
00-1102301	NORTH BEND	WA		10/12/2018	04/17/2020	6,093,771					0		6,040,060	6,040,060			0
00-1102346	ATLANTA	GA		10/12/2018	06/01/2020	3,166,681					0		3,147,883	3,147,883			0
03-0310231	ST PAUL	MN		08/27/1997	04/09/2020	793,186					0		728,677	728,677			0
0199999. Total - Mortgages Closed by Repayment						119,264,014	0	0	0	0	0	0	118,233,336	118,233,338	0	0	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
Mortgages With Partial Repayments																	
00-1000171	CANTON	OH		08/15/2000		201,375					0		50,337	50,337			0
00-1000593	KENILWORTH	NJ		08/08/2001		1,580,868					0		216,884	216,884			0
00-1000665	EDISON	NJ		07/06/2001		2,073,111					0		299,947	299,947			0
00-1000701	VILLANOVA	PA		12/17/2001		1,256,449					0		143,448	143,448			0
00-1000714	CLOSTER	NJ		11/08/2001		613,765					0		73,038	73,038			0
00-1000818	LEECHBURG	PA		02/22/2002		1,685,443					0		176,991	176,991			0
00-1000819	BARBERTON	OH		12/21/2001		862,554					0		98,444	98,444			0
00-1000820	PITTSBURGH	PA		12/21/2001		397,107					0		45,322	45,322			0
00-1000821	LOWER BURRELL	PA		12/21/2001		446,977					0		51,014	51,014			0
00-1000822	CANAL FULTON	OH		12/21/2001		245,654					0		28,036	28,036			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		753,491					0		79,125	79,125			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		637,342					0		51,600	51,600			0
00-1000914	CINCINNATI	OH		07/01/2002		587,075					0		54,492	54,492			0
00-1000926	MARIETTA	GA		12/23/2002		1,784,338					0		42,932	42,932			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		14,072,856					0		353,659	353,659			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		4,427,980					0		97,514	97,514			0
00-1000949	STOW	OH		05/30/2002		885,697					0		82,751	82,751			0
00-1000958	HOUSTON	TX		06/18/2002		1,310,396					0		32,919	32,919			0
00-1001038	ITHACA	NY		10/01/2002		4,483,093					0		50,212	50,212			0
00-1001042	RAVENNA	OH		06/27/2002		2,054,954					0		185,479	185,479			0
00-1001215	EDISON	NJ		12/17/2002		4,438,709					0		337,177	337,177			0
00-1001237	DALLAS	TX		11/20/2002		2,314,887					0		96,039	96,039			0
00-1001244	PITTSBURGH	PA		02/08/2005		12,965,156					0		224,839	224,839			0
00-1001279	PITTSBURGH	PA		12/23/2003		2,718,199					0		152,196	152,196			0
00-1001283	GARLAND	TX		03/03/2003		972,797					0		67,592	67,592			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,622,988					0		40,529	40,529			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		1,664,273					0		107,208	107,208			0
00-1002014	KNOXVILLE	TN		07/28/2003		1,146,103					0		71,849	71,849			0
00-1100046	GLEN CARBON	IL		01/05/2004		1,880,531					0		37,337	37,337			0
00-1100047	SAINT LOUIS	MO		11/14/2003		4,162,378					0		81,420	81,420			0
00-1100067	JOHNSON CITY	TN		10/31/2003		1,109,234					0		64,690	64,690			0
00-1100068	BELLEVUE	TN		10/31/2003		1,357,353					0		79,160	79,160			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		3,177,215					0		83,501	83,501			0
00-1100163	RESTON	VA		10/27/2003		2,104,947					0		121,792	121,792			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,331,895					0		60,779	60,779			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,193,360					0		67,455	67,455			0
00-1100195	HOUSTON	TX		11/21/2003		1,296,231					0		27,196	27,196			0
00-1100196	HOUSTON	TX		11/21/2003		1,323,752					0		27,773	27,773			0
00-1100197	HOUSTON	TX		11/21/2003		1,673,267					0		35,107	35,107			0
00-1100233	ITHACA	NY		12/10/2003		472,713					0		5,355	5,355			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
00-1100247	CLEARFIELD	UT		12/04/2003		991,129					0		54,832	54,832			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		936,824					0		77,708	77,708			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,432,211					0		27,953	27,953			0
00-1100296	CINCINNATI	OH		01/21/2004		1,577,453					0		85,289	85,289			0
00-1100346	FARRAGUT	TN		05/04/2004		977,887					0		49,789	49,789			0
00-1100365	WENATCHEE	WA		08/09/2004		1,131,339					0		52,705	52,705			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,330,601					0		41,416	41,416			0
00-1100371	ANDERSON	SC		12/21/2004		1,747,284					0		32,356	32,356			0
00-1100406	EDISON	NJ		05/18/2004		2,102,491					0		105,634	105,634			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,150,660					0		56,632	56,632			0
00-1100421	PORT ORANGE	FL		09/16/2004		288,477					0		38,117	38,117			0
00-1100464	GAINESVILLE	FL		05/26/2004		4,441,861					0		94,066	94,066			0
00-1100475	ITHACA	NY		06/25/2004		2,397,608					0		25,892	25,892			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,511,095					0		20,466	20,466			0
00-1100581	CHARLOTTE	NC		05/11/2005		5,577,368					0		128,694	128,694			0
00-1100602	HOUSTON	TX		12/16/2004		1,496,808					0		27,123	27,123			0
00-1100603	HOUSTON	TX		12/16/2004		975,767					0		17,682	17,682			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,562,925					0		48,471	48,471			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,526,176					0		64,087	64,087			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,213,735					0		15,163	15,163			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		3,711,494					0		158,452	158,452			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,278,753					0		69,114	69,114			0
00-1100720	HOUSTON	TX		12/16/2004		613,535					0		11,118	11,118			0
00-1100722	HOUSTON	TX		12/16/2004		768,980					0		13,935	13,935			0
00-1100723	WAUSAU	WI		03/28/2006		1,605,714					0		14,044	14,044			0
00-1100738	CHULA VISTA	CA		01/28/2005		894,777					0		21,915	21,915			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		2,966,358					0		86,735	86,735			0
00-1100773	SIMI VALLEY	CA		08/31/2005		3,467,114					0		130,601	130,601			0
00-1100806	RENO	NV		03/15/2005		6,064,147					0		111,764	111,764			0
00-1100807	ELLENWOOD	GA		06/24/2005		3,793,015					0		65,978	65,978			0
00-1100822	LAS VEGAS	NV		06/07/2005		9,495,308					0		168,553	168,553			0
00-1100867	CARSON	CA		07/27/2005		2,643,890					0		47,073	47,073			0
00-1100868	REDMOND	WA		09/08/2006		17,563,329					0		262,844	262,844			0
00-1100877	FAIRFIELD	NJ		07/06/2005		7,095,844					0		125,448	125,448			0
00-1100917	W. BABYLON	NY		02/05/2008		3,620,072					0		43,561	43,561			0
00-1100918	IONIA	MI		08/16/2005		1,788,537					0		31,211	31,211			0
00-1100928	TAMPA	FL		09/01/2005		4,357,868					0		111,951	111,951			0
00-1100983	WAUKEGAN	IL		10/26/2005		914,902					0		22,223	22,223			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,432,747					0		54,978	54,978			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,519,476					0		90,612	90,612			0
00-1101003	JACKSONVILLE	FL		10/12/2005		2,751,131					0		100,193	100,193			0
00-1101007	TAMPA	FL		12/08/2005		393,544					0		97,684	97,684			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
00-1101025	MANHATTAN	KS		12/08/2005		2,367,680					0		83,197	83,197			0
00-1101031	PLANO	TX		12/01/2005		1,054,597					0		261,927	261,927			0
00-1101041	GARDEN CITY	GA		04/28/2006		2,413,553					0		167,386	167,386			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,493,817					0		85,027	85,027			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		18,958,738					0		82,732	82,732			0
00-1101137	FRANKFORT	IL		04/23/2007		2,597,532					0		35,371	35,371			0
00-1101152	CINCINNATI	OH		09/28/2006		745,805					0		98,403	98,403			0
00-1101157	MASPETH	NY		04/21/2006		900,549					0		29,691	29,691			0
00-1101197	COLUMBUS	OH		02/06/2007		6,076,958					0		40,921	40,921			0
00-1101214	MIAMI	FL		12/07/2006		9,125,158					0		128,015	128,015			0
00-1101244	CHANTILLY	VA		09/12/2006		9,673,958					0		1,773	1,773			0
00-1101309	BRANCHBURG	NJ		11/07/2006		3,129,268					0		49,297	49,297			0
00-1101419	AVON	MA		04/27/2007		303,487					0		29,896	29,896			0
00-1101456	BURLINGTON	WA		05/14/2007		1,400,013					0		132,855	132,855			0
00-1101475	LONGWOOD	FL		12/27/2007		3,264,034					0		246,842	246,842			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		3,026,817					0		79,368	79,368			0
00-1101509	ITHACA	NY		07/31/2007		3,709,584					0		41,485	41,485			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,034,430					0		23,253	23,253			0
00-1101521	ATLANTA	GA		08/07/2007		9,441,091					0		75,704	75,704			0
00-1101525	AUSTIN	TX		07/18/2007		3,461,581					0		45,829	45,829			0
00-1101540	ORANGE	CA		08/29/2007		9,382,103					0		52,535	52,535			0
00-1101567	VARIOUS	PA		08/31/2007		6,100,183					0		519,232	519,232			0
00-1101568	VARIOUS	OH		08/31/2007		3,618,488					0		307,997	307,997			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,156,298					0		48,992	48,992			0
00-1101650	BEDFORD	OH		09/26/2008		4,981,209					0		286,174	286,174			0
00-1101686	PITTSBURGH	PA		03/26/2010		563,957					0		47,246	47,246			0
00-1101695	KENT	WA		07/15/2010		2,791,228					0		105,787	105,787			0
00-1101700	HOUSTON	TX		09/01/2010		2,329,987					0		87,953	87,953			0
00-1101701	FAIRVIEW	OR		09/29/2010		10,840,708					0		74,939	74,939			0
00-1101702	CLINTON	UT		10/08/2010		7,398,727					0		164,158	164,158			0
00-1101703	GLENSHAW	PA		01/27/2011		9,672,270					0		158,819	158,819			0
00-1101719	LOVELAND	OH		12/13/2010		350,511					0		80,313	80,313			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		3,899,436					0		39,389	39,389			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,048,907					0		20,091	20,091			0
00-1101726	COLUMBUS	OH	S	12/29/2010		15,290,797					0		144,465	144,465			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,507,244					0		13,128	13,128			0
00-1101728	COLUMBUS	OH	S	06/08/2011		629,911					0		97,389	97,389			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		32,235,669					0		282,458	282,458			0
00-1101736	SHAWNEE	KS		03/01/2011		2,802,486					0		15,222	15,222			0
00-1101743	CHAPEL HILL	NC		11/15/2011		6,770,739					0		57,832	57,832			0
00-1101747	IRVINE	CA		05/02/2011		5,080,871					0		166,017	166,017			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,585,245					0		15,415	15,415			0
00-1101751	WOOD DALE	IL		05/05/2011		3,792,197					0		33,741	33,741			0
00-1101753	HOUSTON	TX		06/29/2011		8,927,637					0		95,245	95,245			0
00-1101755	CLIFTON	VA		06/28/2011		24,495,068				213,106	213,106		31,292	31,292			0
00-1101756	NASHVILLE	TN		07/20/2011		7,106,751					0		110,632	110,632			0
00-1101760	WOOD DALE	IL		05/05/2011		2,052,461					0		29,643	29,643			0
00-1101761	WOOD DALE	IL		05/05/2011		4,377,164					0		38,946	38,946			0
00-1101762	WOOD DALE	IL		05/05/2011		3,328,258					0		29,613	29,613			0
00-1101763	CINCINNATI	OH		08/30/2011		12,778,112					0		122,273	122,273			0
00-1101765	CHICAGO	IL		08/31/2011		3,720,526					0		120,384	120,384			0
00-1101772	PARKER	CO		09/01/2011		13,614,387					0		87,992	87,992			0
00-1101776	ORANGE	CA		09/29/2011		3,599,488					0		127,851	127,851			0
00-1101777	ELON	NC		10/12/2018		1,910,599					0		17,213	17,213			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		17,015,630					0		112,393	112,393			0
00-1101784	SEATTLE	WA		09/30/2011		6,098,026					0		39,783	39,783			0
00-1101794	RALEIGH	NC		11/21/2011		4,156,035					0		28,146	28,146			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		3,982,806					0		36,567	36,567			0
00-1101800	CHICAGO	IL		11/30/2011		15,361,439					0		100,854	100,854			0
00-1101802	COLUMBUS	OH	S	12/01/2011		9,248,766					0		144,269	144,269			0
00-1101807	LAGRANGE	KY		12/14/2011		2,202,007					0		65,571	65,571			0
00-1101808	GAITHERSBURG	MD		12/13/2011		9,853,704				74,257	74,257		13,759	13,759			0
00-1101812	PLATTEVILLE	WI		01/25/2012		4,593,786					0		28,761	28,761			0
00-1101816	ATLANTA	GA		03/01/2012		39,406,334					0		403,168	403,168			0
00-1101825	REISTERSTOWN	MD		06/01/2012		5,013,038					0		73,064	73,064			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,272,444					0		58,776	58,776			0
00-1101828	DYER	IN		04/05/2012		1,160,737					0		48,971	48,971			0
00-1101830	PITTSBURGH	PA		05/03/2012		3,510,997					0		52,004	52,004			0
00-1101831	COMMACK	NY		04/25/2012		3,569,359					0		18,543	18,543			0
00-1101832	CENTEREACH	NY		06/29/2012		13,115,416					0		46,930	46,930			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,057,187					0		46,402	46,402			0
00-1101838	ANN ARBOR	MI		04/27/2012		12,929,173					0		122,347	122,347			0
00-1101839	WASHINGTON	DC		09/17/2012		20,776,417					0		133,503	133,503			0
00-1101841	FORT WRIGHT	KY		10/12/2018		1,327,628					0		54,372	54,372			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		3,774,765					0		24,754	24,754			0
00-1101848	CINCINNATI	OH		07/20/2012		17,336,103					0		192,578	192,578			0
00-1101860	MILWAUKEE	WI		06/15/2012		8,172,673					0		124,839	124,839			0
00-1101863	MULLICA HILL	NJ		06/20/2012		3,782,626					0		55,756	55,756			0
00-1101865	COLUMBUS	OH		08/09/2012		6,011,701					0		52,339	52,339			0
00-1101869	IRVINE	CA		08/09/2012		24,950,604					0		172,733	172,733			0
00-1101870	PORTLAND	OR		09/25/2012		3,303,021					0		32,391	32,391			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,305,257					0		41,146	41,146			0
00-1101881	NASHVILLE	TN		09/10/2012		4,094,416					0		37,716	37,716			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101882	REDONDO BEACH	CA		04/03/2013		4,174,397					0		27,202	27,202			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,078,672					0		26,726	26,726			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		2,967,665					0		26,477	26,477			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		20,973,711					0		144,341	144,341			0
00-1101893	FORT WORTH	TX		10/01/2012		8,701,421					0		51,637	51,637			0
00-1101894	SCOTTSDALE	AZ	S	11/13/2012		18,776,589					0		265,865	265,865			0
00-1101895	CHARLESTON	SC		11/13/2012		6,365,697					0		54,621	54,621			0
00-1101900	BELLEVUE	WA		12/06/2012		10,133,793					0		89,872	89,872			0
00-1101901	NASHVILLE	TN		03/14/2013		4,801,477					0		43,756	43,756			0
00-1101904	WOODLAND	CA		10/24/2012		5,631,990					0		55,314	55,314			0
00-1101905	HERNDON	VA		10/26/2012		27,837,515				165,713	165,713		48,771	48,771			0
00-1101906	CHICAGO	IL		04/01/2013		9,731,199					0		141,225	141,225			0
00-1101909	IRVINE	CA		11/30/2012		38,682,065					0		262,063	262,063			0
00-1101912	COLUMBUS	OH	S	12/19/2012		20,986,163					0		379,879	379,879			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,030,597					0		13,845	13,845			0
00-1101914	LOGAN	UT		11/13/2012		4,630,000					0		31,167	31,167			0
00-1101920	CHANDLER	AZ		12/20/2012		5,060,941					0		46,264	46,264			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		10,078,256					0		48,513	48,513			0
00-1101922	JUANITA	WA		02/07/2013		6,700,111					0		55,453	55,453			0
00-1101924	TUSTIN	CA		12/05/2012		18,638,698					0		128,182	128,182			0
00-1101927	BRICK	NJ		12/12/2012		19,773,785					0		134,776	134,776			0
00-1101929	IRVINE	CA		01/03/2013		2,973,514					0		43,559	43,559			0
00-1101933	PITTSBURGH	PA		12/21/2012		5,433,991					0		49,772	49,772			0
00-1101935	WASHINGTON	DC		03/14/2013		16,700,488					0		162,584	162,584			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		14,237,605					0		95,190	95,190			0
00-1101944	OMAHA	NE		03/07/2013		4,780,052					0		31,271	31,271			0
00-1101946	MCLEAN	VA		08/02/2013		9,165,717					0		60,706	60,706			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,094,666					0		71,913	71,913			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		4,609,856					0		109,082	109,082			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,731,767					0		51,789	51,789			0
00-1101956	CHINO	CA		04/11/2013		5,076,732					0		70,160	70,160			0
00-1101957	CINCINNATI	OH		05/31/2013		15,955,951		3,029			3,029		142,772	142,772			0
00-1101958	PITTSBURGH	PA		03/22/2013		10,847,170					0		23,792	23,792			0
00-1101960	OMAHA	NE		04/03/2013		3,218,034					0		9,878	9,878			0
00-1101963	PORT ORANGE	FL		04/11/2013		5,874,999					0		34,410	34,410			0
00-1101964	BELLMORE	NY		04/24/2013		5,772,768					0		36,582	36,582			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,344,624					0		29,120	29,120			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		3,831,021					0		52,896	52,896			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,188,936					0		13,780	13,780			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,370,717					0		80,195	80,195			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		6,890,341					0		60,717	60,717			0
00-1101972	CHAPEL HILL	NC		05/17/2013		5,387,696					0		73,071	73,071			0

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	2	3					8	9	10	11	12	13					
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00-1101973	CAMERON PARK	CA		08/28/2013		9,967,265					0		61,683	61,683			0
00-1101975	SOMERVILLE	NJ		10/12/2018		5,412,832					0		36,712	36,712			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		18,754,471					0		240,115	240,115			0
00-1101977	ANN ARBOR	MI		07/01/2013		12,973,961					0		89,373	89,373			0
00-1101978	FREDERICK	MD		06/27/2013		27,371,683					0		163,407	163,407			0
00-1101979	SEATTLE	WA		08/01/2013		15,197,859					0		215,932	215,932			0
00-1101980	NASHVILLE	TN		07/02/2013		43,623,421					0		285,189	285,189			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		2,967,647					0		19,350	19,350			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,143,532					0		41,885	41,885			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,197,952					0		48,816	48,816			0
00-1101989	SALEM	OR		08/05/2013		12,208,063					0		81,391	81,391			0
00-1101990	LADY LAKE	FL		05/30/2013		19,708,397					0		138,903	138,903			0
00-1101993	ROCHESTER	MN		10/01/2013		24,679,655					0		154,769	154,769			0
00-1101994	TIGARD	OR		08/21/2013		7,193,358		8,773			8,773		67,336	67,336			0
00-1101995	MENLO PARK	CA		06/10/2013		25,754,709					0		185,145	185,145			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		5,953,428					0		54,320	54,320			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,351,036					0		62,267	62,267			0
00-1102000	NEW BEDFORD	MA		08/12/2013		9,547,082					0		65,928	65,928			0
00-1102003	JUPITER	FL		09/17/2013		14,731,260					0		29,265	29,265			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		9,106,467					0		84,629	84,629			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		10,002,011					0		140,251	140,251			0
00-1102009	AVON	OH		08/22/2013		29,868,538					0		219,054	219,054			0
00-1102010	MANSFIELD	TX		11/25/2013		4,700,419					0		62,357	62,357			0
00-1102011	MANSFIELD	TX		11/25/2013		20,368,482				142,094	142,094		89,752	89,752			0
00-1102013	TULSA	OK		09/25/2013		18,236,818					0		107,181	107,181			0
00-1102015	BOSTON	MA		07/30/2013		12,375,404					0		117,535	117,535			0
00-1102016	ANN ARBOR	MI		08/01/2013		5,723,353					0		80,352	80,352			0
00-1102021	EVANSTON	IL		09/09/2013		2,126,524					0		17,653	17,653			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,091,110					0		48,735	48,735			0
00-1102027	OWASSO	OK		10/10/2013		17,522,276					0		284,059	284,059			0
00-1102028	MOORE	OK		10/10/2013		13,705,949					0		222,191	222,191			0
00-1102029	BROKEN ARROW	OK		10/10/2013		8,210,885					0		133,109	133,109			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,460,206					0		37,257	37,257			0
00-1102031	PASADENA	CA		09/03/2013		2,123,908					0		17,741	17,741			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		8,225,231					0		199,566	199,566			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,389,509					0		74,359	74,359			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		8,637,073					0		63,696	63,696			0
00-1102038	LONE TREE	CO		08/29/2013		19,003,802					0		163,392	163,392			0
00-1102040	CARSON	CA		08/29/2013		3,792,689					0		32,945	32,945			0
00-1102041	SPARTANBURG	SC		10/23/2013		5,572,075					0		128,452	128,452			0
00-1102045	DENVER	CO		02/13/2014		34,203,587					0		191,843	191,843			0

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00-1102046	EAST ISLIP	NY		11/21/2013		11,381,761					0		134,638	134,638			0
00-1102047	CHARLOTTESVILLE	VA		10/12/2018		2,685,794					0		15,307	15,307			0
00-1102050	CHINO	CA		12/30/2013		9,804,448					0		58,298	58,298			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,284,065					0		68,023	68,023			0
00-1102065	SEATTLE	WA		11/01/2013		3,830,515					0		22,476	22,476			0
00-1102066	TUKWILA	WA		11/01/2013		5,256,852		(4,723)			(4,723)		29,781	29,781			0
00-1102067	FARGO	ND		02/03/2014		3,532,869					0		78,504	78,504			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,439,679					0		27,353	27,353			0
00-1102073	NORMAN	OK		11/07/2013		7,950,029					0		100,479	100,479			0
00-1102076	MISSION VIEJO	CA		11/19/2013		6,875,869					0		32,123	32,123			0
00-1102077	YUKON	OK		12/19/2013		20,540,340					0		103,590	103,590			0
00-1102084	WOODSTOCK	GA		01/09/2014		24,838,819					0		127,805	127,805			0
00-1102087	MADISON	WI		06/03/2014		10,496,528					0		54,108	54,108			0
00-1102088	MADISON	WI		02/03/2014		2,013,270					0		24,772	24,772			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		3,980,184					0		21,032	21,032			0
00-1102092	SANDY	OR		04/07/2014		1,996,186					0		10,654	10,654			0
00-1102093	CHATTANOOGA	TN		02/07/2014		2,899,710					0		35,652	35,652			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,054,446					0		37,839	37,839			0
00-1102096	BALTIMORE	MD		11/12/2013		9,301,018					0		48,461	48,461			0
00-1102099	BEAVERTON	OR		12/10/2013		28,659,364					0		79,874	79,874			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,071,817					0		56,181	56,181			0
00-1102102	ONTARIO	CA		10/31/2013		6,408,057					0		50,955	50,955			0
00-1102106	CARROLLTON	TX		12/26/2013		10,122,274					0		51,321	51,321			0
00-1102107	ADDISON	IL		12/19/2013		5,286,695					0		44,649	44,649			0
00-1102108	WAUKEE	IA		12/20/2013		15,326,748					0		87,327	87,327			0
00-1102109	BROOKLYN	NY		12/20/2013		11,131,164					0		66,641	66,641			0
00-1102110	PITTSBURGH	PA		06/05/2014		20,015,843					0		157,282	157,282			0
00-1102111	FORT COLLINS	CO		01/23/2014		7,715,165					0		63,857	63,857			0
00-1102116	CHARLOTTE	NC		01/22/2014		47,492,497					0		273,554	273,554			0
00-1102117	BOSTON	MA		06/02/2014		21,660,680					0		123,518	123,518			0
00-1102121	AUBURN HILLS	MI		01/29/2014		15,939,871					0		103,751	103,751			0
00-1102128	ONTARIO	CA		04/22/2014		6,905,631					0		56,412	56,412			0
00-1102130	LONG BEACH	CA		10/12/2018		2,337,549					0		18,458	18,458			0
00-1102132	PITTSBURGH	PA		03/31/2014		8,061,915					0		83,708	83,708			0
00-1102133	BALTIMORE	MD		03/10/2014		49,736,534				389,053	389,053		86,003	86,003			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		6,571,203					0		107,015	107,015			0
00-1102138	CANONSBURG	PA		03/12/2014		10,098,918					0		119,915	119,915			0
00-1102139	ONTARIO	CA		04/10/2014		3,686,352					0		29,285	29,285			0
00-1102140	LA QUINTA	CA		02/28/2014		19,644,962					0		99,803	99,803			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		17,031,594					0		64,341	64,341			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,338,097					0		18,718	18,718			0
00-1102147	WALNUT CREEK	CA		09/29/2014		28,132,600					0		158,063	158,063			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102149	ANNAPOLIS	MD		06/10/2014		3,664,703					0		30,389	30,389			0
00-1102152	EDISON	NJ		06/12/2014		18,601,203					0		234,036	234,036			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,489,490					0		39,179	39,179			0
00-1102161	FULLERTON	CA		07/15/2014		6,500,857					0		32,702	32,702			0
00-1102163	STERLING	VA		06/04/2014		24,817,731					0		111,919	111,919			0
00-1102164	ITASCA	IL		07/29/2014		5,374,161					0		46,134	46,134			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		3,997,418					0		32,276	32,276			0
00-1102168	LEXINGTON	KY		06/18/2014		6,062,202					0		75,692	75,692			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,317,121					0		53,216	53,216			0
00-1102170	WATERLOO	IL		08/22/2014		5,214,263					0		64,162	64,162			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,037,178					0		17,492	17,492			0
00-1102173	LEXINGTON	KY		09/12/2014		8,570,738					0		105,563	105,563			0
00-1102179	COLUMBUS	OH		01/02/2015		2,078,196					0		29,957	29,957			0
00-1102183	VERONA	WI		10/12/2018		3,300,331					0		459,239	459,239			0
00-1102184	CHEVY CHASE	MD		07/29/2014		12,910,261					0		110,237	110,237			0
00-1102185	CHEVY CHASE	MD		07/29/2014		12,910,261					0		110,237	110,237			0
00-1102190	LOS ANGELES	CA		08/07/2014		20,169,260					0		98,202	98,202			0
00-1102192	SEATAC	WA		09/05/2014		11,124,188					0		156,629	156,629			0
00-1102193	OCALA	FL		09/11/2014		18,591,045					0		157,675	157,675			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,316,410					0		10,517	10,517			0
00-1102197	VISTA	CA		12/15/2014		3,093,564					0		24,715	24,715			0
00-1102198	VISTA	CA		12/15/2014		2,830,282					0		22,612	22,612			0
00-1102199	SAN DIEGO	CA		07/10/2014		9,515,572					0		103,980	103,980			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,129,340					0		77,810	77,810			0
00-1102206	GREENVILLE	SC		10/22/2014		11,270,920				73,165	73,165		22,481	22,481			0
00-1102208	SANTA CLARA	CA		12/04/2014		41,497,402					0		250,980	250,980			0
00-1102214	LONG BEACH	CA		09/24/2014		15,456,363					0		66,707	66,707			0
00-1102215	LEXINGTON	MA		11/03/2014		6,472,625					0		36,168	36,168			0
00-1102217	RICHMOND	VA		10/23/2014		29,789,624					0		177,087	177,087			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		6,941,069					0		58,927	58,927			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,347,235					0		62,448	62,448			0
00-1102230	NEWPORT	KY		10/15/2014		8,451,731					0		47,053	47,053			0
00-1102231	CINCINNATI	OH		01/28/2015		7,191,529					0		47,140	47,140			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		9,197,693					0		74,379	74,379			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,911,957					0		15,996	15,996			0
00-1102238	COLUMBUS	OH		09/30/2014		9,945,467					0		37,962	37,962			0
00-1102242	NASHVILLE	TN		11/14/2014		4,489,839					0		37,014	37,014			0
00-1102243	ROCKVILLE	MD		11/14/2014		24,883,713				164,018	164,018		48,955	48,955			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,560,941					0		26,142	26,142			0
00-1102249	JERICHO	NY		12/19/2014		14,012,830					0		84,194	84,194			0
00-1102253	WASHINGTON	DC		12/01/2014		23,148,201				76,624	76,624		110,666	110,666			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102256	DALLAS	TX		12/18/2014		5,182,239					0		41,174	41,174			0
00-1102257	COLUMBIA	SC		12/11/2014		12,434,205					0		74,394	74,394			0
00-1102258	STANTON	CA		12/04/2014		8,693,680					0		42,163	42,163			0
00-1102259	WALTHAM	MA		12/18/2014		9,553,529					0		81,509	81,509			0
00-1102260	BRANDYWINE	MD		10/12/2018		3,221,824					0		65,608	65,608			0
00-1102263	DERBY	KS		12/01/2014		7,957,392					0		168,138	168,138			0
00-1102265	FONTANA	CA		12/03/2014		4,614,118					0		56,184	56,184			0
00-1102266	SARTELL	MN		06/11/2015		14,210,205					0		112,314	112,314			0
00-1102267	RIVERSIDE	MO		03/12/2015		11,512,818					0		139,013	139,013			0
00-1102268	WESTPORT	CT		12/11/2014		8,588,509					0		51,603	51,603			0
00-1102269	WOODLAND	CA		12/04/2014		6,239,477					0		51,690	51,690			0
00-1102270	MADISON	WI		12/22/2014		29,214,672					0		163,319	163,319			0
00-1102271	COLUMBUS	OH	S	02/17/2015		38,189,821					0		458,946	458,946			0
00-1102272	COLUMBUS	OH	S	02/17/2015		14,943,843					0		179,588	179,588			0
00-1102274	EL SEGUNDO	CA		04/01/2015		22,985,185					0		180,879	180,879			0
00-1102275	BURKE	VA		12/16/2014		49,053,364				78,768	78,768		183,398	183,398			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		27,840,666					0		152,067	152,067			0
00-1102282	ADDISON	TX		12/18/2014		13,000,000				75,414	75,414		20,579	20,579			0
00-1102283	DALLAS	TX		12/18/2014		18,750,000				108,770	108,770		29,681	29,681			0
00-1102285	DUBLIN	OH		12/15/2015		26,630,516					0		132,885	132,885			0
00-1102290	TULSA	OK		03/02/2015		10,329,035					0		64,247	64,247			0
00-1102291	CARLSBAD	CA		01/16/2015		9,929,012					0		53,804	53,804			0
00-1102292	RICHMOND	VA		06/19/2015		29,480,743					0		166,841	166,841			0
00-1102293	SEATTLE	WA		12/30/2014		12,263,026					0		255,307	255,307			0
00-1102294	CHESAPEAKE	VA		12/18/2014		23,375,448					0		149,363	149,363			0
00-1102296	CLIVE	IA		06/22/2015		15,777,142					0		89,288	89,288			0
00-1102299	CANTON	MI		04/30/2015		13,238,061					0		50,983	50,983			0
00-1102302	CINCINNATI	OH		10/13/2015		20,224,373					0		98,588	98,588			0
00-1102308	TUCSON	AZ		01/22/2015		7,748,612					0		32,299	32,299			0
00-1102312	MIRA LOMA	CA		10/12/2018		2,454,200					0		20,223	20,223			0
00-1102316	ROCKVILLE	MD		06/01/2015		4,620,834					0		38,420	38,420			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015		42,698,014					0		472,106	472,106			0
00-1102322	CINCINNATI	OH		09/03/2015		22,547,957					0		166,215	166,215			0
00-1102323	ANN ARBOR	MI		07/01/2015		15,956,718					0		127,836	127,836			0
00-1102324	CANONSBURG	PA		02/27/2015		8,147,858					0		97,291	97,291			0
00-1102325	WILMINGTON	NC		10/12/2018		2,218,296					0		95,909	95,909			0
00-1102326	BURKE	VA		06/22/2015		14,789,642				23,135	23,135		56,119	56,119			0
00-1102328	CLEARWATER	FL		04/20/2015		3,744,657					0		44,849	44,849			0
00-1102330	DUBLIN	OH		04/20/2015		38,549,864					0		222,247	222,247			0
00-1102334	CINCINNATI	OH		09/17/2015		17,446,943					0		131,734	131,734			0
00-1102337	CHATSWORTH	CA		04/08/2015		8,733,019					0		75,483	75,483			0
00-1102340	CONCORD	NC		11/13/2015		16,357,231					0		302,689	302,689			0

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	2	3					8	9	10	11	12	13					
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00-1102341	CINCINNATI	OH		10/12/2018		5,776,593					0		248,814	248,814			0
00-1102343	BELLEVUE	WA		04/22/2016		10,451,333		(14,394)			(14,394)		54,891	54,891			0
00-1102344	BELLEVUE	WA		04/22/2016		7,112,424		(15,834)			(15,834)		52,417	52,417			0
00-1102348	SAN DIEGO	CA		08/03/2015		26,586,183					0		71,884	71,884			0
00-1102350	MELVILLE	NY		04/29/2015		9,062,607					0		56,065	56,065			0
00-1102352	COLUMBUS	OH	S	06/02/2015		10,295,352		2,059			2,059		128,462	128,462			0
00-1102353	PALO ALTO	CA		08/04/2015		3,293,716					0		64,350	64,350			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,056,178					0		57,826	57,826			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,241,884				65,615	65,615		27,066	27,066			0
00-1102361	CHEEKTOWAGA	NY		10/12/2018		3,040,319					0		59,635	59,635			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,479,772					0		76,338	76,338			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016		4,231,698					0		106,239	106,239			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,582,164					0		103,480	103,480			0
00-1102366	WILMINGTON	NC		06/18/2015		7,303,420					0		43,351	43,351			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,342,370					0		43,366	43,366			0
00-1102369	VANCOUVER	WA		12/31/2015		11,920,684					0		71,602	71,602			0
00-1102373	MARYSVILLE	WA		05/08/2015		2,648,104					0		52,167	52,167			0
00-1102377	REDMOND	WA		06/30/2015		10,113,617					0		39,316	39,316			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,289,564					0		43,494	43,494			0
00-1102380	SAN ANTONIO	TX		05/07/2015		19,468,168					0		92,719	92,719			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		23,771,407					0		199,820	199,820			0
00-1102382	DUNWOODY	GA		06/01/2015		20,844,241					0		130,701	130,701			0
00-1102384	ROCHESTER	MN		10/12/2018		9,482,714					0		176,158	176,158			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,287,201				37,551	37,551		13,314	13,314			0
00-1102386	ST SIMONS ISLAND	GA		06/26/2015		11,364,139					0		52,672	52,672			0
00-1102387	VISTA	CA		07/01/2015		3,172,612					0		26,491	26,491			0
00-1102388	LADUE	MO		09/18/2015		3,592,423					0		27,134	27,134			0
00-1102391	FISHERS	IN		09/09/2015		29,268,876					0		148,425	148,425			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,319,645					0		27,351	27,351			0
00-1102394	ANN ARBOR	MI		07/31/2015		31,084,592					0		248,970	248,970			0
00-1102397	DRAPER	UT		07/30/2015		10,120,747					0		71,923	71,923			0
00-1102408	AUSTIN	TX		09/10/2015		5,626,520					0		31,613	31,613			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,249,445					0		34,408	34,408			0
00-1102423	MOORE	OK		11/18/2015		9,640,012					0		47,520	47,520			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		16,834,751					0		87,296	87,296			0
00-1102439	CONYERS	GA		10/15/2015		11,113,292					0		127,016	127,016			0
00-1102460	BROOKFIELD	WI		12/03/2015		23,189,242					0		118,021	118,021			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,287,258					0		48,858	48,858			0
00-1102462	TEMPE	AZ		03/28/2016		11,637,253					0		418,474	418,474			0
00-1102465	SAN DIEGO	CA		05/03/2016		6,208,588					0		30,267	30,267			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,757,831					0		20,491	20,491			0
00-1102475	SANTA CLARA	CA		12/09/2015		13,458,487					0		71,065	71,065			0

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00-1102487	MALDEN	MA		10/12/2018		3,070,305					0		34,770	34,770			0
00-1102491	MERIDIAN	ID		02/01/2016		9,058,771					0		67,503	67,503			0
00-1102512	LAKESIDE	CA		11/01/2016		8,204,529					0		55,470	55,470			0
00-1102519	ROCKVILLE	MD		02/24/2016		2,893,396					0		22,277	22,277			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		9,122,879					0		56,435	56,435			0
00-1102530	COLUMBUS	OH	S	07/07/2016		17,585,037					0		194,877	194,877			0
00-1102531	COLUMBUS	OH	S	07/07/2016		15,386,907					0		170,517	170,517			0
00-1102532	COLUMBUS	OH	S	07/07/2016		10,990,648					0		121,798	121,798			0
00-1102535	CINCINNATI	OH		09/30/2016		23,892,317					0		160,161	160,161			0
00-1102542	MAUMEE	OH		07/25/2016		13,293,175					0		69,809	69,809			0
00-1102546	CERRITOS	CA		05/02/2016		11,353,550					0		88,387	88,387			0
00-1102558	FULLERTON	CA		06/30/2016		21,850,244					0		125,873	125,873			0
00-1102561	ANAHEIM	CA		06/30/2016		6,708,817					0		38,648	38,648			0
00-1102563	COSTA MESA	CA		06/30/2016		14,209,647					0		81,858	81,858			0
00-1102565	COSTA MESA	CA		06/30/2016		21,384,354					0		123,189	123,189			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		9,131,445					0		52,604	52,604			0
00-1102573	LAS VEGAS	NV		12/01/2016		9,010,780					0		66,157	66,157			0
00-1102574	ATLANTA	GA		07/26/2016		16,896,377					0		79,292	79,292			0
00-1102587	DALLAS	TX		09/30/2016		10,160,430					0		54,459	54,459			0
00-1102589	ROMULUS	MI		05/27/2016		12,680,753					0		60,985	60,985			0
00-1102590	CHARLOTTE	NC		06/06/2016		7,765,653				49,913	49,913		19,347	19,347			0
00-1102598	NOVATO	CA		07/12/2016		14,241,669				45,279	45,279		51,710	51,710			0
00-1102601	RICHMOND	VA		06/30/2016		2,601,895					0		19,650	19,650			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017		4,742,458					0		75,896	75,896			0
00-1102606	CHARLOTTE	NC		07/12/2016		7,675,490					0		42,444	42,444			0
00-1102620	PORTLAND	OR		08/25/2016		7,759,806					0		40,854	40,854			0
00-1102621	COLUMBUS	OH		10/12/2018		2,355,913					0		30,077	30,077			0
00-1102622	CHARLOTTE	NC		12/09/2016		22,246,101					0		242,207	242,207			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		15,476,573					0		114,514	114,514			0
00-1102625	CHATTANOOGA	TN		10/14/2016		7,789,269					0		83,647	83,647			0
00-1102626	ATLANTA	GA		07/27/2016		11,617,867					0		55,175	55,175			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017		7,734,147				50,376	50,376		18,303	18,303			0
00-1102638	MARIETTA	GA		08/08/2016		8,676,156					0		67,858	67,858			0
00-1102639	GAINESVILLE	GA		08/08/2016		11,598,651					0		90,715	90,715			0
00-1102640	WAKE FOREST	NC		08/08/2016		8,584,828					0		67,143	67,143			0
00-1102642	DURHAM	NC		10/25/2016		8,411,361					0		50,626	50,626			0
00-1102645	BEAVERTON	OR		10/27/2016		8,532,889					0		13,705	13,705			0
00-1102661	BURBANK	CA		12/07/2016		19,637,757					0		101,557	101,557			0
00-1102671	CHICAGO	IL		10/11/2016		7,039,548					0		39,901	39,901			0
00-1102677	ISSAQUAH	WA		11/23/2016		10,339,686					0		58,683	58,683			0
00-1102679	ANN ARBOR	MI		12/09/2016		17,962,044					0		63,518	63,518			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
00-1102680	AUSTIN	TX		12/19/2016		33,665,430					0		182,056	182,056			0
00-1102681	VANCOUVER	WA		06/16/2017		14,300,037					0		34,997	34,997			0
00-1102687	SANTA CLARA	CA		09/19/2018		14,959,113					0		62,556	62,556			0
00-1102688	CHARLOTTE	NC		06/16/2017		37,469,885					0		171,899	171,899			0
00-1102689	MACON	GA		02/06/2017		10,715,616					0		52,367	52,367			0
00-1102690	WAYZATA	MN		01/05/2017		6,676,715					0		49,309	49,309			0
00-1102691	ROCKVILLE	MD		04/03/2017		6,554,369					0		46,051	46,051			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017		14,738,170				51,793	51,793		33,171	33,171			0
00-1102705	TUSTIN	CA		10/12/2018		3,463,582					0		30,983	30,983			0
00-1102707	SEATTLE	WA		04/11/2017		11,000,000					0		15,849	15,849			0
00-1102709	CORONA	CA		03/10/2017		8,062,900					0		42,482	42,482			0
00-1102710	CARSON	CA		03/10/2017		3,022,286					0		15,825	15,825			0
00-1102711	ONTARIO	CA		09/01/2017		5,562,732					0		27,965	27,965			0
00-1102713	HAWTHORNE	CA		04/17/2017		1,660,146					0		8,743	8,743			0
00-1102714	ONTARIO	CA		09/01/2017		6,234,096					0		31,340	31,340			0
00-1102721	BROOKLYN	NY		06/01/2017		12,826,424					0		41,737	41,737			0
00-1102722	ATLANTA	GA		04/11/2017		17,000,000					0		24,060	24,060			0
00-1102723	MADISON	WI		04/26/2017		3,548,319					0		48,445	48,445			0
00-1102727	CHARLESTON	SC		05/22/2017		16,253,050					0		160,126	160,126			0
00-1102731	DERBY	KS		06/01/2017		7,127,507					0		146,578	146,578			0
00-1102740	MEMPHIS	TN		08/16/2017		13,583,562					0		107,917	107,917			0
00-1102758	WOOD DALE	IL		09/01/2017		4,295,174					0		35,986	35,986			0
00-1102759	MOBILE	AL		08/08/2017		12,949,731					0		85,319	85,319			0
00-1102771	RANCHO DOMINGEZ	CA		10/12/2018		4,705,479					0		33,420	33,420			0
00-1102772	NORTHBROOK	IL		08/10/2017		14,742,014					0		147,873	147,873			0
00-1102782	LAS VEGAS	NV		09/14/2017		5,686,967					0		38,317	38,317			0
00-1102802	MOUNT PLEASANT	SC		06/10/2019		9,033,420					0		13,581	13,581			0
00-1102805	SUN PRAIRIE	WI		11/15/2017		5,126,351					0		49,336	49,336			0
00-1102811	OREM	UT		01/08/2018		5,741,920					0		37,152	37,152			0
00-1102813	BEDFORD	NH		03/15/2018		8,250,000					0		32,519	32,519			0
00-1102825	NAPLES	FL		12/05/2017		8,579,431					0		57,805	57,805			0
00-1102831	PHOENIX	AZ		02/12/2018		18,910,864					0		108,976	108,976			0
00-1102836	WHITTIER	CA		12/18/2017		20,960,791					0		142,683	142,683			0
00-1102845	LAS VEGAS	NV		02/28/2018		4,288,912					0		61,812	61,812			0
00-1102858	INDIANAPOLIS	IN		04/25/2018		10,000,000					0		14,153	14,153			0
00-1102864	SAN FRANCISCO	CA		05/09/2018		19,483,478					0		90,220	90,220			0
00-1102869	HARTLAND	WI		06/22/2018		6,424,416					0		57,409	57,409			0
00-1102872	CHICAGO	IL		04/13/2018		4,755,043					0		27,209	27,209			0
00-1102878	SALT LAKE CITY	UT		05/31/2018		10,181,032					0		90,839	90,839			0
00-1102879	MARLTON	NJ		06/26/2018		24,174,113				167,630	167,630		50,654	50,654			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		4,859,988					0		27,628	27,628			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		14,629,697					0		68,308	68,308			0

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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
00-1102888	WARMINSTER	PA		06/25/2018		10,490,027					0		94,214	94,214			0
00-1102892	SALT LAKE CITY	UT		06/26/2018		19,460,122					0		99,782	99,782			0
00-1102893	INDIANAPOLIS	IN		08/14/2018		19,486,966					0		107,424	107,424			0
00-1102907	WESTERVILLE	OH		09/07/2018		15,827,232					0		94,550	94,550			0
00-1102911	TAMPA	FL		09/05/2018		24,521,004					0		107,064	107,064			0
00-1102914	PATCHOGUE	NY		10/12/2018		29,260,057					0		58,996	58,996			0
00-1102927	SANTA ANA	CA		02/01/2019		9,862,459					0		42,703	42,703			0
00-1102928	LAKE FOREST	CA		03/18/2019		5,933,986					0		25,524	25,524			0
00-1102929	CARSON	CA		03/11/2019		5,538,606					0		23,741	23,741			0
00-1102936	SENECA	SC		12/21/2018		9,809,188				79,775	79,775		17,996	17,996			0
00-1102942	NEW YORK	NY		12/12/2018		9,853,183					0		41,576	41,576			0
00-1102945	COCONUT CREEK	FL		02/28/2019		32,596,566					0		138,986	138,986			0
00-1102953	ORLANDO	FL		03/18/2019		3,939,661				27,985	27,985		7,747	7,747			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019		14,816,295					0		63,283	63,283			0
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019		14,756,073					0		55,999	55,999			0
00-1102970	OAKWOOD	GA		04/12/2019		9,572,014					0		56,439	56,439			0
00-1102971	ATLANTA	GA		04/12/2019		3,157,717					0		18,644	18,644			0
00-1102978	BURKE	VA		04/11/2019		2,971,533				6,823	6,823		8,420	8,420			0
00-1102990	BOSTON	MA		06/06/2019		4,894,836					0		64,454	64,454			0
00-1102991	SPRING HILL	FL		08/16/2019		6,233,238					0		36,516	36,516			0
00-1102992	COLUMBUS	GA		08/16/2019		4,530,010					0		26,538	26,538			0
00-1102997	PITTSBURGH	PA		08/01/2019		29,661,580					0		259,000	259,000			0
00-1103007	LOVELAND	OH		07/31/2019		4,971,750					0		21,667	21,667			0
00-1103008	MASON	OH		07/31/2019		11,331,479					0		52,455	52,455			0
00-1103011	COLUMBUS	OH		09/20/2019		3,297,642					0		79,893	79,893			0
00-1103036	SCOTTSDALE	AZ		09/30/2019		16,947,526					0		80,026	80,026			0
00-1103044	SANDY	OR		10/15/2019		6,989,401					0		32,293	32,293			0
00-1103047	CORAL GABLES	FL		09/09/2019		26,849,195					0		230,176	230,176			0
00-1103052	SALT LAKE CITY	UT		12/13/2019		6,000,000					0		27,557	27,557			0
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		5,000,000					0		23,164	23,164			0
00-1103093	OAKLAND	CA		12/16/2019		24,000,000					0		112,350	112,350			0
00-1103098	COMSTOCK PARK	MI		12/06/2019		9,000,000					0		42,865	42,865			0
00-1103102	NEW YORK	NY		12/09/2019		20,000,000					0		102,260	102,260			0
00-1103103	FAIRFIELD	CA		01/10/2020							0		32,649	32,649			0
00-1103108	PHILADELPHIA	PA		02/14/2020							0		46,941	46,941			0
00-1103112	NEW YORK	NY		01/30/2020							0		81,433	81,433			0
00-1103122	WALPOLE	MA		02/19/2020							0		91,479	91,479			0
00-1103128	CARY	NC		03/11/2020							0		16,631	16,631			0
00-9000144	ROCK HILL	SC		08/01/2002		96,694					0		2,779	2,779			0
03-0307129	AMHERST	NY		06/27/1995		138,389					0		59,743	59,743			0
03-0310337	HOUSTON	TX		09/30/1997		1,161,314					0		347,452	347,452			0

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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
03-0310442	HOUSTON	TX		09/30/1997		68,032					0		20,355	20,355			0
03-4000027	NAUGATUCK	CT		09/10/1996		970,971					0		132,839	132,839			0
0299999. Total - Mortgages With Partial Repayments						5,114,771,054	0	(21,091)	0	2,166,858	2,145,767	0	46,629,766	46,629,766	0	0	0
0599999. Total Mortgages						5,234,035,068	0	(21,091)	0	2,166,858	2,145,767	0	164,863,102	164,863,104	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		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								
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			39,942	-	11,279,019	1.600
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management		06/23/2017			1,482,608	-	7,246,834	0.800
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016			270,586	-	7,419,642	0.230
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners		09/20/2016			47,422	-	1,493,437	2.500
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners		06/02/2019			3,383,929	-	13,723,626	2.000
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM.	Oaktree Capital Management		06/18/2018			1,500,000	-	6,000,000	0.130
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016			15,557	-	1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017			8,251	-	1,020,676	0.420
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	6,748,295	0	49,920,260	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			93,750	-	2,831,249	0.020
	Ampersand Partners IX	Boston	MA	Ampersand Managment LLC		10/30/2018			500,000	-	2,350,000	1.110
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.	Brookfield Asset Management Inc.		03/20/2020			147,820	-	6,976,333	0.800
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone Group		04/13/2020		409,215		-	2,625,000	0.040
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN.	Brookfield Asset Management Inc.		11/05/2019			236,000	-	7,780,630	0.070
	Catalyst Fund V, L.P.	Toronto	CAN.	Catalyst Group, LLC		08/12/2015			126,346	-	5,557,840	0.670
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital		12/05/2017			502,724			0.110
	Clearlake Capital Partners VI	Santa Monica	CA	Clearlake Capital		05/22/2020		438,949				0.070
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016			1,239,403	-	12,626,761	0.380
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP		06/11/2018			287,500	-	10,527,654	0.210
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners		10/23/2019			70,045	-	15,999,261	0.080
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC		05/04/2018			125,000	-	2,697,498	0.100
	ICG Europe Mid-Market Fund	Grand Duchy	LUX.	Intermediate Capital Group		04/09/2020		322,346		-	6,405,864	0.600
	L Catterton Partners IX, L.P.	Greenwich	CT	Catterton Management Company, LLC		05/22/2020		215,815		-	3,784,185	0.100
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners		12/06/2018			399,977	-	5,570,140	0.170
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020			2,375,000	-	13,661,000	1.900
	Riverglade Capital L.P.	Chicago	IL	Riverglade Capital GP, LLC		07/31/2019			224,420	-	3,478,360	1.540
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company		05/23/2017			95,410	-	3,884,514	2.520
	Siris Partners IV, L.P.	New York	NY	Siris Capital Group, LLC		03/15/2019			376,846	-	2,308,228	0.140
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG		10/01/2019			281,660	-	2,629,910	0.120
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Partners		10/01/2019			100,318	-	2,162,241	0.020
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners Inc.		10/30/2019			790,488	-	4,071,455	0.500
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017			3,069,274	-	4,677,661	4.180
	ZMC III, L.P.	New York	NY	Zelnick Media Capital LLC		01/03/2020			436,342	-	2,112,916	0.340
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,386,325	11,478,323	0	124,718,700	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust		02/21/2019			156,240	-	-	0.170
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners		12/21/2018			937,075	-	16,743,216	1.000
	Bell Institutional Fund VII, L.P.	Dover	DE	Bell Partners		10/30/2019			(5,000)	-	7,237,441	0.840

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
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014			50,881	-	185,945	0.510
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			17,885	-	1,020,860	0.670
	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			3,027,622	-	1,805,503	2.420
	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			593,250	-	7,794,315	1.200
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street		08/09/2017			265,263	-	1,512,812	1.260
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019			332,761	-	7,028,930	0.770
	Helios Devco LLC	Washington	DC	Sol Systems LLC		05/23/2018			5,420	-	-	27.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			6,558,294	-	12,244,905	18.000
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street		05/02/2019			140,845	-	1,627,580	1.410
	Madison Realty Capital Debt Fund V, LP	Dover	DE	Madison Realty Capital		03/27/2020			993,770	-	8,253,395	0.590
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017			2,250,000	-	24,375,000	3.750
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP		09/18/2018			1,155,000	-	7,745,282	1.670
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners		10/23/2015			690,265	-	1,911,504	2.220
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC		12/22/2015			(294,249)	-	-	49.950
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC		12/02/2014			502,697	-	7,611,714	5.130
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017			3,220,102	-	3,126,189	2.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	22,071,669	0	113,795,837	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016			9,298,621	-	-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	9,298,621	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
	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
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	1,840,717	0	7,559,138	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2020-A LLC	Columbus	OH	Nationwide Life Insurance Company		12/27/2019			994,875			0.010
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	994,875	0	0	XXX
4899999. Subtotal - Unaffiliated								1,386,325	42,139,004	0	295,993,935	XXX
4999999. Subtotal - Affiliated								0	10,293,496	0	0	XXX
5099999. Totals								1,386,325	52,432,500	0	295,993,935	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015	06/29/2020	1,330,324					0		1,330,324	1,330,324	-	-	0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014	04/29/2020	39,942					0		39,942	39,942	-	-	0	
	Ares Private Credit Solutions, L.P.	Wilmington	DE..	Distribution	06/23/2017	05/14/2020	145,073					0		145,073	145,073	-	-	0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE..	Distribution	06/03/2016	06/19/2020	564,793					0		564,793	564,793	-	-	0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE..	Distribution	06/03/2016	06/29/2020	1,242,184					0		1,242,184	1,242,184	-	-	0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	06/02/2020	1,600,633					0		1,600,633	1,600,633	-	-	0	
	ICG SDP Fund 4B	Grand Duchy	LUX	Distribution	03/31/2020	06/11/2020	4,438,808					0		4,438,808	4,438,808	-	-	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	314,447					0		314,447	314,447	-	-	0	
	TCW Direct Lending VII, LLC	Los Angeles	CA..	Distribution	05/14/2018	06/19/2020	281,311					0		281,311	281,311	-	-	0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA..	Distribution	06/01/2016	05/13/2020	15,557					0		15,557	15,557	-	-	0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE..	Distribution	05/10/2017	05/13/2020	8,251					0		8,251	8,251	-	-	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							10,264,607	0	0	0	0	0	0	10,264,607	10,264,607	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Distribution	11/05/2019	06/18/2020	139,845					0		139,845	139,845	-	-	0	
	Catalyst Fund V, L.P.	Toronto	CAN	Distribution	08/12/2015	06/16/2020	2,759,209					0		2,759,209	2,759,209	-	-	0	
	Clearlake Capital Partners V	Santa Monica	CA..	Distribution	12/05/2017	04/30/2020	63					0		63	63	-	-	0	
	Clearlake Capital Partners VI	Santa Monica	CA..	Distribution	05/22/2020	05/22/2020	159					0		159	159	-	-	0	
	Dyal Capital Partners III	New York	NY..	Distribution	09/30/2016	06/29/2020	1,653,233					0		1,653,233	1,653,233	-	-	0	
	Dyal Capital Partners IV	New York	NY..	Distribution	06/11/2018	04/30/2020	46,339					0		46,339	46,339	-	-	0	
	Fundamental Partners III, L.P.	Wilmington	DE..	Distribution	05/18/2017	06/29/2020	362,538					0		362,538	362,538	-	-	0	
	Riverside Strategic Capital Fund I, L.P.	New York	NY..	Distribution	05/23/2017	04/17/2020	32,161					0		32,161	32,161	-	-	0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE..	Distribution	10/30/2019	06/29/2020	310,749					0		310,749	310,749	-	-	0	
	Yukon Capital Partners III, LP	Minneapolis	MN.	Distribution	07/18/2017	04/29/2020	1,119					0		1,119	1,119	-	-	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							5,305,415	0	0	0	0	0	0	5,305,415	5,305,415	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC	Columbus	OH.	Distribution	08/11/2015	06/30/2020	421,000,000					0		421,000,000	421,000,000	-	-	0	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							421,000,000	0	0	0	0	0	0	421,000,000	421,000,000	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	
	Boston Capital Intermediate Term Income Fund LLC...	Boston	MA.	Distribution	11/01/2011	05/04/2020	1,180					0		1,180	1,180	-	-	0	
	CCP NI Master Tenant LLC	Santa Monica	CA..	Distribution	07/31/2015	06/09/2020	48,438					0		48,438	48,438	-	-	0	
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD.	Distribution	02/21/2019	06/30/2020	47,612					0		47,612	47,612	-	-	0	
	CIM Fund VIII, L.P.	Los Angeles	CA..	Distribution	12/31/2014	04/10/2020	50,881					0		50,881	50,881	-	-	0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE..	Distribution	05/01/2015	06/26/2020	398,099					0		398,099	398,099	-	-	0	
	Crow Holdings Realty Partners VIII, LP	Dover	DE..	Distribution	09/24/2018	06/29/2020	123,023					0		123,023	123,023	-	-	0	
	Madison Realty Capital Debt Fund V, LP	Dover	DE..	Distribution	03/27/2020	05/27/2020	256,239					0		256,239	256,239	-	-	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	188,263					0		188,263	188,263	-	-	0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC..	Distribution	07/25/2014	04/28/2020	201,764					0		201,764	201,764	-	-	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
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015	04/28/2020	199,744					0		199,744	199,744	-	-	0	
	SunE DGS Master Tenant LLC	Wilmington	DE	Distribution	12/30/2013	06/16/2020	126,350					0		126,350	126,350	-	-	0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	04/30/2020	42,928					0		42,928	42,928	-	-	0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,831,891	0	0	0	0	0	0	1,831,891	1,831,891	0	0	0	0
4899999. Subtotal - Unaffiliated							17,401,913	0	0	0	0	0	0	17,401,913	17,401,913	0	0	0	0
4999999. Subtotal - Affiliated							421,000,000	0	0	0	0	0	0	421,000,000	421,000,000	0	0	0	0
5099999. Totals							438,401,913	0	0	0	0	0	0	438,401,913	438,401,913	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - All Other Government									
03846J X5 4	Arab Republic of Egypt Sr Nt 7.625% 05	D	05/22/2020	Direct		612,263	615,000		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		25,119	80,000	949	6FE
07737J AD 5	Ministry of Finance Belarus Sr Nt 6.37	D	06/17/2020	Direct		275,000	275,000		4FE
105756 CC 2	Brazil (Republic of) Sr Nt 3.875% 06/1	D	06/03/2020	Direct		425,601	430,000		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		572,700	600,000	4,442	4FE
1099999.	Total - Bonds - All Other Government					2,260,683	2,350,000	5,391	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3137B3 NA 2	FHLMC REMIC Ser K030 Cl A2 3.250% 04/2		06/30/2020	Morgan Stanley & Co LLC		1,173,047	1,100,000	496	1
769036 BT 0	Riverside CA Pension Oblig Txbl Ser A		06/05/2020	Merrill Lynch		3,000,000	3,000,000		1FE
76913C BE 8	County of Riverside CA Pension Obligiati		04/23/2020	Raymond James USA Ltd		10,000,000	10,000,000		1FE
76913C BF 5	County of Riverside CA Pension Oblig Txb		04/23/2020	Raymond James USA Ltd		5,000,000	5,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					19,173,047	19,100,000	496	XXX
Bonds - Industrial and Miscellaneous									
00287Y CG 2	Abbvie Inc Sr Nt 3.250% 10/01/22		05/14/2020	Tax Free Exchange		48,275,521	48,500,000	188,274	2FE
00287Y CL 1	Abbvie Inc Sr Nt 4.625% 10/01/42		05/14/2020	Tax Free Exchange		6,910,631	7,000,000	38,670	2FE
00287Y CN 7	Abbvie Inc Sr Nt 4.750% 03/15/45		05/14/2020	Tax Free Exchange		13,510,720	13,500,000	105,094	2FE
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25		05/14/2020	Tax Free Exchange		9,008,838	9,000,000	56,050	2FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		06/23/2020	Interest Capitalization		44,218	44,218		6FE
02582J JF 8	American Express Cr Acct M Tr LBASS Ser		04/01/2020	Goldman Sachs & Company		3,821,523	3,740,003	5,722	1FE
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		06/23/2020	Morgan Stanley & Co LLC		4,562,121	4,504,409	7,405	1FE
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R 2.158%		04/03/2020	JP Morgan Securities LLC		7,600,000	8,000,000	10,812	1FE
03768M AA 5	Apidos CLO CLO Ser 2020-33A A 2.081% 0		06/04/2020	Goldman Sachs & Company		3,900,000	3,900,000		1FE
03768M AB 3	Apidos CLO CLO Ser 2020-33A Cl B 3.220		06/04/2020	Goldman Sachs & Company		2,500,000	2,500,000		1
05492J AW 2	Barclays Commercial Mtg Sec CMBS Ser 201		04/03/2020	Morgan Stanley & Co LLC		28,948,271	27,681,000	14,131	1FM
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser		04/06/2020	Barclays Capital Inc		2,368,408	2,328,299	4,463	1FE
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3 3.183% 0		04/07/2020	Morgan Stanley & Co LLC		10,458,203	10,000,000	7,073	1FM
07331U AG 3	Bayview Opport Mast Fund Trust RMBS Ser		05/20/2020	Amherst Pierpont		3,533,518	3,405,800	10,217	1FM
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B		04/02/2020	Morgan Stanley & Co LLC		12,408,281	12,000,000	4,880	1FM
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5		04/22/2020	JP Morgan Securities LLC		5,897,074	5,525,000	10,998	1FM
08162L AC 4	Benchmark Mortgage Trust CMBS Ser 2020-I		04/06/2020	Morgan Stanley & Co LLC		35,433,398	35,000,000	18,284	1FE
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2		05/21/2020	Citigroup		17,500,000	17,500,000		1FE
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2		05/21/2020	Citigroup		11,940,000	12,000,000		1FE
12553H AG 3	CIM Trust RMBS Ser 2017-7 Cl M3 3.875%		05/18/2020	BMO Capital Markets Corp		13,295,673	13,067,000	19,707	1FM
12726@ AA 4	CTL Cap Tr 2019-23 Tr NYU-London 3.228		04/24/2020	CTL Securities LLC		25,000,000	25,000,000		1Z
14041N FM 8	Capital One Multi Asset ExecTr LBASS Ser		06/30/2020	JP Morgan Securities LLC		10,649,637	10,300,000	11,819	1FE
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser		04/07/2020	Barclays Capital Inc		266,145	265,761	353	1FE
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Cl A 2		06/29/2020	BNP Paribas Securities Corp		58,500,000	58,500,000		1Z
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Cl B1		06/29/2020	BNP Paribas Securities Corp		8,300,000	8,300,000		1Z
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1		04/01/2020	Wells Fargo Securities LLC		427,500	450,000	2,970	1FE
15032F AA 4	Cedar Funding Ltd CLO Ser 2018-7A Cl A1		04/06/2020	MUFG Securities Inc		2,551,500	2,700,000	16,492	1FE
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2		04/02/2020	RBC Capital Markets LLC		1,091,092	1,073,233	8,944	1FE
17305E GG 4	Citibank Cr Card Issuance Tr LBASS Ser 2		04/07/2020	Barclays Capital Inc		321,308	321,258	1,029	1FE
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		04/08/2020	Various		3,534,328	3,504,727	19,185	1FE
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		04/01/2020	Barclays Capital Inc		(19,290)	(18,434)	(8)	1FM

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
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43		04/03/2020	Goldman Sachs & Company		5,251,172	5,000,000	2,532	1FM
24715@ AT 1	Deloitte LLP Sr Nt 3.460% 05/07/27		05/07/2020	Us Bancorp Investments Inc		8,000,000	8,000,000		1Z
24715@ AU 8	Deloitte LLP Sr Nt 3.560% 05/07/30		05/07/2020	Us Bancorp Investments Inc		10,000,000	10,000,000		1Z
254683 CB 9	Discover Card Mstr Tr LBASS Ser 2017-A6		04/06/2020	Goldman Sachs & Company		3,819,271	3,816,885	4,584	1FE
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1		04/07/2020	Barclays Capital Inc		666,624	646,938	1,311	1FE
26252V AA 9	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		2,000,000	2,000,000		1FE
26252V AC 5	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		40,000,000	40,000,000		1FE
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		15,500,000	15,500,000		1FE
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A		04/24/2020	BNP Paribas Securities Corp		1,500,000	1,500,000		1FE
35137L AG 0	Fox Corp Sr Nt 4.030% 01/25/24		04/03/2020	Tax Free Exchange		12,328,647	12,200,000	92,869	2FE
35137L AH 8	Fox Corp Sr Nt 4.709% 01/25/29		04/03/2020	Tax Free Exchange		61,665,140	57,100,000	507,892	2FE
361448 BF 9	GATX Corp Sr Nt 4.000% 06/30/30		05/11/2020	Various		8,476,739	8,486,000	177	2FE
41242* BR 2	Hardwood Funding LLC Sr Sec Nt 2.600%		06/08/2020	Bank of America BISD Dealer		4,000,000	4,000,000		1FE
41242* BS 0	Hardwood Funding LLC Sr Sec Nt 2.890%		06/08/2020	Bank of America BISD Dealer		2,000,000	2,000,000		1FE
41242* BT 8	Hardwood Funding LLC Sr Sec Nt 2.990%		06/08/2020	Bank of America BISD Dealer		16,000,000	16,000,000		1FE
502431 AH 2	L3Harris Tech Inc Sr Nt 4.950% 02/15/2		05/05/2020	Tax Free Exchange		6,491,847	6,500,000	71,500	2FE
502431 AM 1	L3Harris Tech Inc Sr Nt 4.400% 06/15/2		05/05/2020	Tax Free Exchange		15,770,377	14,200,000	242,978	2FE
50247@ AA 4	LV Stadium Co Sr Sec Nt 3.360% 06/30/4		06/30/2020	Bank of America BISD Dealer		6,000,000	6,000,000		2PL
56081# BY 5	Major League Baseball Tr Nt Ser 42 2.4		04/14/2020	Bank of America BISD Dealer		10,000,000	10,000,000		1Z
56081# CA 6	Major League Baseball Tr Major League Ba		06/10/2020	Bank of America BISD Dealer		7,000,000	7,000,000		1Z
58174# AF 1	McKinsey & Co Inc Sr Nt 2.700% 06/11/2		06/11/2020	Bank of America BISD Dealer		27,000,000	27,000,000		1PL
74988T AA 5	RR Ltd CLO Ser 2020-10A Cl A1FL 3.111%		05/19/2020	BNP Paribas Securities Corp		46,500,000	46,500,000		1FE
74988T AC 1	RR Ltd CLO Ser 2020-10A Cl A2A 3.635%		05/19/2020	BNP Paribas Securities Corp		17,000,000	17,000,000		1FE
75513E AM 3	Raytheon Tech Corp Sr Nt 7.280% 11/07/		06/10/2020	Tax Free Exchange		5,045,715	5,000,000	55,611	2FE
75513E AP 6	Raytheon Tech Corp Sr Nt 7.100% 11/15/		06/10/2020	Tax Free Exchange		1,002,226	1,000,000	4,931	2FE
75513E BE 0	Raytheon Tech Corp Sr Nt 3.500% 03/15/		06/10/2020	Tax Free Exchange		2,996,408	3,000,000	24,792	2FE
75513E BG 5	Raytheon Tech Corp Sr Nt 4.350% 04/15/		06/10/2020	Tax Free Exchange		22,605,993	22,600,000	150,196	2FE
78110F AA 7	RR Ltd CLO Ser 20-9A Cl A1l 4.011% 04/		04/09/2020	Natixis		39,352,500	39,750,000		1FE
78110F AC 3	RR Ltd CLO Ser 20-9A Cl A2A 4.811% 04/		04/09/2020	Natixis		19,600,000	20,000,000		1FE
78434T AA 6	SCFF LTD CLO Ser 2020-1A Cl A1 3.811%		04/17/2020	Natixis		25,000,000	25,000,000		1FE
78434T AC 2	SCFF LTD LBASS Ser 2020-1A Cl A2A 4.5		04/17/2020	Natixis		4,425,750	4,500,000		1FE
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		04/28/2020	Direct		603,670	915,000	4,928	3FE
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/		04/28/2020	Tax Free Exchange		10,303,079	10,303,079	39,066	4FE
89177B AB 1	Towd Point Mortgage Tr RMBS Ser 2019-1 C		04/17/2020	Amherst Pierpont		25,415,498	26,410,000	55,021	1FM
90945B AA 2	United Auto Credit Securitizat LBASS Ser		06/19/2020	Wells Fargo Securities LLC		3,099,918	3,100,000		1FE
90945B AC 8	United Auto Credit Securitizat LBASS Ser		06/19/2020	Wells Fargo Securities LLC		6,999,795	7,000,000		1FE
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A Cl A 2.4		04/07/2020	Morgan Stanley & Co LLC		950,000	1,000,000	7,511	1FE
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2		06/16/2020	BMO Capital Markets Corp		8,349,567	8,350,000		1FE
58518N 2A 9	Meglobal Canada ULC Sr Nt 5.875% 05/18	A	05/12/2020	Direct		325,000	325,000		2FE
000000 00 0	JBS Investments GMBH Sr Nt 6.250% 02/0	D	05/12/2020	Direct		787,950	784,000	11,748	3FE
000000 00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%	D	06/12/2020	Direct		316,125	300,000	5,820	3FE
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	04/06/2020	Direct		391,275	470,000	497	4FE
000000 00 0	Office Cherifien Des Pho Sr Nt 4.500%	D	06/12/2020	Direct		320,250	305,000	2,059	3FE
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt 6.950%	D	04/17/2020	Direct		300,300	330,000	2,357	4FE
000000 00 0	MTN Mauritius Investments Sr Nt 6.500%	D	04/28/2020	Direct		194,000	200,000	614	3FE
000000 00 0	Kuwait Projects Co Spc L Euro MTN 4.50	D	05/26/2020	Direct		636,655	695,000	7,634	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
000000 00 0	BBVA Banco Continental Sub Nt 5.250% 0	D	05/21/2020	Direct		625,599	590,000	5,405	2FE
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt 5.95	D	05/28/2020	Direct		311,760	320,000	2,433	4FE
000000 00 0	Bangkok Bank PCL Euro MTN 3.733% 09/25	D	06/05/2020	Direct		639,390	700,000	3,609	3FE
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%	D	05/26/2020	Direct		634,900	560,000	3,529	3FE
02109T AE 2	Alrosa Finance SA Sr Nt 3.100% 06/25/2	D	06/17/2020	Direct		815,000	815,000		2FE
05969B AD 5	Banco Santander Mexico Sr Nt 5.375% 04	D	04/14/2020	Direct		325,000	325,000		2FE
05971U 2C 0	Banco De Credito Del Peru Sub Nt 3.125	D	06/26/2020	Direct		253,098	255,000		2FE
05971V 2A 2	Banco De Credito Del Peru Sr Nt 2.700%	D	04/14/2020	Direct		458,400	480,000	3,420	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
22530E AA 0	Credicorp Ltd Sr Nt 2.750% 06/17/25	D	06/10/2020	Direct		198,918	200,000		2FE
25381X AA 1	Digicel Intl Finance 1st Lien 8.750% 0	D	05/22/2020	Taxable Exchange		139,113	198,576	338	5Z
25381X AB 9	Digicel Intl Finance Sr Nt 13.000% 12/3	D	05/22/2020	Taxable Exchange		67,141	100,580	81	5Z
25381X AC 7	Digicel Intl Finance Sub Nt 8.000% 12/	D	05/22/2020	Taxable Exchange		41,287	79,272	652	5
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt 8.000% 04/	D	06/23/2020	Taxable Exchange		33,351	199,458		6FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	06/22/2020	Direct		102,750	150,000		5FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	06/22/2020	Taxable Exchange		320,400	502,000	11,434	5FE
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	04/24/2020	Direct		327,070	330,000		2FE
29246Q AE 5	Empresa De Transporte ME Sr Nt 4.700%	D	05/05/2020	Direct		197,432	200,000		1FE
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	06/16/2020	Direct		486,938	530,000	10,479	3FE
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	06/09/2020	Direct		253,569	255,000		4FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%	D	04/02/2020	Direct		590,400	615,000	2,004	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		621,738	810,000	12,354	3FE
716743 AP 4	Petronas Cap Ltd Sr Nt 3.500% 04/21/30	D	04/14/2020	Direct		197,472	200,000		1FE
716743 AR 0	Petronas Cap Ltd Sr Nt 4.550% 04/21/50	D	04/14/2020	Direct		310,000	310,000		2Z
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30	D	06/02/2020	Direct		468,026	470,000		2FE
87124V E* 6	Sydney Airport Finance Co Pty Sr Sec Nt	B	06/16/2020	MUFG Securities Inc		17,911,400	17,911,400		2Z
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		245,000	245,000		4FE
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt 5.800%	D	04/01/2020	Direct		277,988	315,000	8,729	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					885,956,749	879,645,462	1,926,630	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	Animal Supply Company New Term Ln Nt 1		06/30/2020	Interest Capitalization		1,819	1,819		5Z
000000 00 0	Centric Brands Inc New Term Ln Nt 1 7		05/11/2020	Direct		56,332	56,332		4PL
000000 00 0	CarePathrx Midco Inc Term Ln Nt 1 6.92		05/14/2020	Direct		4,216,260	4,324,369		4Z
000000 00 0	TPC Broadband Holdings Term Ln Nt 1 7		06/01/2020	Direct		4,960,606	4,960,606		4Z
09523@ AA 5	Marcone Appliance Parts Inc Incremental		04/20/2020	Tax Free Exchange		525	534		5Z
000000 00 0	Lytx Delayed Draw Term Ln Nt 1 7.000%		04/30/2020	Direct		256,761	259,355		4Z
000000 00 0	Pathway Partners Vet Mgmt LLC 1st Lien D		05/29/2020	Direct		156,613	156,613		3Z
000000 00 0	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3		06/30/2020	Direct		899,455	927,273		2Z
000000 00 0	First American Payment Sys Term Ln Nt 1		04/09/2020	Direct		2,308,055	2,331,368		4FE
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		05/29/2020	Direct		53,963	53,963		3FE
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		06/22/2020	Tax Free Exchange		257	257	1	3PL
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		06/29/2020	Tax Free Exchange		53,706	53,706		3FE
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		04/03/2020	Direct		267,000	267,000		3PL
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te		05/31/2020	Direct		217,667	233,333		4FE

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
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		06/30/2020	Interest Capitalization		67,619	67,619		5
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		06/26/2020	Tax Free Exchange		14,406	14,621	5	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.691%		05/15/2020	Direct		730,407	899,885		4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 7 4.691%		06/12/2020	Tax Free Exchange		836	1,029		4FE
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 3		06/30/2020	Tax Free Exchange		964	974		5
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 2 5.6		04/30/2020	Tax Free Exchange		6,416	6,535	1	4PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 2		04/30/2020	Tax Free Exchange		3,508	3,542	1	3PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 1 6.877%		05/20/2020	Direct		19,472	19,472		4Z
15644G A* 5	Centric Brands Inc DIP Ln Nt 1 7.128%		05/20/2020	Direct		276,503	276,503		4Z
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te		04/01/2020	Interest Capitalization		4,904	4,904		3PL
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1		05/15/2020	Interest Capitalization		40,956	40,956		4PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		1,762	1,780		3PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		326,639	329,939		3PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		06/02/2020	Direct		105,717	106,784		3Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt		04/30/2020	Tax Free Exchange		9,836	10,067	7	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		04/30/2020	Tax Free Exchange		2,012	2,012	1	3PL
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		06/30/2020	Direct		488,838	494,400		4Z
36221@ AA 3	GPM Investments LLC Term Ln Nt 1 5.058		06/10/2020	Direct		403,857	403,857		3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.683%		06/01/2020	Interest Capitalization		16,162	16,162		3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5 6.842%		04/01/2020	Tax Free Exchange		4,828,407	4,923,711		3PL
40406# AD 4	ProService Corp Term Ln Nt 7 9.250% 11		06/11/2020	Tax Free Exchange		14,734	15,000	23	2Z
40422K AB 7	Hearthside Food Solutions Term Ln Nt 1		05/11/2020	Direct		539,933	690,148		4FE
44903* AC 0	Hygiena LLC Term Ln Nt 3 4.308% 08/26/		06/30/2020	Tax Free Exchange		1,628,984	1,641,108	281	3PL
45004K AC 0	Information Resources Inc 1st Lien Term		05/29/2020	Tax Free Exchange		6,843	6,899	1	4FE
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		05/28/2020	Direct		349,044	349,044		3Z
538030 A* 8	LivaNova USA Inc Term Ln Nt 1 6.799% 0		06/17/2020	Direct		1,882,941	1,941,176		1Z
55368* AD 2	Service Logic Term Ln Nt 7 4.613% 07/3		05/29/2020	Tax Free Exchange		6,216,140	6,275,660	811	3PL
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N		04/07/2020	Tax Free Exchange		3,900,767	3,950,393		3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		04/30/2020	Tax Free Exchange		491	500		3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		04/30/2020	Tax Free Exchange		1,513	1,541		3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		04/30/2020	Tax Free Exchange		1,513	1,541		3PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		04/01/2020	Tax Free Exchange		1,165,497	1,191,000	1,276	2PL
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		04/23/2020	Direct		2,095,821	2,160,640		4Z
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 4 6		04/03/2020	Tax Free Exchange		3,450	3,545	1	3PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		04/03/2020	Tax Free Exchange		90,658	92,032	79	3Z
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.190% 1		06/30/2020	Interest Capitalization		3,798	3,798		2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1		04/16/2020	Direct		110,020	110,020		2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1		06/18/2020	Interest Capitalization		426	426		2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		06/30/2020	Interest Capitalization		325	325		2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		06/30/2020	Interest Capitalization		1,104	1,104		2PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		06/26/2020	Interest Capitalization		249	249		2PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		04/16/2020	Direct		40,223	40,223		2Z
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		06/18/2020	Interest Capitalization		156	156		2Z
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1 4.250		06/25/2020	Direct		391,227	441,733		4FE
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 2 5.453% 0		04/30/2020	Tax Free Exchange		5,612	5,694	2	3PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		04/30/2020	Tax Free Exchange		3,308	3,344	1	3PL
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.428		04/23/2020	Direct		163,489	197,220		4FE

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
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.558		05/06/2020	Direct		345,593	399,759		4FE
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		05/28/2020	Interest Capitalization		13,357	13,357		5PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 7		05/28/2020	Tax Free Exchange		10,706	10,833		5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		05/28/2020	Tax Free Exchange		9,824	9,824		5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		05/28/2020	Interest Capitalization		12,171	12,171		5PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		05/28/2020	Direct		145,665	146,765		3PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		04/22/2020	Direct		19,993	20,144		3PL
93710@ AA 2	WASH Multifamily Acq Inc 1st Lien Term L		06/22/2020	Direct		23,972	29,270		4Z
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		06/22/2020	Direct		154,713	188,905		4Z
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		04/24/2020	Direct		208,436	231,596		4Z
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.68		05/27/2020	Tax Free Exchange		3,777	3,861		3PL
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L		05/27/2020	Direct		48,479	49,031		3PL
22526@ AB 3	Creation Holdings Inc Delayed Draw Term	A	05/04/2020	Direct		189,474	189,474		2Z
8299999.	Total - Bonds - Unaffiliated Bank Loans					40,602,666	41,680,789	2,491	XXX
8399997.	Total - Bonds - Part 3					947,993,145	942,776,251	1,935,008	XXX
8399999.	Total - Bonds					947,993,145	942,776,251	1,935,008	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		06/29/2020	Direct	12,308.000	1,230,800			1PL
000000 00 0	Royal Capital BV Sr Nt 4.875% Perpet	D	04/01/2020	Direct	360,000.000	345,600		7,215	4Z
000000 00 0	Emirates NBD Bank PJSC Jr Sub Nt 6.375	D	05/01/2020	Direct	242,000.000	229,900		2,057	2Z
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe	D	06/23/2020	Taxable Exchange	172,277.000	13,305			6FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,819,605	XXX	9,272	XXX
8999997.	Total - Preferred Stocks - Part 3					1,819,605	XXX	9,272	XXX
8999999.	Total - Preferred Stocks					1,819,605	XXX	9,272	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
63866# 10 7	Nationwide Life & Annuity Ins Com		06/29/2020	Capital Contribution		150,000,000	XXX		
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					150,000,000	XXX	0	XXX
Common Stocks - Mutual Funds									
63867R 61 3	Nationwide Fd-R (Seed)		06/08/2020	Direct	0.640	15	XXX		
63868D 72 0	Nationwide Loomis Destination 2065-INST		06/11/2020	Direct	0.410	4	XXX		
63868D 73 8	Nationwide Loomis Destination 2065-R6		06/11/2020	Direct	154.250	1,485	XXX		
63868D 74 6	Nationwide Loomis Destination 2065-R		06/11/2020	Direct	0.090	1	XXX		
63868D 75 3	Nationwide Loomis Destination 2065-A		06/11/2020	Direct	0.030		XXX		
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund		06/08/2020	Direct	0.510	15	XXX		
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund		06/08/2020	Direct	0.460	14	XXX		
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund		06/08/2020	Direct	0.550	16	XXX		
63868D 80 3	Nationwide Loomis Fund -R6		06/08/2020	Direct	1.120	26	XXX		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		06/08/2020	Direct	0.370	11	XXX		
63868J 87 5	Nationwide Var Ins Tr Govt Money Market		05/29/2020	Direct	0.740	1	XXX		
9499999.	Total - Common Stocks - Mutual Funds					1,588	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					150,001,588	XXX	0	XXX
9799999.	Total - Common Stocks					150,001,588	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					151,821,193	XXX	9,272	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,099,814,338	XXX	1,944,280	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																					
455780 AG 1	Indonesia (Republic of) AID Sr Nt 8.90		06/01/2020.	Redemption 100.0000		100,000	100,000	109,000	101,228		(1,228)		(1,228)		100,000			0	4,450	06/01/2021.	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		06/01/2020.	Paydown		70,193	70,193	72,756	70,264		(72)		(72)		70,193			0	2,103	09/15/2025.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		06/01/2020.	Paydown		41,305	41,305	42,494	41,360		(56)		(56)		41,305			0	1,176	06/15/2028.	1
0599999. Total - Bonds - U.S. Government						211,498	211,498	224,250	212,852	0	(1,356)	0	(1,356)	0	211,498	0	0	0	7,729	XXX	XXX
Bonds - All Other Government																					
000000 00 0	Argentina (Republic of) Unsec Nt 8.750	D	04/08/2020.	Direct		26,452	78,634	18,755	28,309			9,554	(9,554)		18,755		7,697	7,697		05/07/2024.	5FE
040114 GW 4	Argentina (Republic of) Sr Nt 6.875% 0	D	05/15/2020.	Direct		373,440	960,000	304,200			63,854		63,854		368,054		5,386	5,386	4,950	04/22/2021.	6FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0	D	06/23/2020.	Direct		892,773	2,365,000	653,923	636,602			326,079	(326,079)		653,923		238,851	238,851	83,660	01/26/2022.	6FE
07737J AD 5	Ministry of Finance Belarus Sr Nt 6.37	D	06/25/2020.	Direct		259,875	275,000	275,000					0		275,000		(15,125)	(15,125)	244	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		800,572	900,000	765,000	799,316		8,154		8,154		807,470		(6,898)	(6,898)	16,519	03/23/2023.	4FE
900123 CT 5	Turkey (Republic of) Sr Nt 7.625% 04/2	D	06/11/2020.	Direct		637,500	600,000	624,750	624,370		(859)		(859)		623,512		13,988	13,988	29,102	04/26/2029.	4FE
1099999. Total - Bonds - All Other Government						3,143,912	5,328,634	2,791,628	2,088,597	0	71,149	335,633	(264,484)	0	2,896,714	0	247,199	247,199	134,475	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
97705L ZH 3	Wisconsin St GO Bld Amer Bd 4.850% 05/		05/01/2020.	Call 100.0000		13,255,000	13,255,000	13,255,000	13,255,000				0		13,255,000			0	321,434	05/01/2023.	1FE
97705L ZJ 9	Wisconsin St GO Bld Amer Bd 5.000% 05/		05/01/2020.	Call 100.0000		14,440,000	14,440,000	14,440,000	14,440,000				0		14,440,000			0	361,000	05/01/2024.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						27,695,000	27,695,000	27,695,000	27,695,000	0	0	0	0	0	27,695,000	0	0	0	682,434	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
217039 DC 7	Coos County Oregon GO Txbl Ser B 4.880		06/01/2020.	Call 100.0000		555,000	555,000	555,000	555,000				0		555,000			0	13,542	06/01/2023.	1FE
251129 5D 0	Detroit Mich City Sch GO Bld Amer Bd Det		05/01/2020.	Call 100.0000		240,000	240,000	240,000	240,000				0		240,000			0	9,296	05/01/2039.	1FE
736688 FN 7	Portland OR Comm College GO Dist 4.810		06/01/2020.	Call 100.0000		570,000	570,000	570,000	570,000				0		570,000			0	13,709	06/01/2027.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,365,000	1,365,000	1,365,000	1,365,000	0	0	0	0	0	1,365,000	0	0	0	36,547	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/		06/01/2020.	Paydown		4,644,813	4,644,813	4,707,953	4,707,272		(62,459)		(62,459)		4,644,813			0	59,218	12/15/2047.	1
3128MJ 3M 0	FHLMC Gold Pool #G08803 3.000% 03/15/4		06/01/2020.	Paydown		4,802,211	4,802,211	4,815,154	4,814,952		(12,742)		(12,742)		4,802,211			0	61,513	03/15/2048.	1
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48.		06/01/2020.	Paydown		9,151,592	9,151,592	9,464,033	9,463,540		(311,948)		(311,948)		9,151,592			0	171,842	09/15/2048.	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/		06/01/2020.	Paydown		205,890	205,890	211,279	210,734		(4,844)		(4,844)		205,890			0	3,157	01/15/2042.	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.		06/01/2020.	Paydown		340,183	340,183	362,986	361,825		(21,642)		(21,642)		340,183			0	6,668	02/15/2044.	1
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		06/01/2020.	Paydown		344	344	364	346		(2)		(2)		344			0	13	12/15/2020.	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		06/01/2020.	Paydown		1,959	1,959	1,985	1,955		4		4		1,959			0	72	05/15/2021.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		06/01/2020.	Paydown		4,789	4,789	4,979	4,807		(18)		(18)		4,789			0	164	07/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2020.	Paydown		3,879	3,879	3,979	3,902		(22)		(22)		3,879			0	114	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2020.	Paydown		4,408	4,408	4,534	4,439		(31)		(31)		4,408			0	132	05/15/2023.	1
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49.		06/01/2020.	Paydown		4,949,158	4,949,158	5,017,982	5,018,384		(69,226)		(69,226)		4,949,158			0	62,298	10/25/2049.	1
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49..		06/01/2020.	Paydown		4,828,224	4,828,224	5,065,768	5,063,661		(235,437)		(235,437)		4,828,224			0	85,035	04/15/2049.	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		06/01/2020.	Paydown		15,191	15,191	15,338	15,229		(39)		(39)		15,191			0	354	02/15/2032.	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		06/01/2020.	Paydown		8,740	8,740	8,718	8,718		21		21		8,740			0	240	10/15/2031.	1
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49.		06/01/2020.	Paydown		3,547,363	3,547,363	3,627,179	3,626,493		(79,130)		(79,130)		3,547,363			0	46,267	09/25/2049.	1
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49.		06/01/2020.	Paydown		2,491,790	2,491,790	2,526,928	2,526,661		(34,871)		(34,871)		2,491,790			0	30,634	10/25/2049.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		06/01/2020.	Paydown		3,443	3,443	3,515	3,459		(16)		(16)		3,443			0	98	05/15/2023.	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		06/01/2020.	Paydown		28,630	28,630	30,078	28,966		(336)		(336)		28,630			0	736	12/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2020.	Paydown		18,109	18,109	18,669	18,301		(192)		(192)		18,109			0	484	04/15/2026.	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		06/01/2020.	Paydown		3,262	3,262	3,386	3,317		(55)		(55)		3,262			0	97	11/20/2027.	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564		06/01/2020.	Paydown		62	62	59	61		1		1		62			0	2	03/25/2029.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		06/01/2020.	Paydown		395	395	405	400		(5)		(5)		395			0	10	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		04/01/2020.	Paydown		383	383	359	381		2		2		383			0	8	03/15/2029.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2020.	Paydown		407	407	398	404		3		3		407			0	15	07/25/2020.	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		06/01/2020.	Paydown		1,576	1,576	1,548	1,566		10		10		1,576			0	56	06/25/2021.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2020.	Paydown		687	687	660	681		6		6		687			0	23	07/25/2021.	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		06/01/2020.	Paydown		2,155	2,155	2,221	2,155				0		2,155			0	72	08/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2020.	Paydown		349	349	359	350		(1)		(1)		349			0	11	09/25/2021.	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		06/01/2020.	Paydown		4,520	4,520	4,489	4,496		24		24		4,520			0	132	07/25/2022.	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		06/01/2020.	Paydown		25,112	25,112	25,836	25,198		(85)		(85)		25,112			0	718	07/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		06/01/2020.	Paydown		13,477	13,477	12,279	13,219		258		258		13,477			0	302	07/25/2023.	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
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		06/01/2020.	Paydown		3,033	3,033	2,994	3,015		18		18		3,033			0	80	07/25/2023.	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		06/01/2020.	Paydown		32,025	32,025	29,184	31,140		885		885		32,025			0	888	10/25/2023.	1
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1		06/01/2020.	Paydown		10,249	10,249	10,414	10,291		(42)		(42)		10,249			0	274	12/25/2023.	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		06/01/2020.	Paydown		13,573	13,573	13,782	13,569		4		4		13,573			0	375	03/25/2024.	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/		06/01/2020.	Paydown		4,165	4,165	4,248	4,170		(5)		(5)		4,165			0	121	09/25/2021.	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		06/01/2020.	Paydown		3,553	3,553	3,615	3,579		(26)		(26)		3,553			0	104	09/18/2027.	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06		06/01/2020.	Paydown		35,115	35,115	36,157	35,338		(223)		(223)		35,115			0	864	06/17/2028.	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		06/01/2020.	Paydown		4,501	4,501	4,518	4,502		(2)		(2)		4,501			0	112	09/18/2028.	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10		06/01/2020.	Paydown		2,627	2,627	2,694	2,662		(36)		(36)		2,627			0	69	10/17/2038.	1
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1		06/01/2020.	Paydown		1,787,788	1,787,788	1,706,779	1,763,847		23,941		23,941		1,787,788			0	30,795	01/15/2040.	1
3137A8 3L 0	FHLMC REMIC Ser 3820 Cl DB 4.000% 11/1		06/01/2020.	Paydown		4,038,341	4,038,341	3,862,925	3,999,775		38,566		38,566		4,038,341			0	72,526	11/15/2038.	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23		06/01/2020.	Paydown		162,613	162,613	167,365	163,270		(657)		(657)		162,613			0	3,695	11/25/2023.	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23		06/01/2020.	Paydown		51,529	51,529	52,946	51,707		(178)		(178)		51,529			0	1,167	09/25/2023.	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28		06/01/2020.	Paydown		7,293	7,293	8,666	8,068		(775)		(775)		7,293			0	202	01/25/2028.	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35		06/01/2020.	Paydown		9,505	9,505	10,620	10,328		(823)		(823)		9,505			0	235	01/25/2035.	1
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20		04/01/2020.	Paydown		7,322,520	7,322,520	7,729,263	7,344,241		(21,721)		(21,721)		7,322,520			0	100,005	10/25/2020.	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29		06/01/2020.	Paydown		23,581	23,581	26,897	25,647		(2,066)		(2,066)		23,581			0	611	12/25/2029.	1
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20		05/01/2020.	Paydown		5,816,864	5,816,864	6,002,276	5,820,606		(3,742)		(3,742)		5,816,864			0	90,343	09/25/2020.	1
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20		06/01/2020.	Paydown		12,103,753	12,103,753	12,103,753	12,103,753				0		12,103,753			0	201,602	10/25/2020.	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29		06/01/2020.	Paydown		13,107	13,107	15,208	14,361		(1,255)		(1,255)		13,107			0	347	01/25/2029.	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29		06/01/2020.	Paydown		14,203	14,203	17,086	15,974		(1,771)		(1,771)		14,203			0	405	07/25/2029.	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30		06/01/2020.	Paydown		4,619	4,619	4,470	4,495		123		123		4,619			0	128	02/25/2030.	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41		06/01/2020.	Paydown		145,368	145,368	146,794	146,631		(1,263)		(1,263)		145,368			0	2,315	03/25/2041.	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41		06/01/2020.	Paydown		232,129	232,129	234,405	234,114		(1,985)		(1,985)		232,129			0	3,817	04/25/2041.	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41		06/01/2020.	Paydown		154,533	154,533	156,344	156,088		(1,555)		(1,555)		154,533			0	2,377	04/25/2041.	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41		06/01/2020.	Paydown		52,111	52,111	52,622	52,576		(465)		(465)		52,111			0	990	08/25/2041.	1
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21		06/01/2020.	Paydown		2,352,501	2,352,501	2,517,176	2,375,530		(23,028)		(23,028)		2,352,501			0	51,828	06/25/2021.	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42		06/01/2020.	Paydown		1,251,974	1,251,974	1,260,992	1,259,941		(7,967)		(7,967)		1,251,974			0	18,894	10/25/2042.	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28		06/01/2020.	Paydown		100,343	100,343	102,757	101,990		(1,648)		(1,648)		100,343			0	1,250	02/25/2028.	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
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31...		06/01/2020.	Paydown		4,018	4,018	5,098	4,742		(723)		(723)		4,018			0	123	01/25/2031.	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31...		06/01/2020.	Paydown		6,923	6,923	8,803	8,186		(1,263)		(1,263)		6,923			0	211	02/25/2031.	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42...		06/01/2020.	Paydown		479,094	479,094	498,557	495,946		(16,852)		(16,852)		479,094			0	6,858	07/25/2042.	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42...		06/01/2020.	Paydown		790,575	790,575	822,692	817,852		(27,277)		(27,277)		790,575			0	11,081	07/25/2042.	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42...		06/01/2020.	Paydown		446,821	446,821	464,973	462,539		(15,718)		(15,718)		446,821			0	5,054	08/25/2042.	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27...		06/01/2020.	Paydown		144,927	144,927	144,406	144,507		420		420		144,927			0	1,446	11/25/2027.	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28...		06/01/2020.	Paydown		1,062,402	1,062,402	1,055,098	1,056,952		5,450		5,450		1,062,402			0	11,396	01/25/2028.	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43...		06/01/2020.	Paydown		1,796,976	1,796,976	1,780,831	1,781,943		15,033		15,033		1,796,976			0	25,846	08/25/2043.	1
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43...		06/01/2020.	Paydown		864,744	864,744	868,257	867,789		(3,045)		(3,045)		864,744			0	12,867	08/25/2043.	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39...		06/01/2020.	Paydown		442,447	442,447	473,591	471,549		(29,102)		(29,102)		442,447			0	6,782	11/25/2039.	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45...		06/01/2020.	Paydown		5,305,626	5,305,626	5,482,204	5,472,513		(166,887)		(166,887)		5,305,626			0	79,381	09/01/2045.	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43...		06/01/2020.	Paydown		136,396	136,396	132,581	132,925		3,471		3,471		136,396			0	1,746	05/25/2043.	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28...		06/01/2020.	Paydown		98,914	98,914	98,111	98,304		611		611		98,914			0	1,023	05/25/2028.	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43...		06/01/2020.	Paydown		65,082	65,082	63,010	63,223		1,859		1,859		65,082			0	800	08/25/2043.	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28...		06/01/2020.	Paydown		316,648	316,648	314,075	314,709		1,939		1,939		316,648			0	3,267	07/25/2028.	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43...		06/01/2020.	Paydown		329,581	329,581	319,088	319,956		9,625		9,625		329,581			0	4,575	08/25/2043.	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43...		06/01/2020.	Paydown		346,752	346,752	335,713	336,913		9,839		9,839		346,752			0	4,861	07/25/2043.	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44...		06/01/2020.	Paydown		110,411	110,411	111,990	111,894		(1,483)		(1,483)		110,411			0	1,745	01/25/2044.	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43...		06/01/2020.	Paydown		665,581	665,581	679,897	678,862		(13,282)		(13,282)		665,581			0	9,900	10/25/2043.	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44...		06/01/2020.	Paydown		7,096	7,096	7,609	7,587		(491)		(491)		7,096			0	133	01/25/2044.	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44...		06/01/2020.	Paydown		282,569	282,569	284,500	284,348		(1,779)		(1,779)		282,569			0	4,224	03/25/2044.	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44...		06/01/2020.	Paydown		11,880	11,880	12,760	12,720		(840)		(840)		11,880			0	222	03/25/2044.	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44...		06/01/2020.	Paydown		5,613	5,613	6,019	5,991		(378)		(378)		5,613			0	105	02/25/2044.	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44...		06/01/2020.	Paydown		678,774	678,774	720,190	718,587		(39,813)		(39,813)		678,774			0	11,535	08/25/2044.	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42...		06/01/2020.	Paydown		1,814,118	1,814,118	1,938,838	1,931,084		(116,966)		(116,966)		1,814,118			0	32,273	01/25/2042.	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44...		06/01/2020.	Paydown		752,561	752,561	805,005	802,935		(50,374)		(50,374)		752,561			0	11,792	11/25/2044.	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04		06/01/2020.	Paydown		4,005	4,005	4,122	4,088		(83)		(83)		4,005			0	107	04/25/2032.	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11		06/01/2020.	Paydown		52,128	52,128	51,338	51,851		277		277		52,128			0	1,173	11/25/2022.	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356		06/01/2020.	Paydown		8,431	8,431	8,574	8,528		(97)		(97)		8,431			0	189	06/25/2042.	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		06/01/2020.	Paydown		3,305	3,305	3,442	3,323		(19)		(19)		3,305			0	83	08/15/2022.	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1		06/01/2020.	Paydown		53,540	53,540	54,075	53,516		24		24		53,540			0	1,198	10/15/2022.	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04		06/01/2020.	Paydown		63,656	63,656	67,476	63,946		(290)		(290)		63,656			0	1,450	04/25/2023.	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04		06/01/2020.	Paydown		85,867	85,867	90,912	86,176		(308)		(308)		85,867			0	1,909	04/25/2023.	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06		06/01/2020.	Paydown		131,072	131,072	135,004	132,576		(1,504)		(1,504)		131,072			0	3,023	06/25/2033.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06		06/01/2020.	Paydown		8,319	8,319	8,232	8,280		39		39		8,319			0	173	06/25/2023.	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06		06/01/2020.	Paydown		33,045	33,045	33,825	33,072		(27)		(27)		33,045			0	691	06/25/2023.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%		06/01/2020.	Paydown		37,800	37,800	37,798	37,689		111		111		37,800			0	690	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%		06/01/2020.	Paydown		96,886	96,886	93,880	95,440		1,446		1,446		96,886			0	1,847	06/25/2043.	1
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1		06/01/2020.	Paydown		16,084	16,084	16,367	16,110		(26)		(26)		16,084			0	363	11/15/2022.	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1		06/01/2020.	Paydown		39,831	39,831	40,939	40,319		(488)		(488)		39,831			0	943	12/15/2032.	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1		06/01/2020.	Paydown		18,413	18,413	19,288	18,491		(77)		(77)		18,413			0	423	01/15/2023.	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1		06/01/2020.	Paydown		75,853	75,853	77,939	76,804		(952)		(952)		75,853			0	1,728	03/15/2033.	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1		06/01/2020.	Paydown		33,019	33,019	34,649	33,169		(150)		(150)		33,019			0	753	04/15/2023.	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15		06/01/2020.	Paydown		25,715	25,715	27,214	25,875		(159)		(159)		25,715			0	573	04/15/2023.	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09		06/01/2020.	Paydown		27,031	27,031	25,880	26,754		277		277		27,031			0	561	09/25/2023.	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1		06/01/2020.	Paydown		39,570	39,570	39,496	39,447		123		123		39,570			0	824	12/25/2023.	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1		06/01/2020.	Paydown		114,663	114,663	107,103	112,953		1,710		1,710		114,663			0	2,391	12/25/2023.	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1		06/01/2020.	Paydown		29,310	29,310	29,681	29,309				0		29,310			0	608	06/15/2023.	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07		06/01/2020.	Paydown		35,575	35,575	35,419	35,440		135		135		35,575			0	828	07/25/2024.	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08		06/01/2020.	Paydown		332,066	332,066	316,597	322,960		9,106		9,106		332,066			0	6,498	08/25/2034.	1
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9 4.		06/01/2020.	Paydown		24,195	24,195	24,347	24,280		(85)		(85)		24,195			0	479	08/25/2034.	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/		06/01/2020.	Paydown		97,540	97,540	97,708	97,301		239		239		97,540			0	2,033	02/25/2025.	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/		06/01/2020.	Paydown		405,128	405,128	411,322	407,711		(2,583)		(2,583)		405,128			0	9,908	11/25/2034.	1
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		06/01/2020.	Paydown		1,210,975	1,210,975	1,226,139	1,217,692		(6,717)		(6,717)		1,210,975			0	25,965	11/25/2034.	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06		06/01/2020.	Paydown		140,430	140,430	144,555	141,651		(1,221)		(1,221)		140,430			0	3,248	06/25/2035.	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05		06/01/2020.	Paydown		190,361	190,361	189,151	189,418		942		942		190,361			0	4,668	05/25/2035.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05		06/01/2020.	Paydown		70,571	70,571	74,276	71,848		(1,277)		(1,277)		70,571			0	1,594	05/25/2035.	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
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10		06/01/2020.	Paydown		468,871	468,871	460,678	466,683		2,188		2,188		468,871			0	11,392	10/25/2035.	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1		06/01/2020.	Paydown		23,801	23,801	22,012	23,468		332		332		23,801			0	497	08/15/2023.	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1		06/01/2020.	Paydown		50,763	50,763	47,067	50,050		712		712		50,763			0	1,050	08/15/2023.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		06/01/2020.	Paydown		31,882	31,882	32,759	32,110		(227)		(227)		31,882			0	723	09/15/2023.	1
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1		06/01/2020.	Paydown		182,332	182,332	186,588	182,681		(349)		(349)		182,332			0	4,212	09/15/2023.	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1		06/01/2020.	Paydown		119,840	119,840	113,407	118,618		1,222		1,222		119,840			0	2,469	09/15/2023.	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1		06/01/2020.	Paydown		52,491	52,491	46,930	51,506		985		985		52,491			0	986	10/15/2023.	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1		06/01/2020.	Paydown		87,308	87,308	81,305	86,152		1,155		1,155		87,308			0	1,857	11/15/2023.	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1		06/01/2020.	Paydown		27,242	27,242	25,361	26,773		469		469		27,242			0	567	12/15/2023.	1
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE 6.000%		06/01/2020.	Paydown		244,541	244,541	258,831	249,037		(4,496)		(4,496)		244,541			0	5,686	12/25/2035.	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1		06/01/2020.	Paydown		19,354	19,354	19,148	19,284		70		70		19,354			0	403	06/15/2024.	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/		06/01/2020.	Paydown		911,677	911,677	930,472	920,757		(9,081)		(9,081)		911,677			0	20,725	04/25/2036.	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06		06/01/2020.	Paydown		28,730	28,730	30,184	29,214		(484)		(484)		28,730			0	757	06/25/2036.	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1		06/01/2020.	Paydown		60,018	60,018	60,027	59,926		92		92		60,018			0	1,244	08/15/2024.	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1		06/01/2020.	Paydown		18,685	18,685	18,673	18,654		31		31		18,685			0	399	11/15/2024.	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1		06/01/2020.	Paydown		165,036	165,036	171,379	167,520		(2,485)		(2,485)		165,036			0	3,415	12/15/2034.	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1		06/01/2020.	Paydown		44,059	44,059	45,182	44,357		(297)		(297)		44,059			0	1,009	02/15/2030.	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1		06/01/2020.	Paydown		286,638	286,638	278,890	283,544		3,094		3,094		286,638			0	6,124	05/15/2035.	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1		06/01/2020.	Paydown		202,496	202,496	200,526	201,184		1,312		1,312		202,496			0	4,061	08/15/2035.	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1		06/01/2020.	Paydown		1,977,202	1,977,202	1,961,120	1,966,471		10,731		10,731		1,977,202			0	41,076	06/15/2035.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		06/01/2020.	Paydown		236,077	236,077	240,948	238,699		(2,622)		(2,622)		236,077			0	5,506	11/15/2035.	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
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15		06/01/2020.	Paydown		83,038	83,038	80,677	82,286		752		752		83,038			0	1,913	04/15/2026.	1
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1		06/01/2020.	Paydown		49,853	49,853	52,471	50,824		(971)		(971)		49,853			0	1,383	06/15/2036.	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		06/01/2020.	Paydown		401,628	401,628	399,533	400,077		1,552		1,552		401,628			0	8,527	01/15/2036.	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		06/01/2020.	Paydown		142,954	142,954	145,716	144,117		(1,163)		(1,163)		142,954			0	3,304	08/25/2037.	1
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08		06/01/2020.	Paydown		225,058	225,058	230,825	226,099		(1,041)		(1,041)		225,058			0	5,460	08/25/2037.	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		06/01/2020.	Paydown		211,481	211,481	218,155	213,715		(2,234)		(2,234)		211,481			0	5,454	08/25/2037.	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		06/01/2020.	Paydown		240,177	240,177	228,084	233,078		7,099		7,099		240,177			0	4,715	04/25/2038.	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		06/01/2020.	Paydown		90,495	90,495	88,982	89,571		924		924		90,495			0	1,910	08/15/2036.	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		06/01/2020.	Paydown		19,173	19,173	20,347	19,706		(534)		(534)		19,173			0	519	08/15/2036.	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		06/01/2020.	Paydown		206,570	206,570	210,960	208,113		(1,542)		(1,542)		206,570			0	4,270	10/15/2036.	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		06/01/2020.	Paydown		234,434	234,434	240,369	236,444		(2,009)		(2,009)		234,434			0	6,022	03/15/2037.	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		06/01/2020.	Paydown		98,254	98,254	101,263	99,340		(1,086)		(1,086)		98,254			0	2,138	03/15/2037.	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1		06/01/2020.	Paydown		325,164	325,164	332,277	326,872		(1,709)		(1,709)		325,164			0	8,607	07/15/2037.	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1		06/01/2020.	Paydown		228,825	228,825	238,550	231,675		(2,850)		(2,850)		228,825			0	5,288	08/15/2037.	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		06/01/2020.	Paydown		18,031	18,031	18,887	18,308		(278)		(278)		18,031			0	466	09/25/2038.	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		06/01/2020.	Paydown		260,283	260,283	267,894	263,645		(3,361)		(3,361)		260,283			0	5,970	07/15/2038.	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10		06/01/2020.	Paydown		203,185	203,185	208,519	204,165		(980)		(980)		203,185			0	4,004	10/25/2039.	1
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1		06/01/2020.	Paydown		442,414	442,414	456,378	446,593		(4,179)		(4,179)		442,414			0	9,206	08/15/2039.	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		06/01/2020.	Paydown		345,155	345,155	335,339	340,296		4,859		4,859		345,155			0	6,684	10/15/2039.	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1		06/01/2020.	Paydown		338,018	338,018	330,835	334,918		3,100		3,100		338,018			0	6,482	10/15/2039.	1
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1		06/01/2020.	Paydown		337,604	337,604	343,512	338,997		(1,392)		(1,392)		337,604			0	5,784	10/25/2040.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35....		06/01/2020.	Paydown		12,863	12,863	13,155	13,108		(245)		(245)		12,863			0	269	07/25/2035.	1
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48...		06/01/2020.	Paydown		3,855,114	3,855,114	3,936,733	3,935,483		(80,369)		(80,369)		3,855,114			0	63,326	01/25/2048.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48...		06/01/2020.	Paydown		2,740,648	2,740,648	2,796,317	2,794,722		(54,074)		(54,074)		2,740,648			0	45,507	05/25/2048.	1
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48...		06/01/2020.	Paydown		2,545,828	2,545,828	2,646,865	2,646,204		(100,376)		(100,376)		2,545,828			0	48,694	08/25/2048.	1
3140QC KE 5	FNMA Pool #CA4792 3.000% 12/25/49...		06/01/2020.	Paydown		2,343,368	2,343,368	2,373,575	2,373,490		(30,122)		(30,122)		2,343,368			0	30,332	12/25/2049.	1
31411D FZ 7	FNMA Pool #904784 3.799% 12/25/36....		06/01/2020.	Paydown		12,039	12,039	12,092	12,084		(45)		(45)		12,039			0	190	12/25/2036.	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39....		06/01/2020.	Paydown		307,878	307,878	307,060	307,059		819		819		307,878			0	5,437	04/25/2039.	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39....		06/01/2020.	Paydown		73,241	73,241	73,959	73,866		(624)		(624)		73,241			0	1,260	09/25/2039.	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38....		06/01/2020.	Paydown		21,165	21,165	21,079	21,079		86		86		21,165			0	518	02/25/2038.	1
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38....		06/01/2020.	Paydown		3,778	3,778	3,798	3,794		(16)		(16)		3,778			0	95	04/25/2038.	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39....		06/01/2020.	Paydown		107,220	107,220	105,708	105,828		1,392		1,392		107,220			0	1,837	03/25/2039.	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42....		06/01/2020.	Paydown		296,798	296,798	300,856	300,412		(3,614)		(3,614)		296,798			0	4,327	09/25/2042.	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28....		06/01/2020.	Paydown		221,209	221,209	222,004	221,595		(387)		(387)		221,209			0	2,039	04/25/2028.	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28....		06/01/2020.	Paydown		224,631	224,631	223,823	223,963		667		667		224,631			0	2,438	04/25/2028.	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42...		06/01/2020.	Paydown		422,957	422,957	440,140	438,054		(15,097)		(15,097)		422,957			0	5,378	08/25/2042.	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44...		06/01/2020.	Paydown		193,902	193,902	207,929	207,225		(13,323)		(13,323)		193,902			0	3,544	03/25/2044.	1
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44...		06/01/2020.	Paydown		591,166	591,166	634,117	631,952		(40,786)		(40,786)		591,166			0	11,595	04/25/2044.	1
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48...		06/01/2020.	Paydown		11,244,011	11,244,011	11,626,570	11,623,869		(379,858)		(379,858)		11,244,011			0	212,176	10/25/2048.	1
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48...		06/01/2020.	Paydown		6,276,562	6,276,562	6,395,719	6,393,591		(117,029)		(117,029)		6,276,562			0	105,970	06/25/2048.	1
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49...		06/01/2020.	Paydown		16,160,374	16,160,374	16,405,305	16,403,785		(243,411)		(243,411)		16,160,374			0	237,007	04/25/2049.	1
31418D KQ 4	FNMA Pool #MA3902 2.500% 01/25/50...		06/01/2020.	Paydown		215,454	215,454	216,582			(1,128)		(1,128)		215,454			0	1,906	01/25/2050.	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40....		06/01/2020.	Paydown		132,786	132,786	133,009	132,956		(170)		(170)		132,786			0	2,276	07/25/2040.	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40....		06/01/2020.	Paydown		147,966	147,966	149,416	149,202		(1,237)		(1,237)		147,966			0	2,316	09/25/2040.	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40....		06/01/2020.	Paydown		355,691	355,691	355,622	355,556		135		135		355,691			0	5,587	12/25/2040.	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40....		06/01/2020.	Paydown		381,578	381,578	401,432	399,901		(18,323)		(18,323)		381,578			0	6,479	12/25/2040.	1
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U		04/01/2020.	Call 100.0000		49,000	49,000	51,083	50,993		(3)		(3)		50,990		(1,990)	(1,990)	1,626	04/01/2057.	2FE
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd..		04/01/2020.	Call 100.0000		173,000	173,000	173,000	173,000				0		173,000			0	5,757	04/01/2057.	1FE
645918 YE 7	New Jersey Econ Dev Auth Rev LBASS Bld A		06/15/2020.	Call 100.0000		11,015,000	11,015,000	11,249,399	11,202,517		(3,188)		(3,188)		11,199,329		(184,329)	(184,329)	353,857	12/15/2035.	2FE
649085 AA 5	New Valley Generation II Ser 2001 5.57...		05/01/2020.	Redemption 100.0000		320,755	320,755	335,875	321,340		(585)		(585)		320,755			0	8,936	05/01/2020.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					161,514,349	161,514,349	164,784,296	163,869,808	0	(2,385,730)	0	(2,385,730)	0	161,700,668	0	(186,319)	(186,319)	2,826,014	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		06/01/2020.	Paydown		28,209	42,345	36,718	36,718				0		36,718		(8,509)	(8,509)	267	09/15/2033.	4FM
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.		06/30/2020.	Various		388,500	388,500	378,511	386,672		1,828		1,828		388,500			0	13,345	06/30/2022.	5
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13		04/24/2020.	Paydown		220,020	220,020	220,020	220,020				0		220,020			0	3,499	07/24/2029.	1FE
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N		06/30/2020.	Redemption 100.0000		52,229	52,229	52,229	52,229				0		52,229			0	1,078	08/31/2039.	1
00206R CZ 3	AT&T Inc Sr Nt 4.600% 02/15/21		06/29/2020.	Call 102.6037		9,747,347	9,500,000	9,908,563	9,600,042		(43,530)		(43,530)		9,556,512		(56,512)	(56,512)	628,508	02/15/2021.	2FE
00253C HH 3	[illegible] 6.5		06/01/2020.	Paydown		15,742	15,742	15,926	15,847		(105)		(105)		15,742			0	428	04/25/2031.	1FM
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl		06/25/2020.	Paydown		239	239	160	171		69		69		239			0		01/25/2037.	1FM

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

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										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
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl		06/25/2020.	Paydown		8,075	8,075	5,402	5,768		2,308		2,308		8,075			0	13	01/25/2037.	1FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl		06/25/2020.	Paydown		8,614	8,614	5,794	5,794		2,820		2,820		8,614			0	55	01/25/2037.	1FM
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl		06/25/2020.	Paydown		8,075	8,075	5,474	5,779		2,296		2,296		8,075			0	54	01/25/2037.	1FM
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.		06/25/2020.	Paydown		77,497	77,497	77,497	77,497				0		77,497			0	757	04/25/2034.	1FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.		06/25/2020.	Paydown		449,775	449,775	408,170	424,087		25,687		25,687		449,775			0	4,104	06/25/2034.	1FM
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		798,536	798,536	776,738	776,738		21,798		21,798		798,536			0	13,140	08/25/2036.	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		22,147	20,136	16,331	16,331				0		16,331		5,816	5,816	564	04/25/2037.	5FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		78,019	77,610	59,161	59,161				0		59,161		18,859	18,859	1,815	02/25/2047.	3FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		67,592	82,680	56,405	56,405				0		56,405		11,187	11,187	2,027	05/25/2036.	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		58,356	63,179	53,516	53,516				0		53,516		4,840	4,840	1,646	01/25/2037.	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		195,416	220,453	187,376	187,376				0		187,376		8,040	8,040	5,481	03/25/2037.	4FM
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3		04/15/2020.	Various		176,767	176,767	176,767	176,767				0		176,767			0	3,314	10/15/2025.	2FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3		06/01/2020.	Paydown		26,183	26,183	25,868	25,950		233		233		26,183			0	568	10/25/2034.	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		06/01/2020.	Paydown		60,978	60,978	60,684	60,765		212		212		60,978			0	915	09/25/2035.	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3		06/01/2020.	Paydown		52,149	52,149	52,149	52,149				0		52,149			0	641	09/25/2035.	3FM
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3		06/25/2020.	Paydown		11,820	11,820	11,820	11,820				0		11,820			0	99	09/25/2027.	1FM
03073E AJ 4	AmerisourceBergen Corp Sr Nt 3.500% 11		06/18/2020.	Various		18,772,132	18,000,000	18,502,920	18,114,029		(27,768)		(27,768)		18,086,261		(86,261)	(86,261)	1,144,882	11/15/2021.	2FE
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		06/01/2020.	Paydown		11,207	11,207	11,154	11,158		49		49		11,207			0	312	03/25/2027.	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		06/15/2020.	Redemption 100.0000		37,390	37,390	37,639	37,460		(70)		(70)		37,390			0	988	02/15/2025.	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		06/15/2020.	Various		308,466	308,466	315,116	309,754		(1,288)		(1,288)		308,466			0	7,749	07/15/2023.	1
040104 PB 1	[illegible] C		06/25/2020.	Paydown		218,257	218,257	185,867	202,751		15,506		15,506		218,257			0	1,745	11/25/2035.	1FM
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19		06/22/2020.	Paydown		42,951	42,951				42,951		42,951		42,951			0	834	06/21/2029.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		06/01/2020.	Paydown		39,563	39,563	41,108	39,890		(327)		(327)		39,563			0	1,106	03/21/2029.	1FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20		06/25/2020.	Paydown		151,815	151,815	142,042	144,787		7,028		7,028		151,815			0	1,466	10/25/2034.	1FM
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-		06/01/2020.	Paydown		92,590	92,590	92,370	92,370		220		220		92,590			0	1,609	10/25/2031.	1FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-		06/01/2020.	Paydown		37,340	37,340	37,339	37,264		77		77		37,340			0	432	10/25/2032.	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-		06/01/2020.	Paydown		10,110	10,110	9,658	9,963		147		147		10,110			0	201	06/25/2035.	1FM
05531F AU 7	BB&T Corp Sr Mt Nt 2.625% 06/29/20		05/29/2020.	Call 100.0000		20,000,000	20,000,000	19,988,800	19,998,832		967		967		19,999,799		201	201	218,750	06/29/2020.	1FE

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										11	12	13	14	15							
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05946X DL 4	Banc of America Funding Corp RMBS Ser 20		06/01/2020.	Paydown		29,505	29,505	29,717	29,513		(8)		(8)		29,505			0	676	10/25/2033.	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20		06/01/2020.	Paydown		78,538	81,379	77,357	77,357				0		77,357		1,181	1,181	1,620	01/25/2036.	1FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20		06/22/2020.	Paydown		41,939	41,939	39,229	39,229		2,710		2,710		41,939			0	251	02/20/2047.	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser		06/01/2020.	Paydown		12,964	15,285	14,444	14,552		(13)		(13)		14,539		(1,575)	(1,575)	422	03/25/2037.	3FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser		06/01/2020.	Paydown		46,300	54,588	54,545	54,459		(10)		(10)		54,449		(8,149)	(8,149)	1,508	03/25/2037.	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser		06/01/2020.	Paydown		39,129	41,736	37,577	37,577				0		37,577		1,552	1,552	998	01/25/2037.	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		06/01/2020.	Paydown		9,835	9,835	9,866	10,251		(415)		(415)		9,835			0	220	10/25/2033.	1FM
09062X AC 7	Biogen Inc Sr Nt 2.900% 09/15/20		05/28/2020.	Call 100.7812		17,132,804	17,000,000	16,964,640	16,994,715		3,029		3,029		16,997,744		2,256	2,256	479,273	09/15/2020.	2FE
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le		04/15/2020.	Redemption 100.0000		75,645	75,645	75,645	75,645				0		75,645			0	2,735	10/15/2022.	1
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 4.5		06/01/2020.	Paydown		8,012	8,012	8,012	8,012				0		8,012			0	158	12/25/2033.	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 1.23		06/25/2020.	Paydown		5,341	5,341	5,361	5,350		(9)		(9)		5,341			0	50	12/25/2033.	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003		06/25/2020.	Paydown		17,755	17,755	11,895	11,895		5,860		5,860		17,755			0	198	10/25/2033.	1FM
12519# AA 3	CED California Sr Sec Nt 4.070% 06/30/..		06/30/2020.	Redemption 100.0000		557,854	557,854	557,854	547,336		10,518		10,518		557,854			0	11,352	06/30/2036.	5
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20		06/01/2020.	Paydown		33,922	33,945	33,780	33,788				0		33,789		134	134	833	02/25/2037.	5FM
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21		04/01/2020.	Call 0.0000		383,358							0					0	383,358	11/15/2021.	2FE
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		06/01/2020.	Paydown		359	359	359	359				0		359			0	6	10/20/2032.	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser..		06/01/2020.	Paydown		80,832	85,160	71,351	71,351				0		71,351		9,481	9,481	2,218	01/25/2037.	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..		06/01/2020.	Paydown		31,446	38,081	30,116	30,116				0		30,116		1,330	1,330	945	02/25/2037.	1FM
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		06/01/2020.	Paydown		297,948	297,948	297,907	297,812		136		136		297,948			0	4,441	07/25/2058.	1FM
126410 LK 3	CSX Transportation Inc Deb 9.750% 06/1		06/15/2020.	Maturity		5,870,000	5,870,000	7,983,216	5,963,817		(93,817)		(93,817)		5,870,000			0	286,163	06/15/2020.	1FE
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.		06/15/2020.	Redemption 100.0000		120,053	120,053	120,053	120,053				0		120,053			0	3,650	12/15/2026.	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		06/15/2020.	Redemption 100.0000		37,544	37,544	37,252	37,480		64		64		37,544			0	1,046	07/15/2022.	2
12644@ CC 7	County		06/05/2020.	Various		765,589	765,589	765,589	765,589				0		765,589			0	18,692	04/05/2025.	1
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		06/29/2020.	Various		8,845,775	8,085,225	8,085,225	8,085,225				0		8,085,225			0	1,022,408	10/15/2023.	1
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		06/15/2020.	Various		528,648	528,648	528,648	528,648				0		528,648			0	13,247	10/15/2023.	1
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6		06/15/2020.	Various		164,920	164,920	164,920	164,920				0		164,920			0	4,133	03/15/2023.	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		06/10/2020.	Redemption 100.0000		67,994	67,994	67,994	67,994				0		67,994			0	2,232	10/10/2031.	2
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		06/10/2020.	Various		96,609	96,609	111,477	105,869		(9,260)		(9,260)		96,609			0	2,431	12/10/2028.	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
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		06/10/2020.	Various		535,155	535,155	497,093	513,498		21,657		21,657		535,155			0	15,493	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		06/10/2020.	Redemption 100.0000		145,651	145,651	159,296	155,266		(9,615)		(9,615)		145,651			0	4,560	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		06/10/2020.	Redemption 100.0000		43,587	43,587	43,587	43,587				0		43,587			0	855	01/10/2036.	2FE
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251		06/01/2020.	Paydown		144,412	144,412	144,087	141,851		2,561		2,561		144,412			0	3,341	12/25/2034.	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603		06/01/2020.	Paydown		503	503	503	502		1		1		503			0	9	12/25/2034.	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		79,667	79,446	76,499	76,499				0		76,499		3,168	3,168	1,691	04/25/2035.	2FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		84,130	91,471	58,769	58,769				0		58,769		25,361	25,361	2,195	04/25/2035.	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		126,195	137,206	135,916	135,916				0		135,916		(9,721)	(9,721)	3,292	04/25/2035.	3FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		46,103	46,103	43,928	44,753		1,350		1,350		46,103			0	1,206	08/25/2034.	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		26,924	26,924	27,235	27,041		(117)		(117)		26,924			0	673	09/25/2034.	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		64,327	64,307	58,834	58,834				0		58,834		5,493	5,493	1,623	08/25/2035.	4FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		120,834	120,796	108,536	108,536				0		108,536		12,298	12,298	3,049	08/25/2035.	4FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		388,880	388,880	391,371	389,105		(225)		(225)		388,880			0	9,159	05/25/2035.	2FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		27,688	27,688	22,582	25,613			3,031	(3,031)		22,582		5,106	5,106	734	07/25/2035.	2FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		04/01/2020.	Paydown		4,124	4,130	3,368	3,820			452	(452)		3,368		756	756	75	07/25/2035.	4FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.33		06/15/2020.	Paydown		81,554	81,554	28,234	28,234		53,320		53,320		81,554			0	485	11/15/2036.	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.		06/01/2020.	Paydown		252,911	300,325	266,801	266,801				0		266,801		(13,890)	(13,890)	6,479	02/25/2036.	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5		06/01/2020.	Paydown		60,772	62,157	56,736	56,736				0		56,736		4,036	4,036	1,383	04/25/2036.	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5		06/01/2020.	Paydown		88,333	98,600	84,629	84,629				0		84,629		3,704	3,704	2,302	05/25/2036.	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500		06/01/2020.	Paydown		11,515	11,515	11,207	11,336		179		179		11,515			0	268	12/25/2035.	3FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		06/01/2020.	Paydown		5,098	5,098	5,018	5,049				0		5,049		49	49	109	08/25/2035.	4FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C		06/01/2020.	Paydown		485,765	485,765	466,480	466,480		19,286		19,286		485,765			0	10,186	04/25/2035.	2FM
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...		06/10/2020.	Redemption 100.0000		139,538	139,538	139,538	139,538				0		139,538			0	2,269	10/10/2039.	2
12714# AC 2	3		06/15/2020.	Redemption 100.0000		42,381	42,381	42,381	42,381				0		42,381			0	669	06/15/2035.	1
12726@ AA 4	3.228		06/15/2020.	Redemption 100.0000		275,648	275,648	275,648					0		275,648			0	871	07/15/2030.	1Z
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4..		04/20/2020.	Paydown		70,568	70,568	70,568	70,568				0		70,568			0	1,162	04/22/2032.	1FE
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT		05/26/2020.	Paydown		259,308	259,308	219,440	255,477		3,831		3,831		259,308			0	2,157	05/25/2035.	1FM
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05		06/25/2020.	Paydown		104,738	104,738	14,985	14,985		89,753		89,753		104,738			0	611	09/25/2036.	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
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2020.	Paydown		59,228	59,228	59,223	59,106		122		122		59,228			0	1,475	07/25/2032.	4FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2020.	Paydown		13,366	13,366	13,365	13,336		29		29		13,366			0	371	07/25/2032.	2FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2020.	Paydown			22,088	17,607	235	17,372			17,372		17,607		(17,607)	(17,607)	448	07/25/2032.	1FM
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002		06/01/2020.	Paydown		70,132	70,132	50,433	50,433				0		50,433		19,699	19,699	735	01/25/2032.	4FM
166764 AG 5	Chevron Corp Sr Nt 2.427% 06/24/20		06/24/2020.	Maturity		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	97,080	06/24/2020.	1FE
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		06/01/2020.	Paydown		3,583	3,583	3,601	3,582		1		1		3,583			0	79	02/25/2035.	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		06/01/2020.	Paydown		44,399	44,399	41,638	42,824		1,575		1,575		44,399			0	1,180	07/25/2035.	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		06/01/2020.	Paydown		1,723	1,723	1,723	1,721		2		2		1,723			0	30	04/25/2034.	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8		06/01/2020.	Paydown		170,877	170,877	166,030	169,977		900		900		170,877			0	3,709	09/25/2035.	1FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		06/01/2020.	Paydown		109,003	109,003	111,729	69,546		(2,707)		(2,707)		109,003			0	1,054	09/25/2064.	1FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2020.	Paydown		179,749	218,046	191,410	191,410				0		191,410		(11,661)	(11,661)	5,395	06/25/2037.	1FM
191219 AV 6	Coca-Cola Enterprises Nt 0.000% 06/20/		06/20/2020.	Maturity		12,113,000	12,113,000	4,360,680	11,766,577		346,423		346,423		12,113,000			0		06/20/2020.	1FE
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		06/01/2020.	Paydown		326	326	326	157	169	1		170		326			0	11	08/15/2025.	1FM
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.		06/02/2020.	Redemption 100.0000		63,224	63,224	63,224	63,224				0		63,224			0	1,422	01/02/2040.	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.		06/30/2020.	Redemption 100.0000		312,195	312,195	312,195	312,195				0		312,195			0	7,445	06/30/2027.	2
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		213,299	213,299	218,364	214,494		(1,196)		(1,196)		213,299			0	4,877	12/25/2033.	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		49,746	49,746	50,360	49,587		159		159		49,746			0	1,334	08/25/2034.	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		203,020	203,020	208,761	205,473		(2,453)		(2,453)		203,020			0	4,076	09/25/2034.	1FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		91,512	91,512	84,759	84,759		6,754		6,754		91,512			0	1,660	10/25/2035.	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		27,108	27,108	27,355	27,080		28		28		27,108			0	535	02/25/2035.	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		109,949	109,949	108,219	108,219		1,731		1,731		109,949			0	3,948	03/25/2035.	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		1,083	1,083	1,105	1,081		3		3		1,083			0	24	07/27/2020.	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		75,610	75,610	75,456	75,398		212		212		75,610			0	1,864	07/25/2035.	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		148,522	148,522	146,016	147,214		1,308		1,308		148,522			0	2,977	07/25/2035.	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		19,900	19,900	19,515	19,651		249		249		19,900			0	479	07/25/2035.	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		103,458	103,458	102,371	102,371		1,087		1,087		103,458			0	2,293	07/25/2035.	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
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		61,658	61,658	61,253	61,334		324		324		61,658			0	1,314	10/25/2034.	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2020.	Paydown		5,201	5,201	5,037	5,172		4		4		5,176		26	26	180	12/25/2020.	3FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-		06/01/2020.	Paydown		11,893	11,903	11,942	11,925				0		11,925		(32)	(32)	276	10/25/2026.	2FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0		06/30/2020.	Redemption 100.0000		189,590	189,590	189,590	189,590				0		189,590			0	6,446	09/30/2038.	2FE
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		06/15/2020.	Redemption 100.0000		187,164	187,164	187,164	187,164				0		187,164			0	3,503	04/15/2029.	2
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0		06/30/2020.	Redemption 100.0000		179,306	179,306	179,306	179,306				0		179,306			0	4,036	03/31/2041.	2PL
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006		04/01/2020.	Paydown		3,912	3,912	1,610	1,610				0		1,610		2,301	2,301	81	07/25/2034.	1FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2020.	Paydown		93,239	143,759	96,565	117,305		20,740		(20,740)		96,565		(3,326)	(3,326)	3,900	02/25/2037.	2FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2		04/01/2020.	Paydown		15,397	15,397	10,342	12,563		2,221		(2,221)		10,342		5,054	5,054	308	02/25/2037.	5FM
233050 AC 7	A3		06/01/2020.	Paydown		890,454	890,454	938,692	892,562		(2,108)		(2,108)		890,454			0	17,411	11/10/2046.	1FM
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S		06/07/2020.	Various		665,993	665,993	665,993	665,993				0		665,993			0	15,533	12/07/2021.	1
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		06/01/2020.	Paydown		28,265	28,265	28,262	28,218		47		47		28,265			0	420	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		06/01/2020.	Paydown		466	466	465	465				0		466			0	8	09/25/2033.	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		06/01/2020.	Paydown		758	758	770	757		1		1		758			0	6	07/27/2020.	1FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		06/01/2020.	Paydown		20,469	20,469	20,149	20,248		220		220		20,469			0	506	05/25/2035.	1FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		06/01/2020.	Paydown		52,595	52,595	52,190	52,275		320		320		52,595			0	1,200	06/25/2035.	2FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		06/01/2020.	Paydown		138,385	138,385	136,525	137,118		1,267		1,267		138,385			0	3,381	06/25/2035.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		06/01/2020.	Paydown		27,635	31,559	29,610	29,610				0		29,610		(1,974)	(1,974)	723	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		06/01/2020.	Paydown		4,909	4,909	4,908	4,993		(84)		(84)		4,909			0	103	12/25/2033.	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		06/01/2020.	Paydown		3,831	3,831	3,830	3,881		(51)		(51)		3,831			0	74	01/25/2034.	1FM
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt 4.170% 12/3.		06/30/2020.	Redemption 100.0000		58,970	58,970	58,970	58,970				0		58,970			0	1,230	12/31/2041.	2PL
269330 AA 4	Energy Efficient Equity Inc LBASS Series..		06/20/2020.	Paydown		283,176	283,176	283,167	283,167		9		9		283,176			0	4,654	09/20/2055.	1FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1		06/01/2020.	Paydown		27,027	27,027	27,027	26,992		35		35		27,027			0	254	08/25/2032.	1FM
31428X AU 0	Fedex Corp Sr Nt 4.100% 04/15/43		05/08/2020.	Various		11,479,800	12,000,000	11,943,777	11,948,019		484		484		11,948,504		(468,704)	(468,704)	282,900	04/15/2043.	2FE
316773 CT 5	Fifth Third Bancorp Sr Nt 2.875% 07/27...		06/27/2020.	Call 100.0000		3,500,000	3,500,000	3,495,485	3,499,452		469		469		3,499,921		79	79	92,240	07/27/2020.	2FE
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.		06/01/2020.	Paydown		41,113	41,036	38,326	38,326				0		38,326		2,786	2,786	953	09/25/2035.	4FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		06/01/2020.	Paydown		276,142	277,147	209,284	209,284				0		209,284		66,859	66,859	4,750	08/25/2037.	4FM
35137L AB 1	Fox Corp Sr Nt 4.030% 01/25/24		04/03/2020.	Tax Free Exchange		12,328,647	12,200,000	12,342,340	12,336,986		(8,339)		(8,339)		12,328,647			0	338,699	01/25/2024.	2FE
35137L AC 9	Fox Corp Sr Nt 4.709% 01/25/29		04/03/2020.	Various		61,665,140	57,100,000	61,982,034	61,780,948		(115,808)		(115,808)		61,665,140			0	1,843,835	01/25/2029.	2FE

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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
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		06/01/2020.	Paydown		5,934	5,934	5,934	5,934				0		5,934			0	162	07/25/2029.	3FM
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		06/01/2020.	Paydown		29,668	29,668	33,097	30,972		(1,304)		(1,304)		29,668			0	812	07/25/2029.	4FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		06/01/2020.	Paydown		6	6	6	6				0		6			0		04/25/2029.	1FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		06/25/2020.	Paydown		60,875	60,875	28,394	28,394				0		28,394		32,481	32,481	408	11/25/2036.	1FM
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20		06/01/2020.	Paydown		826,162	826,162	850,895	831,051		(4,889)		(4,889)		826,162			0	9,223	06/10/2046.	1FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		06/01/2020.	Paydown		14,404	14,404	14,405	14,359		46		46		14,404			0	378	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		4,121	4,121	4,121	4,115		7		7		4,121			0	84	04/25/2034.	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		834	834	834	833		1		1		834			0	15	06/25/2034.	1FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		05/01/2020.	Paydown		1,376	1,376	1,375	1,375		1		1		1,376			0	25	11/25/2033.	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200		06/25/2020.	Paydown		118,219	118,219	118,219	118,219				0		118,219			0	1,145	11/25/2033.	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl		06/01/2020.	Paydown		12,778	12,778	12,796	12,766		12		12		12,778			0	321	07/25/2035.	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		3,347	3,347	3,322	3,330		17		17		3,347			0	70	06/25/2035.	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		57,809	57,809	55,759	56,649		1,160		1,160		57,809			0	1,295	06/25/2035.	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		128,659	128,659	122,599	125,417		3,242		3,242		128,659			0	2,661	06/25/2035.	1FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		109,952	109,952	109,949	109,753		200		200		109,952			0	2,721	06/25/2034.	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		241	241	241	240		1		1		241			0	4	08/25/2034.	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200		06/01/2020.	Paydown		77,260	77,260	77,997	77,439		(178)		(178)		77,260			0	1,999	02/25/2035.	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl		06/25/2020.	Paydown		56,086	56,086	4,201	4,201		51,885		51,885		56,086			0	16	05/25/2036.	5FM
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B		05/06/2020.	Redemption 100.0000		682,800	682,800	682,800	682,800				0		682,800			0	19,577	05/06/2025.	1FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		06/15/2020.	Paydown		297,623	297,623	303,165	200,798		(5,525)		(5,525)		297,623			0	5,874	10/15/2054.	1FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		06/15/2020.	Paydown		15,250	15,250	16,008	16,000		(750)		(750)		15,250			0	310	10/15/2053.	1FE
38238Q AH 9	Goodrich Corp MT Nt Ser A 7.280% 11/07		06/10/2020.	Various		5,050,715	5,000,000	5,126,430	5,048,716		(3,001)		(3,001)		5,045,715		5,000	5,000	237,611	11/07/2025.	1FE
38238Q AL 0	Goodrich Corp MT Nt Ser A 7.100% 11/15		06/10/2020.	Tax Free Exchange		1,003,226	1,000,000	1,004,700	1,002,326		(99)		(99)		1,002,226		1,000	1,000	40,431	11/15/2027.	1FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		06/25/2020.	Paydown		270,877	270,877	252,841	252,841		18,036		18,036		270,877			0	1,720	06/25/2037.	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
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		06/19/2020.	Paydown		168,363	168,363	164,101	164,396		3,967		3,967		168,363			0	1,063	07/19/2047.	1FM
41242* AR 3	Hardwood Funding LLC Sr Nt 3.010% 06/0		06/30/2020.	Call 102.1803		719,766	704,408	704,408	704,408				0		704,408			0	27,255	06/07/2021.	1FE
000000 00 0	Hawkeye Energy Collab LLC Sr Nt 3.620%		06/30/2020.	Redemption 100.0000		64,745	64,745	64,745					0		64,745			0	729	06/30/2050.	1Z
423074 AS 2	Heinz /H J/ Co 2nd Lien Nt 4.875% 02/1..		06/04/2020.	Call 102.4380		3,032,165	2,960,000	2,971,100	2,966,372		(471)		(471)		2,965,901		(5,901)	(5,901)	188,006	02/15/2025.	2FE
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		06/01/2020.	Paydown		55,172	55,172	55,172	55,172				0		55,172			0	1,190	05/25/2033.	1FM
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		06/25/2020.	Paydown		699,664	699,664	648,773	648,773		50,890		50,890		699,664			0	4,209	08/25/2036.	1FM
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		06/30/2020.	Various		270,816	270,816	270,816	270,816				0		270,816			0	4,482	12/31/2031.	1PL
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.6		06/25/2020.	Paydown		31,725	31,725	31,056	31,056		669		669		31,725			0	228	08/25/2035.	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/01/2020.	Paydown		5,536	5,536	5,536	5,532		5		5		5,536			0	116	03/25/2034.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/01/2020.	Paydown		5,279	5,279	5,279	5,272		7		7		5,279			0	80	08/25/2034.	1FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		06/01/2020.	Paydown		79,714	79,714	79,689	79,563		151		151		79,714			0	1,848	04/25/2035.	4FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		06/01/2020.	Paydown		61,853	61,796	59,675	59,675				0		59,675		2,178	2,178	1,419	07/25/2035.	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		06/01/2020.	Paydown		46,440	43,397	34,863	34,863				0		34,863		11,578	11,578	645	10/25/2035.	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		04/01/2020.	Paydown			140,617	106,503	134,813		33	28,343	(28,310)		106,503		(106,503)	(106,503)	3,123	09/25/2033.	2FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		06/01/2020.	Paydown		64,313	64,122	44,877	44,877				0		44,877		19,436	19,436	1,049	06/25/2036.	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		06/01/2020.	Paydown		431,656	431,656	408,462	408,462		23,194		23,194		431,656			0	6,251	08/25/2036.	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		06/25/2020.	Paydown		67,213	67,097	52,393	52,393				0		52,393		14,820	14,820	414	11/25/2036.	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		06/01/2020.	Paydown		210,442	207,644	177,469	177,469				0		177,469		32,973	32,973	2,903	12/25/2035.	1FM
456866 AL 6	Ingersoll-Rand Co Deb 7.200% 06/01/25.		06/01/2020.	Redemption 100.0000		151,000	151,000	148,749	150,409		591		591		151,000			0	5,436	06/01/2025.	2FE
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		06/01/2020.	Paydown		66,449	66,449	66,999	66,529		(80)		(80)		66,449			0	1,515	01/25/2035.	1FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2		06/01/2020.	Paydown		8,599	8,599	7,967	8,539		60		60		8,599			0	175	09/25/2020.	4FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		06/01/2020.	Paydown		17,747	17,747	17,453	17,566				0		17,567		180	180	286	11/25/2035.	2FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		04/01/2020.	Paydown		16,383	16,383	14,865	12,034	2,831			2,831		14,865		1,518	1,518	299	12/25/2035.	3FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		06/01/2020.	Paydown		17,615	17,615	15,983	12,939	3,044			3,044		15,983		1,632	1,632	427	12/25/2035.	4FM

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										11	12	13	14	15							
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46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		06/01/2020.	Paydown		38,366	38,348	33,717	33,717				0		33,717		4,649	4,649	935	12/25/2035.	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		06/01/2020.	Paydown		25,037	30,280	23,827	23,827				0		23,827		1,210	1,210	299	03/25/2036.	3FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		06/01/2020.	Paydown		33,383	40,373	34,740	34,740				0		34,740		(1,357)	(1,357)	1,025	03/25/2036.	4FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		06/01/2020.	Paydown		37,320	37,329	26,231	26,231				0		26,231		11,088	11,088	567	01/25/2037.	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		06/01/2020.	Paydown		58,141	57,994	52,639	52,639				0		52,639		5,502	5,502	845	09/25/2036.	1FM
46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		04/01/2020.	Paydown		206,058	206,058	214,502	206,614		(556)		(556)		206,058			0	7,474	07/15/2046.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		06/01/2020.	Paydown		94,749	94,749	97,895	95,518		(769)		(769)		94,749			0	1,317	01/15/2046.	1FM
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A		06/11/2020.	Paydown		126,090	126,090	114,504	124,814		1,276		1,276		126,090			0	3,300	04/15/2041.	1FM
502431 AA 7	L3Harris Tech Inc Sr Nt 4.950% 02/15/2..		05/05/2020.	Tax Free Exchange		6,491,847	6,500,000	6,483,059	6,488,361		3,486		3,486		6,491,847			0	232,375	02/15/2021.	2FE
502431 AE 9	L3Harris Tech Inc Sr Nt 4.400% 06/15/2..		05/05/2020.	Tax Free Exchange		15,770,377	14,200,000	15,852,312	15,831,104		(60,727)		(60,727)		15,770,377			0	242,978	06/15/2028.	2FE
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		06/01/2020.	Redemption 100.0000		389,475	389,475	368,265	385,316		4,159		4,159		389,475			0	7,777	03/01/2023.	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		06/15/2020.	Redemption 100.0000		128,897	128,897	134,932	129,588		(691)		(691)		128,897			0	3,951	12/15/2021.	1
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		06/15/2020.	Redemption 100.0000		59,987	59,987	62,913	60,197		(210)		(210)		59,987			0	1,852	01/15/2021.	4
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		06/26/2020.	Paydown		8,329	8,329	4,074	4,074				0		4,074		4,256	4,256	64	09/26/2045.	5FM
532716 AU 1	Limited Brands Inc High Yield Corp 5.6....		06/05/2020.	Various		10,109,923	10,064,000	10,808,520	10,335,164		(53,301)		(53,301)		10,281,862		(171,940)	(171,940)	458,512	02/15/2022.	4FE
539830 AY 5	Lockheed Martin Corp Sr Nt 3.350% 09/1		06/16/2020.	Call 103.6020		5,521,986	5,330,000	5,315,609	5,327,206		733		733		5,327,939		2,061	2,061	326,398	09/15/2021.	1FE
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		06/25/2020.	Paydown		510,037	510,037	476,884	493,134		16,903		16,903		510,037			0	3,442	09/25/2034.	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		06/01/2020.	Paydown		1,883	1,883	1,945	1,929		(47)		(47)		1,883			0	51	08/25/2032.	1FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007		06/01/2020.	Paydown		14,499	14,499	14,536	14,518		2		2		14,520		(21)	(21)	355	10/25/2036.	2FM
55660C AA 6	Madison Ave Tr CMBS Ser 2013-650M CL A		06/01/2020.	Paydown		7,000,000	7,000,000	7,209,653	7,018,750		(18,750)		(18,750)		7,000,000			0	134,505	10/12/2032.	1FM
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12		04/20/2020.	Paydown		4,588,675	4,588,675	4,588,675	4,588,675				0		4,588,675			0	35,323	07/20/2026.	1FE
55907R AA 6	Magellan Midstream Partn Sr Nt 4.250%..		06/19/2020.	Call 102.3442		10,234,416	10,000,000	10,467,000	10,063,608		(27,066)		(27,066)		10,036,542		(36,542)	(36,542)	609,833	02/01/2021.	2FE
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
576434 2D 5	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		206,570	207,055	158,574	158,574				0		158,574		47,996	47,996	4,929	03/25/2036.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		12,735	12,735	12,862	12,718		17		17		12,735			0	289	01/25/2035.	4FM

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

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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
576434 J5 4	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		27,321	27,321	27,808	27,458		(137)		(137)		27,321			0	644	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		278,436	278,436	273,759	275,522		2,914		2,914		278,436			0	6,550	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		3,049	3,049	3,049	3,049				0		3,049			0	57	08/25/2034.	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		29,605	29,605	28,292	29,018		587		587		29,605			0	722	12/25/2034.	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser..		06/01/2020.	Paydown		10,080	10,080	9,778	9,910		170		170		10,080			0	221	07/25/2034.	1FM
577778 AT 0	May Dept Stores Co Amortiz Deb 9.500%		04/15/2020.	Redemption 100.0000		25,000	25,000	30,822	25,449		(449)		(449)		25,000			0	1,188	04/15/2021.	3FE
58528# CX 3	Meijer Inc Sr Secd Nt Ser C 7.710% 10/...		04/01/2020.	Redemption 100.0000		347,262	347,262	347,262	347,262				0		347,262			0	13,387	10/01/2020.	1
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		06/01/2020.	Paydown		43,611	43,611	43,594	43,655		(42)		(42)		43,612		(1)	(1)	1,080	09/25/2032.	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.		06/30/2020.	Redemption 100.0000		184,096	184,096	184,096	184,096				0		184,096			0	4,271	12/31/2039.	2PL
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...		06/01/2020.	Paydown		108,302	108,302	109,843	109,747		(1,445)		(1,445)		108,302			0	1,625	04/25/2058.	1FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%		06/15/2020.	Paydown		49,484	49,484	49,483	49,484				0		49,484			0	1,199	07/15/2038.	4FE
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		06/01/2020.	Paydown		221,167	221,167	232,757			(11,590)		(11,590)		221,167			0	1,294	04/25/2066.	1FM
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		06/01/2020.	Paydown		15,755	15,755	15,830	15,828		(72)		(72)		15,755			0	183	07/25/2059.	1FM
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1		05/09/2020.	Redemption 100.0000		62,469	62,469	62,469	62,469				0		62,469			0	993	05/09/2039.	1
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C		06/25/2020.	Paydown		143,174	143,174	134,225	137,045		6,129		6,129		143,174			0	1,279	09/25/2034.	1FM
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl		06/01/2020.	Paydown		2,267,997	2,267,997	2,378,265	2,272,405		(4,409)		(4,409)		2,267,997			0	47,568	09/15/2047.	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		06/01/2020.	Paydown		5,046	5,046	4,807	5,016		30		30		5,046			0	116	11/25/2033.	1FM
61756U AH 4	IQ16		06/01/2020.	Paydown			2,134	1,550	1,546		4		4		1,550		(1,550)	(1,550)	68	12/12/2049.	5FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		06/01/2020.	Paydown		643,255	643,255	665,015	647,240		(3,984)		(3,984)		643,255			0	7,237	12/15/2048.	1FM
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		06/01/2020.	Paydown		928,001	928,001	955,813	933,940		(5,938)		(5,938)		928,001			0	14,875	08/15/2046.	1FM
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		06/01/2020.	Paydown		432,282	432,282	445,247	435,345		(3,063)		(3,063)		432,282			0	7,573	11/15/2046.	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		06/15/2020.	Call 100.0000		103,703	103,703	103,703	103,703				0		103,703			0	2,678	09/15/2028.	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		06/01/2020.	Paydown		224	224	224	224				0		224			0	5	11/25/2033.	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		06/01/2020.	Paydown		74,689	74,689	76,579	76,407		(1,718)		(1,718)		74,689			0	1,127	05/25/2054.	1FE
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-		06/01/2020.	Paydown		68,232	68,232	71,218	71,160		(2,928)		(2,928)		68,232			0	1,045	11/25/2035.	1FE
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-		06/01/2020.	Paydown		313,091	313,091	323,768	323,383		(10,292)		(10,292)		313,091			0	5,353	02/25/2057.	1FM
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-		06/01/2020.	Paydown		144,542	144,542	150,025	149,938		(5,396)		(5,396)		144,542			0	2,397	03/25/2057.	1FM
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-		06/01/2020.	Paydown		14,225	14,225	13,443			782		782		14,225			0	91	08/27/2057.	1FM
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		06/01/2020.	Paydown		455,840	455,840	457,484	457,366		(1,526)		(1,526)		455,840			0	7,544	09/25/2057.	1FM

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64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		06/01/2020.	Paydown		148,956	148,956	159,266			(10,311)		(10,311)		148,956			0	1,048	12/25/2057.	1FM
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-		06/01/2020.	Paydown		1,566,547	1,566,547	1,621,036	1,620,299		(53,753)		(53,753)		1,566,547			0	24,638	11/25/2058.	1FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		06/01/2020.	Paydown		193,846	193,846	196,445	196,353		(2,507)		(2,507)		193,846			0	2,650	02/25/2049.	1FM
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		06/01/2020.	Paydown		1,100,681	1,100,681	1,130,348	1,129,117		(28,435)		(28,435)		1,100,681			0	16,347	08/25/2059.	1FM
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		06/01/2020.	Paydown		254,508	254,508	261,984	261,674		(7,166)		(7,166)		254,508			0	3,747	12/25/2058.	1FM
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		06/01/2020.	Paydown		3,296	3,296	3,299	3,296		1		1		3,296			0	66	08/25/2033.	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		06/01/2020.	Paydown		2,891	2,891	2,891	2,887		4		4		2,891			0	50	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		06/01/2020.	Paydown		1,688	1,688	1,674	1,678		10		10		1,688			0	38	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		06/01/2020.	Paydown		1,245	1,245	1,317	1,296		(51)		(51)		1,245			0	25	10/25/2034.	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		06/01/2020.	Paydown		648	648	645	646		3		3		648			0	16	02/25/2035.	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		06/25/2020.	Paydown		56,750	56,750	27,517	27,517		29,233		29,233		56,750			0	409	04/25/2036.	4FM
655855 FA 7	Norfolk Southern Railway Co Deb 9.750%		06/15/2020.	Maturity		5,345,000	5,345,000	7,122,600	5,424,171		(79,171)		(79,171)		5,345,000			0	260,569	06/15/2020.	2FE
67773# AE 0	Ohio Valley Electric Corp Sr Nt 5.900%....		06/15/2020.	Redemption 100.0000		311,286	311,286	313,454	312,150		(864)		(864)		311,286			0	9,183	02/15/2026.	3
67773# AF 7	Ohio Valley Electric Corp Sr Nt 5.900%....		06/15/2020.	Redemption 100.0000		78,394	78,394	78,394	78,394				0		78,394			0	2,313	02/15/2026.	3FE
67773# AG 5	Ohio Valley Electric Corp Sr Nt 5.900%....		06/15/2020.	Redemption 100.0000		79,018	79,018	79,018	79,018				0		79,018			0	2,331	02/15/2026.	3
69370C AA 8	PTC Inc Sr Nt 6.000% 05/15/24		05/15/2020.	Call 103.0000		2,644,010	2,567,000	2,664,144	2,638,519		(10,730)		(10,730)		2,627,789		(60,789)	(60,789)	154,020	05/15/2024.	3FE
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3 3.50		06/01/2020.	Paydown		1,342,953	1,342,953	1,341,275	1,341,176		1,777		1,777		1,342,953			0	19,476	02/25/2048.	1FM
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-		06/25/2020.	Paydown		534,322	534,322	526,474	530,758		3,565		3,565		534,322			0	5,205	10/25/2034.	1FM
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-		06/25/2020.	Paydown		795,391	795,391	686,025	747,646		21,563		21,563		769,209		26,182	26,182	6,820	05/25/2035.	1FM
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...		06/30/2020.	Redemption 100.0000		33,463	33,463	33,463	33,407		56		56		33,463			0	853	05/01/2039.	2PL
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP		06/23/2020.	Redemption 100.0000		366	366	121	121		245		245		366			0	7	12/23/2031.	3FE
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
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		06/22/2020.	Paydown		189,531	189,531	162,471	168,358		21,173		21,173		189,531			0	2,124	03/22/2038.	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl		06/23/2020.	Paydown		7,338	7,338	5,445	5,423		1,916		1,916		7,338			0	135	06/23/2035.	3FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..		06/22/2020.	Paydown		1,485	1,485	891	1,023		461		461		1,485			0	13	12/22/2035.	1FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.		06/22/2020.	Paydown		175,082	175,082	175,082	175,082				0		175,082			0	1,467	09/22/2036.	1FE
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P		06/22/2020.	Paydown		32,694	32,694	29,313	29,313		3,381		3,381		32,694			0	284	12/22/2037.	2FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl		06/22/2020.	Paydown		43,185	43,185	41,167	40,258		2,927		2,927		43,185			0	770	12/22/2036.	1FE
741382 AA 3	P		06/26/2020.	Paydown		22,300	22,300	12,770	12,770		9,530		9,530		22,300			0	100	09/26/2034.	4FE
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT		04/01/2020.	Paydown		11,072	11,072	4,456	3,531	926	6,616		7,542		11,072			0	38	09/23/2035.	6*

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74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		06/01/2020.	Paydown		4,083	4,083	3,802	3,920		163		163		4,083			0	85	10/25/2033.	1FM
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2		06/25/2020.	Paydown		7,328	7,328	7,319	7,322		6		6		7,328			0	58	05/25/2035.	1FM
74927# AA 9	RB Investment Associates CTL 7.220% 12		06/15/2020.	Redemption 100.0000		48,331	48,331	48,331	48,331				0		48,331			0	1,455	09/15/2028.	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5		06/01/2020.	Paydown		168,397	168,337	168,863	168,126		17		17		168,143		254	254	3,557	04/25/2035.	3FM
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1		06/01/2020.	Paydown		649,383	649,383	649,374	648,883		499		499		649,383			0	11,365	12/26/2053.	1FE
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2020.	Paydown		91,513	93,587	93,821	93,658		(6)		(6)		93,652		(2,139)	(2,139)	2,543	01/25/2037.	4FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..		06/25/2020.	Paydown		83,250	83,105	60,696	60,696				0		60,696		22,554	22,554	570	04/25/2036.	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..		06/25/2020.	Paydown		520,180	520,180	445,814	445,814		74,366		74,366		520,180			0	3,344	08/25/2037.	1FM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser		06/25/2020.	Paydown		119,577	119,577	119,577	119,577				0		119,577			0	1,286	06/25/2032.	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		06/01/2020.	Paydown		21,955	21,955	19,265	21,027		928		928		21,955			0	470	05/25/2035.	1FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.		06/25/2020.	Paydown		28,717	28,717	28,717	28,717				0		28,717			0	282	10/25/2031.	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..		06/01/2020.	Paydown		175,328	194,485	176,676	176,676				0		176,676		(1,348)	(1,348)	4,498	04/25/2035.	2FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		06/01/2020.	Paydown		2,932	2,932	2,930	2,926		6		6		2,932			0	46	05/25/2033.	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		06/01/2020.	Paydown		36,050	35,350	24,838	24,838				0		24,838		11,212	11,212	789	06/25/2036.	4FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		04/01/2020.	Paydown		29,194	28,555	17,672	17,672				0		17,672		11,522	11,522	589	09/25/2037.	3FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		05/01/2020.	Paydown		46,969	43,477	39,603	39,603				0		39,603		7,366	7,366	1,052	05/25/2037.	4FM
761713 BT 2	Reynolds American Inc Sr Nt 6.875% 05/.		05/01/2020.	Various		14,517,000	14,517,000	15,958,214	14,636,000		(119,000)		(119,000)		14,517,000			0	499,022	05/01/2020.	2FE
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2020.	Paydown		95,700	124,440	85,820	85,820				0		85,820		9,880	9,880	2,847	06/25/2037.	1FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2020.	Paydown		127,600	165,920	165,525	165,447				0		165,447		(37,846)	(37,846)	3,796	06/25/2037.	4FM
774341 AK 7	Rockwell Collins Sr Nt 3.500% 03/15/27..		06/10/2020.	Tax Free Exchange		2,999,408	3,000,000	2,995,050	2,996,203		206		206		2,996,408		3,000	3,000	77,292	03/15/2027.	1FE
774341 AL 5	Rockwell Collins Sr Nt 4.350% 04/15/47..		06/10/2020.	Tax Free Exchange		22,628,593	22,600,000	22,606,324	22,606,063		(70)		(70)		22,605,993		22,600	22,600	641,746	04/15/2047.	1FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		06/01/2020.	Various		244,974	244,974	257,050	247,967		(2,993)		(2,993)		244,974			0	7,080	11/01/2026.	2
785592 AE 6	Sabine Pass Liquefaction Sec Nt 5.625%.		06/08/2020.	Various		16,824,008	16,500,000	16,753,349	16,546,165		(18,293)		(18,293)		16,527,871		(27,871)	(27,871)	1,115,492	02/01/2021.	2FE
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		06/01/2020.	Paydown		636	636	641	633		2		2		635			0	18	06/25/2028.	2FM
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-		06/01/2020.	Paydown		42,141	42,141	42,139	42,022		119		119		42,141			0	750	06/25/2032.	1FM
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-		06/01/2020.	Paydown		183,327	183,327	183,265	182,695		632		632		183,327			0	4,362	02/25/2035.	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		06/01/2020.	Paydown		126,498	126,014	118,783	118,783				0		118,783		7,715	7,715	1,944	02/20/2047.	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
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.		06/30/2020.	Redemption 100.0000		282,975	282,975	282,975	282,975				0		282,975			0	7,605	06/30/2035.	2FE
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-		06/01/2020.	Paydown		129,231	129,231	130,805	129,623		(392)		(392)		129,231			0	3,487	03/25/2030.	1FM
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser		06/01/2020.	Paydown		46,036	46,036	30,548	30,548		15,488		15,488		46,036			0	273	02/25/2037.	5FM
863576 AC 8	2005-		06/01/2020.	Paydown		45,018	44,330	44,657	44,387		13		13		44,399		619	619	1,156	04/25/2035.	5FM
863579 CD 8	2004		06/01/2020.	Paydown		12,199	12,199	12,304	12,258		(59)		(59)		12,199			0	189	10/25/2034.	1FM
863579 VS 4	2005		06/01/2020.	Paydown		61,433	63,836	49,896	49,896				0		49,896		11,538	11,538	1,099	08/25/2035.	1FM
86359B JU 6	2004-		06/01/2020.	Paydown		245	245	245	244				0		245			0	5	03/25/2034.	1FM
86359B WR 8	2004-		06/01/2020.	Paydown		39,247	39,247	39,505	39,237		10		10		39,247			0	755	07/25/2034.	1FM
86359B XL 0	2004-		06/01/2020.	Paydown		1,115	1,115	1,090	1,092		23		23		1,115			0	23	08/25/2034.	1FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		06/01/2020.	Paydown		88,338	88,036	61,177	61,177				0		61,177		27,162	27,162	1,374	11/25/2036.	1FM
86363A AA 5	2006-		06/25/2020.	Paydown		31,627	31,627	4,063	6,269		27,564	2,206	25,358		31,627			0	144	01/25/2037.	1FM
86363A AA 5	2006-		04/27/2020.	Paydown		12,224	12,224	1,570	2,423		10,654	853	9,801		12,224			0	41	01/25/2037.	5FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		06/30/2020.	Various		255,016	255,016	255,016	255,016				0		255,016			0	7,810	03/30/2023.	2FE
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR		04/20/2020.	Paydown		7,632,652	7,632,652	7,632,652	7,632,652				0		7,632,652			0	117,819	10/20/2026.	1FE
89054X AB 1	Topaz Solar Farms LLC Nt 4.875% 09/30/		04/28/2020.	Tax Free Exchange		10,297,034	10,297,034	10,297,034	10,297,034				0		10,297,034			0	295,723	09/30/2039.	5FE
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/		05/29/2020.	Call 100.0000		20,718	20,718	20,718					0		20,718			0	166	09/30/2039.	5FE
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		06/01/2020.	Paydown		537,887	537,887	534,611	534,722		3,165		3,165		537,887			0	8,280	03/25/2058.	1FM
89233P 4C 7	Toyota Motor Credit Corp MT Nt 4.500%.		06/17/2020.	Maturity		7,273,000	7,273,000	7,689,443	7,297,984		(24,984)		(24,984)		7,273,000			0	163,643	06/17/2020.	1FE
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		06/01/2020.	Paydown		265,686	265,686	253,938	263,207		2,479		2,479		265,686			0	2,940	12/10/2045.	1FM
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT...		04/07/2020.	Redemption 100.0000		642,361	642,361	642,361	642,361				0		642,361			0	11,723	10/07/2025.	2FE
911308 AA 2	United Parcel Service Deb 8.375% 04/01.		04/01/2020.	Maturity		7,000,000	7,000,000	9,407,690	7,055,620		(55,620)		(55,620)		7,000,000			0	293,125	04/01/2020.	1FE
91740# AA 8	United States of America BIA-2 CTL Alber.		06/15/2020.	Redemption 100.0000		579,843	579,843	579,843	579,843				0		579,843			0	13,925	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.		06/15/2020.	Redemption 100.0000		202,511	202,511	202,511	202,511				0		202,511			0	4,559	12/15/2026.	1
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..		06/15/2020.	Redemption 100.0000		158,976	158,976	158,976	158,976				0		158,976			0	3,725	07/15/2031.	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17		06/15/2020.	Redemption 100.0000		64,702	64,702	64,702	64,702				0		64,702			0	1,134	04/15/2032.	1
925524 BG 4	Viacom Inc Sr Nt 4.500% 03/01/21.....		05/18/2020.	Call 103.2470		10,118,206	9,800,000	11,128,684	10,004,888		(65,641)		(65,641)		9,939,247		(139,247)	(139,247)	633,031	03/01/2021.	2FE
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1 3.572% 06/		06/01/2020.	Paydown		244,110	244,110	246,199	246,173		(2,063)		(2,063)		244,110			0	3,440	06/25/2054.	1FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		06/15/2020.	Redemption 100.0000		60,384	60,384	60,384	60,384				0		60,384			0	1,669	04/15/2022.	2
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		06/01/2020.	Paydown		128,039	128,039	126,148	126,970		1,068		1,068		128,039			0	2,077	10/25/2033.	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1		06/01/2020.	Paydown		30,540	30,540	29,166	30,003		537		537		30,540			0	734	06/25/2034.	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2		06/01/2020.	Paydown		89,659	89,659	84,747	84,747				0		84,747		4,912	4,912	1,507	11/25/2036.	1FM
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		06/01/2020.	Paydown		243,070	241,172	200,647	200,647				0		200,647		42,423	42,423	4,418	03/25/2037.	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		06/01/2020.	Paydown		17,541	17,316	15,889	15,889				0		15,889		1,651	1,651	239	11/25/2036.	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
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		232,848	232,848	234,486	233,889		(1,040)		(1,040)		232,848			0	5,254	03/25/2035.	3FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		118,735	126,725	127,834	127,111		(322)		(322)		126,788		(8,053)	(8,053)	3,347	03/25/2035.	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		266,062	297,021	296,797	296,797				0		296,797		(30,735)	(30,735)	6,991	04/25/2035.	4FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		356,539	387,941	384,868	384,868				0		384,868		(28,329)	(28,329)	8,472	05/25/2035.	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		240,457	244,696	245,535	245,123		(11)		(11)		245,112		(4,655)	(4,655)	5,749	06/25/2035.	3FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		114,031	117,634	117,947	117,558		(25)		(25)		117,533		(3,502)	(3,502)	2,812	06/25/2035.	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2020.	Paydown		65,277	65,816	51,800	51,800				0		51,800		13,478	13,478	1,303	05/25/2036.	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		214,128	209,483	186,424	186,424				0		186,424		27,704	27,704	5,347	08/25/2035.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		11,969	12,334	12,434	12,387		(1)		(1)		12,386		(416)	(416)	280	10/25/2035.	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		19,762	21,058	20,778	20,835		1		1		20,836		(1,074)	(1,074)	476	01/25/2036.	4FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2020.	Paydown		246,517	264,763	221,673	221,673				0		221,673		24,844	24,844	6,601	02/25/2036.	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2020.	Paydown		11,040	12,238	11,809	11,805				0		11,805		(765)	(765)	357	11/25/2034.	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2020.	Paydown		158,344	158,344	86,324	86,324		72,021		72,021		158,344			0	1,317	09/25/2036.	2FM
94106L AW 9	Waste Management Inc Co Gtd Nt 4.750%		06/30/2020.	Maturity		5,500,000	5,500,000	5,887,420	5,523,213		(23,213)		(23,213)		5,500,000			0	130,625	06/30/2020.	2FE
942683 AF 0	Watson Pharmaceuticals Inc Sr Nt 3.250.		05/14/2020.	Tax Free Exchange		48,324,021	48,500,000	47,711,985	48,242,651		32,870		32,870		48,275,521		48,500	48,500	976,399	10/01/2022.	2FE
942683 AH 6	Watson Pharmaceuticals Inc Sr Nt 4.625.		05/14/2020.	Tax Free Exchange		6,917,631	7,000,000	6,896,120	6,909,810		821		821		6,910,631		7,000	7,000	200,545	10/01/2042.	2FE
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		06/01/2020.	Redemption 100.0000		18,943	18,943	18,943	18,943				0		18,943			0	525	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		06/15/2020.	Various		123,751	123,751	129,567	126,805		(3,053)		(3,053)		123,751			0	3,808	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		06/10/2020.	Redemption 100.0000		28,916	28,916	28,916	28,916				0		28,916			0	801	10/10/2024.	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		06/01/2020.	Redemption 100.0000		222,270	222,270	222,270	222,270				0		222,270			0	6,116	11/01/2022.	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004		06/01/2020.	Paydown		8,065	8,065	7,876	7,933		131		131		8,065			0	162	04/25/2034.	1FM
961548 AL 8	Westvaco Corp Deb 9.750% 06/15/20		06/15/2020.	Various		15,500,000	15,500,000	16,732,870	15,548,369		(48,369)		(48,369)		15,500,000			0	755,625	06/15/2020.	2FE
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6		06/15/2020.	Redemption 100.0000		40,357	40,357	40,357	40,357				0		40,357			0	1,079	01/15/2032.	2
P06076 AA 4	AES El Salvador Trust II Sr Nt 6.750%		06/09/2020.	Direct		191,738	225,000	185,063	202,801		2,329		2,329		205,130		(13,393)	(13,393)	9,949	03/28/2023.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	Digicel Limited Sr Nt 6.000% 04/15/21	D	05/22/2020.	Taxable Exchange		246,084	410,000	221,400	156,191		12,400	120,928	(108,528)		221,400		24,684	24,684	14,828	04/15/2021.	6FE
000000 00 0	Studio City Finance LTD Sr Nt 7.250% 0..	D	06/05/2020.	Direct		319,331	315,000	332,744	332,210		(2,278)		(2,278)		329,932		(10,601)	(10,601)	18,904	02/11/2024.	4FE
000000 00 0	Teva Pharmaceuticals NE Sr Nt 6.000% 0	D	06/09/2020.	Direct		322,400	310,000	320,463	318,058		(800)		(800)		317,258		5,142	5,142	12,193	04/15/2024.	3FE
000000 00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%.	D	04/14/2020.	Direct		465,300	470,000	497,260			(1,303)		(1,303)		495,957		(30,657)	(30,657)	16,364	01/15/2025.	3FE
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt 7.950%	D	04/16/2020.	Direct		688,000	800,000	783,872	788,309		429		429		788,738		(100,738)	(100,738)	28,090	05/11/2026.	3FE
00507U AS 0	Actavis Funding SCS Sr Nt 3.800% 03/15	D	05/14/2020.	Various		9,017,838	9,000,000	9,016,707	9,009,456		(617)		(617)		9,008,838		9,000	9,000	227,050	03/15/2025.	2FE
00507U AU 5	Actavis Funding SCS Sr Nt 4.750% 03/15	D	05/14/2020.	Tax Free Exchange		13,524,220	13,500,000	13,511,846	13,510,812		(92)		(92)		13,510,720		13,500	13,500	425,719	03/15/2045.	2FE
05971A AE 1	Banco BTG Pactual Sr Nt 4.500% 01/10/2	D	06/12/2020.	Direct		316,800	320,000	318,192	318,202		166		166		318,368		(1,568)	(1,568)	7,440	01/10/2025.	3FE
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..	C	06/20/2020.	Redemption 100.0000		52,449	52,449	52,449	52,449				0		52,449			0	997	06/20/2031.	1FE
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..	C	06/15/2020.	Redemption 100.0000		24,905	24,905	24,905	24,903		2		2		24,905			0	411	12/15/2032.	1FE
12642K AB 0	CSN Islands XI Corp Sr Nt 6.750% 01/28	D	05/19/2020.	Direct		249,850	380,000	380,000					0		380,000		(130,150)	(130,150)	8,051	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
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	04/16/2020.	Direct		182,500	200,000	199,974	199,989		11		11		200,000		(17,500)	(17,500)	7,944	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
25381X AA 1	Digicel Intl Finance 1st Lien 8.750% 0	D	05/28/2020.	Direct		189,392	198,576	139,113			274		274		139,387		50,005	50,005	772	05/25/2024.	5Z
25381X AB 9	Digicel Intl Finance Sr Nt 13.000% 12/3	D	05/28/2020.	Direct		89,013	100,580	67,141			357		357		67,499		21,515	21,515	771	12/31/2025.	5Z
25381X AC 7	Digicel Intl Finance Sub Nt 8.000% 12/	D	05/28/2020.	Direct		49,545	79,272	41,287			67		67		41,354		8,191	8,191	810	12/31/2026.	5
25382D AA 4	Digicel Group Two Ltd 1st Lien 8.250%	D	06/22/2020.	Taxable Exchange		331,834	534,000	213,600	317,730			104,130	(104,130)		213,600		118,234	118,234		12/30/2022.	6FE
25382F AA 9	Digicel Group Two Ltd Sr Nt 9.125% 04/..	D	06/23/2020.	Taxable Exchange		36,296	1,037,015	82,961	103,957			20,996	(20,996)		82,961		(46,666)	(46,666)		04/01/2024.	6FE
25382F AB 7	Digicel Group Two Ltd Sr Nt 8.250% 09/..	D	06/23/2020.	Taxable Exchange		10,360	296,000	38,480	59,200			20,720	(20,720)		38,480		(28,120)	(28,120)		09/30/2022.	6FE
25615W AB 9	Docuformas SA Sr Nt 10.250% 07/24/24..	D	04/23/2020.	Direct		335,412	605,000	599,228	599,625		295		295		599,921		(264,509)	(264,509)	46,509	07/24/2024.	3FE
29246Q AE 5	Empresa De Transporte ME Sr Nt 4.700%	D	05/05/2020.	Direct		202,000	200,000	197,432					0		197,432		4,568	4,568		05/07/2050.	1FE
40052V AA 2	Grupo Bimbo SAB De CV Sr Nt 4.875% 06/	D	06/30/2020.	Maturity		5,100,000	5,100,000	5,503,614	5,144,610		(44,610)		(44,610)		5,100,000			0	124,313	06/30/2020.	2FE
40053F AC 2	Grupo Aval Ltd Sr Nt 4.375% 02/04/30	D	05/05/2020.	Direct		266,175	315,000	313,211			37		37		313,248		(47,073)	(47,073)	3,560	02/04/2030.	3FE
456873 AA 6	Ingersoll-Rand Lux Finance Nt 2.625% 0.	C	04/13/2020.	Call 100.0000		5,000,000	5,000,000	4,996,700	4,999,788		180		180		4,999,968		32	32	59,063	05/01/2020.	2FE
46650C AA 7	JBS Investments II GMBH Sr Nt 7.000% 0	D	04/27/2020.	Direct		779,950	770,000	781,550	780,076		(718)		(718)		779,357		593	593	42,403	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		12,940	12,940	12,940	12,940				0		12,940			0	437	06/01/2034.	3FE
71647N AA 7	Petrobras Global Finance Nt 5.625% 05/..	D	05/13/2020.	Direct		294,100	340,000	364,480			(73)		(73)		364,407		(70,307)	(70,307)	9,297	05/20/2043.	3FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%..	D	06/04/2020.	Direct		314,913	295,000	283,200			27		27		283,227		31,685	31,685	4,467	03/19/2049.	3FE
716743 AR 0	Petronas Cap Ltd Sr Nt 4.550% 04/21/50.	D	04/15/2020.	Direct		323,175	310,000	310,000					0		310,000		13,175	13,175		04/21/2050.	2Z
775371 AG 2	Rohm & Haas Co Amortzg Deb 9.800% 04/1	C	04/15/2020.	Redemption 100.0000		328,750	328,750	334,183	328,772		(22)		(22)		328,750			0	16,109	04/15/2020.	2FE
82620K AC 7	Siemens Financieringsmat Sr Nt 2.150%.	D	05/27/2020.	Maturity		40,000,000	40,000,000	39,947,200	39,995,525		4,475		4,475		40,000,000			0	430,000	05/27/2020.	1FE
83006L AB 9	Sixsigma Networks Mexico Sr Nt 7.500%.	D	06/11/2020.	Direct		302,250	325,000	325,000	325,000				0		325,000		(22,750)	(22,750)	15,099	05/02/2025.	4FE
83363R AA 5	Sociedad Concesionaria Auto Sr Nt 6.22..	C	06/15/2020.	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	11,668	12/15/2026.	2FE
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	05/07/2020.	Direct		228,900	510,000	510,000	510,000				0		510,000		(281,100)	(281,100)	24,663	03/01/2025.	5FE
G0566* AB 5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP 4.10...	B	06/30/2020.	Redemption 100.0000		1,171,895	1,171,895	1,441,976	1,252,787				0	189,189	1,171,895	(270,081)		(270,081)	24,030	06/30/2025.	2FE
G2615@ AA 2	DCC plc Sr Nt Ser A 3.410% 04/25/20	D	04/25/2020.	Maturity		20,000,000	20,000,000	20,236,208	20,011,763		(11,763)		(11,763)		20,000,000			0	341,000	04/25/2020.	2
G4588# BC 4	Intermediate Capital Group Plc Sr Nt Ser...	D	05/11/2020.	Maturity		30,000,000	30,000,000	29,972,959	29,997,890		2,110		2,110		30,000,000			0	678,000	05/11/2020.	2
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt 3.500	C	06/15/2020.	Redemption 100.0000		2,512,222	2,512,222	2,524,389	2,516,226		(4,004)		(4,004)		2,512,222			0	43,964	12/15/2021.	2PL

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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
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27...	C	06/15/2020.	Redemption 100.0000		264,000	264,000	264,000	264,000				0		264,000			0	7,260	09/15/2027.	3
N9417J AB 7	VTR Finance BV Secured Nt 6.875% 01/15	D	06/24/2020.	Direct		1,098,332	1,084,000	1,064,638	1,071,812		1,475		1,475		1,073,287		25,045	25,045	67,651	01/15/2024.	4FE
3899999. Total - Bonds - Industrial and Miscellaneous						629,602,321	623,663,668	632,949,227	623,650,972	24,342	109,485	324,620	(190,793)	189,189	627,456,144	(270,081)	(1,383,160)	(1,653,241)	19,365,977	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
000000 00 0	Animal Supply Company New Term Ln Nt 1		06/02/2020.	Redemption 100.0000		3,401	3,401	3,317			84		84		3,401			0	112	02/22/2022.	5Z
000000 00 0	Centric Brands Inc New Term Ln Nt 1 7...		05/20/2020.	Redemption 100.0000		56,332	56,332	56,332					0		56,332			0	121	10/29/2023.	4PL
000000 00 0	US Radiology Specialists Inc Additional.....		06/30/2020.	Redemption 100.0000		2,635	2,635	2,594			41		41		2,635			0	61	01/01/2024.	4FE
000000 00 0	Advanced Infusion Solutions Last Out Ter..		06/30/2020.	Redemption 100.0000		33,050	33,050	32,371	32,400		650		650		33,050			0	1,214	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	Marcone Appliance Parts Inc Incremental..		06/30/2020.	Redemption 100.0000		534	534	525			9		9		534			0	6	01/02/2026.	5Z
000000 00 0	Lytx Term Ln Nt 1 7.000% 02/28/26.....		06/30/2020.	Redemption 100.0000		7,456	7,456	7,319			138		138		7,456			0	182	02/28/2026.	4Z
000000 00 0	Lytx Delayed Draw Term Ln Nt 1 7.000%.		06/30/2020.	Redemption 100.0000		648	648	642			6		6		648			0	10	02/28/2026.	4Z
000000 00 0	Pathway Partners Vet Mgmt LLC 1st Lien D		06/24/2020.	Direct		152,698	156,613	156,613					0		156,613		(3,915)	(3,915)	1,065	04/01/2026.	3Z
000000 00 0	Sensata Technologies New #2 1st Lien Ter		06/30/2020.	Redemption 100.0000		765	765	768	768		(3)		(3)		765			0	14	09/20/2026.	2FE
000000 00 0	First American Payment Sys Term Ln Nt 1.		06/30/2020.	Redemption 100.0000		5,828	5,828	5,770			58		58		5,828			0		03/04/2027.	4FE
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		06/29/2020.	Tax Free Exchange		53,963	53,963	53,963					0		53,963			0	313	04/15/2025.	3FE
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.		06/30/2020.	Redemption 100.0000		3,554	3,554	3,496	3,501		53		53		3,554			0	135	04/15/2025.	3PL
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.683%		04/01/2020.	Redemption 100.0000		2,333	2,333	2,274			58		58		2,333			0	254	02/07/2026.	3Z
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te....		06/30/2020.	Redemption 100.0000		597	597	557			40		40		597			0		04/28/2022.	4FE
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..		06/30/2020.	Redemption 100.0000		3,750	3,750	3,667			83		83		3,750			0	65	07/12/2025.	4Z
02358@ AA 0	5.178%		04/01/2020.	Redemption 100.0000		8,277	8,277	8,112	8,113		164		164		8,277			0	56	11/25/2025.	4Z
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		06/26/2020.	Tax Free Exchange		14,406	14,621	14,328	14,384		23		23		14,406			0	474	08/24/2024.	4FE
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		06/30/2020.	Redemption 100.0000		14,621	14,621	14,406			215		215		14,621			0	12	08/24/2024.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.691%		05/05/2020.	Direct		843,532	901,854	800,103	402,022		541		541		801,439		42,093	42,093	15,957	02/11/2026.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 7 4.691%		06/30/2020.	Redemption 100.0000		1,029	1,029	836			193		193		1,029			0	2	02/11/2026.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.691%		06/12/2020.	Tax Free Exchange		836	1,029	833			3		3		836			0	22	02/11/2026.	4FE
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1....		06/30/2020.	Redemption 100.0000		2,742	2,742	2,713	2,714		28		28		2,742			0	47	01/19/2024.	3FE
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		04/20/2020.	Tax Free Exchange		525	534	525					0		525			0	5	01/02/2026.	5
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		06/30/2020.	Redemption 100.0000		974	974	961	963		11		11		974			0	32	01/02/2025.	5
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		06/30/2020.	Tax Free Exchange		964	974	961	963		1		1		964			0	32	01/02/2025.	5
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 2 5.6		06/30/2020.	Redemption 100.0000		6,535	6,535	6,416			119		119		6,535			0	69	08/14/2023.	4PL
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 6.0		04/30/2020.	Tax Free Exchange		6,416	6,535	6,339	6,406		10		10		6,416			0	150	08/14/2023.	4PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 2		06/30/2020.	Redemption 100.0000		3,542	3,542	3,508			35		35		3,542			0	38	08/14/2023.	3PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1		04/30/2020.	Tax Free Exchange		3,508	3,542	3,489	3,504		4		4		3,508			0	82	08/14/2023.	3PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 1 7.128%...		06/17/2020.	Redemption 100.0000		29,452	29,452	29,452					0		29,452			0		10/29/2023.	4Z
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te		04/23/2020.	Redemption 100.0000		5,889,958	5,889,958	5,809,219	5,830,867		54,186		54,186		5,889,958			0	162,136	09/01/2023.	3PL
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		06/30/2020.	Redemption 100.0000		105	105	103			1		1		105			0	4	08/20/2025.	2PL
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1....		06/30/2020.	Redemption 100.0000		2,508	2,508	2,458	2,461		48		48		2,508			0	97	08/20/2025.	2PL
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 5.934% 1		06/30/2020.	Redemption 100.0000		10,076	10,076	9,823	9,906		170		170		10,076			0	391	10/06/2023.	3PL
30282# AA 0	First Watch Restaurants Term Ln Nt 1 6..		06/26/2020.	Redemption 100.0000		12,475	12,475	12,186	12,268		208		208		12,475			0	313	08/21/2023.	3PL

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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
30282# AB 8	First Watch Restaurants Delayed Draw Ter		06/26/2020.	Redemption 100.0000		3,216	3,216	3,216	1,658				0		3,216			0	78	08/21/2023.	3PL
31528# AC 8	Ferraro Fine Foods Corp Incremental Term		06/30/2020.	Redemption 100.0000		300	300	295	296		4		4		300			0	9	05/09/2024.	2PL
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1.		06/30/2020.	Redemption 100.0000		1,226	1,226	1,208	1,210		16		16		1,226			0	36	05/09/2024.	2PL
33748# AF 1	First Watch Restaurants Delayed Draw Ter		06/30/2020.	Redemption 100.0000		2,611	2,611	2,611	2,611				0		2,611			0	65	08/21/2023.	3Z
33748# AG 9	First Watch Restaurants Delayed Draw Ter		06/30/2020.	Redemption 100.0000		1,553	1,553	1,553	1,553				0		1,553			0	39	08/21/2023.	3Z
33748# AJ 3	First Watch Restaurants Delayed Draw Ter		06/30/2020.	Redemption 100.0000		2,074	2,074	2,074	2,074				0		2,074			0	52	08/21/2023.	3PL
35041@ AA 3	Foundation Risk Partners Corp Incrementa		06/30/2020.	Redemption 100.0000		1,725	1,725	1,691	1,699		27		27		1,725			0	59	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		06/30/2020.	Redemption 100.0000		2,394	2,394	2,371	2,374		20		20		2,394			0	78	11/10/2023.	3PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		06/30/2020.	Redemption 100.0000		3,647	3,647	3,559	3,567		80		80		3,647			0	125	11/10/2023.	3PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		06/30/2020.	Redemption 100.0000		267	267	264			3		3		267			0	2	11/10/2023.	3Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		06/30/2020.	Redemption 100.0000		10,067	10,067	9,836			231		231		10,067			0	115	09/18/2023.	3PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		04/30/2020.	Redemption 100.0000		376	376	362	367		9		9		376			0	9	09/18/2023.	3PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		04/30/2020.	Tax Free Exchange		9,836	10,067	9,700	9,817		19		19		9,836			0	253	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.		06/30/2020.	Redemption 100.0000		2,012	2,012	2,012					0		2,012			0	23	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.		04/30/2020.	Tax Free Exchange		2,012	2,012	2,012	2,012				0		2,012			0	50	09/18/2023.	3PL
36221@ AA 3	5.058		06/30/2020.	Redemption 100.0000		2,872	2,872	2,825			47		47		2,872			0	78	02/28/2027.	3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.683%		05/01/2020.	Redemption 100.0000		15,006	15,006	14,640	13,535		291		291		15,006			0	1,559	01/25/2024.	3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.683%		04/01/2020.	Tax Free Exchange		4,828,407	4,923,711	4,793,290	4,817,066		8,266		8,266		4,828,407			0	113,542	01/25/2024.	3PL
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...		06/30/2020.	Redemption 100.0000		10,000	10,000	9,800	9,808		192		192		10,000			0	333	08/27/2026.	3PL
40406# AD 4	ProService Corp Term Ln Nt 7 9.250% 11		06/30/2020.	Redemption 100.0000		15,000	15,000	14,734			266		266		15,000			0	51	11/01/2024.	2Z
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11		06/11/2020.	Tax Free Exchange		14,734	15,000	14,623	14,714		21		21		14,734			0	654	11/01/2024.	2Z
40422K AB 7	Hearthside Food Solutions Term Ln Nt 1....		05/11/2020.	Direct		632,798	690,148	539,933					0		539,933		92,865	92,865		05/31/2025.	4FE
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1		06/30/2020.	Redemption 100.0000		11,840	11,840	11,571	11,642		198		198		11,840			0	386	10/12/2024.	3PL
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		06/30/2020.	Redemption 100.0000		2,949	2,949	2,920	2,924		25		25		2,949			0	96	10/12/2024.	3PL
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2		06/30/2020.	Redemption 100.0000		9,336	9,336	9,148	9,207		129		129		9,336			0	296	10/31/2023.	3PL
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.250% 08/26/		05/28/2020.	Redemption 100.0000		25,375	25,375	25,036	25,147		228		228		25,375			0	391	08/26/2022.	3PL
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.250% 08/26/		06/30/2020.	Tax Free Exchange		1,628,984	1,641,108	1,619,002	1,626,262		2,723		2,723		1,628,984			0	48,988	08/26/2022.	3PL
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.877.....		06/30/2020.	Redemption 100.0000		15,672	15,672	15,437	15,481		190		190		15,672			0	666	08/20/2024.	4
44989* AB 9	IQNavigator Inc Revolver Nt 1 5.877% 0..		06/05/2020.	Redemption 100.0000		114,925	114,925	113,201	113,605		1,321		1,321		114,925			0	4,680	08/20/2023.	4
45004K AC 0	Information Resources Inc 1st Lien Term...		06/30/2020.	Redemption 100.0000		6,899	6,899	6,843			56		56		6,899			0	27	11/07/2025.	4FE
45004K AC 0	Information Resources Inc 1st Lien Term...		05/29/2020.	Tax Free Exchange		6,843	6,899	6,830	6,839		4		4		6,843			0	176	11/07/2025.	4FE
45320* AA 6	Revint Solutions Term Ln Nt 1 4.308% 1..		06/30/2020.	Redemption 100.0000		2,360	2,360	2,256	2,287		73		73		2,360			0	74	12/13/2023.	2PL
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt		06/30/2020.	Redemption 100.0000		5,557	5,557	5,487	5,505		51		51		5,557			0	176	12/13/2023.	2PL
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.308%.....		06/30/2020.	Redemption 100.0000		4,069	4,069	3,866	3,891		179		179		4,069			0	113	05/01/2024.	4FE
45773Y A* 6	Innerworkings Inc Term Ln Nt 1 6.434%...		06/30/2020.	Redemption 100.0000		75,000	75,000	73,125	73,224		1,776		1,776		75,000			0	4,014	07/16/2024.	4IF
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...		06/30/2020.	Redemption 100.0000		8,056	8,056	7,894	7,908		148		148		8,056			0	283	07/01/2024.	3PL
48773# AA 8	Kellermeyer Building Svcs Initial Term L.....		06/30/2020.	Redemption 100.0000		1,961	1,961	1,941	1,941		19		19		1,961			0	101	11/07/2026.	4PL
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		06/30/2020.	Redemption 100.0000		431	431	427			4		4		431			0	20	11/07/2026.	4PL
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt		06/30/2020.	Redemption 100.0000		2,114	2,114	2,072	2,074		40		40		2,114			0	63	08/07/2026.	3PL
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr		06/30/2020.	Redemption 100.0000		603	603	597	171		6		6		603			0	9	08/07/2026.	3PL
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....		06/30/2020.	Redemption 100.0000		9,992	9,992	9,878	9,907		84		84		9,992			0	319	09/29/2023.	3PL

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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
55368* AD 2	Service Logic Term Ln Nt 1 4.428% 07/3.		06/30/2020.	Redemption 100.0000		15,876	15,876	15,570	15,617		259		259		15,876			0	448	07/31/2023.	3PL
55368* AD 2	Service Logic Term Ln Nt 1 4.428% 07/3.		05/29/2020.	Tax Free Exchange		6,216,140	6,275,660	6,171,961	6,208,155		7,985		7,985		6,216,140			0	148,768	07/31/2023.	3PL
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.9		06/30/2020.	Redemption 100.0000		8,958	8,958	8,863	8,874		84		84		8,958			0	276	12/17/2025.	3Z
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		06/30/2020.	Redemption 100.0000		625	625	625	625				0		625			0	22	12/17/2025.	3Z
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.190%		06/30/2020.	Redemption 100.0000		1,762	1,762	1,691	1,701		61		61		1,762			0	50	02/08/2025.	4FE
57810J AC 2	1		06/30/2020.	Redemption 100.0000		1,174	1,174	1,127	1,134		40		40		1,174			0	33	02/28/2025.	4FE
60367* AA 9	Community Brands Delayed Draw TL Nt 1.		06/30/2020.	Redemption 100.0000		6,072	6,072	6,072	6,072				0		6,072			0	168	12/02/2022.	3PL
62931* AA 2	Topix Pharma Term Ln Nt 1 4.928% 10/31		06/30/2020.	Redemption 100.0000		2,250	2,250	2,198	2,206		44		44		2,250			0	70	10/31/2024.	3PL
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		06/30/2020.	Redemption 100.0000		748	748	741	742		6		6		748			0	27	10/31/2024.	3PL
62976# AA 4	4		04/07/2020.	Tax Free Exchange		2,231,710	2,264,519	2,219,229	2,229,656		2,054		2,054		2,231,710			0	49,137	05/11/2024.	3PL
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter		04/07/2020.	Tax Free Exchange		1,152,343	1,160,807	1,149,199	1,151,816		526		526		1,152,343			0	25,188	05/11/2024.	3PL
62976# AC 0	NSM Insurance Group LLC Incremental Term		04/07/2020.	Tax Free Exchange		516,714	525,067	514,575	516,211		503		503		516,714			0	11,393	05/11/2024.	3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		06/30/2020.	Redemption 100.0000		250	250	245			5		5		250			0	2	07/02/2026.	3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		04/30/2020.	Tax Free Exchange		491	500	490	490				0		491			0	10	07/02/2026.	3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...		06/30/2020.	Redemption 100.0000		1,541	1,541	1,513			28		28		1,541			0	14	07/02/2026.	3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...		04/30/2020.	Tax Free Exchange		3,027	3,082	3,021	3,024		2		2		3,027			0	60	07/02/2026.	3PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		06/30/2020.	Redemption 100.0000		3,000	3,000	2,933	2,934		66		66		3,000			0	104	10/24/2026.	2PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		04/01/2020.	Tax Free Exchange		1,165,497	1,191,000	1,164,203	1,164,742		755		755		1,165,497			0	22,901	10/24/2026.	2PL
67113@ AB 7	OTG Management LLC Incremental DD Term L		06/30/2020.	Redemption 100.0000		2,311	2,311	2,294	2,295		16		16		2,311			0	134	08/26/2021.	4PL
67113@ AB 7	OTG Management LLC Incremental DD Term L		06/30/2020.	Redemption 100.0000		324	324	324	324				0		324			0	22	08/26/2021.	4PL
69403* AA 3	Planview First Lien Term Ln Nt 2 5.434....		06/30/2020.	Redemption 100.0000		749	749	749					0		749			0	17	01/27/2023.	3PL
69406* AA 3	Planview Incremental Term Ln Nt 2 5.42..		06/30/2020.	Redemption 100.0000		3,091	3,091	3,073			19		19		3,091			0	69	01/27/2023.	3Z
69406* AB 1	Planview Incremental Term Ln 2 Nt 1 5....		06/30/2020.	Redemption 100.0000		762	762	754			8		8		762			0	22	01/27/2023.	3PL
70323K AC 2	Pathway Partners Vet Mgmt LLC 1st Lien T		06/24/2020.	Direct		922,381	946,032	941,301			165		165		941,467		(19,086)	(19,086)	32,991	04/01/2026.	3PL
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.428% 07/08/25.		04/01/2020.	Redemption 100.0000		7,031	7,031	6,892	6,905		126		126		7,031			0	111	07/08/2025.	2PL
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.428% 07/08/25.		06/30/2020.	Redemption 100.0000		7,031	7,031	6,892	6,905		126		126		7,031			0	212	07/08/2025.	3PL
71667* AA 3	Petroleum Servce Group LLC Delayed Draw		04/01/2020.	Redemption 100.0000		76	76	75			1		1		76			0	2	07/23/2025.	3PL
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1		04/01/2020.	Redemption 100.0000		4,029	4,029	3,949	3,954		76		76		4,029			0	77	07/23/2025.	3PL
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		06/30/2020.	Redemption 100.0000		1,537	1,537	1,498	1,499		37		37		1,537			0	61	09/24/2026.	3PL
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1 6....		04/03/2020.	Tax Free Exchange		3,450	3,545	3,439	3,446		4		4		3,450			0	136	07/01/2025.	3PL
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 4 6....		06/30/2020.	Redemption 100.0000		3,545	3,545	3,450			95		95		3,545			0	60	07/01/2025.	3PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		06/30/2020.	Redemption 100.0000		232	232	228			3		3		232			0	147	07/01/2025.	3Z

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
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		04/03/2020.	Tax Free Exchange		90,658	92,032	90,651			7		7		90,658			0	650	07/01/2025.	3PL
76150# AA 2	Revint Solutions Incremental Term Ln Nt...		06/30/2020.	Redemption 100.0000		2,108	2,108	2,056	2,059		49		49		2,108			0	70	12/13/2023.	2Z
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 4.8.....		04/01/2020.	Redemption 100.0000		4,920	4,920	4,896	4,904		16		16		4,920			0	100	09/01/2023.	4FE
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		06/30/2020.	Redemption 100.0000		4,255	4,255	4,201	4,210		45		45		4,255			0	150	12/13/2023.	4PL
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.		06/30/2020.	Redemption 100.0000		3,000	3,000	2,940			60		60		3,000			0	87	01/27/2027.	3PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.190% 1		06/30/2020.	Redemption 100.0000		7,502	7,502	7,266	7,306		196		196		7,502			0	311	12/19/2023.	2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1		06/30/2020.	Redemption 100.0000		593	593	593					0		593			0	12	12/19/2023.	2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		06/30/2020.	Redemption 100.0000		2,119	2,119	2,095	2,099		20		20		2,119			0	88	12/19/2023.	2PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		06/30/2020.	Redemption 100.0000		507	507	502	500		5		5		507			0	23	12/19/2023.	2PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		06/30/2020.	Redemption 100.0000		217	217	217					0		217			0	4	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
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 5.951		06/30/2020.	Redemption 100.0000		7,276	7,276	7,130	7,166		109		109		7,276			0	219	04/02/2024.	2PL
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1 4.250..		06/30/2020.	Redemption 100.0000		1,751	1,751	1,551			200		200		1,751			0		11/14/2022.	4FE
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 2 5.453% 0		06/30/2020.	Redemption 100.0000		5,694	5,694	5,612			82		82		5,694			0	55	05/27/2024.	3PL
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 5.591% 0		04/30/2020.	Tax Free Exchange		5,612	5,694	5,580	5,605		7		7		5,612			0	122	05/27/2024.	2PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		04/30/2020.	Tax Free Exchange		3,308	3,344	3,300	3,305		3		3		3,308			0	71	05/27/2024.	2PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		06/30/2020.	Redemption 100.0000		3,344	3,344	3,308			36		36		3,344			0	33	05/27/2024.	3PL
88870P A* 7	Tivo Co (Project Timberwolf) 1st Lien Te....		06/01/2020.	Redemption 100.0000		7,481,250	7,481,250	7,331,625	7,335,622		145,628		145,628		7,481,250			0	459,109	11/22/2024.	4FE
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...		06/30/2020.	Redemption 100.0000		4,898	4,898	4,795			104		104		4,898			0	77	11/15/2025.	3PL
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		06/30/2020.	Redemption 100.0000		12,452	12,452	12,428	12,427		25		25		12,452			0	217	06/01/2024.	3FE
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.		06/30/2020.	Redemption 100.0000		9,049	9,049	8,966	7,401		78		78		9,049			0	283	01/01/2024.	4FE
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		06/30/2020.	Redemption 100.0000		3,578	3,578	3,578	3,578				0		3,578			0	110	02/01/2024.	4PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 7..		06/30/2020.	Redemption 100.0000		10,833	10,833	10,706			128		128		10,833			0	84	08/31/2022.	5PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..		05/28/2020.	Tax Free Exchange		10,706	10,833	10,596	10,684		22		22		10,706			0	409	08/31/2022.	5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		06/30/2020.	Redemption 100.0000		9,824	9,824	9,824					0		9,824			0	77	08/31/2022.	5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		05/28/2020.	Tax Free Exchange		9,824	9,824	9,824	9,794				0		9,824			0	478	08/31/2022.	5PL
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1		06/30/2020.	Redemption 100.0000		1,620	1,620	1,588	1,590		30		30		1,620			0	65	03/30/2024.	3PL
92974* AC 3	Discovery Life Sciences LLC New Term Ln		06/30/2020.	Redemption 100.0000		431	431	423	423		8		8		431			0	22	03/30/2024.	3PL
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.		04/01/2020.	Redemption 100.0000		2,567	2,567	2,528	2,530		37		37		2,567			0	57	10/02/2025.	3PL
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		06/30/2020.	Redemption 100.0000		10,000	10,000	10,000	10,000				0		10,000			0	266	05/14/2022.	4Z
93710@ AA 2	WASH Multifamily Acq Inc 1st Lien Term L		06/30/2020.	Redemption 100.0000		77	77	63			14		14		77			0		05/14/2022.	4Z

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
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		06/30/2020.	Redemption 100.0000		496	496	406			90		90		496			0	3	05/14/2022.	4Z
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.68..		06/29/2020.	Redemption 100.0000		644	644	630			14		14		644			0	4	02/27/2026.	4Z
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1 5.86..		05/27/2020.	Tax Free Exchange		3,777	3,861	3,774			3		3		3,777			0	69	02/27/2026.	4Z
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L		06/30/2020.	Redemption 100.0000		123	123	121			1		1		123			0	1	02/27/2026.	3PL
000000 00 0	Array Canada Inc Term Ln Nt 1 5.435% 0	A	04/15/2020.	Stifel Nicolaus & Co Inc		638,431	967,320	933,464	940,414		2,247		2,247		942,661		(304,229)	(304,229)	19,581	02/09/2023.	5FE
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	A	06/30/2020.	Redemption 100.0000		2,526	2,526	2,463	2,466		60		60		2,526			0	99	08/15/2025.	2PL
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	A	06/30/2020.	Redemption 100.0000		474	474	474					0		474			0	5	08/15/2025.	2Z
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.934% 05/	A	06/30/2020.	Redemption 100.0000		14,792	14,792	14,807	14,805		(13)		(13)		14,792			0	213	05/30/2025.	2FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					38,879,249	39,596,448	38,643,236	32,861,831	0	302,528	0	302,528	0	39,071,522	0	(192,272)	(192,272)	1,176,620	XXX	XXX
8399997.	Total - Bonds - Part 4					862,411,329	859,374,597	868,452,637	851,744,060	24,342	(1,903,924)	660,253	(2,539,835)	189,189	860,396,546	(270,081)	(1,514,552)	(1,784,633)	24,229,796	XXX	XXX
8399999.	Total - Bonds					862,411,329	859,374,597	868,452,637	851,744,060	24,342	(1,903,924)	660,253	(2,539,835)	189,189	860,396,546	(270,081)	(1,514,552)	(1,784,633)	24,229,796	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		06/11/2020.	Redemption 100.0000	715.210	71,521		71,521	41,221				0		71,521			0	2,424	XXX	1PL
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	04/16/2020.	Direct	505,000.000	473,842		504,600	333,325				0		504,600		(30,759)	(30,759)	11,685	XXX	3FE
000000 00 0	Banco Mercantil De Norte Jr Sub Nt 6.8...	D	05/22/2020.	Direct	360,000.000	327,600		271,800					0		271,800		55,800	55,800	9,694	XXX	3FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					872,963	XXX	847,921	374,546	0	0	0	0	0	847,921	0	25,041	25,041	23,803	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					872,963	XXX	847,921	374,546	0	0	0	0	0	847,921	0	25,041	25,041	23,803	XXX	XXX
8999999.	Total - Preferred Stocks					872,963	XXX	847,921	374,546	0	0	0	0	0	847,921	0	25,041	25,041	23,803	XXX	XXX
9899999.	Total - Preferred and Common Stocks					872,963	XXX	847,921	374,546	0	0	0	0	0	847,921	0	25,041	25,041	23,803	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					863,284,292	XXX	869,300,558	852,118,606	24,342	(1,903,924)	660,253	(2,539,835)	189,189	861,244,467	(270,081)	(1,489,511)	(1,759,592)	24,253,599	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)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	10/28/2019	09/30/2020	23,534	70,053,468	2,976.74	1,430,138			1,440,359		1,440,359	(264,126)						03
S&P 500 Call Spread Options	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	10/28/2019	09/30/2020			3,071.87	(0)												03
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											1,430,138	0	0	1,440,359	XXX	1,440,359	(264,126)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											1,430,138	0	0	1,440,359	XXX	1,440,359	(264,126)	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											1,430,138	0	0	1,440,359	XXX	1,440,359	(264,126)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											1,430,138	0	0	1,440,359	XXX	1,440,359	(264,126)	0	0	0	0	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 - D8563#AA2	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.74 EUR)			347,459	9,872,450		10,173,666		(70,350)			218,905		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8563#AB0	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	03/31/2011	05/06/2023		12,053,850	5.96 USD (5.78 EUR)			92,461	2,504,950		2,705,515		(17,850)			101,734		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AG6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			86,096	2,519,000		2,892,195		856,000			124,769		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AJ0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.48 GBP)			179,820	5,038,000		6,656,400		1,712,000			416,766		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AB5	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	05/30/2013	06/30/2025		8,609,924	4.6 USD (4.1 GBP)			57,221	1,571,117		1,890,355		441,698			96,288		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AB5	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	05/30/2013	06/30/2025		9,392,645	4.6 USD (4.1 GBP)			62,423	1,713,946		2,062,205		481,853			105,042		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AB5	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	05/30/2013	06/30/2025		8,609,924	4.6 USD (4.1 GBP)			57,221	1,571,117		1,890,355		441,698			96,288		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AB5	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		8,609,924	4.6 USD (4.1 GBP)			57,221	1,571,117		1,890,355		441,698			96,288		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (BP0003M)			249,924	3,690,164		6,078,129		849,707			169,938		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			140,582	2,075,717		3,418,947		477,960			95,590		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (BP0003M)			624,810	9,225,410		15,195,322		2,124,268			424,845		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AE6	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			140,582	2,075,717		3,418,947		477,960			95,590		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AM3	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.89 USD (4.51 GBP)			115,767	3,932,100		5,352,642		770,400			225,947		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q7794#AF0	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.55 USD (6.28 AUD)			11,009	5,449,400		5,812,661		259,600			311,747		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AA1	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.17 USD (2.67 EUR)			187,267	3,354,400		3,640,335		(29,400)			98,497		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AB9	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.62 USD (3.11 EUR)			153,667	2,635,600		3,346,504		(23,100)			151,208		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AC3	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	5.08 USD (BP0006M)			349,528	6,466,600		10,830,123		1,198,400			357,474		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2479@AA7	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.03 USD (3.63 GBP)			296,462	11,439,000		13,593,282		2,568,000			513,959		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - Q1297#AE8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.55 USD (1.65 EUR)			261,240	3,279,400		4,046,628		(39,900)			189,535		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6596#AA4	D-1	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			140,330	4,402,800		6,073,739		1,027,200			296,865		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2956@AP6	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			114,893	3,349,000		4,094,315		856,000			180,192		100 / QL
Pay Fixed DKK Receive Fixed USD Cross Currency Swap	AFS Bond - K3752#AH1	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	3.94 USD (2.35 DKK)			205,831	(13,490)		566,076		(107,512)			282,386		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G1696#BH8	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			375,774	217,000		1,127,576		(73,500)			305,545		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	AFS Bond - C7051*AA8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)			36,154	525,110		1,291,720		1,163,013			307,425		100 / QL
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	AFS Bond - 249030C*6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)			375,644	(1,799,018)		580,467		(526,942)			287,105		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 249030C@4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	3.96 USD (2.05 EUR)			140,579	(897,000)		(301,595)		(31,500)			186,260		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - F1840#AA0	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.84 EUR)			382,868	(1,323,000)		(50,653)		(94,500)			590,282		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G9006@AJ5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			105,704	36,457		529,770		(21,266)			137,981		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G9006@AJ5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	3.5 USD (1.69 EUR)			92,617	31,943		464,181		(18,634)			120,898		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	AFS Bond - W2710@AA8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			139,547	2,336,366		3,339,575		(106,240)			314,395		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	AFS Bond - W2710@AA8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			139,547	2,336,366		3,339,575		(106,240)			314,395		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 92927KB@0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	09/27/2016	11/15/2026		16,218,250	3.14 USD (1.2 EUR)			157,134	(71,050)		795,533		(30,450)			204,839		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - D8286#AB6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/05/2016	10/27/2027		25,166,250	3.22 USD (1.31 EUR)			246,066	(110,250)		1,290,825		(47,250)			340,647		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 24906PC*8	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/05/2016	10/27/2027		8,388,750	3.22 USD (1.31 EUR)			82,022	(36,750)		430,275		(15,750)			113,549		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G4273*AK1	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074..	10/13/2016	01/11/2024		19,839,600	3.34 USD (1.32 EUR)			198,968	(381,600)		349,395		(37,800)			186,488		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1745*AS0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	10/19/2016	11/10/2031		14,760,000	3.72 USD (2.91 GBP)			62,092	(121,200)		325,701		1,027,200			248,848		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6177#AD5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/01/2016	05/18/2027		21,996,000	3.76 USD (3.02 GBP)			89,990	(325,800)		218,185		1,540,800			288,578		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AD1	D-1	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		16,756,984	4.11 USD (BP0006M)			85,865	(211,470)		983,233		1,171,276			258,373		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AD1	D-1	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		16,756,984	4.11 USD (BP0006M)			85,865	(211,470)		983,233		1,171,276			258,373		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#AU6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			25,834	(110,400)		42,911		513,600			79,005		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AD4	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	4.32 USD (EUR006M)			293,848	(1,106,700)		1,828,618		(35,700)			262,411		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AD4	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	4.32 USD (EUR006M)			509,912	(1,920,450)		3,173,191		(61,950)			455,360		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7059#AA2	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024		22,131,000	3.7 USD (2.12 GBP)			175,769	(190,800)		1,024,180		1,540,800			224,097		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 879360C#0	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2023		10,745,000	3.27 USD (0.92 EUR)			125,563	(489,000)		(72,369)		(21,000)			89,899		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N8502#AB3	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		11,819,000	3.4 USD (1.09 EUR)			135,735	(538,400)		33,692		(23,100)			115,239		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 48021PA*9	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.95 USD (1.96 EUR)			139,972	34,800		826,684		(25,200)			178,725		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 48021PA*9	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.95 USD (1.96 EUR)			139,972	34,800		826,684		(25,200)			178,725		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		13,280,000	4.03 USD (2.96 GBP)			85,719	879,000		1,747,402		856,000			179,890		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		29,216,000	4.03 USD (2.96 GBP)			188,582	1,933,800		3,844,284		1,883,200			395,759		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	4.03 USD (2.96 GBP)			42,860	439,500		873,701		428,000			89,945		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 372460D*3	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.67 USD (1.4 EUR)			210,043	813,000		1,863,501		(31,500)			183,930		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 372460D*3	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.67 USD (1.4 EUR)			210,043	813,000		1,863,501		(31,500)			183,930		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 372460D@1	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	3.89 USD (1.81 EUR)			326,872	1,355,000		3,572,857		(52,500)			398,719		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2686@AC2	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032		47,131,200	3.9 USD (2.69 GBP)			336,296	2,487,600		6,332,654		3,081,600			829,372		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AJ9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		5,827,500	3.93 USD (1.6 EUR)			69,450	210,500		575,472		(10,500)			61,555		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AJ9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		13,986,000	3.93 USD (1.6 EUR)			166,679	505,200		1,381,133		(25,200)			147,733		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AK6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		5,827,500	4.18 USD (2.03 EUR)			64,545	210,500		672,006		(10,500)			79,599		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N9061@AK6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		18,648,000	4.18 USD (2.03 EUR)			206,542	673,600		2,150,419		(33,600)			254,718		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1737@AB5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.23 USD (2.83 GBP)			67,601	939,500		1,928,461		428,000			122,177		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1737@AB5	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.23 USD (2.83 GBP)			67,601	939,500		1,928,461		428,000			122,177		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AD6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2028		20,638,800	4.28 USD (4.42 AUD)			65,625	1,310,400		2,230,195		330,400			296,587		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AE4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		7,371,000	4.36 USD (4.58 AUD)			21,455	468,000		868,116		118,000			118,053		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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)
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AE4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		11,056,500	4.36 USD (4.58 AUD)			32,182	702,000		1,302,175		177,000			177,079		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5664#AE4	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		5,159,700	4.36 USD (4.58 AUD)			15,018	327,600		607,682		82,600			82,637		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7996#AD2	D-1	Foreign Currency	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2028		16,342,200	4.27 USD (1.82 EUR)			209,329	614,600		2,422,789		(29,400)			235,271		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4133@AE3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		7,720,200	4.24 USD (2.75 GBP)			63,803	279,600		1,031,546		513,600			111,621		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4133@AE3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		5,146,800	4.24 USD (2.75 GBP)			42,535	186,400		687,697		342,400			74,414		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4133@AE3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		25,734,000	4.24 USD (2.75 GBP)			212,676	932,000		3,438,486		1,712,000			372,069		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VC@6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			5,275	293,000		1,041,669		118,000			155,231		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VC@6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			5,275	293,000		1,041,669		118,000			155,231		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VC@6	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			5,275	293,000		1,041,669		118,000			155,231		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - K7802#AW9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		9,095,281	4.3 USD (0.64 JPY)			165,055	(368,261)		1,083,539		(59,251)			114,973		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - K7802#AW9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		8,904,720	4.3 USD (0.64 JPY)			161,596	(360,545)		1,060,837		(58,009)			112,564		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central 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)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AE2	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		15,852,000	4.39 USD (2.96 GBP)			130,681	970,800		2,565,876		1,027,200			231,583		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AF9	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2034		10,568,000	4.66 USD (3.21 GBP)			88,922	647,200		2,084,245		684,800			194,432		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6655@AA4	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		18,508,000	4.26 USD (2.84 GBP)			150,384	1,146,600		2,976,304		1,198,400			270,384		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N8505#AA2	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		17,106,000	4.18 USD (1.61 EUR)			223,805	255,000		2,300,579		(31,500)			250,463		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N8505#AA2	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		5,702,000	4.18 USD (1.61 EUR)			74,602	85,000		766,859		(10,500)			83,488		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1746#AB2	D-1	Foreign Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/15/2019	03/19/2031		19,227,000	4.17 USD (2.79 GBP)			168,328	625,500		2,588,714		1,284,000			314,808		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J3891#AA0	D-1	Foreign Currency	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2029		14,990,386	2.85 USD (0.42 JPY)			181,226	(179,168)		1,409,495		(94,976)			229,597		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J3891#AA0	D-1	Foreign Currency	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2029		14,990,386	2.85 USD (0.42 JPY)			181,226	(179,168)		1,409,495		(94,976)			229,597		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J3891#AB8	D-1	Foreign Currency	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2034		29,980,773	3.07 USD (0.56 JPY)			374,116	(358,336)		4,075,983		(189,951)			568,575		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 625688$01	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		13,745,000	5.03 USD (2.87 EUR)			144,324	(297,500)		734,237		(26,250)			211,106		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 625688$01	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		8,247,000	5.03 USD (2.87 EUR)			86,595	(178,500)		440,542		(15,750)			126,663		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 625688$01	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		5,498,000	5.03 USD (2.87 EUR)			57,730	(119,000)		293,695		(10,500)			84,442		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		14,951,250	4.01 USD (1.97 EUR)			149,436	(214,650)		1,021,748		(28,350)			253,254		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		7,198,750	4.01 USD (1.97 EUR)			71,951	(103,350)		491,953		(13,650)			121,937		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		1,107,500	4.01 USD (1.97 EUR)			11,069	(15,900)		75,685		(2,100)			18,760		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - PPA06RQJ3	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		4,430,000	4.01 USD (1.97 EUR)			44,277	(63,600)		302,740		(8,400)			75,038		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - 87124VE*6	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/12/2020	06/16/2040		17,535,180	3.19 USD (3.28 AUD)			1,240	(412,620)		1,162,503		(412,620)			391,857		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AB7	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			149,483	(394,922)		1,443,103		(64,970)			171,966		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AB7	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			149,483	(394,922)		1,443,103		(64,970)			171,966		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			75,861	(197,461)		449,067		(32,485)			65,390		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			75,861	(197,461)		449,067		(32,485)			65,390		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			75,861	(197,461)		449,067		(32,485)			65,390		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central 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)
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			75,861	(197,461)		449,067		(32,485)			65,390		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	14,062,629	100,631,116	XXX	214,984,333	0	34,909,913	0	0	20,169,233	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	14,062,629	100,631,116	XXX	214,984,333	0	34,909,913	0	0	20,169,233	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D-1	Interest Rate	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	LIBOR03M (5.31 USD)			(128,610)	(569,824)		(569,824)	(48,861)				43,595		04
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(128,610)	(569,824)	XXX	(569,824)	(48,861)	0	0	0	43,595	XXX	XXX
1169999999. Total-Swaps-Hedging Other										0	0	(128,610)	(569,824)	XXX	(569,824)	(48,861)	0	0	0	43,595	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(128,610)	(569,824)	XXX	(569,824)	(48,861)	0	0	0	43,595	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	14,062,629	100,631,116	XXX	214,984,333	0	34,909,913	0	0	20,169,233	XXX	XXX
1409999999. Total-Swaps										0	0	13,934,018	100,061,292	XXX	214,414,509	(48,861)	34,909,913	0	0	20,212,828	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	14,062,629	100,631,116	XXX	214,984,333	0	34,909,913	0	0	20,169,233	XXX	XXX
1709999999. Total-Hedging Other										1,430,138	0	(128,610)	870,535	XXX	870,535	(312,987)	0	0	0	43,595	XXX	XXX
1759999999. TOTAL										1,430,138	0	13,934,018	101,501,651	XXX	215,854,869	(312,987)	34,909,913	0	0	20,212,828	XXX	XXX

(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																					
ESU0	39	5,859,695	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020.	3,004.9717	3,090.2000	79,408					166,195	166,195	417,440	01	50
1539999999. Total-Long Futures-Hedging Other												79,408	0	0	0	0	166,195	166,195	417,440	XXX	XXX
1579999999. Total-Long Futures												79,408	0	0	0	0	166,195	166,195	417,440	XXX	XXX
Short Futures																					
Hedging Other																					
ESU0	13,206	1,990,066,263	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020.	3,013.8820	3,090.2000	(28,468,434)					(50,392,797)	(50,392,797)	141,351,526	01	50
FAU0	3,273	563,428,495	S&P 400 E-Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020.	1,721.4436	1,779.1000	(7,757,158)					(18,870,935)	(18,870,935)	35,032,829	01	100
MFSU0	10,646	946,925,084	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	NYF 5493004R83R1LVX2IL36	06/15/2020.	1,778.9312	1,778.4000	1,775,713					282,764	282,764	113,950,352	01	50
RTYU0	2,331	158,670,023	Russell 2000 Index Mini Future Sep 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	09/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2020.	1,361.3902	1,437.6000	(1,716,650)					(8,882,258)	(8,882,258)	24,950,054	01	50
16029999999. Total-Short Futures-Hedging Other												(36,166,528)	0	0	0	0	(77,863,225)	(77,863,225)	315,284,760	XXX	XXX
1649999999. Total-Short Futures												(36,166,528)	0	0	0	0	(77,863,225)	(77,863,225)	315,284,760	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(36,087,120)	0	0	0	0	(77,697,030)	(77,697,030)	315,702,200	XXX	XXX
1759999999. TOTAL												(36,087,120)	0	0	0	0	(77,697,030)	(77,697,030)	315,702,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	127,593,600	188,108,600	315,702,200
Total Net Cash Deposits	127,593,600	188,108,600	315,702,200

(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	315,702,200		315,702,200	1,855,121	(37,942,241)	1,855,121	315,702,200	315,702,200
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	30,746,639	17,067,009		0	28,111,346		0	785,963	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	39,270,000	18,709,096	(595,000)	0	36,611,520		0	2,994,020	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	22,360,000	5,956,900	(4,762,770)	0	20,089,929	(50,653)	0	3,500,421	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	59,195,000	27,200,542	(6,998,160)	0	56,250,429	(373,963)	0	7,091,212	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y			(569,824)	0		(569,824)	0	43,595	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	3,000,000	1,440,359		0	1,440,359		0		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	2,350,000		(422,940)	0	1,966,466		0	516,746	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	18,151,000	14,788,400	(13,490)	0	17,459,891		0	1,024,029	0
Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	Y	Y	13,223,000	4,402,800	(716,672)	0	12,968,712		0	1,324,634	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	2,810,000	625,500		0	2,588,714		0	314,808	0
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	11,789,000	1,738,000	(779,100)	0	10,466,688		0	1,547,531	0
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	2,560,000	614,600		0	2,422,789		0	235,271	0
0299999999. Total NAIC 1 Designation				205,454,639	92,543,206	(14,857,955)	0	190,376,845	(994,440)	0	19,378,229	0
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	26,881,000	23,816,400		0	26,472,464		0	834,599	0
0399999999. Total NAIC 2 Designation				26,881,000	23,816,400	0	0	26,472,464	0	0	834,599	0
0999999999. Gross Totals				232,335,639	432,061,806	(14,857,955)	315,702,200	218,704,430	(38,936,681)	1,855,121	335,915,028	315,702,200
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					432,061,806	(14,857,955)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39..	Cash		Cash	201,751,848		201,751,848		I
Bank of America Corp - NYF 5493004R83R1LVX2IL36....	Cash		Cash	113,950,352		113,950,352		I
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868...	Cash		Cash	650,000		650,000		V
0199999999. Totals				316,352,200	0	316,352,200	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573.....	Cash		Cash	39,270,000		XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	22,360,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76..	Cash		Cash	59,195,000		XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Cash		Cash	26,881,000		XXX		V
Goldman Sachs Intl Ltd - OTC W22LROWP2IHZNBB6K528..	Cash		Cash	3,000,000		XXX		V
HSBC - OTC 1IE8VN30JCEQV1H4R804.....	Cash		Cash	2,350,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97.	Cash		Cash	18,151,000		XXX		V
Morgan Stanley Capital Service - OTC I7331LVCZKQKX5T7XV54.....	Cash		Cash	13,223,000		XXX		V
Merrill Lynch Capital Services - OTC ES7IP3U3RHIGC71XBU11.....	Cash		Cash	2,810,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash	11,789,000		XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09.	Cash		Cash	2,560,000		XXX		V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912810 RN 0	U S Treasury Bd	301,851	229,000	XXX	08/15/2045.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912810 RX 8	U S Treasury Bd	670,619	492,000	XXX	05/15/2047.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912810 RZ 3	U S Treasury Nt	579,603	443,000	XXX	11/15/2047.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 D7 2	U S Treasury Nt	781,226	765,000	XXX	08/31/2021.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 H8 6	U S Treasury Nt	3,024,690	2,963,000	XXX	01/31/2022.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 K7 4	U S Treasury Nt	1,943,129	1,790,000	XXX	08/15/2025.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 N3 0	U S Treasury Nt	4,352,151	4,150,000	XXX	12/31/2022.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 P3 8	U S Treasury Nt	2,921,527	2,808,000	XXX	01/31/2023.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 Q2 9	U S Treasury Nt	4,951,762	4,778,000	XXX	03/31/2023.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 Q3 7	U S Treasury Nt	2,050,368	2,034,000	XXX	03/31/2021.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 V8 0	U S Treasury Nt	4,887,011	4,554,000	XXX	01/31/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 W4 8	U S Treasury Nt	423,247	395,500	XXX	02/29/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 W7 1	U S Treasury Nt	3,592,424	3,353,000	XXX	03/31/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 X7 0	U S Treasury Nt	267,031	250,000	XXX	04/30/2024.	V
0299999999. Totals				232,335,639	29,004,500	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		5FM	407,465	610,628	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1FM	108,226	108,226	08/25/2036
362334 BQ 6	GSA Home Equity Tr RMBS Ser 2006-3 CL A1		1FM	4,514	4,514	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			520,205	723,368	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			520,205	723,368	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			520,205	723,368	XXX
7099999.	Subtotal - Bonds			520,205	723,368	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			82,969,490	82,969,490	07/01/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			82,969,490	82,969,490	XXX
9999999.	Totals			83,489,695	83,692,858	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(48,905,638) Book/Adjusted Carrying Value $.....(48,702,475)
2. Average balance for the year: Fair Value $.....111,243,801 Book/Adjusted Carrying Value $.....111,446,160
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....112,740 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....610,628 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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								
Bank of America..... Charlotte, NC.....	.....	.....	.....	.....	131,526	947,987	683,279	XXX
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	28,958,180	15,863,695	16,012,810	XXX
JP Morgan Chase..... New York, NY.....	.....	.....	.....	.....	.....(79,484,505)	.....(85,914,120)	.....(89,329,220)	XXX
PNC..... Pittsburgh, PA.....	.....	.....	.....	.....	1,047,373	1,061,560	1,073,669	XXX
Wachovia..... Charlotte, NC.....	.....	.....	.....	.....	1,694,188	1,525,838	1,526,689	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....	.....	.....	.....	.....	356,358	255,253	250,643	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	382,151	231,806	269,368	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	.....(46,914,729)	.....(66,027,981)	.....(69,512,762)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	.....(46,914,729)	.....(66,027,981)	.....(69,512,762)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	.....(46,914,729)	.....(66,027,981)	.....(69,512,762)	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		9,579,854	988	
825252 40 6	S/T Investment Co Treasury Trust (AIM)		06/29/2020	0.080		5,659,407	394	1,349
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						15,239,261	1,382	1,349
8899999. Total - Cash Equivalents						15,239,261	1,382	1,349