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

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QUARTERLY STATEMENT

As of September 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 26th day of October 2020

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 2-16-2024
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	36,581,518,273		36,581,518,273	35,124,197,976
2. Stocks:				
2.1 Preferred stocks	59,347,250		59,347,250	55,033,649
2.2 Common stocks	2,482,870,366		2,482,870,366	2,566,471,804
3. Mortgage loans on real estate:				
3.1 First liens	7,702,458,999		7,702,458,999	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 $.....0 encumbrances)			0	
5. Cash ($.....(62,472,693)), cash equivalents ($.....16,341,454) and short-term investments ($.....1,346,967,847)	1,300,836,608		1,300,836,608	555,755,838
6. Contract loans (including $.....0 premium notes)	902,711,222	530,575	902,180,647	902,663,962
7. Derivatives	75,481,146		75,481,146	93,711,200
8. Other invested assets	895,067,875		895,067,875	823,182,132
9. Receivables for securities	151,605		151,605	70,352
10. Securities lending reinvested collateral assets	131,412,267		131,412,267	132,395,333
11. Aggregate write-ins for invested assets	72,916,146	0	72,916,146	135,134,293
12. Subtotals, cash and invested assets (Lines 1 to 11)	50,204,771,757	530,575	50,204,241,182	48,043,630,126
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	493,566,904		493,566,904	573,258,920
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	45,430,689	371,500	45,059,189	40,516,256
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	21,760,002		21,760,002	24,746,387
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,711,112		4,711,112	7,845,832
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	18,315,131		18,315,131	10,535,312
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	105,414,461		105,414,461	107,615,586
18.2 Net deferred tax asset	684,665,835	64,676,598	619,989,237	601,461,517
19. Guaranty funds receivable or on deposit	1,727,830		1,727,830	2,872,769
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	243,474,136		243,474,136	15,351,331
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	217,798,505	170,983,209	46,815,296	50,410,794
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	52,041,636,362	236,561,882	51,805,074,480	49,478,244,830
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	105,649,456,490		105,649,456,490	105,654,559,969
28. Total (Lines 26 and 27)	157,691,092,852	236,561,882	157,454,530,970	155,132,804,799
DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables	72,916,146		72,916,146	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)	72,916,146	0	72,916,146	135,134,293
2501. Accrued fees and other assets	41,322,073		41,322,073	44,919,019
2502. Cash value of corporate owned insurance	1,540,132		1,540,132	1,538,684
2503. Deferred software costs	92,683,263	92,683,263	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	82,253,037	78,299,946	3,953,091	3,953,091
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	217,798,505	170,983,209	46,815,296	50,410,794

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....37,389,792,381 less $.....0 included in Line 6.3 (including $.....63,661,982 Modco Reserve)	37,389,792,381	36,294,326,514
2.	Aggregate reserve for accident and health contracts (including $....27,938,027 Modco Reserve)	37,867,477	35,550,727
3.	Liability for deposit-type contracts (including $.....266,893 Modco Reserve)	3,408,891,152	3,122,024,222
4.	Contract claims:		
	4.1 Life	83,037,442	72,386,008
	4.2 Accident and health	98,124,390	94,959,464
5.	Policyholders' dividends/refunds to members $.....76,553 and coupons $.....0 due and unpaid	76,553	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 $.....567,975 Modco)	38,406,365	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 $.....27,716 accident and health premiums	3,502,895	3,171,366
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....2,539,921 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	2,539,921	3,078,503
	9.3 Other amounts payable on reinsurance, including $....856,613 assumed and $.....325,745,363 ceded	326,601,976	267,619,222
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,660,313, accident and health $.....8,417,934 and deposit-type contract funds $.....4,548,600	19,626,847	20,053,231
11.	Commissions and expense allowances payable on reinsurance assumed	11,644,445	3,945,695
12.	General expenses due or accrued	80,712,680	88,324,054
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,441,982,398) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,511,124,139)	(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	3,564,134	4,372,059
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,712,155	5,668,439
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	41,062,783	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 $.....12,213,988	212,213,988	203,142,224
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	440,619,605	479,479,576
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	118,199	826,073
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	9,368,333	125,499,392
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,197,720,192	795,182,784
	24.08 Derivatives	39,293,553	22,764,915
	24.09 Payable for securities	536,780,016	112,704,512
	24.10 Payable for securities lending	131,935,963	132,959,778
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	233,520,570	239,518,779
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	42,842,934,745	40,656,674,350
27.	From Separate Accounts statement	105,649,456,490	105,654,559,969
28.	Total liabilities (Lines 26 and 27)	148,492,391,235	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)	5,860,307,682	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)	8,958,324,956	8,817,755,701
38.	Totals of Lines 29, 30 and 37	8,962,139,735	8,821,570,480
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	157,454,530,970	155,132,804,799
	DETAILS OF WRITE-INS		
2501.	Derivative liability accrued interest	70,033	128,539
2502.	Loss recognition reserve	5,350,000	4,900,000
2503.	Reserve for escheat funds	38,614,763	35,540,416
2598.	Summary of remaining write-ins for Line 25 from overflow page	189,485,774	198,949,824
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	233,520,570	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	7,515,995,992	7,472,448,672	10,167,641,501
2. Considerations for supplementary contracts with life contingencies	575,330	149,737	281,944
3. Net investment income	1,380,663,652	1,364,913,646	1,974,097,743
4. Amortization of Interest Maintenance Reserve (IMR)	(2,016,324)	(2,057,331)	(2,006,550)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	86,461,160	54,777,161	81,953,021
7. Reserve adjustments on reinsurance ceded	(5,949,241)	7,776,300	1,506,465
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,405,469,710	1,415,465,324	1,915,458,087
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	281,428,634	249,648,947	313,326,905
9. Totals (Lines 1 to 8.3)	10,662,628,913	10,563,122,456	14,452,259,116
10. Death benefits	483,651,655	424,290,414	558,602,119
11. Matured endowments (excluding guaranteed annual pure endowments)	1,333,961	1,245,417	1,654,347
12. Annuity benefits	1,461,183,226	1,421,063,659	1,939,528,877
13. Disability benefits and benefits under accident and health contracts	4,132,746	3,225,345	4,885,216
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	8,724,696,198	8,868,741,947	12,191,000,720
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	33,462,320	65,558,309	84,124,536
18. Payments on supplementary contracts with life contingencies	2,015,099	2,229,579	2,881,808
19. Increase in aggregate reserves for life and accident and health contracts	1,082,575,804	841,577,892	1,501,496,907
20. Totals (Lines 10 to 19)	11,793,051,009	11,627,932,562	16,284,174,530
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	447,549,868	497,015,706	664,133,931
22. Commissions and expense allowances on reinsurance assumed	13,879,694	6,224,441	9,371,877
23. General insurance expenses and fraternal expenses	249,609,960	237,619,463	322,454,493
24. Insurance taxes, licenses and fees, excluding federal income taxes	39,968,097	41,189,738	54,179,273
25. Increase in loading on deferred and uncollected premiums	233,063	(84,279)	(101,647)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,405,462,308)	(2,360,276,433)	(3,746,903,017)
27. Aggregate write-ins for deductions	(107,265,118)	(178,028,080)	(205,913,186)
28. Totals (Lines 20 to 27)	10,031,564,265	9,871,593,118	13,381,396,254
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	631,064,648	691,529,338	1,070,862,862
30. Dividends to policyholders and refunds to members	26,763,741	27,770,013	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)	604,300,907	663,759,325	1,032,528,328
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	76,362,856	(57,248,464)	(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)	527,938,051	721,007,789	1,105,827,648
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....3,606,637 (excluding taxes of $.....(1,915,770) transferred to the IMR)	(140,796,670)	(334,706,523)	(476,783,860)
35. Net income (Line 33 plus Line 34)	387,141,381	386,301,266	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)	387,141,381	386,301,266	629,043,788
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....6,930,649	(381,352,833)	216,210,413	427,277,665
39. Change in net unrealized foreign exchange capital gain (loss)	(441,391)	(955,951)	(1,331,035)
40. Change in net deferred income tax	53,008,817	(37,402,740)	(28,762,773)
41. Change in nonadmitted assets	(35,378,848)	(21,760,084)	58,547,256
42. Change in liability for reinsurance in unauthorized and certified companies	707,874	(23,516)	(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	38,859,971	(36,039,097)	(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	(405,750)	(488,250)	(169,884)
54. Net change in capital and surplus (Lines 37 through 53)	140,569,255	505,842,041	1,976,483,708
55. Capital and surplus as of statement date (Lines 36 + 54)	8,962,139,735	7,350,928,813	8,821,570,480

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	281,428,634	249,648,947	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)	281,428,634	249,648,947	313,326,905
2701.	Reserve adjustments on reinsurance assumed	(132,363,459)	(190,703,890)	(246,315,202)
2702.	Change in contingency reserve	(13,375,841)	(8,808,137)	9,575,035
2703.	Net investment earnings on funds withheld by ceding company	36,222,720	24,155,529	32,928,188
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,251,462	(2,671,582)	(2,101,207)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(107,265,118)	(178,028,080)	(205,913,186)
5301.	Adjustment to surplus for initial reinsurance transaction gains	(405,750)	(488,250)	(651,000)
5302.	Change in prepaid pension cost			481,116
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(405,750)	(488,250)	(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	7,552,672,990	7,473,817,166	10,184,329,519
2.	Net investment income	1,489,663,365	1,374,508,770	1,824,714,521
3.	Miscellaneous income	2,183,332,087	1,992,806,839	2,708,477,098
4.	Total (Lines 1 through 3)	11,225,668,442	10,841,132,775	14,717,521,138
5.	Benefit and loss related payments	10,604,868,517	10,775,599,562	14,779,312,132
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,461,242,031)	(2,383,343,498)	(3,805,405,080)
7.	Commissions, expenses paid and aggregate write-ins for deductions	638,008,342	615,385,122	847,076,353
8.	Dividends paid to policyholders	28,057,101	29,599,082	40,430,728
9.	Federal and foreign income taxes paid (recovered) net of $.....12,701,433 tax on capital gains (losses)	75,852,598	(65,250,472)	(87,492,394)
10.	Total (Lines 5 through 9)	8,885,544,527	8,971,989,796	11,773,921,739
11.	Net cash from operations (Line 4 minus Line 10)	2,340,123,915	1,869,142,979	2,943,599,399
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,529,379,628	2,683,630,527	3,546,757,811
	12.2 Stocks	33,730,331	40,349,082	57,816,321
	12.3 Mortgage loans	433,080,629	560,055,091	909,859,637
	12.4 Real estate			
	12.5 Other invested assets	478,941,951	267,070,154	283,404,407
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,224,591	1,077,237	6,624,949
	12.7 Miscellaneous proceeds	492,539,215	170,540,999	95,745,030
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,972,896,345	3,722,723,090	4,900,208,155
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,059,577,020	3,676,607,090	6,327,579,873
	13.2 Stocks	364,875,566	430,943,195	453,831,973
	13.3 Mortgage loans	483,161,557	562,839,407	799,634,921
	13.4 Real estate			
	13.5 Other invested assets	764,837,203	205,789,689	257,958,998
	13.6 Miscellaneous applications	21,269,560	417,772,419	769,237,214
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,693,720,906	5,293,951,800	8,608,242,979
14.	Net increase or (decrease) in contract loans and premium notes	(475,540)	(2,306,888)	(2,222,690)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,720,349,021)	(1,568,921,821)	(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	9,071,764	(154,321,082)	(161,637,232)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	286,866,930	(473,703,671)	(714,700,554)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(170,632,818)	(50,219,950)	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)	125,305,876	(678,244,703)	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)	745,080,771	(378,023,545)	(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)	1,300,836,608	720,764,351	555,755,838

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

20.0001	Exchange of bond investment to bond investment	597,190,075	317,507,735	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	37,945,740	46,928,490
20.0004	Tax credit commitment liabilities	2,594,519	897,021	291,848
20.0005	Capitalized interest on mortgage loans	10,464,352	7,757,266	10,749,459
20.0006	Capitalized interest on bonds	896,318	1,082,353	1,246,129
20.0007	Exchange of equity investments		25,381,344	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	473,460,503	509,997,354	724,920,468
3. Ordinary individual annuities	2,573,623,086	3,443,908,432	4,538,086,415
4. Credit life (group and individual)			
5. Group life insurance	512,122,941	726,358,163	1,035,840,811
6. Group annuities	4,510,135,824	3,265,618,368	4,510,245,846
7. A&H - group	328,255,687	332,536,854	438,358,072
8. A&H - credit (group and individual)			
9. A&H - other	2,546,773	3,732,738	5,252,677
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	8,400,144,814	8,282,151,909	11,252,704,289
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	8,400,144,814	8,282,151,909	11,252,704,289
14. Deposit-type contracts	942,400,000	676,000,000	852,500,000
15. Total (Lines 13 and 14)	9,342,544,814	8,958,151,909	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 $(779,400,032) and $(411,143,008) as of September 30, 2020 and December 31, 2019, respectively. The prescribed practice related to NLAIC guaranteed risks changed the Company's subsidiary valuation of Eagle by $497,154,800 and $226,396,129 as of September 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 September 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	$ 387,141,381	$ 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	$ 387,141,381	$ 629,043,788
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 8,962,139,735	$ 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	(779,400,032)	(411,143,008)
	Subsidiary valuation -- Eagle: NLAIC risks ceded	52	2	8	497,154,800	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	$ 9,177,384,967	$ 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
93935HAJ6	$ 4,360,599	$ 4,105,511	$ 255,088	$ 4,105,511	$ 3,698,933	Q3 '20
Total			$ 255,088			

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	$ (39,243,564)
2.	12 Months or Longer	$ (39,589,479)

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

1.	Less than 12 Months	$ 1,658,024,195
2.	12 Months or Longer	$ 1,044,391,470

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.

2-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	$140,000,288	$146,596,341	$139,574,601	-
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	$130,679,784	-
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	$142,366,093	$-
b. Ending Balance	128,395,033	84,628,880	133,293,380	-

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	$-	$133,293,380	$-	$-	$-	$-	$-	$133,293,380
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	$-	$133,293,380	$-	$-	$-	$-	$-	$133,293,380

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	$139,574,601	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$125,877,483	$82,969,490	$130,679,784	-
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	$130,679,784	$130,679,784
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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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 November 10, 2020 the Company received a distribution of $267,000,000 from Eagle, which was declared on September 30, 2020. The distribution was classified as a return of contributed surplus of $184,000,0000 (recorded in Receivables from parent, subsidiaries and affiliates on the September 30, 2020 Assets page) and as a dividend of $83,000,000 (recorded in Investment income due and accrued on the September 30, 2020 Assets page).

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

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

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

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.

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

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

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 September 30, 2020, no amounts were drawn on the note.

NOTES TO THE FINANCIAL STATEMENTS

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 September 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	$ -	$ -	$ -	$ -

(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)	$ 2,827,891,150	$ 2,702,301,451	$ 2,162,001,962
2 Current Year General Account Total Collateral Pledged	$ 2,827,891,150	$ 2,702,301,451	$ 2,162,001,962
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 2,287,612,297	$ 2,230,477,958	$ 1,790,090,031

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1 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)	$ 2,827,891,150	$ 2,702,301,451	$ 2,162,001,962
2 Current Year General Account Maximum Collateral Pledged	$ 2,827,891,150	$ 2,702,301,451	$ 2,162,001,962
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	$ 2,162,001,962	$ 2,162,001,962	$ -	$ 2,162,001,962
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,162,001,962	$ 2,162,001,962	$ -	$ 2,162,001,962

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	$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	$ -	$ 6,468,552	$ 7,649,204	$ -	$ 14,117,756
Total Bonds	$ -	$ 6,468,552	$ 7,649,204	$ -	$ 14,117,756
Securities lending collateral assets	-	124,412	-	-	124,412
Preferred stocks	-	249,688	-	-	249,688
Common stocks unaffiliated	52,925,152	87,650,400	454,654	-	141,030,206
Separate account assets	100,519,147,337	2,080,135,326	120,516,002	2,620,154,338	105,339,953,003
Total Assets at Fair Value/(NAV)	$ 100,572,072,489	$ 2,174,628,378	$ 128,619,860	$ 2,620,154,338	$ 105,495,475,065
Derivative liabilities	-	486,665	-	-	$ 486,665
Total Liabilities at Fair Value	$ -	$ 486,665	$ -	$ -	$ 486,665

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

	Beginning Balance at 6/30/2020	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 9/30/2020
Assets at Fair Value										
Industrial and miscellaneous	$6,027,144	$1,355,714	$-	$-	$266,403	$-	$-	$-	$(57)	$7,649,204
Total Bonds	$6,027,144	$1,355,714	$-	$-	$266,403	$-	$-	$-	$(57)	$7,649,204
Common stocks unaffiliated	$454,654	$-	$-	$-	$-	$-	$-	$-	$-	$454,654
Separate account assets	$122,269,834	$-	$-	$-	$(1,753,832)	$-	$-	$-	$-	$120,516,002
Derivative assets	$1,440,359	$-	$-	$808,615	$(10,221)	$-	$-	$(2,238,753)	$-	$-
Total Assets at Fair Value	$130,191,991	$1,355,714	$-	$808,615	$(1,497,650)	$-	$-	$(2,238,753)	$(57)	$128,619,860

Transfers into and/or out of Level 3 during the period ended September 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.

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$40,617,857,678	$36,567,400,517	$1,501,230,461	$37,769,993,059	$1,346,634,158	$-	$-
Preferred stock	65,117,054	59,097,562	-	61,843,746	3,273,308	-	-
Mortgage loans, net of allowance	7,911,725,305	7,702,458,999	-	-	7,911,725,305	-	-
Short-term investments	1,346,967,847	1,346,967,847	6,500,000	1,340,467,847	-	-	-
Derivative assets	138,836,554	75,481,146	-	138,836,554	-	-	-
Policy loans	902,180,647	902,180,647	-	-	902,180,647	-	-
Separate account assets	361,328,518	309,503,487	3,854,220	357,474,298	-	-	-
Securities lending collateral assets	131,121,829	131,287,855	130,679,784	442,045	-	-	-
Total Assets	$51,475,135,432	$47,094,378,060	$1,642,264,465	$39,669,057,549	$10,163,813,418	$-	$-
Liabilities							
Investment Contracts	$15,570,485,898	$18,698,003,508	$-	$-	$15,570,485,898	$-	$-
Derivative liabilities	10,249,642	38,806,888	-	10,249,642	-	-	-
Total Liabilities	$15,580,735,540	$18,736,810,396	$-	$10,249,642	$15,570,485,898	$-	$-

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

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.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 10, 2020 for the statutory statement issued on November 11, 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.

NOTES TO THE FINANCIAL STATEMENTS

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 10, 2020 for the statutory statement issued on November 11, 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.

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? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

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

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

6.4 By what department or departments?

OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

The Code of Conduct was updated effective 4/30/2020. 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: $ 398,899,298

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	2,385,754,257	2,341,840,160
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	246,124,070	256,756,770
14.26	All Other	144,693,391	151,743,306
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,776,571,718	$ 2,750,340,236
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: $ 131,246,241

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 131,412,267

16.3 Total payable for securities lending reported on the liability page: $ 131,935,963

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	$ 7,692,922,822
1.14	Total mortgages in good standing	$ 7,692,922,822
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 9,536,177
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)	$ 7,702,458,999
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	227.0
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		
37272	39-1338397	04/01/2020	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		
524130	84-1889654	04/01/2020	Vault Health Captive LLC - Series MEC	NC	QA/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	22,565,271	74,238,830	8,964,106		105,768,207	
2. Alaska AK	L	122,526	7,336,835	5,979,833		13,439,194	
3. Arizona AZ	L	39,195,154	325,839,096	10,419,288		375,453,538	
4. Arkansas AR	L	2,957,660	38,598,175	946,867		42,502,702	
5. California CA	L	58,712,802	764,877,523	15,337,385		838,927,710	
6. Colorado CO	L	14,314,969	171,978,652	5,193,633		191,487,254	
7. Connecticut CT	L	4,723,450	122,723,938	8,806,391		136,253,779	
8. Delaware DE	L	155,659,430	16,994,965	1,135,082		173,789,477	
9. District of Columbia DC	L	617,341	6,478,252	796,133		7,891,726	
10. Florida FL	L	81,640,958	1,063,701,263	11,166,830		1,156,509,051	
11. Georgia GA	L	24,533,575	122,220,844	15,826,305		162,580,724	
12. Hawaii HI	L	3,355,039	31,214,679	29,151		34,598,869	
13. Idaho ID	L	235,761	41,585,685	368,761		42,190,207	
14. Illinois IL	L	70,698,253	336,908,299	14,690,274		422,296,826	
15. Indiana IN	L	17,843,831	111,921,351	16,840,519		146,605,701	
16. Iowa IA	L	15,581,390	41,156,477	1,266,194		58,004,061	
17. Kansas KS	L	6,040,039	48,938,836	2,010,172		56,989,047	
18. Kentucky KY	L	8,988,009	32,847,609	10,671,761		52,507,379	
19. Louisiana LA	L	4,984,226	77,432,262	708,507		83,124,995	
20. Maine ME	L	597,021	15,138,800	2,523,210		18,259,031	
21. Maryland MD	L	13,016,415	168,412,812	5,746,654		187,175,881	
22. Massachusetts MA	L	9,589,850	172,845,094	7,953,103		190,388,047	
23. Michigan MI	L	16,657,276	166,481,994	7,558,465		190,697,735	
24. Minnesota MN	L	9,957,890	64,586,556	847,342		75,391,788	
25. Mississippi MS	L	3,694,353	14,905,740	1,785,140		20,385,233	
26. Missouri MO	L	3,472,559	85,832,129	5,127,640		94,432,328	
27. Montana MT	L	414,561	11,892,491	654,676		12,961,728	
28. Nebraska NE	L	465,498	23,855,606	1,646,496		25,967,600	
29. Nevada NV	L	2,098,702	37,183,918	1,956,493		41,239,113	
30. New Hampshire NH	L	1,118,690	28,129,823	5,243,057		34,491,570	
31. New Jersey NJ	L	18,957,911	272,740,554	13,141,345		304,839,810	
32. New Mexico NM	L	337,155	17,539,363	2,409,742		20,286,260	
33. New York NY	L	126,215,183	564,898,121	8,578,615		699,691,919	
34. North Carolina NC	L	25,768,370	101,637,319	12,335,762		139,741,451	
35. North Dakota ND	L	15,182,247	12,801,729	611,440		28,595,416	
36. Ohio OH	L	36,019,217	537,373,449	25,755,276		599,147,942	942,400,000
37. Oklahoma OK	L	2,282,726	61,744,910	1,174,852		65,202,488	
38. Oregon OR	L	16,923,976	52,152,863	355,745		69,432,584	
39. Pennsylvania PA	L	33,815,681	382,755,686	16,855,869		433,427,236	
40. Rhode Island RI	L	1,947,110	22,487,362	674,577		25,109,049	
41. South Carolina SC	L	9,862,374	39,758,432	6,719,928		56,340,734	
42. South Dakota SD	L	398,931	3,903,474	1,003,884		5,306,289	
43. Tennessee TN	L	10,674,111	71,064,790	4,529,466		86,268,367	
44. Texas TX	L	49,960,838	329,898,209	30,357,260		410,216,307	
45. Utah UT	L	3,743,145	17,334,898	3,118,211		24,196,254	
46. Vermont VT	L	885,433	11,111,852	1,197,768		13,195,053	
47. Virginia VA	L	14,569,728	97,560,045	5,151,360		117,281,133	
48. Washington WA	L	5,749,044	92,396,373	2,351,613		100,497,030	
49. West Virginia WV	L	3,035,114	14,771,164	10,727,099		28,533,377	
50. Wisconsin WI	L	4,045,058	112,652,741	9,153,810		125,851,609	
51. Wyoming WY	L	178,871	9,334,554	2,329,439		11,842,864	
52. American Samoa AS	N	29,274				29,274	
53. Guam GU	L	159	6,662			6,821	
54. Puerto Rico PR	L	189,998	31,210,068			31,400,066	
55. US Virgin Islands VI	L	35,321				35,321	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	41,006	81,084			122,090	
58. Aggregate Other Alien OT	XXX	308,271	284,675	925	0	593,871	0
59. Subtotal	XXX	975,008,751	7,083,758,911	330,733,454	0	8,389,501,116	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	13,445,905				13,445,905	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,617,044		14,507		2,631,551	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	991,071,700	7,083,758,911	330,747,961	0	8,405,578,572	942,400,000
96. Plus Reinsurance Assumed	XXX	6,000,858	10,200,971	(733,415)		15,468,414	
97. Totals (All Business)	XXX	997,072,558	7,093,959,882	330,014,546	0	8,421,046,986	942,400,000
98. Less Reinsurance Ceded	XXX	98,179,958	472,711,752	329,788,057		900,679,767	
99. Totals (All Business) less Reinsurance Ceded	XXX	898,892,600	6,621,248,130	226,489	0	7,520,367,219	942,400,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	308,271	284,675	925		593,871	
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	308,271	284,675	925	0	593,871	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

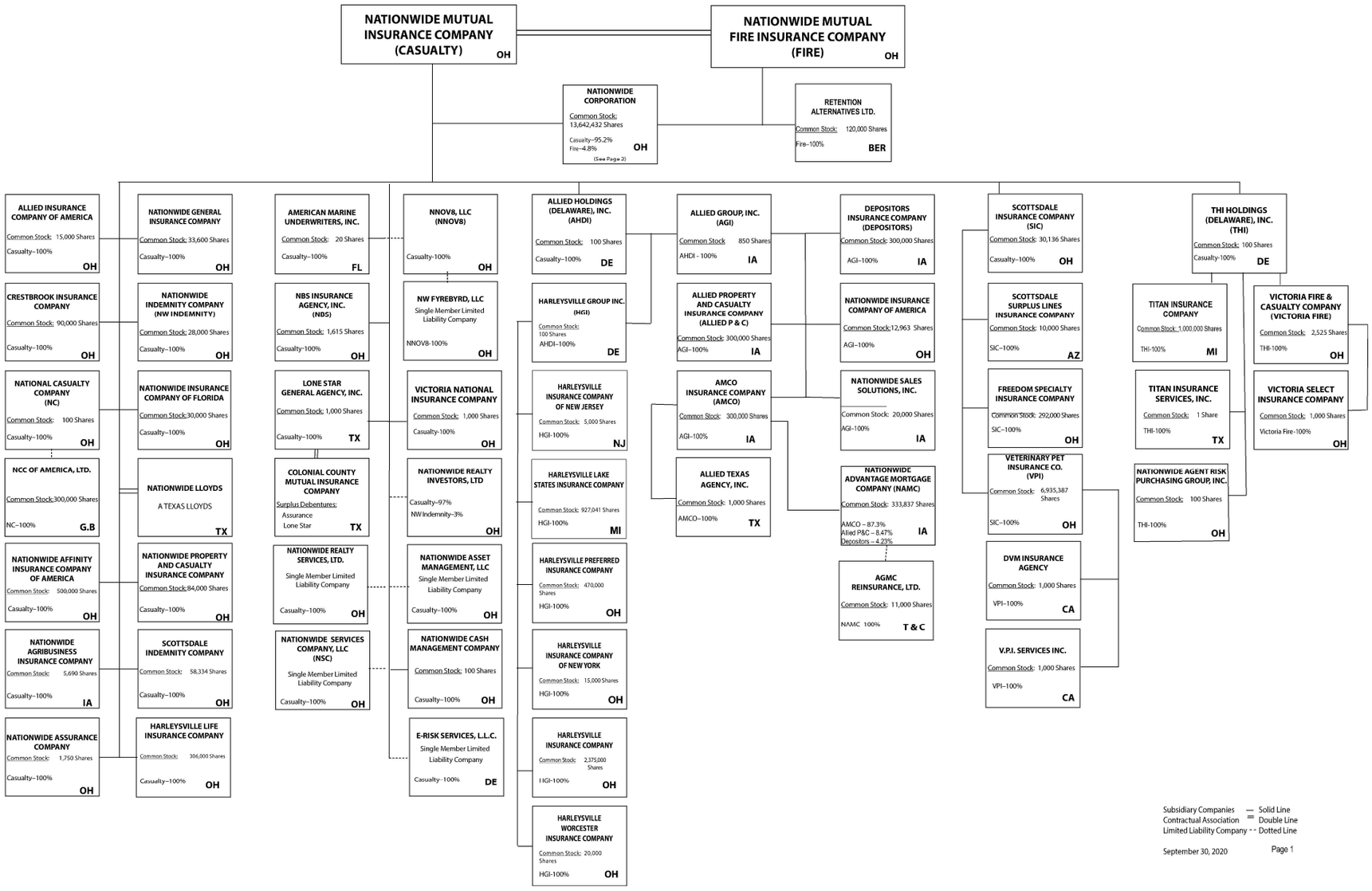
R - Registered - Non-domiciled RRGs: 0

Q - Qualified - Qualified or accredited reinsurer: 0

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

Q12

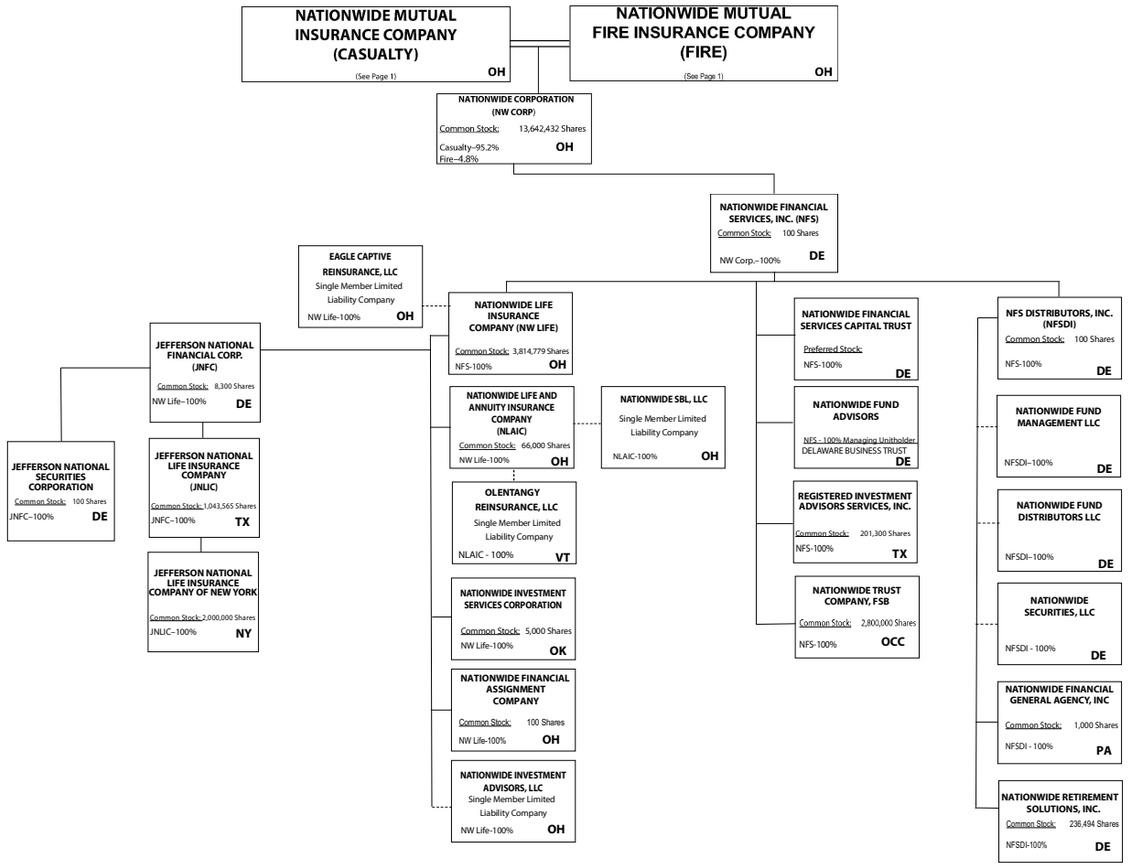
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

September 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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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		84-3443067	n/a			American Tax Credit Fund 2020-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-2359702	n/a			American Tax Credit Fund 2020-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-2649655	n/a			American Tax Credit Fund 2020-C, 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	2
			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		84-5052608	n/a			Danforth, LLC	OH	NIA	Nationwide Mutual Insurance Company	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

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		20-8670712	n/a			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	n/a			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1036287	n/a			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	n/a			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	n/a			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		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	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		20-2303602	n/a			Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2450960	n/a			Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2774223	n/a			Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		21-1288836	n/a			Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427373	n/a			Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427479	n/a			Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427525	n/a			Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-4737055	n/a			Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4737157	n/a			Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-1362364	n/a			Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		45-0469525	n/a			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide	42110	75-1780981	n/a			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380	n/a			Nationwide Sales Solutions, Inc. (fka 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	

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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		83-2250056	n/a			Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	n/a			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	n/a			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0768791	n/a			Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1952215	n/a			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-1971926	n/a			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	USA	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-5976272	n/a			Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0871532	n/a			NBS Insurance Agency, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	n/a			ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	n/a			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		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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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		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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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		31-1580283..	n/a			NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	
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	
0140	Nationwide		47-1740812..	n/a			NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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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		81-3212025	n/a			NW-Springfield, 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			Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH	NIA	THI Holdings (Delaware), Inc.	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	

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		31-1486309..	n/a			Rivulon Hotel II, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15580...	31-1117969..	n/a			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297...	31-1024978..	n/a			Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672...	86-0835870..	n/a			Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3547854..	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Nationwide Life and Annuity Insurance Company	ownership	3.300	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854..	n/a			ST GA Fund NW 2018, LLC	GA	NIA	National Casualty Company	ownership	12.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854..	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Nationwide Affinity Insurance Company of America	ownership	41.700	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854..	n/a			ST GA Fund NW 2018, LLC	GA	NIA	AMCO Insurance Company	ownership	6.700	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854..	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Allied Property and Casualty Insurance Company	ownership	20.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		83-3547854..	n/a			ST GA Fund NW 2018, LLC	GA	NIA	Depositors Insurance Company	ownership	16.300	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		91-2158214..	n/a			The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511..	n/a			The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040..	n/a			The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677..	n/a			THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	36269...	86-0619597..	n/a			Titan Insurance Company	MI	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530..	n/a			Titan Insurance Services, Inc	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923..	n/a			US Regional Logistics Program, L.P	DE	NIA	Nationwide Mutual Insurance Company	ownership	23.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923..	n/a			US Regional Logistics Program, L.P	DE	NIA	Nationwide Life Insurance Company	ownership	13.330	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923..	n/a			US Regional Logistics Program, L.P	DE	NIA	Nationwide Life and Annuity Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-1456923..	n/a			US Regional Logistics Program, L.P	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		33-0160222..	n/a			V.P.I. Services, Inc	CA	IA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42285...	95-3750113..	n/a			Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42889...	34-1394913..	n/a			Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778...	34-1842604..	n/a			Victoria National Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105...	34-1777972..	n/a			Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Zais Zephyr A4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	N	2

Q13.10

Asteri	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.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

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	6,836,446	6,836,446	0	
2597. Summary of remaining write-ins for Line 25	82,253,037	78,299,946	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	7,824,742	7,144,742
2505. Reserve for rate stabilizations	15,568,596	13,767,134
2506. Tax credit commitment liabilities	35,523,851	34,093,523
2507. Contingency reserve	130,568,585	143,944,425
2597. Summary of remaining write-ins for Line 25	189,485,774	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	1,801,462	(2,971,582)	(2,526,207)
2705. Change in loss recognition reserves	450,000	300,000	425,000
2797. Summary of remaining write-ins for Line 27	2,251,462	(2,671,582)	(2,101,207)

SCHEDULE A - VERIFICATION

Real Estate

NONE

		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

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	446,290,000	771,995,515
	2.2 Additional investment made after acquisition	36,871,557	27,639,406
3.	Capitalized deferred interest and other	10,464,352	10,749,459
4.	Accrual of discount	32,797	55,422
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	9,094	(240,687)
7.	Deduct amounts received on disposals	433,080,629	909,859,637
8.	Deduct amortization of premium and mortgage interest points and commitment fees	104,851	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)	7,747,844,233	7,687,361,914
12.	Total valuation allowance	(45,385,242)	(32,348,335)
13.	Subtotal (Line 11 plus Line 12)	7,702,458,992	7,655,013,579
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,702,458,992	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	23,337,706	72,783,494
	2.2 Additional investment made after acquisition	738,904,978	185,467,352
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(14,004,994)	218,726,649
6.	Total gain (loss) on disposals	(437,727)	23,972
7.	Deduct amounts received on disposals	653,941,951	283,404,407
8.	Deduct amortization of premium and depreciation	22,182,407	31,292,795
9.	Total foreign exchange change in book/adjusted carrying value	210,136	(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)	895,067,871	823,182,130
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	895,067,871	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	5,022,528,974	7,452,414,333
3.	Accrual of discount	25,008,823	37,050,608
4.	Unrealized valuation increase (decrease)	(401,646,249)	353,995,736
5.	Total gain (loss) on disposals	(13,939,603)	44,355,200
6.	Deduct consideration for bonds and stocks disposed of	3,181,138,394	4,274,734,878
7.	Deduct amortization of premium	44,220,650	48,125,155
8.	Total foreign exchange change in book/adjusted carrying value	28,395,418	11,555,494
9.	Deduct current year's other-than-temporary impairment recognized	77,794,218	5,136,112
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	20,838,359	6,364,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	39,123,735,911	37,745,703,451
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	39,123,735,911	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)	18,952,329,775	1,705,564,453	670,688,859	(40,292,112)	19,105,092,220	18,952,329,775	19,946,913,257	19,567,817,718
2.	NAIC 2 (a)	14,252,936,958	641,375,130	361,015,771	101,630,716	14,251,237,204	14,252,936,958	14,634,927,033	13,933,194,986
3.	NAIC 3 (a)	1,625,346,445	30,117,438	77,094,069	7,950,194	1,409,160,952	1,625,346,445	1,586,320,008	1,114,639,534
4.	NAIC 4 (a)	340,453,614	20,698,492	13,517,960	(29,440,173)	292,224,053	340,453,614	318,193,973	295,761,369
5.	NAIC 5 (a)	86,509,230	7,389,243	7,853,318	(8,611,366)	133,193,842	86,509,230	77,433,789	199,407,544
6.	NAIC 6 (a)	25,846,396	29,820	17,956,191	16,310,189	21,792,831	25,846,396	24,230,214	19,876,825
7.	Total Bonds	35,283,422,418	2,405,174,576	1,148,126,168	47,547,448	35,212,701,102	35,283,422,418	36,588,018,274	35,130,697,976
	PREFERRED STOCK								
8.	NAIC 1	2,848,050	337,297	20,621	(3,164,726)	1,688,771	2,848,050	0	1,065,696
9.	NAIC 2	40,258,630			2,934,826	40,028,730	40,258,630	43,193,456	40,028,730
10.	NAIC 3	14,110,653	1,797,050	368,438		14,887,053	14,110,653	15,539,265	13,939,223
11.	NAIC 4	601,225			(601,225)	255,625	601,225	0	
12.	NAIC 5			229,900	831,125			601,225	
13.	NAIC 6	11,546			1,759		11,546	13,305	
14.	Total Preferred Stock	57,830,104	2,134,347	618,959	1,759	56,860,179	57,830,104	59,347,251	55,033,649
15.	Total Bonds and Preferred Stock	35,341,252,522	2,407,308,923	1,148,745,127	47,549,207	35,269,561,281	35,341,252,522	36,647,365,525	35,185,731,625

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....6,500,000; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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	1,346,967,847	XXX	1,346,967,847	80,030	

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	32,369,319,984	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	31,644,477,215	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)	1,346,967,847	622,125,078
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,346,967,847	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	(1,256)
3.	Unrealized valuation increase/(decrease)	(1,184,719)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	3,786,273
6.	Considerations received/(paid) on terminations	8,312,045
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	(29,046,946)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	36,187,563
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	36,187,563

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)				(127,338,472)
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	(18,800,878)			
3.14	Section 1, Column 18, prior year	(74,073,336)	55,272,458	55,272,458	
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	(18,800,878)			
3.24	Section 1, Column 19, prior year	(74,073,336)			
3.25	SSAP No. 108 adjustments		55,272,458	55,272,458	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(63,217,294)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(63,217,294)			
4.23	SSAP No. 108 adjustments		(63,217,294)		
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)				255,129
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				255,129

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	36,187,593	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	255,128	
3.	Total (Line 1 plus Line 2)		36,442,722
4.	Part D, Section 1, Column 5	75,736,275	
5.	Part D, Section 1, Column 6	(39,293,553)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	128,100,247	
8.	Part B, Section 1, Column 13	(9,884,151)	
9.	Total (Line 7 plus Line 8)		118,216,096
10.	Part D, Section 1, Column 8	144,383,024	
11.	Part D, Section 1, Column 9	(26,166,928)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	18,892,930	
14.	Part B, Section 1, Column 20	310,357,562	
15.	Part D, Section 1, Column 11	329,250,491	
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	469,339,612	34,120,061
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	457,097,476	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)	16,341,454	4,099,318
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	16,341,454	4,099,318

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103057	SCOTTSDALE	AZ	S	12/13/2019	4.000		7,250,000	43,097,454
00-1103082	ALBUQUERQUE	NM		09/30/2020	3.350	3,750,000		5,644,000
00-1103118	WESTERVILLE	OH		08/03/2020	3.300	17,880,000		24,717,000
00-1103172	BENSALEM	PA		07/14/2020	3.500	7,140,000		10,239,000
00-1103177	CINCINNATI	OH		07/01/2020	4.250	5,000,000		8,061,552
00-1103179	FAYETTEVILLE	GA		08/20/2020	3.070	5,000,000		8,092,647
00-1103184	TIGARD	OR		08/31/2020	3.050	9,700,000		16,693,000
00-1103193	CHARLOTTE	NC		09/28/2020	2.500	23,000,000		34,505,520
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	71,470,000	7,250,000	151,050,173
Mortgages in Good Standing - Mezzanine Loans								
99-0000074	SACRAMENTO	CA		03/05/2019	10.250		995,321	55,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	995,321	55,100,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	71,470,000	8,245,321	206,150,173
3399999. Total Mortgages				XXX	XXX	71,470,000	8,245,321	206,150,173

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000171	CANTON	OH		08/15/2000	08/24/2020	201,375					0		76,847	76,847			0
00-1000926	MARIETTA	GA		12/23/2002	07/09/2020	1,784,338					0		1,699,169	1,699,169			0
00-1002014	KNOXVILLE	TN		07/28/2003	07/06/2020	1,146,103					0		1,003,410	1,003,410			0
00-1101007	TAMPA	FL		12/08/2005	09/09/2020	393,544					0		199,540	199,540			0
00-1101056	ELLICOTT CITY	MD		12/08/2005	09/08/2020	18,958,738					0		18,794,411	18,794,411			0
00-1101309	BRANCHBURG	NJ		11/07/2006	07/10/2020	3,129,268					0		3,031,253	3,031,253			0
00-1101701	FAIRVIEW	OR		09/29/2010	07/24/2020	10,840,708					0		10,691,769	10,691,769			0
00-1101812	PLATTEVILLE	WI		01/25/2012	08/18/2020	4,593,786					0		4,536,623	4,536,623			0
00-1101994	TIGARD	OR		08/21/2013	07/01/2020	7,193,358					0		7,076,849	7,085,942		9,094	9,094
03-0307129	AMHERST	NY		06/27/1995	07/08/2020	138,389					0		20,210	20,210			0
0199999. Total - Mortgages Closed by Repayment						48,379,605	0	0	0	0	0	0	47,130,081	47,139,174	0	9,094	9,094
Mortgages With Partial Repayments																	
00-1000593	KENILWORTH	NJ		08/08/2001		1,580,868					0		221,229	221,229			0
00-1000665	EDISON	NJ		07/06/2001		2,073,111					0		305,796	305,796			0
00-1000701	VILLANOVA	PA		12/17/2001		1,256,449					0		146,100	146,100			0
00-1000714	CLOSTER	NJ		11/08/2001		613,765					0		74,460	74,460			0
00-1000818	LEECHBURG	PA		02/22/2002		1,685,443					0		180,285	180,285			0
00-1000819	BARBERTON	OH		12/21/2001		862,554					0		100,276	100,276			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
00-1000820	PITTSBURGH	PA		12/21/2001		397,107					0		46,166	46,166			0
00-1000821	LOWER BURRELL	PA		12/21/2001		446,977					0		51,963	51,963			0
00-1000822	CANAL FULTON	OH		12/21/2001		245,654					0		28,558	28,558			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		753,491					0		80,598	80,598			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		637,342					0		52,649	52,649			0
00-1000914	CINCINNATI	OH		07/01/2002		587,075					0		55,107	55,107			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		14,072,856					0		360,395	360,395			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		4,427,980					0		99,255	99,255			0
00-1000949	STOW	OH		05/30/2002		885,697					0		84,338	84,338			0
00-1000958	HOUSTON	TX		06/18/2002		1,310,396					0		33,546	33,546			0
00-1001038	ITHACA	NY		10/01/2002		4,483,093					0		51,067	51,067			0
00-1001042	RAVENNA	OH		06/27/2002		2,054,954					0		188,959	188,959			0
00-1001215	EDISON	NJ		12/17/2002		4,438,709					0		341,835	341,835			0
00-1001244	PITTSBURGH	PA		02/08/2005		12,965,156					0		228,672	228,672			0
00-1001279	PITTSBURGH	PA		12/23/2003		2,718,199					0		206,683	206,683			0
00-1001283	GARLAND	TX		03/03/2003		972,797					0		68,579	68,579			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,622,988					0		40,946	40,946			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		1,664,273					0		108,697	108,697			0
00-1100046	GLEN CARBON	IL		01/05/2004		1,880,531					0		37,897	37,897			0
00-1100047	SAINT LOUIS	MO		11/14/2003		4,162,378					0		82,719	82,719			0
00-1100067	JOHNSON CITY	TN		10/31/2003		1,109,234					0		65,598	65,598			0
00-1100068	BELLEVUE	TN		10/31/2003		1,357,353					0		80,272	80,272			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		3,177,215					0		84,759	84,759			0
00-1100163	RESTON	VA		10/27/2003		2,104,947					0		123,649	123,649			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,331,895					0		61,838	61,838			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,193,360					0		68,480	68,480			0
00-1100195	HOUSTON	TX		11/21/2003		1,296,231					0		27,639	27,639			0
00-1100196	HOUSTON	TX		11/21/2003		1,323,752					0		28,226	28,226			0
00-1100197	HOUSTON	TX		11/21/2003		1,673,267					0		35,678	35,678			0
00-1100233	ITHACA	NY		12/10/2003		472,713					0		5,444	5,444			0
00-1100247	CLEARFIELD	UT		12/04/2003		991,129					0		55,652	55,652			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		936,824					0		78,905	78,905			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,432,211					0		28,409	28,409			0
00-1100296	CINCINNATI	OH		01/21/2004		1,577,453					0		86,566	86,566			0
00-1100346	FARRAGUT	TN		05/04/2004		977,887					0		50,496	50,496			0
00-1100365	WENATCHEE	WA		08/09/2004		1,131,339					0		53,493	53,493			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,330,601					0		42,010	42,010			0
00-1100371	ANDERSON	SC		12/21/2004		1,747,284					0		32,839	32,839			0
00-1100406	EDISON	NJ		05/18/2004		2,102,491					0		107,026	107,026			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,150,660					0		57,378	57,378			0
00-1100421	PORT ORANGE	FL		09/16/2004		288,477					0		38,667	38,667			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
00-1100464	GAINESVILLE	FL		05/26/2004		4,441,861					0		95,195	95,195			0
00-1100475	ITHACA	NY		06/25/2004		2,397,608					0		26,365	26,365			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,511,095					0		20,840	20,840			0
00-1100581	CHARLOTTE	NC		05/11/2005		5,577,368					0		130,634	130,634			0
00-1100602	HOUSTON	TX		12/16/2004		1,496,808					0		27,558	27,558			0
00-1100603	HOUSTON	TX		12/16/2004		975,767					0		17,965	17,965			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,562,925					0		49,198	49,198			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,526,176					0		65,036	65,036			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,213,735					0		15,379	15,379			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		3,711,494					0		160,653	160,653			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,278,753					0		70,153	70,153			0
00-1100720	HOUSTON	TX		12/16/2004		613,535					0		11,296	11,296			0
00-1100722	HOUSTON	TX		12/16/2004		768,980					0		14,158	14,158			0
00-1100723	WAUSAU	WI		03/28/2006		1,605,714					0		14,277	14,277			0
00-1100738	CHULA VISTA	CA		01/28/2005		894,777					0		22,233	22,233			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		2,966,358					0		88,080	88,080			0
00-1100773	SIMI VALLEY	CA		08/31/2005		3,467,114					0		132,432	132,432			0
00-1100806	RENO	NV		03/15/2005		6,064,147					0		113,285	113,285			0
00-1100807	ELLENWOOD	GA		06/24/2005		3,793,015					0		66,958	66,958			0
00-1100822	LAS VEGAS	NV		06/07/2005		9,495,308					0		170,980	170,980			0
00-1100867	CARSON	CA		07/27/2005		2,643,890					0		47,698	47,698			0
00-1100868	REDMOND	WA		09/08/2006		17,563,329					0		266,724	266,724			0
00-1100877	FAIRFIELD	NJ		07/06/2005		7,095,844					0		127,156	127,156			0
00-1100917	W. BABYLON	NY		02/05/2008		3,620,072					0		44,309	44,309			0
00-1100918	IONIA	MI		08/16/2005		1,788,537					0		31,640	31,640			0
00-1100928	TAMPA	FL		09/01/2005		4,357,868					0		169,780	169,780			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,432,747					0		55,724	55,724			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,519,476					0		91,852	91,852			0
00-1101003	JACKSONVILLE	FL		10/12/2005		2,751,131					0		101,600	101,600			0
00-1101025	MANHATTAN	KS		12/08/2005		2,367,680					0		84,388	84,388			0
00-1101031	PLANO	TX		12/01/2005		1,054,597					0		265,327	265,327			0
00-1101041	GARDEN CITY	GA		04/28/2006		2,413,553					0		121,539	121,539			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,493,817					0		86,231	86,231			0
00-1101137	FRANKFORT	IL		04/23/2007		2,597,532					0		35,930	35,930			0
00-1101152	CINCINNATI	OH		09/28/2006		745,805					0		99,889	99,889			0
00-1101157	MASPETH	NY		04/21/2006		900,549					0		30,117	30,117			0
00-1101197	COLUMBUS	OH		02/06/2007		6,076,958					0		83,131	83,131			0
00-1101214	MIAMI	FL		12/07/2006		9,125,158					0		130,135	130,135			0
00-1101244	CHANTILLY	VA		09/12/2006		9,673,958					0		106,035	106,035			0
00-1101419	AVON	MA		04/27/2007		303,487					0		30,331	30,331			0
00-1101456	BURLINGTON	WA		05/14/2007		1,400,013					0		134,825	134,825			0
00-1101475	LONGWOOD	FL		12/27/2007		3,264,034					0		250,482	250,482			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
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		3,026,817					0		80,650	80,650			0
00-1101509	ITHACA	NY		07/31/2007		3,709,584					0		42,194	42,194			0
00-1101512	BURR RIDGE	IL		12/03/2007		3,034,430					0		23,621	23,621			0
00-1101521	ATLANTA	GA		08/07/2007		9,441,091					0		76,861	76,861			0
00-1101525	AUSTIN	TX		07/18/2007		3,461,581					0		46,553	46,553			0
00-1101540	ORANGE	CA		08/29/2007		9,382,103					0		53,128	53,128			0
00-1101567	VARIOUS	PA		08/31/2007		6,100,183					0		527,676	527,676			0
00-1101568	VARIOUS	OH		08/31/2007		3,618,488					0		313,006	313,006			0
00-1101634	PITTSBURGH	PA		04/18/2008		2,156,298					0		49,813	49,813			0
00-1101650	BEDFORD	OH		09/26/2008		4,981,209					0		291,936	291,936			0
00-1101686	PITTSBURGH	PA		03/26/2010		563,957					0		48,197	48,197			0
00-1101695	KENT	WA		07/15/2010		2,791,228					0		107,382	107,382			0
00-1101700	HOUSTON	TX		09/01/2010		2,329,987					0		89,168	89,168			0
00-1101702	CLINTON	UT		10/08/2010		7,398,727					0		166,425	166,425			0
00-1101703	GLENSHAW	PA		01/27/2011		9,672,270					0		161,073	161,073			0
00-1101719	LOVELAND	OH		12/13/2010		350,511					0		81,165	81,165			0
00-1101722	SALT LAKE CITY	UT		12/27/2010		3,899,436					0		39,908	39,908			0
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,048,907					0		20,368	20,368			0
00-1101726	COLUMBUS	OH	S	12/29/2010		15,290,797					0		146,278	146,278			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,507,244					0		15,411	15,411			0
00-1101728	COLUMBUS	OH	S	06/08/2011		629,911					0		98,611	98,611			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		32,235,669					0		286,574	286,574			0
00-1101743	CHAPEL HILL	NC		11/15/2011		6,770,739					0		58,726	58,726			0
00-1101747	IRVINE	CA		05/02/2011		5,080,871					0		168,310	168,310			0
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,585,245					0		15,619	15,619			0
00-1101751	WOOD DALE	IL		05/05/2011		3,792,197					0		34,186	34,186			0
00-1101755	CLIFTON	VA		06/28/2011		24,495,068				106,346	106,346		76,012	76,012			0
00-1101756	NASHVILLE	TN		07/20/2011		7,106,751					0		112,174	112,174			0
00-1101760	WOOD DALE	IL		05/05/2011		2,052,461					0		30,033	30,033			0
00-1101761	WOOD DALE	IL		05/05/2011		4,377,164					0		39,459	39,459			0
00-1101762	WOOD DALE	IL		05/05/2011		3,328,258					0		30,003	30,003			0
00-1101763	CINCINNATI	OH		08/30/2011		12,778,112					0		123,863	123,863			0
00-1101765	CHICAGO	IL		08/31/2011		3,720,526					0		121,710	121,710			0
00-1101772	PARKER	CO		09/01/2011		13,614,387					0		88,974	88,974			0
00-1101776	ORANGE	CA		09/29/2011		3,599,488					0		129,378	129,378			0
00-1101777	ELON	NC		10/12/2018		1,910,599					0		17,462	17,462			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		17,015,630					0		113,747	113,747			0
00-1101784	SEATTLE	WA		09/30/2011		6,098,026					0		40,273	40,273			0
00-1101794	RALEIGH	NC		11/21/2011		4,156,035					0		28,464	28,464			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		3,982,806					0		37,040	37,040			0
00-1101800	CHICAGO	IL		11/30/2011		15,361,439					0		102,057	102,057			0
00-1101802	COLUMBUS	OH	S	12/01/2011		9,248,766					0		146,044	146,044			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
00-1101807	LAGRANGE	KY		12/14/2011		2,202,007					0		66,360	66,360			0
00-1101808	GAITHERSBURG	MD		12/13/2011		9,853,704				37,050	37,050		33,775	33,775			0
00-1101816	ATLANTA	GA		03/01/2012		39,406,334					0		407,203	407,203			0
00-1101825	REISTERSTOWN	MD		06/01/2012		5,013,038					0		74,001	74,001			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,272,444					0		59,460	59,460			0
00-1101828	DYER	IN		04/05/2012		1,160,737					0		49,524	49,524			0
00-1101830	PITTSBURGH	PA		05/03/2012		3,510,997					0		52,657	52,657			0
00-1101831	COMMACK	NY		04/25/2012		3,569,359					0		21,724	21,724			0
00-1101832	CENTEREACH	NY		06/29/2012		13,115,416					0		62,921	62,921			0
00-1101835	BRENTWOOD	TN		05/08/2012		5,057,187					0		46,976	46,976			0
00-1101838	ANN ARBOR	MI		04/27/2012		12,929,173					0		123,784	123,784			0
00-1101839	WASHINGTON	DC		09/17/2012		20,776,417					0		134,993	134,993			0
00-1101841	FORT WRIGHT	KY		10/12/2018		1,327,628					0		54,958	54,958			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		3,774,765					0		25,035	25,035			0
00-1101848	CINCINNATI	OH		07/20/2012		17,336,103					0		194,791	194,791			0
00-1101860	MILWAUKEE	WI		06/15/2012		8,172,673					0		126,171	126,171			0
00-1101863	MULLICA HILL	NJ		06/20/2012		3,782,626					0		56,428	56,428			0
00-1101865	COLUMBUS	OH		08/09/2012		6,011,701					0		53,029	53,029			0
00-1101869	IRVINE	CA		08/09/2012		24,950,604					0		174,427	174,427			0
00-1101870	PORTLAND	OR		09/25/2012		3,303,021					0		32,712	32,712			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,305,257					0		41,574	41,574			0
00-1101881	NASHVILLE	TN		09/10/2012		4,094,416					0		38,151	38,151			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,174,397					0		27,480	27,480			0
00-1101883	STUDIO CITY	CA		03/05/2013		4,078,672					0		26,999	26,999			0
00-1101884	BUFFALO GROVE	IL		08/21/2012		2,967,665					0		26,809	26,809			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		20,973,711					0		145,742	145,742			0
00-1101893	FORT WORTH	TX		10/01/2012		8,701,421					0		52,162	52,162			0
00-1101894	SCOTTSDALE	AZ	S	11/13/2012		18,776,589					0		269,035	269,035			0
00-1101895	CHARLESTON	SC		11/13/2012		6,365,697					0		55,221	55,221			0
00-1101900	BELLEVUE	WA		12/06/2012		10,133,793					0		90,774	90,774			0
00-1101901	NASHVILLE	TN		03/14/2013		4,801,477					0		44,228	44,228			0
00-1101904	WOODLAND	CA		10/24/2012		5,631,990					0		55,855	55,855			0
00-1101905	HERNDON	VA		10/26/2012		27,837,515				82,636	82,636		121,058	121,058			0
00-1101906	CHICAGO	IL		04/01/2013		9,731,199					0		142,606	142,606			0
00-1101909	IRVINE	CA		11/30/2012		38,682,065					0		264,660	264,660			0
00-1101912	COLUMBUS	OH	S	12/19/2012		20,986,163					0		383,786	383,786			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,030,597					0		13,981	13,981			0
00-1101914	LOGAN	UT		11/13/2012		4,630,000					0		31,480	31,480			0
00-1101920	CHANDLER	AZ		12/20/2012		5,060,941					0		46,783	46,783			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		10,078,256					0		244,828	244,828			0
00-1101922	JUANITA	WA		02/07/2013		6,700,111					0		55,989	55,989			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
00-1101924	TUSTIN	CA		12/05/2012		18,638,698					0		129,401	129,401			0
00-1101927	BRICK	NJ		12/12/2012		19,773,785					0		136,080	136,080			0
00-1101929	IRVINE	CA		01/03/2013		2,973,514					0		43,996	43,996			0
00-1101933	PITTSBURGH	PA		12/21/2012		5,433,991					0		50,328	50,328			0
00-1101935	WASHINGTON	DC		03/14/2013		16,700,488					0		164,064	164,064			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		14,237,605					0		96,098	96,098			0
00-1101944	OMAHA	NE		03/07/2013		4,780,052					0		31,588	31,588			0
00-1101946	MCLEAN	VA		08/02/2013		9,165,717					0		61,277	61,277			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,094,666					0		72,677	72,677			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		4,609,856					0		110,256	110,256			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,731,767					0		52,350	52,350			0
00-1101956	CHINO	CA		04/11/2013		5,076,732					0		70,951	70,951			0
00-1101957	CINCINNATI	OH		05/31/2013		15,955,951		3,028			3,028		144,204	144,204			0
00-1101958	PITTSBURGH	PA		03/22/2013		10,847,170					0		31,867	31,867			0
00-1101960	OMAHA	NE		04/03/2013		3,218,034					0		13,233	13,233			0
00-1101963	PORT ORANGE	FL		04/11/2013		5,874,999					0		34,798	34,798			0
00-1101964	BELLMORE	NY		04/24/2013		5,772,768					0		36,972	36,972			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,344,624					0		29,393	29,393			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		3,831,021					0		53,462	53,462			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,188,936					0		13,929	13,929			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,370,717					0		81,133	81,133			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		6,890,341					0		61,373	61,373			0
00-1101972	CHAPEL HILL	NC		05/17/2013		5,387,696					0		73,922	73,922			0
00-1101973	CAMERON PARK	CA		08/28/2013		9,967,265					0		62,342	62,342			0
00-1101975	SOMERVILLE	NJ		10/12/2018		5,412,832					0		37,052	37,052			0
00-1101977	ANN ARBOR	MI		07/01/2013		12,973,961					0		90,164	90,164			0
00-1101978	FREDERICK	MD		06/27/2013		27,371,683					0		164,915	164,915			0
00-1101979	SEATTLE	WA		08/01/2013		15,197,859					0		217,963	217,963			0
00-1101980	NASHVILLE	TN		07/02/2013		43,623,421					0		288,000	288,000			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		2,967,647					0		19,542	19,542			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013		6,143,532					0		42,268	42,268			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,197,952					0		49,263	49,263			0
00-1101989	SALEM	OR		08/05/2013		12,208,063					0		82,146	82,146			0
00-1101990	LADY LAKE	FL		05/30/2013		19,708,397					0		140,262	140,262			0
00-1101993	ROCHESTER	MN		10/01/2013		24,679,655					0		156,369	156,369			0
00-1101995	MENLO PARK	CA		06/10/2013		25,754,709					0		186,630	186,630			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		5,953,428					0		54,869	54,869			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,351,036					0		62,859	62,859			0
00-1102000	NEW BEDFORD	MA		08/12/2013		9,547,082					0		66,578	66,578			0
00-1102003	JUPITER	FL		09/17/2013		14,731,260					0		39,220	39,220			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		9,106,467					0		85,459	85,459			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		10,002,011					0		141,676	141,676			0

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	2	3					8	9	10	11	12	13					
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00-1102009	AVON	OH		08/22/2013		29,868,538					0		221,247	221,247			0
00-1102010	MANSFIELD	TX		11/25/2013		4,700,419					0		63,025	63,025			0
00-1102011	MANSFIELD	TX		11/25/2013		20,368,482					0		109,689	109,689			0
00-1102013	TULSA	OK		09/25/2013		18,236,818					0		108,419	108,419			0
00-1102015	BOSTON	MA		07/30/2013		12,375,404					0		118,605	118,605			0
00-1102016	ANN ARBOR	MI		08/01/2013		5,723,353					0		81,142	81,142			0
00-1102021	EVANSTON	IL		09/09/2013		2,126,524					0		17,870	17,870			0
00-1102024	LAS VEGAS	NV		10/11/2013		2,091,110					0		49,270	49,270			0
00-1102027	OWASSO	OK		10/10/2013		17,522,276					0		287,209	287,209			0
00-1102028	MOORE	OK		10/10/2013		13,705,949					0		224,655	224,655			0
00-1102029	BROKEN ARROW	OK		10/10/2013		8,210,885					0		134,585	134,585			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,460,206					0		37,708	37,708			0
00-1102031	PASADENA	CA		09/03/2013		2,123,908					0		17,956	17,956			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		8,225,231					0		201,293	201,293			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,389,509					0		75,204	75,204			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		8,637,073					0		64,423	64,423			0
00-1102038	LONE TREE	CO		08/29/2013		19,003,802					0		165,258	165,258			0
00-1102040	CARSON	CA		08/29/2013		3,792,689					0		33,313	33,313			0
00-1102041	SPARTANBURG	SC		10/23/2013		5,572,075					0		129,944	129,944			0
00-1102045	DENVER	CO		02/13/2014		34,203,587					0		194,121	194,121			0
00-1102046	EAST ISLIP	NY		11/21/2013		11,381,761					0		136,176	136,176			0
00-1102047	CHARLOTTESVILLE	VA		10/12/2018		2,685,794					0		15,489	15,489			0
00-1102050	CHINO	CA		12/30/2013		9,804,448					0		58,940	58,940			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,284,065					0		68,791	68,791			0
00-1102065	SEATTLE	WA		11/01/2013		3,830,515					0		22,733	22,733			0
00-1102066	TUKWILA	WA		11/01/2013		5,256,852		(4,742)			(4,742)		30,134	30,134			0
00-1102067	FARGO	ND		02/03/2014		3,532,869					0		79,381	79,381			0
00-1102068	PIKESVILLE	MD		10/30/2013		3,439,679					0		27,708	27,708			0
00-1102073	NORMAN	OK		11/07/2013		7,950,029					0		101,723	101,723			0
00-1102076	MISSION VIEJO	CA		11/19/2013		6,875,869					0		32,442	32,442			0
00-1102077	YUKON	OK		12/19/2013		20,540,340					0		104,788	104,788			0
00-1102084	WOODSTOCK	GA		01/09/2014		24,838,819					0		129,374	129,374			0
00-1102087	MADISON	WI		06/03/2014		10,496,528					0		54,809	54,809			0
00-1102088	MADISON	WI		02/03/2014		2,013,270					0		25,081	25,081			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014		3,980,184					0		21,309	21,309			0
00-1102092	SANDY	OR		04/07/2014		1,996,186					0		10,787	10,787			0
00-1102093	CHATTANOOGA	TN		02/07/2014		2,899,710					0		36,097	36,097			0
00-1102094	CHATTANOOGA	TN		02/07/2014		3,054,446					0		38,302	38,302			0
00-1102096	BALTIMORE	MD		11/12/2013		9,301,018					0		49,000	49,000			0
00-1102099	BEAVERTON	OR		12/10/2013		28,659,364					0		403,303	403,303			0
00-1102100	SAN DIEGO	CA		12/12/2013		7,071,817					0		56,893	56,893			0

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00-1102102	ONTARIO	CA		10/31/2013		6,408,057					0		51,440	51,440			0
00-1102106	CARROLLTON	TX		12/26/2013		10,122,274					0		51,969	51,969			0
00-1102107	ADDISON	IL		12/19/2013		5,286,695					0		45,150	45,150			0
00-1102108	WAUKEE	IA		12/20/2013		15,326,748					0		88,357	88,357			0
00-1102109	BROOKLYN	NY		12/20/2013		11,131,164					0		67,367	67,367			0
00-1102110	PITTSBURGH	PA		06/05/2014		20,015,843					0		159,193	159,193			0
00-1102111	FORT COLLINS	CO		01/23/2014		7,715,165					0		64,594	64,594			0
00-1102116	CHARLOTTE	NC		01/22/2014		47,492,497					0		276,698	276,698			0
00-1102117	BOSTON	MA		06/02/2014		21,660,680					0		124,898	124,898			0
00-1102121	AUBURN HILLS	MI		01/29/2014		15,939,871					0		105,058	105,058			0
00-1102128	ONTARIO	CA		04/22/2014		6,905,631					0		57,055	57,055			0
00-1102130	LONG BEACH	CA		10/12/2018		2,337,549					0		18,689	18,689			0
00-1102132	PITTSBURGH	PA		03/31/2014		8,061,915					0		84,691	84,691			0
00-1102133	BALTIMORE	MD		03/10/2014		49,736,534					0		821,612	821,612			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		6,571,203					0		108,304	108,304			0
00-1102138	CANONSBURG	PA		03/12/2014		10,098,918					0		121,517	121,517			0
00-1102139	ONTARIO	CA		04/10/2014		3,686,352					0		29,638	29,638			0
00-1102140	LA QUINTA	CA		02/28/2014		19,644,962					0		100,928	100,928			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		17,031,594					0		86,202	86,202			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,338,097					0		18,936	18,936			0
00-1102147	WALNUT CREEK	CA		09/29/2014		28,132,600					0		159,486	159,486			0
00-1102149	ANNAPOLIS	MD		06/10/2014		3,664,703					0		30,720	30,720			0
00-1102152	EDISON	NJ		06/12/2014		18,601,203					0		236,531	236,531			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,489,490					0		39,580	39,580			0
00-1102161	FULLERTON	CA		07/15/2014		6,500,857					0		33,061	33,061			0
00-1102163	STERLING	VA		06/04/2014		24,817,731					0		113,033	113,033			0
00-1102164	ITASCA	IL		07/29/2014		5,374,161					0		46,585	46,585			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		3,997,418					0		32,638	32,638			0
00-1102168	LEXINGTON	KY		06/18/2014		6,062,202					0		76,518	76,518			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,317,121					0		53,798	53,798			0
00-1102170	WATERLOO	IL		08/22/2014		5,214,263					0		64,861	64,861			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,037,178					0		17,683	17,683			0
00-1102173	LEXINGTON	KY		09/12/2014		8,570,738					0		106,684	106,684			0
00-1102179	COLUMBUS	OH		01/02/2015		2,078,196					0		30,285	30,285			0
00-1102183	VERONA	WI		10/12/2018		3,300,331					0		140,163	140,163			0
00-1102184	CHEVY CHASE	MD		07/29/2014		12,910,261					0		111,329	111,329			0
00-1102185	CHEVY CHASE	MD		07/29/2014		12,910,261					0		111,329	111,329			0
00-1102190	LOS ANGELES	CA		08/07/2014		20,169,260					0		99,227	99,227			0
00-1102193	OCALA	FL		09/11/2014		18,591,045					0		159,217	159,217			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,316,410					0		14,199	14,199			0
00-1102197	VISTA	CA		12/15/2014		3,093,564					0		33,367	33,367			0
00-1102198	VISTA	CA		12/15/2014		2,830,282					0		30,527	30,527			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
00-1102199	SAN DIEGO	CA		07/10/2014		9,515,572					0		104,966	104,966			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,129,340					0		78,671	78,671			0
00-1102206	GREENVILLE	SC		10/22/2014		11,270,920					0		29,870	29,870			0
00-1102208	SANTA CLARA	CA		12/04/2014		41,497,402					0		168,662	168,662			0
00-1102214	LONG BEACH	CA		09/24/2014		15,456,363					0		67,400	67,400			0
00-1102215	LEXINGTON	MA		11/03/2014		6,472,625					0		36,527	36,527			0
00-1102217	RICHMOND	VA		10/23/2014		29,789,624					0		178,864	178,864			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		6,941,069					0		59,486	59,486			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,347,235					0		63,055	63,055			0
00-1102230	NEWPORT	KY		10/15/2014		8,451,731					0		47,527	47,527			0
00-1102231	CINCINNATI	OH		01/28/2015		7,191,529					0		47,627	47,627			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		9,197,693					0		75,157	75,157			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,911,957					0		16,187	16,187			0
00-1102238	COLUMBUS	OH		09/30/2014		9,945,467					0		76,750	76,750			0
00-1102242	NASHVILLE	TN		11/14/2014		4,489,839					0		37,390	37,390			0
00-1102243	ROCKVILLE	MD		11/14/2014		24,883,713				81,763	81,763		121,443	121,443			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,560,941					0		26,419	26,419			0
00-1102249	JERICHO	NY		12/19/2014		14,012,830					0		85,007	85,007			0
00-1102256	DALLAS	TX		12/18/2014		5,182,239					0		41,621	41,621			0
00-1102257	COLUMBIA	SC		12/11/2014		12,434,205					0		75,118	75,118			0
00-1102258	STANTON	CA		12/04/2014		8,693,680					0		42,592	42,592			0
00-1102259	WALTHAM	MA		12/18/2014		9,553,529					0		82,261	82,261			0
00-1102260	BRANDYWINE	MD		10/12/2018		3,221,824					0		66,213	66,213			0
00-1102263	DERBY	KS		12/01/2014		7,957,392					0		169,626	169,626			0
00-1102265	FONTANA	CA		12/03/2014		4,614,118					0		56,760	56,760			0
00-1102266	SARTELL	MN		06/11/2015		14,210,205					0		113,455	113,455			0
00-1102267	RIVERSIDE	MO		03/12/2015		11,512,818					0		140,380	140,380			0
00-1102268	WESTPORT	CT		12/11/2014		8,588,509					0		52,101	52,101			0
00-1102269	WOODLAND	CA		12/04/2014		6,239,477					0		52,202	52,202			0
00-1102270	MADISON	WI		12/22/2014		29,214,672					0		164,785	164,785			0
00-1102271	COLUMBUS	OH	S	02/17/2015		38,189,821					0		463,632	463,632			0
00-1102272	COLUMBUS	OH	S	02/17/2015		14,943,843					0		181,421	181,421			0
00-1102274	EL SEGUNDO	CA		04/01/2015		22,985,185					0		182,807	182,807			0
00-1102275	BURKE	VA		12/16/2014		49,053,364				235,405	235,405		370,376	370,376			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		27,840,666					0		153,471	153,471			0
00-1102282	ADDISON	TX		12/18/2014		13,000,000				37,617	37,617		51,042	51,042			0
00-1102283	DALLAS	TX		12/18/2014		18,750,000				54,255	54,255		73,618	73,618			0
00-1102285	DUBLIN	OH		12/15/2015		26,630,516					0		134,446	134,446			0
00-1102290	TULSA	OK		03/02/2015		10,329,035					0		64,889	64,889			0
00-1102291	CARLSBAD	CA		01/16/2015		9,929,012					0		54,304	54,304			0
00-1102292	RICHMOND	VA		06/19/2015		29,480,743					0		168,536	168,536			0
00-1102293	SEATTLE	WA		12/30/2014		12,263,026					0		257,631	257,631			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
00-1102294	CHESAPEAKE	VA		12/18/2014		23,375,448					0		150,809	150,809			0
00-1102296	CLIVE	IA		06/22/2015		15,777,142					0		90,195	90,195			0
00-1102299	CANTON	MI		04/30/2015		13,238,061					0		59,742	59,742			0
00-1102302	CINCINNATI	OH		10/13/2015		20,224,373					0		99,600	99,600			0
00-1102307	NEW YORK	NY		05/15/2015		30,000,000				103,500	103,500		310,500	310,500			0
00-1102312	MIRA LOMA	CA		10/12/2018		2,454,200					0		20,420	20,420			0
00-1102316	ROCKVILLE	MD		06/01/2015		4,620,834					0		38,771	38,771			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015		42,698,014					0		476,605	476,605			0
00-1102322	CINCINNATI	OH		09/03/2015		22,547,957					0		167,840	167,840			0
00-1102323	ANN ARBOR	MI		07/01/2015		15,956,718					0		129,096	129,096			0
00-1102324	CANONSBURG	PA		02/27/2015		8,147,858					0		98,304	98,304			0
00-1102325	WILMINGTON	NC		10/12/2018		2,218,296					0		96,743	96,743			0
00-1102326	BURKE	VA		06/22/2015		14,789,642				69,137	69,137		113,305	113,305			0
00-1102328	CLEARWATER	FL		04/20/2015		3,744,657					0		45,297	45,297			0
00-1102330	DUBLIN	OH		04/20/2015		38,549,864					0		224,242	224,242			0
00-1102334	CINCINNATI	OH		09/17/2015		17,446,943					0		132,957	132,957			0
00-1102337	CHATSWORTH	CA		04/08/2015		8,733,019					0		76,117	76,117			0
00-1102340	CONCORD	NC		11/13/2015		16,357,231					0		305,627	305,627			0
00-1102341	CINCINNATI	OH		10/12/2018		5,776,593					0		250,635	250,635			0
00-1102343	BELLEVUE	WA		04/22/2016		10,451,333		(14,417)			(14,417)		55,436	55,436			0
00-1102344	BELLEVUE	WA		04/22/2016		7,112,424		(15,824)			(15,824)		52,937	52,937			0
00-1102348	SAN DIEGO	CA		08/03/2015		26,586,183					0		362,545	362,545			0
00-1102350	MELVILLE	NY		04/29/2015		9,062,607					0		56,557	56,557			0
00-1102352	COLUMBUS	OH	S	06/02/2015		10,295,352		2,048			2,048		129,516	129,516			0
00-1102353	PALO ALTO	CA		08/04/2015		3,293,716					0		64,895	64,895			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,056,178					0		58,374	58,374			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,241,884				32,675	32,675		67,399	67,399			0
00-1102361	CHEEKTOWAGA	NY		10/12/2018		3,040,319					0		60,182	60,182			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,479,772					0		77,102	77,102			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016		4,231,698					0		107,297	107,297			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,582,164					0		104,455	104,455			0
00-1102366	WILMINGTON	NC		06/18/2015		7,303,420					0		43,756	43,756			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,342,370					0		43,778	43,778			0
00-1102369	VANCOUVER	WA		12/31/2015		11,920,684					0		72,227	72,227			0
00-1102373	MARYSVILLE	WA		05/08/2015		2,648,104					0		52,659	52,659			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,289,564					0		43,903	43,903			0
00-1102380	SAN ANTONIO	TX		05/07/2015		19,468,168					0		93,654	93,654			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		23,771,407					0		201,574	201,574			0
00-1102382	DUNWOODY	GA		06/01/2015		20,844,241					0		131,805	131,805			0
00-1102384	ROCHESTER	MN		10/12/2018		9,482,714					0		177,912	177,912			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,287,201					0		17,704	17,704			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
00-1102386	ST SIMONS ISLAND	GA		06/26/2015		11,364,139					0		53,176	53,176			0
00-1102387	VISTA	CA		07/01/2015		3,172,612					0		35,690	35,690			0
00-1102388	LADUE	MO		09/18/2015		3,592,423					0		27,426	27,426			0
00-1102391	FISHERS	IN		09/09/2015		29,268,876					0		150,011	150,011			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,319,645					0		27,616	27,616			0
00-1102394	ANN ARBOR	MI		07/31/2015		31,084,592					0		251,393	251,393			0
00-1102397	DRAPER	UT		07/30/2015		10,120,747					0		72,699	72,699			0
00-1102408	AUSTIN	TX		09/10/2015		5,626,520					0		31,897	31,897			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,249,445					0		34,759	34,759			0
00-1102423	MOORE	OK		11/18/2015		9,640,012					0		47,995	47,995			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		16,834,751					0		88,242	88,242			0
00-1102439	CONYERS	GA		10/15/2015		11,113,292					0		128,284	128,284			0
00-1102460	BROOKFIELD	WI		12/03/2015		23,189,242					0		119,255	119,255			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,287,258					0		49,341	49,341			0
00-1102462	TEMPE	AZ		03/28/2016		11,637,253					0		421,915	421,915			0
00-1102465	SAN DIEGO	CA		05/03/2016		6,208,588					0		30,592	30,592			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,757,831					0		20,702	20,702			0
00-1102475	SANTA CLARA	CA		12/09/2015		13,458,487					0		47,729	47,729			0
00-1102487	MALDEN	MA		10/12/2018		3,070,305					0		35,098	35,098			0
00-1102491	MERIDIAN	ID		02/01/2016		9,058,771					0		68,214	68,214			0
00-1102512	LAKESIDE	CA		11/01/2016		8,204,529					0		74,954	74,954			0
00-1102519	ROCKVILLE	MD		02/24/2016		2,893,396					0		22,494	22,494			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		9,122,879					0		57,021	57,021			0
00-1102530	COLUMBUS	OH	S	07/07/2016		17,585,037					0		196,646	196,646			0
00-1102531	COLUMBUS	OH	S	07/07/2016		15,386,907					0		172,065	172,065			0
00-1102532	COLUMBUS	OH	S	07/07/2016		10,990,648					0		122,904	122,904			0
00-1102535	CINCINNATI	OH		09/30/2016		23,892,317					0		161,817	161,817			0
00-1102542	MAUMEE	OH		07/25/2016		13,293,175					0		70,527	70,527			0
00-1102546	CERRITOS	CA		05/02/2016		11,353,550					0		119,102	119,102			0
00-1102558	FULLERTON	CA		06/30/2016		21,850,244					0		126,984	126,984			0
00-1102561	ANAHEIM	CA		06/30/2016		6,708,817					0		38,989	38,989			0
00-1102563	COSTA MESA	CA		06/30/2016		14,209,647					0		82,580	82,580			0
00-1102565	COSTA MESA	CA		06/30/2016		21,384,354					0		124,277	124,277			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		9,131,445					0		53,068	53,068			0
00-1102573	LAS VEGAS	NV		12/01/2016		9,010,780					0		66,794	66,794			0
00-1102574	ATLANTA	GA		07/26/2016		16,896,377					0		80,030	80,030			0
00-1102584	EMERYVILLE	CA		06/10/2016		28,000,000					0		87,035	87,035			0
00-1102587	DALLAS	TX		09/30/2016		10,160,430					0		54,991	54,991			0
00-1102589	ROMULUS	MI		05/27/2016		12,680,753					0		61,539	61,539			0
00-1102590	CHARLOTTE	NC		06/06/2016		7,765,653					0		25,749	25,749			0
00-1102601	RICHMOND	VA		06/30/2016		2,601,895					0		19,839	19,839			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017		4,742,458					0		76,642	76,642			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
00-1102606	CHARLOTTE	NC		07/12/2016		7,675,490					0		42,845	42,845			0
00-1102620	PORTLAND	OR		08/25/2016		7,759,806					0		41,269	41,269			0
00-1102621	COLUMBUS	OH		10/12/2018		2,355,913					0		30,375	30,375			0
00-1102622	CHARLOTTE	NC		12/09/2016		22,246,101					0		244,302	244,302			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		15,476,573					0		115,585	115,585			0
00-1102625	CHATTANOOGA	TN		10/14/2016		7,789,269					0		84,433	84,433			0
00-1102626	ATLANTA	GA		07/27/2016		11,617,867					0		55,679	55,679			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017		7,734,147					0		92,014	92,014			0
00-1102638	MARIETTA	GA		08/08/2016		8,676,156					0		68,445	68,445			0
00-1102639	GAINESVILLE	GA		08/08/2016		11,598,651					0		91,500	91,500			0
00-1102640	WAKE FOREST	NC		08/08/2016		8,584,828					0		67,724	67,724			0
00-1102642	DURHAM	NC		10/25/2016		8,411,361					0		51,020	51,020			0
00-1102645	BEAVERTON	OR		10/27/2016		8,532,889					0		69,198	69,198			0
00-1102661	BURBANK	CA		12/07/2016		19,637,757					0		102,403	102,403			0
00-1102671	CHICAGO	IL		10/11/2016		7,039,548					0		40,251	40,251			0
00-1102677	ISSAQUAH	WA		11/23/2016		10,339,686					0		59,192	59,192			0
00-1102679	ANN ARBOR	MI		12/09/2016		17,962,044				171,500	171,500		39,365	39,365			0
00-1102680	AUSTIN	TX		12/19/2016		33,665,430					0		183,599	183,599			0
00-1102681	VANCOUVER	WA		06/16/2017		14,300,037					0		176,681	176,681			0
00-1102687	SANTA CLARA	CA		09/19/2018		14,959,113					0		63,234	63,234			0
00-1102688	CHARLOTTE	NC		06/16/2017		37,469,885					0		173,567	173,567			0
00-1102689	MACON	GA		02/06/2017		10,715,616					0		52,936	52,936			0
00-1102690	WAYZATA	MN		01/05/2017		6,676,715					0		49,767	49,767			0
00-1102691	ROCKVILLE	MD		04/03/2017		6,554,369					0		46,509	46,509			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017		14,738,170				51,556	51,556		44,077	44,077			0
00-1102705	TUSTIN	CA		10/12/2018		3,463,582					0		31,327	31,327			0
00-1102707	SEATTLE	WA		04/11/2017		11,000,000					0		47,865	47,865			0
00-1102709	CORONA	CA		03/10/2017		8,062,900					0		42,892	42,892			0
00-1102710	CARSON	CA		03/10/2017		3,022,286					0		15,979	15,979			0
00-1102711	ONTARIO	CA		09/01/2017		5,562,732					0		28,242	28,242			0
00-1102713	HAWTHORNE	CA		04/17/2017		1,660,146					0		8,826	8,826			0
00-1102714	ONTARIO	CA		09/01/2017		6,234,096					0		31,651	31,651			0
00-1102722	ATLANTA	GA		04/11/2017		17,000,000					0		72,676	72,676			0
00-1102723	MADISON	WI		04/26/2017		3,548,319					0		49,206	49,206			0
00-1102727	CHARLESTON	SC		05/22/2017		16,253,050					0		161,805	161,805			0
00-1102731	DERBY	KS		06/01/2017		7,127,507					0		148,078	148,078			0
00-1102734	WASHINGTON	DC		05/31/2017		24,500,000					0		116,090	116,090			0
00-1102740	MEMPHIS	TN		08/16/2017		13,583,562					0		108,972	108,972			0
00-1102758	WOOD DALE	IL		09/01/2017		4,295,174					0		36,353	36,353			0
00-1102759	MOBILE	AL		08/08/2017		12,949,731					0		86,240	86,240			0
00-1102771	RANCHO DOMINGEZ	CA		10/12/2018		4,705,479					0		33,735	33,735			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
00-1102772	NORTHBROOK	IL		08/10/2017		14,742,014					0		149,275	149,275			0
00-1102782	LAS VEGAS	NV		09/14/2017		5,686,967					0		38,709	38,709			0
00-1102802	MOUNT PLEASANT	SC		06/10/2019		9,033,420					0		18,190	18,190			0
00-1102805	SUN PRAIRIE	WI		11/15/2017		5,126,351					0		49,832	49,832			0
00-1102811	OREM	UT		01/08/2018		5,741,920					0		37,545	37,545			0
00-1102813	BEDFORD	NH		03/15/2018		8,250,000					0		49,178	49,178			0
00-1102825	NAPLES	FL		12/05/2017		8,579,431					0		58,377	58,377			0
00-1102836	WHITTIER	CA		12/18/2017		20,960,791					0		144,068	144,068			0
00-1102845	LAS VEGAS	NV		02/28/2018		4,288,912					0		62,451	62,451			0
00-1102848	JERICHO	NY		07/17/2018		16,000,000					0		22,323	22,323			0
00-1102857	NEW YORK	NY		04/12/2018		10,000,000				70,354	70,354		16,924	16,924			0
00-1102858	INDIANAPOLIS	IN		04/25/2018		10,000,000					0		42,750	42,750			0
00-1102864	SAN FRANCISCO	CA		05/09/2018		19,483,478					0		91,169	91,169			0
00-1102869	HARTLAND	WI		06/22/2018		6,424,416					0		58,029	58,029			0
00-1102878	SALT LAKE CITY	UT		05/31/2018		10,181,032					0		91,838	91,838			0
00-1102879	MARLTON	NJ		06/26/2018		24,174,113				83,547	83,547		125,629	125,629			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		4,859,988					0		27,970	27,970			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		14,629,697					0		69,013	69,013			0
00-1102888	WARMINSTER	PA		06/25/2018		10,490,027					0		95,219	95,219			0
00-1102892	SALT LAKE CITY	UT		06/26/2018		19,460,122					0		100,856	100,856			0
00-1102893	INDIANAPOLIS	IN		08/14/2018		19,486,966					0		108,667	108,667			0
00-1102907	WESTERVILLE	OH		09/07/2018		15,827,232					0		95,612	95,612			0
00-1102911	TAMPA	FL		09/05/2018		24,521,004					0		108,251	108,251			0
00-1102914	PATCHOGUE	NY		10/12/2018		29,260,057					0		297,324	297,324			0
00-1102927	SANTA ANA	CA		02/01/2019		9,862,459					0		43,169	43,169			0
00-1102928	LAKE FOREST	CA		03/18/2019		5,933,986					0		25,801	25,801			0
00-1102929	CARSON	CA		03/11/2019		5,538,606					0		24,000	24,000			0
00-1102936	SENECA	SC		12/21/2018		9,809,188					0		23,803	23,803			0
00-1102942	NEW YORK	NY		12/12/2018		9,853,183					0		42,048	42,048			0
00-1102945	COCONUT CREEK	FL		02/28/2019		32,596,566					0		140,524	140,524			0
00-1102953	ORLANDO	FL		03/18/2019		3,939,661					0		10,280	10,280			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019		14,816,295					0		63,982	63,982			0
00-1102970	OAKWOOD	GA		04/12/2019		9,572,014					0		57,046	57,046			0
00-1102971	ATLANTA	GA		04/12/2019		3,157,717					0		18,845	18,845			0
00-1102978	BURKE	VA		04/11/2019		2,971,533				20,411	20,411		17,074	17,074			0
00-1102990	BOSTON	MA		06/06/2019		4,894,836					0		65,044	65,044			0
00-1102991	SPRING HILL	FL		08/16/2019		6,233,238					0		36,899	36,899			0
00-1102992	COLUMBUS	GA		08/16/2019		4,530,010					0		26,816	26,816			0
00-1102997	PITTSBURGH	PA		08/01/2019		29,661,580					0		261,429	261,429			0
00-1103007	LOVELAND	OH		07/31/2019		4,971,750					0		21,892	21,892			0
00-1103008	MASON	OH		07/31/2019		11,331,479					0		52,953	52,953			0
00-1103011	COLUMBUS	OH		09/20/2019		3,297,642					0		80,642	80,642			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
00-1103036	SCOTTSDALE	AZ		09/30/2019		16,947,526					0		80,753	80,753			0
00-1103044	SANDY	OR		10/15/2019		6,989,401					0		32,594	32,594			0
00-1103047	CORAL GABLES	FL		09/09/2019		26,849,195					0		232,370	232,370			0
00-1103052	SALT LAKE CITY	UT		12/13/2019		6,000,000					0		27,813	27,813			0
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		5,000,000					0		23,377	23,377			0
00-1103093	OAKLAND	CA		12/16/2019		24,000,000					0		113,364	113,364			0
00-1103098	COMSTOCK PARK	MI		12/06/2019		9,000,000					0		43,241	43,241			0
00-1103102	NEW YORK	NY		12/09/2019		20,000,000					0		103,055	103,055			0
00-1103103	FAIRFIELD	CA		01/10/2020							0		32,915	32,915			0
00-1103108	PHILADELPHIA	PA		02/14/2020							0		47,359	47,359			0
00-1103112	NEW YORK	NY		01/30/2020							0		82,138	82,138			0
00-1103122	WALPOLE	MA		02/19/2020							0		92,272	92,272			0
00-1103128	CARY	NC		03/11/2020							0		25,112	25,112			0
00-1103137	BEAVERTON	OR		06/01/2020							0		141,880	141,880			0
00-9000144	ROCK HILL	SC		08/01/2002		96,694					0		2,798	2,798			0
03-0310337	HOUSTON	TX		09/30/1997		1,161,314					0		352,927	352,927			0
03-0310442	HOUSTON	TX		09/30/1997		68,032					0		20,676	20,676			0
03-4000027	NAUGATUCK	CT		09/10/1996		970,971					0		135,682	135,682			0
99-0000065	DALLAS	TX		12/20/2017		19,327,967				563,888	563,888		632,353	632,353			0
0299999. Total - Mortgages With Partial Repayments						5,042,880,340	0	(29,905)	0	1,801,640	1,771,734	0	49,584,105	49,584,105	0	0	0
0599999. Total Mortgages						5,091,259,945	0	(29,905)	0	1,801,640	1,771,734	0	96,714,186	96,723,279	0	9,094	9,094

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 Desig-nation and Admini-strative 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												
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management		06/23/2017	2		(4,334)		7,629,906	0.800
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		290,253		7,182,599	0.230
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	2	116,279			16,953,489	0.500
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		21,901		1,471,536	2.500
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM	Oaktree Capital Management		06/18/2018	3		1,500,000		4,500,000	0.130
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		35,427		1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2		18,792		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								116,279	1,862,039	0	40,495,232	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Advent International GPE IX, LP	Grand Cayman	CYM	Advent International		10/21/2019	3		403,124		2,428,125	0.020
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management Inc		03/20/2020	3	50,239			6,935,521	0.800
	Blackstone Infrastructure Partners, L.P.	New York	NY	Blackstone Group		03/14/2019	3		697,867		12,368,287	0.210
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Brookfield Asset Management Inc		11/05/2019	3		1,540,423		7,020,166	0.070
	Clearlake Capital Partners VI	Santa Monica	CA	Clearlake Capital		05/22/2020	3	178,963			3,882,331	0.070
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP		07/25/2017	3		7,291		-	13.280
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP		06/11/2018	3		920,000		9,692,643	0.210
	FP Solar Finance LP	New York	NY	Fundamental Advisors		07/30/2020	3	3,313,800			9,686,200	11.210
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners		10/23/2019	3		72,669		15,996,144	0.080
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC		05/04/2018	3		652,500		2,044,998	0.100
	L Catterton Partners IX, L.P.	Greenwich	CT	Catterton Management Company, LLC		05/22/2020	3	283,530			3,500,262	0.100
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners		12/06/2018	3		201,296		5,368,844	0.170
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital Management		05/05/2016	3		102,000		183,000	2.670
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management		11/28/2018	3		102,960		820,000	2.000
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	950,000			12,711,000	1.900
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company		05/23/2017	2		1,038,104		3,884,514	2.520
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG		10/01/2019	3		165,117		2,464,793	0.120
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Partners		10/01/2019	3		81,556		2,080,685	0.020
	Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners, LLC		07/28/2020	3	51,593			2,948,407	0.080
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners Inc		10/30/2019	3		524,481		3,852,230	0.500
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2		312,742		4,364,919	4.180
	ZMC III, L.P.	New York	NY	Zelnick Media Capital LLC		01/03/2020	3	4,801			2,108,114	0.340
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,832,926	6,822,130	0	114,341,183	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			118,902		-	0.170
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners		12/21/2018			114,365		16,628,851	1.000
	Bell Institutional Fund VII, L.P.	Dover	DE	Bell Partners		10/30/2019			389,525		6,844,851	0.840
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011			(1,180)		-	33.330
	Crow Holdings Multi-Family Build-To-Hold Fund, LP	Dover	DE	Crow Holdings Capital Partners, LLC		06/25/2019			1,552,502		2,803,135	5.360
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			16,511		1,020,860	0.670

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 Desig-nation and Admini-strative 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								
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Crow Holdings Capital Partners, LLC		09/24/2018			135,977		1,971,246	0.750
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Dermody Properties		08/28/2020		2,545,259			168,444	2.420
	DivcoWest Fund V, L.P	Dover	DE	DivcoWest Fund V GP, L.P		06/23/2017			965,733		3,830,946	0.950
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP		04/15/2016			593,250		6,783,825	1.200
	Harrison Street Real Estate Partners VII, L.P	Dover	DE	Harrison Street		03/12/2019			651,992		6,376,938	0.770
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			5,082,630		7,098,743	18.000
	HSREP VII Co-Investment, L.P	New York	NY	Harrison Street		05/02/2019			500,000		1,127,580	1.410
	Madison Realty Capital Debt Fund V, LP	Dover	DE	Madison Realty Capital		03/27/2020		(8,470)			8,409,813	0.590
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017			3,000,000		21,807,000	3.750
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP		09/18/2018			360,000		7,745,282	1.670
	Related Real Estate Fund III, LP	Dover	DE	Related Real Estate		08/28/2020		803,040			9,412,709	0.520
	US Government Building Open-End Feeder 1, LP	San Antonio	TX	USAA Equity Advisors		03/01/2019			117,122		-	1.440
	US Office Development Program, L.P	Wilmington	DE	ODP GP, LLC		12/02/2014			345,475		7,266,240	5.130
	US Regional Logistics Program II, L.P	Dover	DE	US RLP GP, LLC		01/12/2018			1,200,000		12,200,000	20.000
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016			89,285		7,026,759	1.000
	Waterton Residential Property Venture XIII, L.P	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017			184,884		2,993,702	2.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								3,339,829	15,416,973	0	131,516,924	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			1,609,657		-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	1,609,657	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC		12/21/2015			337,305		689,714	15.600
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8		12/20/2013			2,091,412		460,082	98.990
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP	Cleveland	OH	RBC Tax Credit IV LLC		10/27/2017			1,323,035		8,951,112	12.990
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC		09/23/2010			69,028		-	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC		05/15/2015			69,564		258,439	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	3,890,344	0	10,359,347	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			(145,042)		-	0.010
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	(145,042)	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2018-A LLC	Columbus	OH	Nationwide Life Insurance Company		03/14/2018			86,043		161,516	0.010
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated								0	86,043	0	161,516	XXX
4899999. Subtotal - Unaffiliated								8,289,034	27,991,486	0	296,712,686	XXX
4999999. Subtotal - Affiliated								0	1,550,658	0	161,516	XXX
5099999. Totals								8,289,034	29,542,144	0	296,874,202	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		09/17/2015	09/29/2020	708,421					0		708,421	708,421			0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY		11/13/2014	08/25/2020	78,357					0		78,357	78,357			0	
	Ares Private Credit Solutions, L.P.	Wilmington	DE		06/23/2017	08/13/2020	151,251					0		151,251	151,251			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE		06/03/2016	09/22/2020	129,318					0		129,318	129,318			0	
	ICG SDP Fund 3B	Grand Duchy	LUX		03/22/2018	08/27/2020	606,713					0		606,713	606,713			0	
	ICG SDP Fund 4B	Grand Duchy	LUX		03/31/2020	08/28/2020	1,469,768					0		1,469,768	1,469,768			0	
	Newstone Capital Partners III, LP	Wilmington	DE		09/20/2016	09/18/2020	1,206,305					0		1,206,305	1,206,305			0	
	Owl Rock First Lien Insurance Fund, LP	New York	NY		03/28/2019	08/14/2020	99,194					0		99,194	99,194			0	
	TCW Direct Lending LLC	Dover	DE		03/20/2015	09/29/2020	3,911,159					0		3,911,159	3,911,159			0	
	TCW Direct Lending VII, LLC	Los Angeles	CA		05/14/2018	07/29/2020	342,216					0		342,216	342,216			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA		06/01/2016	08/07/2020	35,427					0		35,427	35,427			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE		05/10/2017	09/16/2020	94,343					0		94,343	94,343			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							8,832,472	0	0	0	0	0	0	8,832,472	8,832,472	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN		03/20/2020	09/25/2020	9,428					0		9,428	9,428			0	
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN		11/05/2019	09/18/2020	825,571					0		825,571	825,571			0	
	Clearlake Capital Partners VI	Santa Monica	CA		05/22/2020	08/12/2020	5,108					0		5,108	5,108			0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY		07/25/2017	08/14/2020	191,091					0		191,091	191,091			0	
	Dyal Capital Partners IV	New York	NY		06/11/2018	07/30/2020	84,989					0		84,989	84,989			0	
	Fundamental Partners III, L.P.	Wilmington	DE		05/18/2017	09/25/2020	906,345					0		906,345	906,345			0	
	GTCR XII, L.P.	New York	NY		05/04/2018	07/10/2020	8,854					0		8,854	8,854			0	
	Landmark Equity Partners XVI, LP	Wilmington	DE		12/06/2018	09/30/2020	19,480					0		19,480	19,480			0	
	Peppertree Capital Fund VII, LP	Wilmington	DE		11/28/2018	08/03/2020	22,960					0		22,960	22,960			0	
	Riverside Strategic Capital Fund I, L.P.	New York	NY		05/23/2017	09/25/2020	5,858					0		5,858	5,858			0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE		10/30/2019	09/30/2020	876,950					0		876,950	876,950			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,956,634	0	0	0	0	0	0	2,956,634	2,956,634	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC	Columbus	OH		08/11/2015	09/30/2020	184,000,000					0		184,000,000	184,000,000	-	-	0	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							184,000,000	0	0	0	0	0	0	184,000,000	184,000,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD		02/21/2019	09/30/2020	118,902					0		118,902	118,902			0	
	Almanac Realty Securities VIII, L.P.	Dover	DE		12/21/2018	08/18/2020	24,316					0		24,316	24,316			0	
	Bell Institutional Fund VI, LLC	Dover	DE		06/15/2017	07/30/2020	53,118					0		53,118	53,118			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA		12/10/2015	07/31/2020	35,875					0		35,875	35,875			0	
	CCP NI Master Tenant LLC	Santa Monica	CA		07/31/2015	07/31/2020	24,324					0		24,324	24,324			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE		05/01/2015	09/24/2020	639,380					0		639,380	639,380			0	
	Crow Holdings Realty Partners VIII, LP	Dover	DE		09/24/2018	09/21/2020	691,152					0		691,152	691,152			0	
	DivcoWest Fund V, L.P.	Dover	DE		06/23/2017	08/19/2020	984,672					0		984,672	984,672			0	
	Madison Realty Capital Debt Fund V, LP	Dover	DE		03/27/2020	07/30/2020	156,418					0		156,418	156,418			0	
	Nationwide Sol 1 LLC	Washington	DC		07/21/2016	08/13/2020	58,634					0		58,634	58,634			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
	PCCP Credit IX, LP	Dover	DE		03/28/2017	09/30/2020	620,264					0		620,264	620,264			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY		09/01/2016	07/08/2020	498,750					0		498,750	498,750			0	
	Related Real Estate Fund III, LP	Dover	DE		08/28/2020	08/27/2020	215,749					0		215,749	215,749			0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC		07/25/2014	07/29/2020	98					0		98	98			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC		06/30/2015	07/29/2020	80,176					0		80,176	80,176			0	
	SunE DGS Master Tenant LLC	Wilmington	DE		12/30/2013	09/16/2020	165,165					0		165,165	165,165			0	
	US Regional Logistics Program, L.P.	Dover	DE		10/18/2016	08/04/2020	1,066,666					0		1,066,666	1,066,666			0	
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE		05/18/2016	07/29/2020	89,284					0		89,284	89,284			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE		11/03/2017	08/07/2020	197,792					0		197,792	197,792			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,720,735	0	0	0	0	0	0	5,720,735	5,720,735	0	0	0	0
4899999. Subtotal - Unaffiliated							17,509,841	0	0	0	0	0	0	17,509,841	17,509,841	0	0	0	0
4999999. Subtotal - Affiliated							184,000,000	0	0	0	0	0	0	184,000,000	184,000,000	0	0	0	0
5099999. Totals							201,509,841	0	0	0	0	0	0	201,509,841	201,509,841	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									
000000 00 0	Argentina (Republic of) Nt 1.000% 07/0	D	09/10/2020	Taxable Exchange		9,703	19,616		5FE
000000 00 0	Argentina (Republic of) Nt 0.125% 01/0	D	09/10/2020	Taxable Exchange		154,590	349,551		5FE
040114 HS 2	Argentina (Republic of) Sr Nt 0.125% 0	D	09/10/2020	Taxable Exchange		537,306	1,089,310	23	5FE
040114 HT 0	Argentina (Republic of) Sr Nt 0.125% 0	D	09/30/2020	Direct		182,556	517,223	39	5FE
040114 HX 1	Argentina (Republic of) Sr Nt 1.000% 0	D	09/10/2020	Taxable Exchange		18,972	37,848	6	5FE
74446T 2C 6	PTT Treasury Centre Sr Nt 3.700% 07/16	D	07/09/2020	Direct		400,000	400,000		2FE
1099999.	Total - Bonds - All Other Government					1,303,127	2,413,548	68	XXX
Bonds - U.S. Special Revenue and Special Assessment									
16772P CJ 3	Chicago IL Transit Auth Rev Txbl-Ref-Ser		08/28/2020	Goldman Sachs & Company		750,000	750,000		1FE
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50		09/10/2020	Various		236,129,634	224,569,001	274,006	1
3133A8 MD 6	FHLMC Pool #QB2156 2.500% 08/25/50		08/26/2020	Citigroup		105,187,500	100,000,000	180,556	1
3137B3 NA 2	FHLMC REMIC Ser K030 Cl A2 3.250% 04/2		07/14/2020	Morgan Stanley & Co LLC		2,537,117	2,380,000	3,438	1
31418D SJ 2	FNMA Pool #MA4120 2.500% 09/25/50		08/13/2020	Morgan Stanley & Co LLC		115,809,375	110,000,000	122,222	1
442349 EK 8	Houston TX Arpt Sys Rev Txbl Ref Ser C		09/18/2020	Morgan Stanley & Co LLC		820,000	820,000		1FE
442349 ES 1	Houston TX Arpt Sys Rev Txbl Ref Ser C		09/18/2020	Morgan Stanley & Co LLC		2,163,000	2,163,000		1FE
442349 ET 9	Houston TX Arpt Sys Rev Txbl Ref Ser C		09/18/2020	Morgan Stanley & Co LLC		1,547,000	1,547,000		1FE
875301 HT 3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-		08/27/2020	JP Morgan Securities LLC		615,000	615,000		1FE
875301 HU 0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-		08/27/2020	JP Morgan Securities LLC		1,310,000	1,310,000		1FE
875301 HV 8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-		08/27/2020	JP Morgan Securities LLC		1,005,000	1,005,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					467,873,626	445,159,001	580,222	XXX
Bonds - Industrial and Miscellaneous									
002824 BE 9	Abbott Labs Sr Nt 3.400% 11/30/23		07/07/2020	Various		10,918,968	10,000,000	35,077	1FE
00287Y AP 4	Abbvie Inc Sr Nt 3.200% 11/06/22		08/05/2020	Bank of America BISD Dealer		5,064,336	4,800,000	38,827	2FE
00287Y BL 2	Abbvie Inc Sr Nt 2.300% 11/21/22		07/21/2020	BNP Paribas Securities Corp		6,489,187	6,250,000	24,757	2FE
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		09/23/2020	Interest Capitalization		29,820	29,820		6FE
01882Y AA 4	Alliant Energy Finance Sr Nt 3.750% 06		07/21/2020	Wells Fargo Securities LLC		10,538,288	9,750,000	38,594	2FE
02588Q AB 4	American Express Cr Acct M Tr LBASS Ser		07/21/2020	Lloyds Securities Inc		6,871,734	6,600,000	4,209	1FE
03027X AY 6	American Tower Corp Sr Nt 3.700% 10/15		09/10/2020	Bank of America BISD Dealer		1,391,140	1,244,000	19,050	2FE
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser		07/14/2020	Deutsche Bank Capital		2,747,896	2,748,000		1FE
04018N AA 9	ARES CLO Ltd CLO Ser 2020-56A Cl A1 1		09/21/2020	Goldman Sachs & Company		44,700,000	44,700,000		1Z
04018N AE 1	ARES CLO Ltd CLO Ser 2020-56A Cl B 1.9		09/21/2020	Goldman Sachs & Company		49,800,000	49,800,000		1Z
045054 AL 7	Ashtead Capital Inc Sr Sec Nt 4.250% 1		09/21/2020	Various		218,288	205,000	3,306	2FE
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		07/29/2020	Credit Suisse Securities LLC		2,218,322	2,139,753	5,009	1FM
05608Q AA 5	Crown Parent 1st Lien Bd 4.250% 01/31/		07/23/2020	Goldman Sachs & Company		1,308,000	1,308,000		4FE
06406F AD 5	Bank of NY Mellon Corp Sr MTN 2.200% 0		08/03/2020	Toronto Dominion		5,150,194	4,900,000	50,606	1FE
06406R AC 1	Bank of NY Mellon Corp Sr MTN 2.661% 0		07/23/2020	Us Bancorp Investments Inc		4,780,964	4,600,000	24,141	1FE
06540Y AA 7	BANK CMBS Ser 2020-BN28 Cl A1 0.628% 0		09/21/2020	Wells Fargo Securities LLC		1,999,996	2,000,000	1,012	1FE
06762C AA 6	Babson CLO Ltd CLO Ser 2020-2A Cl A1 1		09/29/2020	Morgan Stanley & Co LLC		42,800,000	42,800,000		1Z
06762C AE 8	Babson CLO Ltd CLO Ser 2020-2A Cl B1 1		09/29/2020	Morgan Stanley & Co LLC		19,500,000	19,500,000		1Z
07274N AE 3	Bayer US Finance II LLC Sr Nt 3.875% 1		09/01/2020	Various		48,771,356	44,470,000	314,509	2FE
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1		09/21/2020	Citigroup		1,279,979	1,280,000	648	1FE
08162W BC 9	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A5		09/21/2020	Citigroup		2,368,895	2,300,000	3,428	1FE
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1		07/23/2020	Deutsche Bank Capital		916,996	917,000	669	1FE
085770 AA 3	Berry Global Escrow Corp 1st Lien 4.87		07/06/2020	Goldman Sachs & Company		154,688	150,000	3,514	3FE
09261W AQ 7	Blackrock DLF IX CLO Ser 2020-1 Sub Nt		09/17/2020	Direct		759,458	759,458		2Z
110122 CN 6	Bristol-Myers Squibb Co Sr Nt 3.200% 0		07/17/2020	Tax Free Exchange		5,168,445	5,000,000	14,222	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
110122 CP 1	Bristol-Myers Squibb Co Sr Nt 3.400% 0		07/17/2020	Tax Free Exchange		63,821,542	63,500,000	1,025,525	1FE
110122 CR 7	Bristol-Myers Squibb Co Sr Nt 4.250% 1		07/17/2020	Tax Free Exchange		34,427,489	33,500,000	320,344	1FE
110122 CT 3	Bristol-Myers Squibb Co Sr Nt 3.950% 1		07/17/2020	Tax Free Exchange		17,053,072	17,000,000	171,606	1FE
110122 CW 6	Bristol-Myers Squibb Co Sr Nt 3.250% 0		07/17/2020	Tax Free Exchange		36,733,871	36,700,000	503,606	1FE
110122 DC 9	Bristol-Myers Squibb Co Sr Nt 3.875% 0		07/17/2020	Tax Free Exchange		19,893,345	20,000,000	327,222	1FE
110122 DH 8	Bristol-Myers Squibb Co Sr Nt 4.625% 0		07/17/2020	Tax Free Exchange		6,978,026	7,000,000	55,757	1FE
110122 DJ 4	Bristol-Myers Squibb Co Sr Nt 5.000% 0		07/17/2020	Tax Free Exchange		9,862,759	9,500,000	200,556	1FE
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C		08/04/2020	BMO Capital Markets Corp		11,921,920	11,922,000		1FE
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23		08/27/2020	Various		11,891,167	10,923,000	27,475	2FE
125523 BR 0	Cigna Corp Sr Nt 3.900% 02/15/22		07/14/2020	Tax Free Exchange		12,474,807	12,500,000	201,771	2FE
125523 CB 4	Cigna Corp Sr Nt 3.400% 03/01/27		07/14/2020	Tax Free Exchange		1,026,522	1,000,000	12,561	2FE
125523 CD 0	Cigna Corp Sr Nt 6.125% 11/15/41		07/14/2020	Tax Free Exchange		42,562,410	39,500,000	396,509	2FE
126650 CQ 1	CVS Health Corp Sr Nt 4.750% 12/01/22		07/22/2020	Wells Fargo Securities LLC		11,281,608	10,400,000	72,728	2FE
14041N FT 3	Capital One Multi Asset ExecTr LBASS Ser		07/20/2020	Various		15,914,218	15,328,000	7,686	1FE
14317X AA 4	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1		07/16/2020	Citigroup		7,450,000	7,450,000		1FE
14317X AC 0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2		07/16/2020	Citigroup		9,750,000	9,750,000		1FE
14913R 2D 8	Caterpillar Finl Svcs Corp Sr Nt 0.650		07/27/2020	Various		7,431,894	7,400,000	2,806	1FE
14913R 2F 3	Caterpillar Finl Svcs Corp Sr MTN 0.45		09/09/2020	Citigroup		14,989,800	15,000,000		1FE
15033T AB 1	Cedar Funding Ltd CLO Ser 2020-12A Cl A		09/21/2020	JP Morgan Securities LLC		42,855,928	42,855,928		1Z
15033T AC 9	Cedar Funding Ltd CLO Ser 2020-12A Cl B		09/21/2020	JP Morgan Securities LLC		19,650,000	19,650,000		1Z
159864 AE 7	Charles River Laboratories Sr Nt 4.250		07/06/2020	Goldman Sachs & Company		372,757	370,000	2,927	3FE
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt 4		07/31/2020	Barclays Capital Inc		8,581,247	8,050,000	7,446	2FE
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201		08/25/2020	Credit Suisse Securities LLC		2,309,315	2,273,000	2,690	1FE
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser		08/19/2020	BNP Paribas Securities Corp		7,204,205	7,005,000	3,888	1FE
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser		07/15/2020	Wells Fargo Securities LLC		8,498,097	8,500,000		1FE
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser		07/15/2020	Wells Fargo Securities LLC		5,063,022	5,064,000		1FE
22535M AE 9	Credit Acceptance Auto Loan Tr LBASS Ser		07/15/2020	Wells Fargo Securities LLC		2,158,547	2,159,000		1FE
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20		07/01/2020	Interest Capitalization		15	15		3FM
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20		08/20/2020	Deutsche Bank Capital		564,990	565,000	339	1FE
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23		09/09/2020	KeyCorp		6,362,669	5,819,000	62,231	2FE
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23		09/25/2020	KeyCorp		8,612,870	7,955,000	47,267	2FE
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23		09/16/2020	Various		50,112,129	46,523,000	571,257	2FE
25746U DC 0	Dominion Resources Inc Sr Nt 2.450% 01		08/04/2020	Deutsche Bank Capital		12,120,260	11,600,000	16,578	2FE
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A		08/19/2020	Goldman Sachs & Company		36,400,000	36,400,000		1FE
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B		08/19/2020	Goldman Sachs & Company		9,800,000	9,800,000		1FE
26441C AL 9	Duke Energy Corp Sr Nt 3.950% 10/15/23		08/03/2020	Barclays Capital Inc		8,458,048	7,700,000	89,445	2FE
29364G AH 6	Entergy Corp Sr Nt 4.000% 07/15/22		07/27/2020	Goldman Sachs & Company		14,726,982	13,850,000	21,544	2FE
30040W AG 3	Eversource Energy Sr Nt 3.800% 12/01/2		09/09/2020	KeyCorp		20,909,973	18,992,000	194,983	2FE
33829T AA 4	Five Corners Funding Trust Sr Nt 4.419		09/22/2020	Wells Fargo Securities LLC		19,552,025	17,513,000	210,281	1FE
359694 AB 2	Fuller H B Co Sr Nt 4.000% 02/15/27		09/10/2020	Barclays Capital Inc		1,844,155	1,846,000	5,046	4FE
370334 CA 0	General Mills Inc Sr Nt 2.600% 10/12/2		08/03/2020	Us Bancorp Investments Inc		1,358,396	1,300,000	10,609	2FE
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A		07/24/2020	Wells Fargo Securities LLC		27,950,000	27,950,000		1FE
38136N AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl B1		07/24/2020	Wells Fargo Securities LLC		12,750,000	12,750,000		1FE
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27		09/02/2020	Goldman Sachs & Company		5,513,448	5,270,485	35,490	3FE
442851 AY 7	Howard University Unsecured Nt Ser 2020		07/08/2020	Barclays Capital Inc		2,000,000	2,000,000		2FE
465685 AM 7	ITC Holdings Corp Sr Nt 2.700% 11/15/2		08/03/2020	Mizuho Securities USA Inc		4,395,636	4,200,000	25,200	2FE

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
49271V AG 5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2		08/31/2020	Various		29,072,736	26,571,000	220,323	2FE
501044 DH 1	Kroger Co Sr Nt 2.800% 08/01/22		08/27/2020	Credit Suisse Securities LLC		2,084,220	2,000,000	4,667	2FE
55955E AA 6	Magnetite CLO Ltd CLO 2020-27A A1 1.82		07/24/2020	Morgan Stanley & Co LLC		39,000,000	39,000,000		1FE
55955E AE 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl B		07/24/2020	Morgan Stanley & Co LLC		6,850,000	6,850,000		1FE
55955L AA 0	Magnetite CLO Ltd CLO Ser 2020-28A Cl A		09/10/2020	Barclays Capital Inc		43,300,000	43,300,000		1Z
55955L AC 6	Magnetite CLO Ltd CLO Ser 2020-28A Cl B		09/10/2020	Barclays Capital Inc		13,250,000	13,250,000		1Z
58013M FE 9	McDonalds Corp Sr Nt 3.350% 04/01/23		08/07/2020	RBC Capital Markets LLC		1,954,443	1,820,000	22,017	2FE
58769E AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser		09/15/2020	Mizuho Securities USA Inc		6,199,435	6,200,000		1FE
60700K AB 8	MMAF Equipment Finance LLC ABS Ser 2020-		09/10/2020	JP Morgan Securities LLC		2,199,769	2,200,000		1FE
609207 AS 4	Mondelez International Sr Nt 2.125% 04		09/21/2020	Various		15,946,108	15,320,000	129,989	2FE
615369 AK 1	Moodys Corp Sr Nt 2.625% 01/15/23		08/27/2020	Toronto Dominion		3,316,920	3,165,000	10,616	2FE
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27		07/15/2020	Stifel Nicolaus & Co Inc		1,408,550	1,430,000	5,402	3FE
62927@ AG 3	NHL US Funding LP Sr Nt Ser 7 3.290% 0		08/13/2020	Citigroup		12,000,000	12,000,000		1PL
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser		08/18/2020	Barclays Capital Inc		44,629,933	44,630,000		1FE
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser		08/18/2020	Barclays Capital Inc		1,899,997	1,900,000		1FE
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser		08/18/2020	Barclays Capital Inc		1,949,998	1,950,000		1FE
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser		09/10/2020	Barclays Capital Inc		6,399,989	6,400,000		1FE
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020		09/10/2020	Barclays Capital Inc		699,998	700,000		1FE
64133R AA 4	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/10/2020	Barclays Capital Inc		46,350,000	46,350,000		1Z
64133R AC 0	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/10/2020	Barclays Capital Inc		22,950,000	22,950,000		1Z
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-		09/17/2020	Morgan Stanley & Co LLC		3,209,127	2,913,250	7,283	1FM
664397 AK 2	Eversource Energy Sr Nt 2.800% 05/01/2		09/16/2020	KeyCorp		5,615,382	5,330,000	54,305	2FE
666807 BQ 4	Northrop Grumman Corp Sr Nt 2.550% 10/		07/29/2020	Citigroup		3,867,388	3,700,000	27,781	2FE
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		08/12/2020	Barclays Capital Inc		62,829,887	62,830,000		1FE
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		08/12/2020	Barclays Capital Inc		1,539,999	1,540,000		1FE
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		08/12/2020	Barclays Capital Inc		1,128,999	1,129,000		1FE
68233J AR 5	Oncor Electric Delivery 1st Lien 4.100		09/17/2020	Toronto Dominion		5,296,234	5,031,000	63,027	1FE
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23		07/31/2020	BNP Paribas Securities Corp		8,254,272	7,800,000	72,280	1FE
684065 C# 0	Orange & Rockland Utils Inc Sr Nt 2.02		09/30/2020	KeyCorp		6,000,000	6,000,000		2Z
68902V AK 3	Otis Worldwide Corp Sr Nt 2.565% 02/15		09/08/2020	Tax Free Exchange		15,999,925	16,000,000	26,220	2FE
69352P AE 3	PPL Capital Funding Inc Sr Nt 3.500% 1		07/31/2020	Fifth Third Securities Inc		4,031,230	3,800,000	23,275	2FE
70163# AA 0	Parliament Funding (Owl Rock) Nt 3.052		08/07/2020	Direct		2,500,000	2,500,000		2PL
717081 DS 9	Pfizer Inc Sr Nt 5.800% 08/12/23		07/20/2020	Barclays Capital Inc		4,863,600	4,200,000	108,267	1FE
75513E AT 8	Raytheon Tech Corp Sr Nt 2.500% 12/15/		08/05/2020	Us Bancorp Investments Inc		4,585,812	4,400,000	15,889	2FE
75513E BC 4	Raytheon Tech Corp Sr Nt 3.700% 12/15/		08/05/2020	Us Bancorp Investments Inc		3,289,800	3,000,000	16,033	2FE
760759 AM 2	Republic Services Inc Sr Nt 4.750% 05/		08/06/2020	Morgan Stanley & Co LLC		10,850,952	9,800,000	109,910	2FE
77678# AA 3	Rosales Solar Holding LLC Sr Sec Nt PIK		07/01/2020	Interest Capitalization		133,382	133,382		2PL
78147# AC 0	Rumpke Consolidated Cos Inc Sr Sec Nt		09/24/2020	Wells Fargo Securities LLC		5,000,000	5,000,000		2Z
80285R AB 4	Santander Drive Auto Rec Trust LBASS Ser		07/14/2020	Wells Fargo Securities LLC		4,499,965	4,500,000		1FE
81728U AA 2	Sensata Technologies BV Sr Nt 4.375% 0		07/06/2020	Goldman Sachs & Company		373,700	370,000	6,430	3FE
827048 AW 9	Silgan Holdings Inc Sr Nt 4.125% 02/01		07/28/2020	Tax Free Exchange		1,641,746	1,640,000	21,986	3
8426EP AA 6	Southern CO Gas Capital Sr Nt 2.450% 1		08/05/2020	Various		12,225,352	11,600,000	98,817	2FE
857477 BH 5	State Street Corp Sr Nt Fix to Float 2		07/28/2020	Bank of America BISD Dealer		15,321,118	14,750,000	137,742	1FE
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A Cl A 1		08/10/2020	Barclays Capital Inc		10,000,000	10,000,000		1FE
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1		08/10/2020	Barclays Capital Inc		8,000,000	8,000,000		1FE
87264A BH 7	T-Mobile USA Inc 1st Lien Nt 2.050% 02		09/22/2020	Barclays Capital Inc		1,026,590	1,000,000	5,808	2FE

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87264A BM 6	T-Mobile USA Inc Sr Nt 3.300% 02/15/51		09/22/2020	Various		3,497,665	3,500,000		2FE
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A		07/30/2020	Deutsche Bank Capital		2,429,830	2,430,000		1FE
88167H AC 0	Tesla Auto Lease Trust LBASS Ser 2020-A		07/30/2020	Deutsche Bank Capital		2,606,482	2,607,000		1FE
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C		07/29/2020	Goldman Sachs & Company		24,857,293	23,272,746	63,030	1FM
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C		07/08/2020	Goldman Sachs & Company		1,310,234	1,245,247	1,012	1FM
89177L AD 5	Towd Point Mortgage Tr RMBS Ser 2019-3 C		08/25/2020	Barclays Capital Inc		23,217,750	20,638,000	59,621	1FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		09/10/2020	Barclays Capital Inc		11,603,772	10,914,776	11,430	1FM
891906 AB 5	Global Payments Inc Sr Nt 3.750% 06/01		07/31/2020	Barclays Capital Inc		1,885,643	1,750,000	11,484	2FE
89236T FN 0	Toyota Motor Credit Corp Sr Nt 3.450%		07/29/2020	Various		2,616,024	2,400,000	30,130	1FE
89236T GW 9	Toyota Motor Credit Corp Sr Nt 2.900%		07/29/2020	Citigroup		1,380,535	1,300,000	12,567	1FE
89236T HD 0	Toyota Motor Credit Corp MT Nt 0.450%		07/20/2020	Citigroup		11,093,118	11,100,000		1FE
89236T HF 5	Toyota Motor Credit Corp Sr Nt 0.500%		08/11/2020	JP Morgan Securities LLC		34,473,435	34,500,000		1FE
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27		09/11/2020	Taxable Exchange		2,793,360	4,810,000		5FE
904764 BJ 5	Unilever Cap Corp Sr Nt 0.375% 09/14/2		09/08/2020	Bank of America BISD Dealer		6,991,040	7,000,000		1FE
911365 BL 7	United Rentals Inc Sr Nt 5.250% 01/15/		07/15/2020	Citigroup		2,373,890	2,216,000	646	3FE
91533B AF 7	Upjohn Inc Sr Nt 4.000% 06/22/50		09/11/2020	JP Morgan Securities LLC		1,366,500	1,250,000	11,528	2FE
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/		07/24/2020	Nomura Securities Intl LLC		8,757,869	8,758,000	10,900	1FE
92840V AB 8	Vistra Operations Co LLC Sr Nt 5.625%		07/09/2020	Goldman Sachs & Company		5,458,425	5,180,000	119,788	3FE
92840V AF 9	Vistra Operations Co LLC Sr Nt 5.000%		09/17/2020	RBC Capital Markets LLC		310,547	295,000	2,090	3FE
92939U AC 0	WEC Energy Group Inc Sr Nt 0.550% 09/1		09/14/2020	JP Morgan Securities LLC		25,090,964	25,100,000		2FE
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		08/19/2020	Wells Fargo Securities LLC		4,220,886	4,221,000	2,647	1FE
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2		07/22/2020	MUFG Securities Inc		1,914,410	1,908,000	444	1FE
98389B AZ 3	Xcel Energy Inc Sr Nt 0.500% 10/15/23		09/22/2020	Citigroup		13,487,310	13,500,000		2FE
98978V AB 9	Zoetis Inc Sr Nt 3.250% 02/01/23		09/22/2020	Bank of America BISD Dealer		19,304,791	18,231,000	66,899	2FE
335934 AT 2	First Quantum Minerals LTD Sr Nt 6.875	A	09/17/2020	Direct		1,170,000	1,170,000		5FE
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22	A	08/26/2020	Barclays Capital Inc		5,444,348	5,200,000	66,885	2FE
67077M AK 4	Nutrien Ltd Sr Nt 3.500% 06/01/23	A	07/23/2020	Toronto Dominion		802,553	750,000	4,083	2FE
000000 00 0	United Bank For Africa Sr Nt 7.750% 06	D	09/09/2020	Direct		323,200	320,000	6,407	4FE
000000 00 0	Cia Latino Americana 1st Lien 9.500% 0	D	07/20/2020	Interest Capitalization		7,891	7,891		5FE
000000 00 0	Studio City Finance LTD Sr Nt 7.250% 0	D	09/16/2020	Direct		225,213	215,000	1,602	4FE
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 5.250%	D	07/10/2020	Direct		601,250	650,000	15,072	4FE
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	09/08/2020	Direct		266,800	320,000	3,173	5FE
000000 00 0	Office Cherifien Des Pho Sr Nt 4.500%	D	09/21/2020	Direct		260,006	245,000	4,624	3FE
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	09/08/2020	Direct		246,515	235,000	7,123	4FE
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	09/17/2020	Direct		342,550	340,000	2,891	4FE
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15	D	09/23/2020	Direct		366,670	370,000	486	3FE
000000 00 0	Digicel Intl Finance Sub Nt 8.000% 12/	D	09/30/2020	Direct		136,500	175,000	6,494	5FE
000000 00 0	Medco Bell PTE Ltd 1st Lien 6.375% 01/	D	09/17/2020	Direct		186,000	200,000	1,806	4FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.875%	D	09/22/2020	Direct		484,373	570,000	10,926	4FE
000000 00 0	Al Candelaria Spain SLU Sec Nt 7.500%	D	09/18/2020	Direct		330,450	300,000	6,063	3FE
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	09/09/2020	Direct		296,250	300,000	7,363	4FE
000000 00 0	Melco Resorts Finance Sr Nt 5.375% 12/	D	09/16/2020	Direct		340,313	330,000	5,124	3FE
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31	D	09/08/2020	Direct		511,720	550,000	12,114	3FE
000000 00 0	Banco Internac Del Peru Sub Nt 4.000%	D	09/17/2020	Direct		336,270	330,000	2,677	3FE
00109A AB 3	AES Panama Gerneration HL Sr Nt 4.375%	D	08/10/2020	Direct		210,000	210,000		2FE
03512T AE 1	Anglogold Holdings PLC Sr Nt 3.750% 10	D	09/28/2020	Direct		199,356	200,000		3FE
046353 AR 9	AstraZeneca PLC Sr Nt 3.500% 08/17/23	D	08/05/2020	Fifth Third Securities Inc		5,444,800	5,000,000	82,639	2FE

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05581K AC 5	BNP Paribas Sub Nt 4.625% 03/13/27	D	09/11/2020	Various		881,441	770,000	5,433	2FE
059626 AC 5	Banco Nacional De Panama Sr Nt 2.500%	D	08/04/2020	Direct		199,824	200,000		2FE
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27	D	07/28/2020	Direct		625,294	630,000		2FE
10552T AH 0	BRF-Brasil Foods SA Sr Nt 5.750% 09/21	D	09/16/2020	Direct		196,494	200,000		3FE
19533P AC 4	Colombia Telecom Sr Nt 4.950% 07/17/30	D	09/08/2020	Direct		454,080	440,000	1,603	3FE
20445P AG 0	Cia Latino Americana 1st Lien 9.500% 0	D	07/20/2020	Interest Capitalization		98,628	98,628		5FE
21685W DF 1	Rabobank Nederland Sub Nt 3.950% 11/09	D	07/17/2020	Barclays Capital Inc		1,595,220	1,500,000	11,850	2FE
22535W AE 7	Credit Agricole Sr Nt 3.750% 04/24/23	D	09/10/2020	Various		39,180,795	36,300,000	490,073	1FE
225401 AB 4	Credit Suisse Group Sr Nt 3.574% 01/09	D	09/11/2020	Various		22,286,530	21,500,000	89,499	2FE
23636T AD 2	Danone SA Sr Nt 2.589% 11/02/23	D	09/29/2020	Toronto Dominion		7,611,584	7,200,000	71,917	2FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	07/01/2020	Taxable Exchange			494		5FE
373196 AA 2	Georgia Global Utilities Sr Nt 7.750%	D	07/23/2020	Direct		275,000	275,000		4FE
377373 AL 9	Glaxosmithkline Cap Inc Sr Nt 0.534% 1	D	09/29/2020	Various		36,069,144	36,054,000		1FE
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	09/09/2020	Direct		478,125	450,000	7,788	4FE
591555 AG 2	Metinvest BV Sr Nt 7.650% 10/01/27	D	09/17/2020	Direct		196,858	200,000		3FE
680617 AC 1	Oleoducto Central SA Sr Nt 4.000% 07/1	D	09/18/2020	Direct		416,719	410,000	1,511	2FE
714264 AD 0	Pernod Ricard SA Sr Nt 4.450% 01/15/22	D	09/08/2020	Various		17,065,026	16,200,000	82,547	2FE
714264 AH 1	Pernod Ricard SA Sr Nt 4.250% 07/15/22	C	09/03/2020	Barclays Capital Inc		6,835,200	6,400,000	40,044	2FE
71647N BE 8	Petrobras Global Finance Sr Nt 5.093%	D	09/17/2020	Tax Free Exchange		2,120,009	2,046,000	17,946	3FE
74365P AD 0	Prosus NV Sr Nt 4.027% 08/03/50	D	07/27/2020	Direct		200,000	200,000		2FE
78081B AA 1	Royalty Pharma PLC Sr Nt 0.750% 09/02/	D	09/25/2020	Various		61,214,817	61,407,000	17,649	2FE
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt 2.875%	D	07/23/2020	Wells Fargo Securities LLC		11,547,736	10,850,000	104,690	2FE
88034Q AC 1	Tengizchevroil Fin Co Inc Sec Nt 3.250	D	07/15/2020	Direct		331,446	335,000		2FE
902613 AB 4	UBS Group AG Sr Nt 1.008% 07/30/24	D	07/28/2020	Various		11,607,618	11,600,000		1FE
92856H AB 0	Vivo Energy Investments Sr Nt 5.125% 0	D	09/17/2020	Direct		420,000	420,000		3FE
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt 5.800%	D	08/14/2020	Direct		391,748	400,000	8,184	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,908,956,807	1,861,737,873	8,005,520	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	Animal Supply Company New Term Ln Nt 1		08/14/2020	Interest Capitalization		8,276	8,276		5Z
000000 00 0	WASH Multifamily Acq Inc 1st Lien Term L		08/21/2020	Morgan Stanley & Co LLC		9,654	10,786		4Z
000000 00 0	TPC Broadband Holdings Delayed Draw Term		08/14/2020	Direct		338,262	342,111		4Z
000000 00 0	Immucor Inc 1st Lien Term Ln Nt 1 6.75		07/02/2020	Direct		6,678,256	6,814,547		4Z
000000 00 0	Animal Supply Company Holdco Term Ln Nt		09/30/2020	Interest Capitalization		78,369	78,369		5Z
000000 00 0	Animal Supply Company Holdco Term Ln Nt		08/14/2020	Taxable Exchange		2,662,259	3,214,512		5Z
000000 00 0	Animal Supply Company New 1st Lien Term		09/28/2020	Interest Capitalization		5,248	5,248		5Z
000000 00 0	Animal Supply Company New 1st Lien Term		08/14/2020	Taxable Exchange		349,558	422,069		5Z
000000 00 0	Harvest Hill Beverage Company New Term L		08/28/2020	Direct		7,312,500	7,500,000		4Z
000000 00 0	First American Payment Sys Term Ln Nt 2		07/06/2020	Tax Free Exchange		5,772	5,828		4FE
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		07/31/2020	Direct		868,812	891,089		3PL
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te		07/27/2020	Direct		93,323	99,811		4Z
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt		08/28/2020	Tax Free Exchange		3,674	3,750		5FE
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		07/28/2020	Interest Capitalization		31,520	31,520		5
03979* AA 9	US Metals Bidco Term Ln Nt 1 8.250% 07		07/20/2020	Direct		2,910,000	3,000,000		3Z
04685Y AK 5	Athenahealth Inc Term Ln B Nt 8 4.651%		09/11/2020	Tax Free Exchange		843	1,029		4FE
09523@ AA 5	Marcone Appliance Parts Inc Incremental		07/20/2020	Tax Free Exchange		1,051	1,068		5Z
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		07/09/2020	Tax Free Exchange		11,323	11,323	14	3PL

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15644G A* 5	Centric Brands Inc DIP Ln Nt 3 6.753%		07/13/2020	Tax Free Exchange		116,832	116,832	364	4Z
15644G A* 5	Centric Brands Inc DIP Ln Nt 2 8.750%		07/17/2020	Direct		5,463	5,463		4Z
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		08/06/2020	Direct		37,249	37,625		2PL
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1		07/29/2020	Interest Capitalization		95,039	95,039		4PL
25540# AA 8	Divisions Holding Corp Term Ln Nt 1 7		08/14/2020	Direct		989,400	1,020,000		2Z
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1 6		09/04/2020	Direct		531,818	545,455		1Z
30282# AA 0	First Watch Restaurants Term Ln Nt 1 6		09/25/2020	Interest Capitalization		3,411	3,411		3PL
30282# AB 8	First Watch Restaurants Delayed Draw Ter		09/25/2020	Interest Capitalization		884	884		3PL
33748# AF 1	First Watch Restaurants Delayed Draw Ter		09/25/2020	Interest Capitalization		718	718		3Z
33748# AG 9	First Watch Restaurants Delayed Draw Ter		09/25/2020	Interest Capitalization		428	428		3Z
33748# AJ 3	First Watch Restaurants Delayed Draw Ter		09/25/2020	Interest Capitalization		572	572		3PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		08/14/2020	Direct		178,603	180,407		3PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		09/01/2020	Direct		76,721	77,496		3Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt		07/31/2020	Tax Free Exchange		9,853	10,067	8	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		07/31/2020	Tax Free Exchange		2,012	2,012	1	3PL
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		09/30/2020	Direct		167,297	169,200		4PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.655%		09/01/2020	Interest Capitalization		17,965	17,965		3PL
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		09/29/2020	Direct		200,000	200,000		2PL
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T		08/28/2020	Direct		24,071	24,314		4PL
55368* AD 2	Service Logic Term Ln Nt 8 4.496% 07/3		08/28/2020	Tax Free Exchange		15,666	15,876		3PL
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		07/31/2020	Tax Free Exchange		235,572	237,750	326	3PL
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		09/15/2020	Direct		995,893	1,021,429		2Z
67113@ AB 7	OTG Management LLC Incremental DD Term L		09/30/2020	Tax Free Exchange		172,983	172,983		4PL
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 5 5		07/03/2020	Tax Free Exchange		3,454	3,545	1	3PL
78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8		08/04/2020	Direct		991,454	1,011,688		2Z
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.156% 1		08/28/2020	Interest Capitalization		6,988	6,988		2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1		09/21/2020	Interest Capitalization		1,311	1,311		2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		08/28/2020	Interest Capitalization		603	603		2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		08/28/2020	Interest Capitalization		2,032	2,032		2PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		08/27/2020	Interest Capitalization		496	496		2PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		09/21/2020	Interest Capitalization		479	479		2PL
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1 4.250		07/03/2020	Direct		204,674	239,385		4FE
89158* AD 5	Touchstone Acquisition Inc Delayed Draw		08/20/2020	Direct		401,013	408,156		3Z
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		08/28/2020	Interest Capitalization		13,662	13,662		5PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 8		08/28/2020	Tax Free Exchange		10,721	10,833		5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		08/28/2020	Interest Capitalization		12,449	12,449		5PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		08/28/2020	Tax Free Exchange		9,824	9,824		5PL
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1		09/30/2020	Tax Free Exchange		1,595	1,620		3PL
92974* AC 3	Discovery Life Sciences LLC New Term Ln		09/30/2020	Tax Free Exchange		424	431		3PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		07/31/2020	Direct		7,083	7,137		3PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		09/01/2020	Direct		31,418	31,655		3PL
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		09/16/2020	Tax Free Exchange		26,280	28,638	215	4FE
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		08/21/2020	Morgan Stanley & Co LLC		62,305	69,614		4FE
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		09/30/2020	Interest Capitalization		5,611	5,611		2PL
8299999.	Total - Bonds - Unaffiliated Bank Loans					27,041,026	28,263,419	929	XXX
8399997.	Total - Bonds - Part 3					2,405,174,586	2,337,573,841	8,586,739	XXX

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
8399999.	Total - Bonds					2,405,174,586	2,337,573,841	8,586,739	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		08/13/2020	Direct	3,372.970	337,297			2PL
000000 00 0	MAF Global Securities Jr Sub Nt 5.500%	D	09/14/2020	Direct	210,000.000	212,100		289	3FE
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F	D	09/15/2020	Direct	320,000.000	329,200		9,296	3FE
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt	D	09/23/2020	Direct	690,000.000	670,750		15,834	3Z
06000B AA 0	Bangkok Bank PCL Jr Sub Nt 5.000% Perp	D	09/15/2020	Direct	585,000.000	585,000			3FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,134,347	XXX	25,419	XXX
8999997.	Total - Preferred Stocks - Part 3					2,134,347	XXX	25,419	XXX
8999999.	Total - Preferred Stocks					2,134,347	XXX	25,419	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
000000 00 0	Animal Supply Company Class A Units		08/14/2020	Taxable Exchange	30,000.000		XXX		
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
63866# 10 7	Nationwide Life & Annuity Ins Com		09/29/2020	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)		09/08/2020	Direct	0.040	1	XXX		
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)		09/10/2020	Direct	1,024.590	10,000	XXX		
63868D 60 5	Nationwide Loomis Long/Short Equity Fund		09/22/2020	Direct	249,079.170	2,846,975	XXX		
63868D 72 0	Nationwide Loomis Destination 2065-INST		09/10/2020	Direct	21.080	216	XXX		
63868D 73 8	Nationwide Loomis Destination 2065-R6		09/10/2020	Direct	4,224.230	43,298	XXX		
63868D 74 6	Nationwide Loomis Destination 2065-R		09/10/2020	Direct	20.560	210	XXX		
63868D 75 3	Nationwide Loomis Destination 2065-A		09/10/2020	Direct	21.080	216	XXX		
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund		09/08/2020	Direct	0.660	19	XXX		
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund		09/08/2020	Direct	0.590	17	XXX		
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund		09/08/2020	Direct	0.690	20	XXX		
63868D 80 3	Nationwide Loomis Fund -R6		09/08/2020	Direct	0.500	12	XXX		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		09/08/2020	Direct	0.440	12	XXX		
63868D 82 9	Nationwide Loomis International Growth E		09/08/2020	Direct	1.680	42	XXX		
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti		09/03/2020	Direct	1.270	13	XXX		
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq		09/09/2020	Direct	2.490	29	XXX		
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq		09/09/2020	Direct	2.750	31	XXX		
63868J 73 5	Nationwide Var Ins Tr US Equity Income F		09/04/2020	Direct	385.500	5,000	XXX		
63868J 74 3	Nationwide Var Ins Tr Dynamic US Equity		09/04/2020	Direct	389.710	5,000	XXX		
63868J 82 6	Nationwide Var Ins Tr Emerging Mkts Eq I		07/16/2020	Direct	5,800.000	58,000	XXX		
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset		09/03/2020	Direct	1.670	16	XXX		
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset		09/03/2020	Direct	1,681.560	16,429	XXX		
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity		09/03/2020	Direct	0.230	3	XXX		
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity		09/03/2020	Direct	91.340	1,147	XXX		
9499999.	Total - Common Stocks - Mutual Funds					2,986,706	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					152,986,706	XXX	0	XXX
9799999.	Total - Common Stocks					152,986,706	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					155,121,053	XXX	25,419	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,560,295,639	XXX	8,612,158	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																					
38377J 3M 3	GNMA Ser 2010-113 Cl PE 4.000% 09/20/4	..	09/01/2020.	Paydown		755,005	755,005	775,414	762,076		(7,071)		(7,071)		755,005			0	21,603	09/20/2040.	1
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	09/01/2020.	Paydown		72,006	72,006	74,636	72,080		(74)		(74)		72,006			0	3,525	09/15/2025.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2020.	Paydown		45,171	45,171	46,472	45,232		(61)		(61)		45,171			0	2,054	06/15/2028.	1
0599999.	Total - Bonds - U.S. Government					872,182	872,182	896,522	879,388	0	(7,206)	0	(7,206)	0	872,182	0	0	0	27,182	XXX	XXX
Bonds - All Other Government																					
000000 00 0	Argentina (Republic of) Nt 1.000% 07/0...	D	09/18/2020.	Direct		8,729	19,616	9,703			35		35		9,739		(1,010)	(1,010)		07/09/2029.	5FE
000000 00 0	Argentina (Republic of) Sr Nt 8.280% 1....	D	09/10/2020.	Taxable Exchange		164,293	349,553	81,279	129,338			48,059	(48,059)		81,279		83,015	83,015	(7)	12/31/2033.	6FE
000000 00 0	Argentina (Republic of) Nt 0.125% 01/0...	D	09/30/2020.	Direct		27,405	68,528	30,307			127		127		30,434		(3,029)	(3,029)		01/09/2038.	5FE
03846J X5 4	Arab Republic of Egypt Sr Nt 7.625% 05..	D	09/18/2020.	Direct		630,375	615,000	612,263			45		45		612,307		18,068	18,068	14,719	05/29/2032.	4FE
03846J X6 2	Arab Republic of Egypt Sr Nt 8.875% 05..	D	09/17/2020.	Direct		209,010	200,000	200,000					0		200,000		9,010	9,010	5,522	05/29/2050.	4FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0....	D	07/06/2020.	Direct		167,719	395,000	109,218				42,858	(42,858)		109,218		58,501	58,501		01/26/2022.	6FE
040114 HK 9	Argentina (Republic of) Sr Nt 5.625% 0....	D	09/10/2020.	Taxable Exchange		556,307	1,123,000	313,509				66,046	(66,046)		313,509		242,799	242,799		01/26/2022.	6FE
105756 CC 2	Brazil (Republic of) Sr Nt 3.875% 06/1....	D	07/07/2020.	Direct		417,530	430,000	425,601			28		28		425,629		(8,099)	(8,099)	1,342	06/12/2030.	3FE
74446T 2C 6	PTT Treasury Centre Sr Nt 3.700% 07/16	D	08/14/2020.	Direct		441,280	400,000	400,000					0		400,000		41,280	41,280	1,316	07/16/2070.	2FE
900123 CA 6	Turkey (Republic of) Sr Nt 3.250% 03/2...	D	09/24/2020.	Direct		564,287	600,000	572,700			2,675		2,675		575,375		(11,088)	(11,088)	10,021	03/23/2023.	4FE
1099999.	Total - Bonds - All Other Government					3,186,935	4,200,697	2,754,580	129,338	0	2,910	156,963	(154,053)	0	2,757,490	0	429,447	429,447	32,913	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
57582R YN 0	Massachusetts St GO Ref Ser D 2.663% 0	..	09/01/2020.	Call 100.0000		125,000	125,000	125,000	125,000				0		125,000			0	3,227	09/01/2039.	1FE
93974C PF 1	Washington St GO Bld Amer Bd Ser D 4.5	..	08/01/2020.	Maturity		12,970,000	12,970,000	12,970,000	12,970,000				0		12,970,000			0	588,319	08/01/2020.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					13,095,000	13,095,000	13,095,000	13,095,000	0	0	0	0	0	13,095,000	0	0	0	591,546	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	09/01/2020.	Paydown		6,109,731	6,109,731	6,192,785	6,191,889		(82,158)		(82,158)		6,109,731			0	122,839	12/15/2047.	1
3128MJ 3M 0	FHLMC Gold Pool #G08803 3.000% 03/15/4	..	09/01/2020.	Paydown		5,682,241	5,682,241	5,697,556	5,697,318		(15,077)		(15,077)		5,682,241			0	114,342	03/15/2048.	1
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48.	..	09/01/2020.	Paydown		8,826,517	8,826,517	9,127,860	9,127,385		(300,868)		(300,868)		8,826,517			0	262,803	09/15/2048.	1
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	09/01/2020.	Paydown		306,986	306,986	315,020	314,209		(7,223)		(7,223)		306,986			0	7,189	01/15/2042.	1
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.	..	09/01/2020.	Paydown		427,863	427,863	456,543	455,083		(27,220)		(27,220)		427,863			0	12,896	02/15/2044.	1
312904 N2 7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	..	09/01/2020.	Paydown		317	317	335	318		(2)		(2)		317			0	19	12/15/2020.	1
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	09/01/2020.	Paydown		1,663	1,663	1,685	1,660		3		3		1,663			0	100	05/15/2021.	1
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	09/01/2020.	Paydown		3,931	3,931	4,087	3,945		(14)		(14)		3,931			0	222	07/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2020.	Paydown		3,922	3,922	4,023	3,945		(23)		(23)		3,922			0	180	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2020.	Paydown		4,562	4,562	4,693	4,595		(32)		(32)		4,562			0	215	05/15/2023.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49.	..	09/01/2020.	Paydown		5,860,401	5,860,401	5,941,897	5,942,373		(81,972)		(81,972)		5,860,401			0	118,086	10/25/2049.	1
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50.	..	09/01/2020.	Paydown		344,799	344,799	362,362			(17,563)		(17,563)		344,799			0	718	09/25/2050.	1
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49.	..	09/01/2020.	Paydown		3,159,285	3,159,285	3,314,719	3,313,340		(154,055)		(154,055)		3,159,285			0	92,531	04/15/2049.	1
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	09/01/2020.	Paydown		12,450	12,450	12,571	12,482		(32)		(32)		12,450			0	491	02/15/2032.	1
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3	..	09/01/2020.	Paydown		4,731	4,731	4,719	4,719		12		12		4,731			0	190	10/15/2031.	1
3133A8 MD 6	FHLMC Pool #QB2156 2.500% 08/25/50.	..	09/01/2020.	Paydown		843,380	843,380	887,130			(43,750)		(43,750)		843,380			0	1,757	08/25/2050.	1
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49.	..	09/01/2020.	Paydown		5,013,286	5,013,286	5,126,084	5,125,116		(111,830)		(111,830)		5,013,286			0	101,691	09/25/2049.	1
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49.	..	09/01/2020.	Paydown		4,553,243	4,553,243	4,617,450	4,616,963		(63,721)		(63,721)		4,553,243			0	92,190	10/25/2049.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	09/01/2020.	Paydown		2,200	2,200	2,245	2,210		(10)		(10)		2,200			0	95	05/15/2023.	1
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	09/01/2020.	Paydown		27,313	27,313	28,694	27,633		(321)		(321)		27,313			0	1,139	12/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	09/01/2020.	Paydown		15,241	15,241	15,713	15,403		(162)		(162)		15,241			0	662	04/15/2026.	1
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	..	09/01/2020.	Paydown		4,815	4,815	4,997	4,896		(81)		(81)		4,815			0	220	11/20/2027.	1
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564	..	09/01/2020.	Paydown		63	63	61	63		1		1		63			0	3	03/25/2029.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	09/01/2020.	Paydown		2,785	2,785	2,857	2,824		(38)		(38)		2,785			0	111	06/15/2028.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	07/01/2020.	Paydown		36	36	35	36				0		36			0	2	07/25/2020.	1
31358G X4 4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2	..	08/01/2020.	Paydown		1,169	1,169	1,148	1,161		8		8		1,169			0	60	06/25/2021.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	09/01/2020.	Paydown		700	700	672	693		6		6		700			0	37	07/25/2021.	1
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2	..	09/01/2020.	Paydown		2,097	2,097	2,161	2,097				0		2,097			0	111	08/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	09/01/2020.	Paydown		338	338	348	339		(1)		(1)		338			0	17	09/25/2021.	1
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25	..	09/01/2020.	Paydown		4,709	4,709	4,677	4,684		25		25		4,709			0	217	07/25/2022.	1
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	09/01/2020.	Paydown		26,623	26,623	27,391	26,714		(91)		(91)		26,623			0	1,246	07/25/2022.	1
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	09/01/2020.	Paydown		17,224	17,224	15,693	16,894		329		329		17,224			0	639	07/25/2023.	1
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	09/01/2020.	Paydown		3,877	3,877	3,826	3,854		23		23		3,877			0	170	07/25/2023.	1
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25	..	09/01/2020.	Paydown		52,432	52,432	47,779	50,983		1,449		1,449		52,432			0	2,222	10/25/2023.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1	..	09/01/2020.	Paydown		9,763	9,763	9,920	9,803		(40)		(40)		9,763			0	423	12/25/2023.	1
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2	..	09/01/2020.	Paydown		11,890	11,890	12,074	11,887		3		3		11,890			0	519	03/25/2024.	1
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/	..	09/01/2020.	Paydown		5,381	5,381	5,488	5,388		(7)		(7)		5,381			0	244	09/25/2021.	1
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/	..	09/01/2020.	Paydown		9,021	9,021	9,179	9,088		(67)		(67)		9,021			0	421	09/18/2027.	1
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06	..	09/01/2020.	Paydown		48,850	48,850	50,300	49,160		(310)		(310)		48,850			0	1,901	06/17/2028.	1
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2	..	09/01/2020.	Paydown		799	799	802	800				0		799			0	32	09/18/2028.	1
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	09/01/2020.	Paydown		2,676	2,676	2,745	2,712		(36)		(36)		2,676			0	112	10/17/2038.	1
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1	..	09/01/2020.	Paydown		2,571,574	2,571,574	2,455,050	2,537,137		34,437		34,437		2,571,574			0	69,082	01/15/2040.	1
3137A8 3L 0	FHLMC REMIC Ser 3820 Cl DB 4.000% 11/1	..	09/01/2020.	Paydown		6,268,772	6,268,772	5,996,473	6,208,906		59,866		59,866		6,268,772			0	164,613	11/15/2038.	1
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	09/01/2020.	Paydown		165,046	165,046	169,869	165,713		(667)		(667)		165,046			0	5,999	11/25/2023.	1
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	09/01/2020.	Paydown		52,311	52,311	53,750	52,492		(181)		(181)		52,311			0	1,897	09/25/2023.	1
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	09/01/2020.	Paydown		7,428	7,428	8,826	8,217		(789)		(789)		7,428			0	329	01/25/2028.	1
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	09/01/2020.	Paydown		9,676	9,676	10,811	10,514		(838)		(838)		9,676			0	382	01/25/2035.	1
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	09/01/2020.	Paydown		24,000	24,000	27,375	26,103		(2,103)		(2,103)		24,000			0	994	12/25/2029.	1
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	09/01/2020.	Paydown		13,339	13,339	15,477	14,615		(1,277)		(1,277)		13,339			0	564	01/25/2029.	1
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	09/01/2020.	Paydown		14,494	14,494	17,436	16,301		(1,807)		(1,807)		14,494			0	658	07/25/2029.	1
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	09/01/2020.	Paydown		6,676	6,676	6,462	6,498		178		178		6,676			0	311	02/25/2030.	1
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	09/01/2020.	Paydown		250,510	250,510	252,966	252,687		(2,177)		(2,177)		250,510			0	6,627	03/25/2041.	1
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	09/01/2020.	Paydown		240,209	240,209	242,564	242,263		(2,054)		(2,054)		240,209			0	6,863	04/25/2041.	1
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	09/01/2020.	Paydown		14,657	14,657	14,828	14,804		(148)		(148)		14,657			0	342	04/25/2041.	1
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	09/01/2020.	Paydown		15,099	15,099	15,247	15,234		(135)		(135)		15,099			0	403	08/25/2041.	1
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21	..	09/01/2020.	Paydown		78,585	78,585	84,086	79,355		(769)		(769)		78,585			0	2,313	06/25/2021.	1
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	09/01/2020.	Paydown		1,665,481	1,665,481	1,677,478	1,676,079		(10,599)		(10,599)		1,665,481			0	38,809	10/25/2042.	1
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	09/01/2020.	Paydown		100,073	100,073	102,481	101,716		(1,643)		(1,643)		100,073			0	1,999	02/25/2028.	1
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	..	09/01/2020.	Paydown		4,113	4,113	5,218	4,854		(740)		(740)		4,113			0	200	01/25/2031.	1
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	..	09/01/2020.	Paydown		7,085	7,085	9,009	8,377		(1,292)		(1,292)		7,085			0	342	02/25/2031.	1
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	..	09/01/2020.	Paydown		668,500	668,500	695,658	692,015		(23,514)		(23,514)		668,500			0	13,363	07/25/2042.	1
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	..	09/01/2020.	Paydown		583,360	583,360	607,059	603,488		(20,127)		(20,127)		583,360			0	12,203	07/25/2042.	1
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	..	09/01/2020.	Paydown		183,696	183,696	191,158	190,157		(6,462)		(6,462)		183,696			0	3,859	08/25/2042.	1
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	..	09/01/2020.	Paydown		133,935	133,935	133,454	133,548		388		388		133,935			0	2,175	11/25/2027.	1
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28	..	09/01/2020.	Paydown		1,285,222	1,285,222	1,276,386	1,278,629		6,593		6,593		1,285,222			0	21,656	01/25/2028.	1
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43	..	09/01/2020.	Paydown		1,877,201	1,877,201	1,860,335	1,861,496		15,704		15,704		1,877,201			0	43,785	08/25/2043.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43...	..	09/01/2020.	Paydown		1,255,744	1,255,744	1,260,846	1,260,166		(4,422)		(4,422)		1,255,744			0	29,101	08/25/2043.	1
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39....	..	09/01/2020.	Paydown		1,183,376	1,183,376	1,266,675	1,261,214		(77,838)		(77,838)		1,183,376			0	31,411	11/25/2039.	1
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45....	..	09/01/2020.	Paydown		7,187,083	7,187,083	7,426,278	7,413,151		(226,068)		(226,068)		7,187,083			0	167,545	09/01/2045.	1
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43....	..	09/01/2020.	Paydown		217,392	217,392	211,312	211,859		5,533		5,533		217,392			0	4,339	05/25/2043.	1
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28....	..	09/01/2020.	Paydown		189,393	189,393	187,854	188,224		1,169		1,169		189,393			0	3,174	05/25/2028.	1
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43....	..	09/01/2020.	Paydown		904,565	904,565	875,767	878,722		25,843		25,843		904,565			0	17,618	08/25/2043.	1
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28...	..	09/01/2020.	Paydown		399,782	399,782	396,533	397,334		2,447		2,447		399,782			0	6,668	07/25/2028.	1
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43...	..	09/01/2020.	Paydown		242,136	242,136	234,427	235,064		7,071		7,071		242,136			0	5,276	08/25/2043.	1
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43...	..	09/01/2020.	Paydown		131,533	131,533	127,345	127,801		3,732		3,732		131,533			0	2,492	07/25/2043.	1
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44...	..	09/01/2020.	Paydown		258,757	258,757	262,457	262,233		(3,476)		(3,476)		258,757			0	5,792	01/25/2044.	1
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43...	..	09/01/2020.	Paydown		782,824	782,824	799,662	798,445		(15,621)		(15,621)		782,824			0	17,672	10/25/2043.	1
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44....	..	09/01/2020.	Paydown		178,867	178,867	191,807	191,240		(12,373)		(12,373)		178,867			0	4,719	01/25/2044.	1
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44....	..	09/01/2020.	Paydown		425,476	425,476	428,385	428,155		(2,679)		(2,679)		425,476			0	10,107	03/25/2044.	1
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44....	..	09/01/2020.	Paydown		412,421	412,421	442,966	441,590		(29,169)		(29,169)		412,421			0	11,237	03/25/2044.	1
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44....	..	09/01/2020.	Paydown		5,749	5,749	6,165	6,136		(387)		(387)		5,749			0	173	02/25/2044.	1
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44...	..	09/01/2020.	Paydown		1,131,036	1,131,036	1,200,047	1,197,376		(66,340)		(66,340)		1,131,036			0	30,398	08/25/2044.	1
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42....	..	09/01/2020.	Paydown		2,660,747	2,660,747	2,843,673	2,832,300		(171,553)		(171,553)		2,660,747			0	70,109	01/25/2042.	1
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44....	..	09/01/2020.	Paydown		1,598,528	1,598,528	1,709,925	1,705,527		(107,000)		(107,000)		1,598,528			0	42,872	11/25/2044.	1
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04	..	09/01/2020.	Paydown		4,821	4,821	4,962	4,921		(100)		(100)		4,821			0	211	04/25/2032.	1
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11	..	09/01/2020.	Paydown		51,427	51,427	50,647	51,154		273		273		51,427			0	1,896	11/25/2022.	1
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356	..	09/01/2020.	Paydown		8,730	8,730	8,877	8,830		(100)		(100)		8,730			0	312	06/25/2042.	1
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	09/01/2020.	Paydown		4,091	4,091	4,261	4,114		(23)		(23)		4,091			0	162	08/15/2022.	1
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1	..	09/01/2020.	Paydown		51,318	51,318	51,831	51,295		23		23		51,318			0	1,893	10/15/2022.	1
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04	..	09/01/2020.	Paydown		58,999	58,999	62,539	59,268		(269)		(269)		58,999			0	2,158	04/25/2023.	1
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04	..	09/01/2020.	Paydown		73,262	73,262	77,566	73,525		(263)		(263)		73,262			0	2,684	04/25/2023.	1
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	..	09/01/2020.	Paydown		141,937	141,937	146,195	143,566		(1,629)		(1,629)		141,937			0	5,531	06/25/2033.	1
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	..	09/01/2020.	Paydown		11,822	11,822	11,698	11,766		56		56		11,822			0	405	06/25/2023.	1
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	..	09/01/2020.	Paydown		36,211	36,211	37,065	36,241		(30)		(30)		36,211			0	1,198	06/25/2023.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	09/01/2020.	Paydown		47,241	47,241	47,239	47,102		139		139		47,241			0	1,481	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	09/01/2020.	Paydown		142,233	142,233	137,820	140,110		2,123		2,123		142,233			0	4,273	06/25/2043.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1		09/01/2020.	Paydown		16,447	16,447	16,736	16,474		(27)		(27)		16,447			0	604	11/15/2022.	1
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1		09/01/2020.	Paydown		79,368	79,368	81,575	80,340		(972)		(972)		79,368			0	2,921	12/15/2032.	1
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1		09/01/2020.	Paydown		19,067	19,067	19,973	19,148		(80)		(80)		19,067			0	706	01/15/2023.	1
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1		09/01/2020.	Paydown		52,030	52,030	53,461	52,683		(653)		(653)		52,030			0	1,693	03/15/2033.	1
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1		09/01/2020.	Paydown		35,750	35,750	37,515	35,912		(162)		(162)		35,750			0	1,310	04/15/2023.	1
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15		09/01/2020.	Paydown		27,217	27,217	28,803	27,385		(168)		(168)		27,217			0	998	04/15/2023.	1
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09		09/01/2020.	Paydown		28,580	28,580	27,362	28,287		293		293		28,580			0	959	09/25/2023.	1
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1		09/01/2020.	Paydown		42,363	42,363	42,284	42,232		131		131		42,363			0	1,414	12/25/2023.	1
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1		09/01/2020.	Paydown		112,071	112,071	104,681	110,400		1,671		1,671		112,071			0	3,733	12/25/2023.	1
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1		09/01/2020.	Paydown		30,162	30,162	30,543	30,161				0		30,162			0	1,007	06/15/2023.	1
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07		09/01/2020.	Paydown		32,477	32,477	32,335	32,354		123		123		32,477			0	1,200	07/25/2024.	1
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08		09/01/2020.	Paydown		377,011	377,011	359,449	366,672		10,339		10,339		377,011			0	11,364	08/25/2034.	1
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9 4.		09/01/2020.	Paydown		24,235	24,235	24,388	24,320		(85)		(85)		24,235			0	721	08/25/2034.	1
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/		09/01/2020.	Paydown		98,462	98,462	98,632	98,221		242		242		98,462			0	3,265	02/25/2025.	1
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/		09/01/2020.	Paydown		330,832	330,832	335,890	332,941		(2,109)		(2,109)		330,832			0	11,943	11/25/2034.	1
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		09/01/2020.	Paydown		1,396,302	1,396,302	1,413,786	1,404,047		(7,745)		(7,745)		1,396,302			0	50,565	11/25/2034.	1
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06		09/01/2020.	Paydown		168,504	168,504	173,454	169,970		(1,466)		(1,466)		168,504			0	6,021	06/25/2035.	1
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05		09/01/2020.	Paydown		187,605	187,605	186,413	186,677		929		929		187,605			0	6,707	05/25/2035.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05		09/01/2020.	Paydown		79,367	79,367	83,534	80,804		(1,437)		(1,437)		79,367			0	2,884	05/25/2035.	1
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10		09/01/2020.	Paydown		719,349	719,349	706,778	715,992		3,356		3,356		719,349			0	26,565	10/25/2035.	1
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1		09/01/2020.	Paydown		21,871	21,871	20,227	21,565		306		306		21,871			0	726	08/15/2023.	1
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1		09/01/2020.	Paydown		74,898	74,898	69,444	73,847		1,051		1,051		74,898			0	2,582	08/15/2023.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		09/01/2020.	Paydown		14,196	14,196	14,586	14,297		(101)		(101)		14,196			0	524	09/15/2023.	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
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	..	09/01/2020.	Paydown		169,327	169,327	173,279	169,651		(324)		(324)		169,327			0	6,206	09/15/2023.	1
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	..	09/01/2020.	Paydown		122,233	122,233	115,671	120,986		1,247		1,247		122,233			0	4,081	09/15/2023.	1
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	..	09/01/2020.	Paydown		56,884	56,884	50,858	55,816		1,068		1,068		56,884			0	1,702	10/15/2023.	1
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	..	09/01/2020.	Paydown		67,395	67,395	62,761	66,503		892		892		67,395			0	2,241	11/15/2023.	1
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	..	09/01/2020.	Paydown		28,430	28,430	26,467	27,941		489		489		28,430			0	946	12/15/2023.	1
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE 6.000%	..	09/01/2020.	Paydown		395,182	395,182	418,276	402,448		(7,266)		(7,266)		395,182			0	14,507	12/25/2035.	1
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	..	09/01/2020.	Paydown		20,179	20,179	19,964	20,106		73		73		20,179			0	672	06/15/2024.	1
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	..	09/01/2020.	Paydown		1,424,808	1,424,808	1,454,183	1,439,000		(14,192)		(14,192)		1,424,808			0	52,171	04/25/2036.	1
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	..	09/01/2020.	Paydown		120,254	120,254	126,342	122,281		(2,027)		(2,027)		120,254			0	4,310	06/25/2036.	1
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	..	09/01/2020.	Paydown		69,773	69,773	69,784	69,666		107		107		69,773			0	2,348	08/15/2024.	1
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	..	09/01/2020.	Paydown		16,607	16,607	16,597	16,580		27		27		16,607			0	552	11/15/2024.	1
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	..	09/01/2020.	Paydown		188,067	188,067	195,296	190,899		(2,831)		(2,831)		188,067			0	6,821	12/15/2034.	1
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	..	09/01/2020.	Paydown		106,520	106,520	109,233	107,239		(718)		(718)		106,520			0	4,106	02/15/2030.	1
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	..	09/01/2020.	Paydown		334,631	334,631	325,586	331,019		3,612		3,612		334,631			0	12,194	05/15/2035.	1
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1	..	09/01/2020.	Paydown		284,536	284,536	281,767	282,692		1,844		1,844		284,536			0	9,316	08/15/2035.	1
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1	..	09/01/2020.	Paydown		1,784,699	1,784,699	1,770,182	1,775,013		9,686		9,686		1,784,699			0	60,124	06/15/2035.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	09/01/2020.	Paydown		267,615	267,615	273,136	270,587		(2,973)		(2,973)		267,615			0	9,934	11/15/2035.	1
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15	..	09/01/2020.	Paydown		84,584	84,584	82,178	83,817		766		766		84,584			0	3,119	04/15/2026.	1
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1	..	09/01/2020.	Paydown		119,309	119,309	125,573	121,632		(2,323)		(2,323)		119,309			0	4,778	06/15/2036.	1
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1	..	09/01/2020.	Paydown		421,222	421,222	419,024	419,595		1,627		1,627		421,222			0	13,916	01/15/2036.	1
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08	..	09/01/2020.	Paydown		365,822	365,822	372,890	368,798		(2,977)		(2,977)		365,822			0	13,391	08/25/2037.	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
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08	..	09/01/2020.	Paydown		267,196	267,196	274,043	268,431		(1,235)		(1,235)		267,196			0	10,734	08/25/2037.	1
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08	..	09/01/2020.	Paydown		169,971	169,971	175,335	171,766		(1,796)		(1,796)		169,971			0	6,819	08/25/2037.	1
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04	..	09/01/2020.	Paydown		233,591	233,591	221,831	226,687		6,904		6,904		233,591			0	7,028	04/25/2038.	1
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1	..	09/01/2020.	Paydown		93,712	93,712	92,144	92,755		957		957		93,712			0	3,057	08/15/2036.	1
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1	..	09/01/2020.	Paydown		37,609	37,609	39,913	38,656		(1,047)		(1,047)		37,609			0	1,550	08/15/2036.	1
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1	..	09/01/2020.	Paydown		151,392	151,392	154,609	152,523		(1,130)		(1,130)		151,392			0	5,596	10/15/2036.	1
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1	..	09/01/2020.	Paydown		188,831	188,831	193,610	190,449		(1,619)		(1,619)		188,831			0	7,554	03/15/2037.	1
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1	..	09/01/2020.	Paydown		52,352	52,352	53,956	52,931		(579)		(579)		52,352			0	1,861	03/15/2037.	1
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1	..	09/01/2020.	Paydown		429,719	429,719	439,119	431,977		(2,258)		(2,258)		429,719			0	16,690	07/15/2037.	1
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1	..	09/01/2020.	Paydown		313,163	313,163	326,472	317,064		(3,901)		(3,901)		313,163			0	11,230	08/15/2037.	1
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/	..	09/01/2020.	Paydown		17,000	17,000	17,808	17,262		(262)		(262)		17,000			0	708	09/25/2038.	1
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1	..	09/01/2020.	Paydown		76,501	76,501	78,738	77,489		(988)		(988)		76,501			0	3,025	07/15/2038.	1
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10	..	09/01/2020.	Paydown		133,359	133,359	136,859	134,002		(643)		(643)		133,359			0	4,008	10/25/2039.	1
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1	..	09/01/2020.	Paydown		524,012	524,012	540,551	528,962		(4,950)		(4,950)		524,012			0	17,698	08/15/2039.	1
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1	..	09/01/2020.	Paydown		482,904	482,904	469,172	476,106		6,799		6,799		482,904			0	14,839	10/15/2039.	1
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1	..	09/01/2020.	Paydown		400,110	400,110	391,607	396,440		3,670		3,670		400,110			0	11,862	10/15/2039.	1
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1	..	09/01/2020.	Paydown		351,349	351,349	357,498	352,798		(1,449)		(1,449)		351,349			0	9,304	10/25/2040.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	09/01/2020.	Paydown		2,820	2,820	2,884	2,873		(54)		(54)		2,820			0	113	07/25/2035.	1
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48	..	09/01/2020.	Paydown		5,063,383	5,063,383	5,170,584	5,168,941		(105,559)		(105,559)		5,063,383			0	136,527	01/25/2048.	1
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	09/01/2020.	Paydown		2,725,539	2,725,539	2,780,902	2,779,315		(53,776)		(53,776)		2,725,539			0	72,875	05/25/2048.	1
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48	..	09/01/2020.	Paydown		2,310,960	2,310,960	2,402,676	2,402,076		(91,116)		(91,116)		2,310,960			0	69,163	08/25/2048.	1
3140QC KE 5	FNMA Pool #CA4792 3.000% 12/25/49	..	09/01/2020.	Paydown		5,003,418	5,003,418	5,067,915	5,067,733		(64,315)		(64,315)		5,003,418			0	102,814	12/25/2049.	1
31411D FZ 7	FNMA Pool #904784 3.799% 12/25/36	..	09/01/2020.	Paydown		193	193	194	194		(1)		(1)		193			0	5	12/25/2036.	1
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39	..	09/01/2020.	Paydown		184,056	184,056	183,567	183,567		490		490		184,056			0	5,223	04/25/2039.	1
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39	..	09/01/2020.	Paydown		74,063	74,063	74,789	74,694		(631)		(631)		74,063			0	1,973	09/25/2039.	1
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38	..	09/01/2020.	Paydown		24,089	24,089	23,991	23,991		98		98		24,089			0	932	02/25/2038.	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
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38	..	09/01/2020.	Paydown		3,820	3,820	3,840	3,836		(16)		(16)		3,820			0	153	04/25/2038.	1
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39	..	09/01/2020.	Paydown		95,288	95,288	93,944	94,050		1,237		1,237		95,288			0	2,522	03/25/2039.	1
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42	..	09/01/2020.	Paydown		430,779	430,779	436,668	436,024		(5,246)		(5,246)		430,779			0	9,735	09/25/2042.	1
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28	..	09/01/2020.	Paydown		95,703	95,703	96,047	95,870		(167)		(167)		95,703			0	1,594	04/25/2028.	1
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28	..	09/01/2020.	Paydown		271,833	271,833	270,856	271,026		807		807		271,833			0	4,568	04/25/2028.	1
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42	..	09/01/2020.	Paydown		626,680	626,680	652,139	649,049		(22,369)		(22,369)		626,680			0	12,583	08/25/2042.	1
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44	..	09/01/2020.	Paydown		241,734	241,734	259,222	258,344		(16,610)		(16,610)		241,734			0	7,115	03/25/2044.	1
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44	..	09/01/2020.	Paydown		295,528	295,528	317,000	315,917		(20,389)		(20,389)		295,528			0	8,999	04/25/2044.	1
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48	..	09/01/2020.	Paydown		9,744,149	9,744,149	10,075,678	10,073,337		(329,188)		(329,188)		9,744,149			0	289,629	10/25/2048.	1
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	09/01/2020.	Paydown		5,533,217	5,533,217	5,638,261	5,636,386		(103,169)		(103,169)		5,533,217			0	145,505	06/25/2048.	1
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49	..	09/01/2020.	Paydown		12,444,058	12,444,058	12,632,663	12,631,493		(187,435)		(187,435)		12,444,058			0	286,903	04/25/2049.	1
31418D KQ 4	FNMA Pool #MA3902 2.500% 01/25/50	..	09/01/2020.	Paydown		668,256	668,256	671,754			(3,498)		(3,498)		668,256			0	9,977	01/25/2050.	1
31418D SJ 2	FNMA Pool #MA4120 2.500% 09/25/50	..	09/01/2020.	Paydown		376,446	376,446	396,327			(19,881)		(19,881)		376,446			0	784	09/25/2050.	1
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40	..	09/01/2020.	Paydown		182,574	182,574	182,880	182,808		(234)		(234)		182,574			0	4,824	07/25/2040.	1
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40	..	09/01/2020.	Paydown		206,793	206,793	208,820	208,521		(1,728)		(1,728)		206,793			0	5,830	09/25/2040.	1
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40	..	09/01/2020.	Paydown		872,318	872,318	872,147	871,985		332		332		872,318			0	23,506	12/25/2040.	1
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40	..	09/01/2020.	Paydown		545,447	545,447	573,827	571,639		(26,192)		(26,192)		545,447			0	14,274	12/25/2040.	1
567830 BT 0	Marin Cnty CA Rev Taxable Pension 5.34	..	08/01/2020.	Call 100.0000		395,000	395,000	423,175	400,425		(1,168)		(1,168)		399,257		(4,257)	(4,257)	21,093	08/01/2022.	1FE
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%	..	08/15/2020.	Redemption 100.0000		1,086,079	1,086,079	1,096,216	1,093,235		(7,156)		(7,156)		1,086,079			0	41,771	08/15/2033.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						141,291,088	141,291,088	143,785,731	141,584,914	0	(2,607,150)	0	(2,607,150)	0	141,295,345	0	(4,257)	(4,257)	3,604,137	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	09/01/2020.	Paydown		20,456	27,459	23,810	23,810				0		23,810		(3,354)	(3,354)	176	09/15/2033.	4FM
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/	..	09/30/2020.	Various		395,900	395,900	385,721	394,037		1,863		1,863		395,900			0	20,399	06/30/2022.	5
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15	..	07/15/2020.	Paydown		103,505	103,505	103,505	103,505				0		103,505			0	2,320	01/15/2032.	1FE
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13	..	07/24/2020.	Paydown		212,452	212,452	212,452	212,452				0		212,452			0	4,604	07/24/2029.	1FE
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N	..	09/30/2020.	Redemption 100.0000		53,949	53,949	53,949	53,949				0		53,949			0	1,476	08/31/2039.	1
00253C HH 3	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.5	..	09/01/2020.	Paydown		39,271	39,271	39,731	39,533		(262)		(262)		39,271			0	1,686	04/25/2031.	1FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 4.9	..	09/01/2020.	Paydown		2,213	2,213	761	761				0		761		(761)	(761)	83	06/25/2032.	1FM
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2020.	Paydown		420	420	280	299		121		121		420			0	1	01/25/2037.	1FM
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2020.	Paydown		14,174	14,174	9,481	10,123		4,051		4,051		14,174			0	32	01/25/2037.	1FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2020.	Paydown		15,119	15,119	10,169	10,169		4,950		4,950		15,119			0	107	01/25/2037.	1FM
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/25/2020.	Paydown		14,174	14,174	9,607	10,144		4,031		4,031		14,174			0	108	01/25/2037.	1FM
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.	..	09/25/2020.	Paydown		171,826	171,826	171,826	171,826				0		171,826			0	2,230	04/25/2034.	1FM

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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
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	09/25/2020.	Paydown		477,019	477,019	432,895	449,776		27,243		27,243		477,019			0	5,766	06/25/2034.	1FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	09/22/2020.	Redemption 100.0000		328,552	328,552	328,552	328,552				0		328,552			0	18,892	03/22/2035.	3FE
01877K AD 5	Alliance Pipeline LP Sr Nt 4.591% 12/3....	..	07/01/2020.	Redemption 100.0000		9,900	9,900	9,900	9,900				0		9,900			0	227	12/31/2025.	2FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		811,093	811,093	788,952	788,952		22,141		22,141		811,093			0	19,483	08/25/2036.	1FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		29,378	33,875	27,474	27,474				0		27,474		1,904	1,904	1,420	04/25/2037.	5FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		195,792	196,115	149,494	149,494				0		149,494		46,298	46,298	7,977	02/25/2047.	3FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		95,238	96,628	65,920	65,920				0		65,920		29,317	29,317	3,785	05/25/2036.	1FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		44,677	44,660	37,830	37,830				0		37,830		6,848	6,848	1,692	01/25/2037.	1FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		138,546	147,755	114,217	125,586			11,369	(11,369)		114,217		24,329	24,329	5,988	03/25/2037.	1FM
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	08/15/2020.	Redemption 100.0000		415,625	415,625	415,625	415,625				0		415,625			0	15,170	02/15/2029.	2FE
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		4,283,386	4,283,386	4,354,776	4,292,880		(9,494)		(9,494)		4,283,386			0	239,796	07/15/2020.	3FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		93,329	93,329	88,658	90,345		2,984		2,984		93,329			0	3,733	07/15/2025.	2FE
02377L AA 2	American Airlines Inc Secured Ser AA 3...	..	08/15/2020.	Redemption 100.0000		174,345	174,345	174,345	174,345				0		174,345			0	5,492	08/15/2033.	2FE
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		173,574	173,574	173,574	173,574				0		173,574			0	8,592	01/15/2023.	4FE
02378M AA 9	American Airlines Inc Secured Ser A 3....	..	08/15/2020.	Redemption 100.0000		352,566	352,566	352,886	352,873		(307)		(307)		352,566			0	12,340	08/15/2033.	2FE
02379D AA 8	American Airlines Inc Secured Ser B 3....	..	08/15/2020.	Redemption 100.0000		83,861	83,861	84,348	67,089		(487)		(487)		83,861			0	3,229	08/15/2029.	4FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	09/01/2020.	Paydown		20,484	20,484	20,238	20,302		182		182		20,484			0	631	10/25/2034.	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2020.	Paydown		54,115	54,115	53,855	53,927		188		188		54,115			0	1,346	09/25/2035.	1FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	09/01/2020.	Paydown		46,379	46,379	46,379	46,379				0		46,379			0	845	09/25/2035.	3FM
02665W AZ 4	American Honda Finance Sr Nt 2.450% 09	..	09/24/2020.	Maturity		26,000,000	26,000,000	25,983,100	25,997,411		2,589		2,589		26,000,000			0	637,000	09/24/2020.	1FE
02666Q G7 2	American Honda Fin Corp MT Nt 3.875% 0	..	09/21/2020.	Maturity		8,575,000	8,575,000	8,737,999	8,589,687		(14,687)		(14,687)		8,575,000			0	332,281	09/21/2020.	1FE
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	09/25/2020.	Paydown		4,690	4,690	4,690	4,690				0		4,690			0	51	09/25/2027.	1FM
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	09/01/2020.	Paydown		4,358	4,358	4,338	4,339		19		19		4,358			0	185	03/25/2027.	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	09/15/2020.	Redemption 100.0000		37,986	37,986	38,239	38,057		(71)		(71)		37,986			0	1,606	02/15/2025.	1
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	09/15/2020.	Various		313,136	313,136	319,887	314,443		(1,307)		(1,307)		313,136			0	12,583	07/15/2023.	1
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	09/01/2020.	Paydown		342,200	342,200	346,584			(4,384)		(4,384)		342,200			0	1,375	12/25/2059.	1FE
040104 PB 1	Argent Securities Inc RMBS Ser 2006-M1 C	..	09/25/2020.	Paydown		429,652	429,652	365,890	399,128		30,525		30,525		429,652			0	4,711	11/25/2035.	1FM
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	07/21/2020.	Paydown		1,845	1,845				1,845		1,845		1,845			0	49	06/21/2029.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	09/01/2020.	Paydown		31,291	31,291	32,513	31,550		(259)		(259)		31,291			0	1,467	03/21/2029.	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
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	09/25/2020.	Paydown		173,045	173,045	161,905	165,034		8,011		8,011		173,045			0	2,175	10/25/2034.	1FM
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-	..	09/01/2020.	Paydown		69,950	69,950	69,784	69,784		166		166		69,950			0	2,269	10/25/2031.	1FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	09/01/2020.	Paydown		114,214	114,214	114,211	113,979		235		235		114,214			0	2,955	10/25/2032.	1FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	09/01/2020.	Paydown		11,996	11,996	11,460	11,821		175		175		11,996			0	364	06/25/2035.	1FM
05522R CX 4	Bank of America Credit Card Tr LBASS Ser	..	08/15/2020.	Paydown		628,500	628,500	625,137			3,363		3,363		628,500			0	4,818	01/17/2023.	1FE
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	09/01/2020.	Paydown		67,435	67,435	69,911			(2,476)		(2,476)		67,435			0	237	03/10/2033.	1FM
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	09/01/2020.	Paydown		63,331	63,331	63,786	63,348		(17)		(17)		63,331			0	2,346	10/25/2033.	1FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	09/01/2020.	Paydown		90,644	95,202	90,498	90,498				0		90,498		146	146	3,766	01/25/2036.	1FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	09/21/2020.	Paydown		52,961	52,961	49,538	49,538		3,422		3,422		52,961			0	379	02/20/2047.	1FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	09/01/2020.	Paydown		569	2,951	2,789	2,810		(3)		(3)		2,807		(2,238)	(2,238)	113	03/25/2037.	3FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	09/01/2020.	Paydown		2,034	10,541	10,533	10,516		(2)		(2)		10,514		(8,480)	(8,480)	404	03/25/2037.	4FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	09/01/2020.	Paydown		26,477	28,889	26,010	26,010				0		26,010		467	467	997	01/25/2037.	1FM
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	09/01/2020.	Paydown		12,614	12,614	12,654	13,147		(533)		(533)		12,614			0	457	10/25/2033.	1FM
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1	..	09/01/2020.	Paydown		8,328	8,328	8,328					0		8,328			0	11	07/15/2053.	1FE
110122 BD 9	Bristol-Myers Squibb Co Sr Nt 3.950% 1..	..	07/17/2020.	Tax Free Exchange		17,053,072	17,000,000	17,192,843	17,169,632		(116,560)		(116,560)		17,053,072			0	507,356	10/15/2020.	1FE
110122 BG 2	Bristol-Myers Squibb Co Sr Nt 3.250% 0..	..	07/17/2020.	Tax Free Exchange		36,733,871	36,700,000	36,742,881	36,741,749		(7,878)		(7,878)		36,733,871			0	1,099,981	08/15/2022.	1FE
110122 BN 7	Bristol-Myers Squibb Co Sr Nt 3.875% 0..	..	07/17/2020.	Tax Free Exchange		19,893,345	20,000,000	19,880,197	19,882,659		10,686		10,686		19,893,345			0	714,722	08/15/2025.	1FE
110122 BT 4	Bristol-Myers Squibb Co Sr Nt 4.625% 0..	..	07/17/2020.	Tax Free Exchange		6,978,026	7,000,000	6,977,630	6,977,700		325		325		6,978,026			0	217,632	05/15/2044.	1FE
110122 BU 1	Bristol-Myers Squibb Co Sr Nt 5.000% 0..	..	07/17/2020.	Tax Free Exchange		9,862,759	9,500,000	9,867,118	9,866,611		(3,852)		(3,852)		9,862,759			0	438,056	08/15/2045.	1FE
110122 CA 4	Bristol-Myers Squibb Co Sr Nt 3.200% 0..	..	07/17/2020.	Tax Free Exchange		5,168,445	5,000,000	5,194,400	5,183,066		(14,621)		(14,621)		5,168,445			0	94,222	06/15/2026.	1FE
110122 CB 2	Bristol-Myers Squibb Co Sr Nt 3.400% 0..	..	07/17/2020.	Various		63,821,542	63,500,000	63,843,685	63,841,848		(20,306)		(20,306)		63,821,542			0	2,092,747	07/26/2029.	1FE
110122 CD 8	Bristol-Myers Squibb Co Sr Nt 4.250% 1..	..	07/17/2020.	Various		34,427,489	33,500,000	34,445,290	34,437,400		(9,911)		(9,911)		34,427,489			0	1,032,219	10/26/2049.	1FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2020.	Redemption 100.0000		143,383	143,383	130,497	140,886		2,497		2,497		143,383			0	8,976	02/15/2023.	1
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2020.	Redemption 100.0000		209,004	209,004	209,004	209,004				0		209,004			0	12,498	01/15/2024.	1
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 4.5	..	09/01/2020.	Paydown		2,477	2,477	2,477	2,477				0		2,477			0	75	12/25/2033.	1FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 1.19	..	09/25/2020.	Paydown		5,559	5,559	5,580	5,569		(10)		(10)		5,559			0	66	12/25/2033.	1FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	09/25/2020.	Paydown		9,842	9,842	6,593	6,593		3,248		3,248		9,842			0	140	10/25/2033.	1FM

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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
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	09/01/2020.	Paydown		42,162	53,477	53,218	53,231		1		1		53,232		(11,069)	(11,069)	2,035	02/25/2037.	5FM
125523 BQ 2	Cigna Corp Sr Nt 3.900% 02/15/22	..	07/14/2020.	Tax Free Exchange		12,474,807	12,500,000	12,462,859	12,466,521		8,285		8,285		12,474,807			0	445,521	02/15/2022.	2FE
125523 CA 6	Cigna Corp Sr Nt 3.400% 03/01/27	..	07/14/2020.	Tax Free Exchange		1,026,522	1,000,000	1,029,030	1,028,457		(1,935)		(1,935)		1,026,522			0	29,561	03/01/2027.	2FE
125523 CC 2	Cigna Corp Sr Nt 6.125% 11/15/41	..	07/14/2020.	Tax Free Exchange		42,562,410	39,500,000	42,618,219	42,603,705		(41,295)		(41,295)		42,562,410			0	1,606,196	11/15/2041.	2FE
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	09/01/2020.	Paydown		118	118	118	118				0		118			0	4	10/20/2032.	1FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser	..	09/01/2020.	Paydown		63,181	82,619	69,223	69,223				0		69,223		(6,041)	(6,041)	3,386	01/25/2037.	1FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	09/01/2020.	Paydown		68,856	72,390	57,248	57,248				0		57,248		11,608	11,608	2,719	02/25/2037.	1FM
12593Q BD 1	Comm Mortgage Trust CMBS Ser 2015-CR26 C	..	08/01/2020.	Paydown		10,613	10,613	10,719	10,656		(43)		(43)		10,613			0	238	10/10/2048.	1FM
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	09/01/2020.	Paydown		436,442	436,442	436,382	436,243		199		199		436,442			0	10,559	07/25/2058.	1FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	09/15/2020.	Redemption 100.0000		122,288	122,288	122,288	122,288				0		122,288			0	5,945	12/15/2026.	1
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	08/15/2020.	Redemption 100.0000		245,557	245,557	245,557	245,557				0		245,557			0	17,361	08/14/2021.	1
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	09/15/2020.	Redemption 100.0000		38,178	38,178	37,881	38,113		65		65		38,178			0	1,700	07/15/2022.	2
12644@ CC 7	[illegible] County	..	09/05/2020.	Various		760,891	760,891	760,891	760,891				0		760,891			0	29,839	04/05/2025.	1
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	..	09/15/2020.	Various		167,421	167,421	167,421	167,421				0		167,421			0	6,711	03/15/2023.	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	09/10/2020.	Redemption 100.0000		69,341	69,341	69,341	69,341				0		69,341			0	3,640	10/10/2031.	2
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	09/10/2020.	Various		32,856	32,856	37,912	36,005		(3,149)		(3,149)		32,856			0	1,487	12/10/2028.	2
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	08/10/2020.	Various		65,219	65,219	75,255	71,470		(6,252)		(6,252)		65,219			0	2,461	12/10/2028.	2FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	09/10/2020.	Various		544,498	544,498	505,771	522,463		22,035		22,035		544,498			0	25,215	01/10/2030.	2FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2020.	Redemption 100.0000		148,405	148,405	162,308	158,202		(9,796)		(9,796)		148,405			0	7,431	01/10/2032.	2FE
126650 CJ 7	CVS Health Corp Sr Nt 2.800% 07/20/20.	..	07/20/2020.	Maturity		7,000,000	7,000,000	7,023,800	7,002,785		(2,785)		(2,785)		7,000,000			0	196,000	07/20/2020.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2020.	Redemption 100.0000		44,101	44,101	44,101	44,101				0		44,101			0	1,383	01/10/2036.	2FE
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251	..	09/01/2020.	Paydown		209,626	209,626	209,153	205,909		3,717		3,717		209,626			0	7,286	12/25/2034.	1FM
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603	..	07/01/2020.	Paydown		17	17	17	17				0		17			0		12/25/2034.	1FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		83,048	88,846	85,550	85,550				0		85,550		(2,503)	(2,503)	3,425	04/25/2035.	2FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		134,798	139,866	89,863	89,863				0		89,863		44,935	44,935	5,045	04/25/2035.	1FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		202,197	209,800	207,826	207,826				0		207,826		(5,630)	(5,630)	7,568	04/25/2035.	3FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		54,674	54,674	52,094	53,073		1,601		1,601		54,674			0	2,371	08/25/2034.	1FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		80,618	80,618	81,550	80,969		(351)		(351)		80,618			0	3,490	09/25/2034.	1FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		46,671	78,262	71,602	71,602				0		71,602		(24,930)	(24,930)	2,508	08/25/2035.	4FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		87,669	147,010	115,337	132,090			16,753	(16,753)		115,337		(27,668)	(27,668)	4,712	08/25/2035.	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		395,617	395,617	398,151	395,846		(229)		(229)		395,617			0	14,632	05/25/2035.	2FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		185,455	397,247	327,090	367,474		3,105	43,489	(40,384)		327,090		(141,635)	(141,635)	7,947	07/25/2035.	2FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.30	..	09/15/2020.	Paydown		85,611	85,611	29,639	29,639		55,973		55,973		85,611			0	598	11/15/2036.	1FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.	..	09/01/2020.	Paydown		241,533	241,788	214,798	214,798				0		214,798		26,734	26,734	8,797	02/25/2036.	1FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	..	09/01/2020.	Paydown		69,170	65,643	59,918	59,918				0		59,918		9,252	9,252	2,516	04/25/2036.	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	09/01/2020.	Paydown		74,844	72,833	62,513	62,513				0		62,513		12,332	12,332	2,797	05/25/2036.	1FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	09/01/2020.	Paydown		7,825	7,825	7,616	7,703		122		122		7,825			0	288	12/25/2035.	3FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	09/01/2020.	Paydown		2,575	2,186	2,151	2,164				0		2,165		411	411	118	08/25/2035.	4FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	09/01/2020.	Paydown		278,959	278,959	267,884	267,884		11,075		11,075		278,959			0	10,099	04/25/2035.	2FM
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...	..	09/10/2020.	Redemption 100.0000		140,904	140,904	140,904	140,904				0		140,904			0	3,665	10/10/2039.	2
12714# AC 2	3	..	09/15/2020.	Redemption 100.0000		47,442	47,442	47,442	47,442				0		47,442			0	1,199	06/15/2035.	1
12726@ AA 4	3.228	..	09/15/2020.	Redemption 100.0000		383,410	383,410	383,410					0		383,410			0	3,890	07/15/2030.	1Z
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser	..	09/15/2020.	Paydown		265,761	265,761	266,145			(384)		(384)		265,761			0	2,644	07/17/2023.	1FE
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	09/30/2020.	Redemption 100.0000		573,145	573,145	574,762	574,026		(881)		(881)		573,145			0	33,070	09/30/2027.	2
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4..	..	07/20/2020.	Paydown		23,152	23,152	23,152	23,152				0		23,152			0	525	04/22/2032.	1FE
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05	..	09/25/2020.	Paydown		117,638	117,638	16,831	16,831		100,807		100,807		117,638			0	1,050	09/25/2036.	1FM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2020.	Paydown		37,715	37,715	37,712	37,638		77		77		37,715			0	1,458	07/25/2032.	4FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2020.	Paydown		7,844	7,844	7,843	7,827		17		17		7,844			0	339	07/25/2032.	2FM
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2020.	Paydown			9,608	7,658	102	7,556			7,556		7,658		(7,658)	(7,658)	378	07/25/2032.	1FM
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	09/01/2020.	Paydown		43,856	43,856	31,537	31,537				0		31,537		12,318	12,318	538	01/25/2032.	4FM
172967 FF 3	Citigroup Inc Sr Nt 5.375% 08/09/20.....	..	08/09/2020.	Maturity		12,500,000	12,500,000	12,496,225	12,499,678		322		322		12,500,000			0	671,875	08/09/2020.	2FE
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	09/01/2020.	Paydown		152,393	152,393	153,155	152,350		43		43		152,393			0	4,675	02/25/2035.	1FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	09/01/2020.	Paydown		43,092	43,092	40,412	41,564		1,529		1,529		43,092			0	1,421	07/25/2035.	1FM
17305E GG 4	Citibank Cr Card Issuance Tr LBASS Ser 2	..	08/07/2020.	Call 100.0000		321,258	321,258	321,308			(50)		(50)		321,258			0	2,988	08/08/2022.	1FE
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-..	..	09/01/2020.	Paydown		1,803	1,803	1,803	1,801		2		2		1,803			0	53	04/25/2034.	1FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	09/01/2020.	Paydown		101,256	101,256	98,384	100,723		533		533		101,256			0	3,531	09/25/2035.	1FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser..	..	09/01/2020.	Paydown		120,842	120,842	123,864	77,099		(3,000)		(3,000)		120,842			0	2,128	09/25/2064.	1FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2020.	Paydown		185,956	225,080	197,585	197,585				0		197,585		(11,629)	(11,629)	9,075	06/25/2037.	1FM
20030N BR 1	Comcast Corp Sr Nt 2.750% 03/01/23.....	..	09/10/2020.	Call 105.7160		17,971,720	17,000,000	17,318,070	17,152,265		(32,170)		(32,170)		17,120,095		(120,095)	(120,095)	1,450,908	03/01/2023.	1FE

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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
205887 BL 5	ConAgra Foods Inc Sr Nt 4.950% 08/15/2	..	08/15/2020.	Various		17,000,000	17,000,000	17,127,438	17,012,964		(12,964)		(12,964)		17,000,000			0	841,500	08/15/2020.	2FE
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	09/01/2020.	Paydown		363	363	363	174	188	1		189		363			0	20	08/15/2025.	1FM
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	08/31/2020.	Redemption 100.0000		744,192	744,192	744,192	744,192				0		744,192			0	44,652	02/28/2033.	2FE
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...	..	07/31/2020.	Redemption 100.0000		59,695	59,695	59,695	59,695				0		59,695			0	1,873	01/31/2040.	1PL
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	09/02/2020.	Redemption 100.0000		63,747	63,747	63,747	63,747				0		63,747			0	2,297	01/02/2040.	2
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.	..	09/30/2020.	Redemption 100.0000		316,681	316,681	316,681	316,681				0		316,681			0	12,081	06/30/2027.	2
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201	..	09/15/2020.	Paydown		259,319	259,319	263,462			(4,143)		(4,143)		259,319			0	767	08/15/2027.	1FE
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		70,142	70,142	71,808	70,535		(393)		(393)		70,142			0	2,845	12/25/2033.	1FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		221,799	221,799	224,536	221,090		709		709		221,799			0	8,748	08/25/2034.	1FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		80,886	80,886	83,173	81,863		(978)		(978)		80,886			0	2,919	09/25/2034.	1FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		4,304	4,304	4,180	4,251		3		3		4,254		49	49	164	08/25/2025.	3FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		19,466	19,466	18,029	18,029		1,437		1,437		19,466			0	665	10/25/2035.	1FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		51,356	51,356	51,824	51,304		52		52		51,356			0	1,899	02/25/2035.	1FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		206,218	206,218	202,972	202,972		3,246		3,246		206,218			0	8,989	03/25/2035.	1FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		1,095	1,095	1,117	1,092		3		3		1,095			0	39	12/25/2020.	1FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		139,509	139,509	139,226	139,118		391		391		139,509			0	5,169	07/25/2035.	1FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		26,054	26,054	25,615	25,825		229		229		26,054			0	861	07/25/2035.	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		50,583	50,583	49,603	49,950		633		633		50,583			0	2,772	07/25/2035.	1FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		160,696	160,696	159,008	159,008		1,688		1,688		160,696			0	5,470	07/25/2035.	1FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2020.	Paydown		88,441	88,441	87,861	87,977		464		464		88,441			0	3,233	10/25/2034.	1FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	07/01/2020.	Paydown		(70)		(68)	(70)				0		(70)		70	70	3	12/25/2020.	3FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	09/01/2020.	Paydown		36,194	36,117	36,235	36,183				0		36,183		12	12	1,368	10/25/2026.	2FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	..	09/30/2020.	Redemption 100.0000		272,762	272,762	272,762	272,762				0		272,762			0	10,988	09/30/2038.	2PL
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	..	09/15/2020.	Redemption 100.0000		189,273	189,273	189,273	189,273				0		189,273			0	5,667	04/15/2029.	2
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	09/30/2020.	Redemption 100.0000		201,172	201,172	201,172	201,172				0		201,172			0	9,258	03/31/2041.	2PL
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	09/01/2020.	Paydown		14,631	14,631	6,023	6,023				0		6,023		8,608	8,608	620	07/25/2034.	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
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		88,187	96,514	64,830	78,754			13,924	(13,924)		64,830		23,357	23,357	4,010	02/25/2037.	2FM
233050 AC 7	A3	..	09/01/2020.	Paydown		20,637,440	20,637,440	21,755,426	20,686,306		(48,867)		(48,867)		20,637,440			0	643,540	11/10/2046.	1FM
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20	..	09/01/2020.	Paydown		5,792	5,792	5,792					0		5,792			0	4	09/15/2053.	1FE
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	09/07/2020.	Various		675,427	675,427	675,427	675,427				0		675,427			0	25,198	12/07/2021.	1
233851 CA 0	Daimler Fin NA LLC Sr Nt 2.700% 08/03/.	..	08/03/2020.	Maturity		3,500,000	3,500,000	3,493,175	3,499,147		853		853		3,500,000			0	94,500	08/03/2020.	2FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	09/01/2020.	Paydown		9,460	9,460	9,459	9,444		16		16		9,460			0	224	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	09/01/2020.	Paydown		1,121	1,121	1,121	1,120		1		1		1,121			0	39	09/25/2033.	1FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	09/01/2020.	Paydown		1,143	1,143	1,162	1,141		1		1		1,143			0	14	12/25/2020.	1FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2020.	Paydown		45,446	45,446	44,735	44,956		489		489		45,446			0	1,931	05/25/2035.	1FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2020.	Paydown		39,557	39,557	39,252	39,316		241		241		39,557			0	1,365	06/25/2035.	2FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2020.	Paydown		49,486	49,486	48,821	49,033		453		453		49,486			0	1,767	06/25/2035.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	09/01/2020.	Paydown		41,022	43,697	40,998	40,998				0		40,998		24	24	1,447	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2020.	Paydown		4,140	4,140	4,139	4,211		(71)		(71)		4,140			0	136	12/25/2033.	1FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	09/01/2020.	Paydown		3,214	3,214	3,213	3,256		(42)		(42)		3,214			0	107	01/25/2034.	1FM
254683 CB 9	Discover Card Mstr Tr LBASS Ser 2017-A6	..	08/15/2020.	Paydown		3,816,885	3,816,885	3,819,271			(2,386)		(2,386)		3,816,885			0	29,899	02/15/2023.	1FE
254687 CH 7	Disney Walt Co Sr Nt 5.650% 08/15/20....	..	08/15/2020.	Maturity		7,500,000	7,500,000	7,520,931	7,518,339		(18,339)		(18,339)		7,500,000			0	423,750	08/15/2020.	1FE
26249G AJ 9	AR2	..	07/15/2020.	Paydown		2,759	2,759	2,759	2,759				0		2,759			0	61	04/15/2029.	1FE
269330 AA 4	Energy Efficient Equity Inc LBASS Series..	..	09/20/2020.	Paydown		1,763,059	1,763,059	1,763,006	1,763,004		55		55		1,763,059			0	40,150	09/20/2055.	1FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	09/01/2020.	Paydown		7,007	7,007	7,007	6,998		9		9		7,007			0	124	08/25/2032.	1FM
30212P AH 8	Expedia Inc Co Gtd Nt 5.950% 08/15/20..	..	08/15/2020.	Various		41,000,000	41,000,000	40,792,606	40,982,404		17,596		17,596		41,000,000			0	2,439,500	08/15/2020.	2FE
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt 4.54.	..	09/30/2020.	Redemption 100.0000		930,000	930,000	930,000	930,000				0		930,000			0	42,222	03/31/2038.	2FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%	..	07/15/2020.	Paydown		11,011	11,011	12,318	11,098		(87)		(87)		11,011			0	740	07/15/2023.	2FE
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.	..	09/01/2020.	Paydown		106,086	108,611	101,440	101,440				0		101,440		4,646	4,646	3,729	09/25/2035.	4FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	09/01/2020.	Paydown		128,897	147,600	99,077	111,458			12,381	(12,381)		99,077		29,820	29,820	5,082	08/25/2037.	1FM
33812@ AA 5	Fitch Group Inc Sr Nt 5.120% 08/09/21....	..	08/09/2020.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.	2
340711 AT 7	Florida Gas Transmission Co Nt 5.450%..	..	07/15/2020.	Maturity		23,200,000	23,200,000	23,159,632	23,197,217		2,783		2,783		23,200,000			0	1,264,400	07/15/2020.	2FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	09/01/2020.	Paydown		4,888	4,888	4,888	4,888				0		4,888			0	268	07/25/2029.	3FM
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	09/01/2020.	Paydown		24,442	24,442	27,267	25,516		(1,075)		(1,075)		24,442			0	1,338	07/25/2029.	4FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	09/01/2020.	Paydown		13	13	13	13				0		13			0	1	04/25/2029.	1FM

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	09/25/2020.	Paydown		63,889	63,889	29,800	29,800				0		29,800		34,089	34,089	514	11/25/2036.	1FM
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	09/01/2020.	Paydown		835,716	835,716	860,736	840,662		(4,946)		(4,946)		835,716			0	14,891	06/10/2046.	1FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	09/01/2020.	Paydown		15,731	15,731	15,731	15,680		50		50		15,731			0	720	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		7,639	7,639	7,639	7,627		12		12		7,639			0	259	04/25/2034.	1FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		344	344	344	343		1		1		344			0	9	06/25/2034.	1FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		8,312	8,312	8,312	8,307		5		5		8,312			0	293	11/25/2033.	1FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	09/25/2020.	Paydown		38,466	38,466	38,466	38,466				0		38,466			0	501	11/25/2033.	1FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	09/01/2020.	Paydown		5,008	5,008	5,015	5,003		5		5		5,008			0	216	07/25/2035.	1FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		3,654	3,654	3,626	3,635		18		18		3,654			0	128	06/25/2035.	1FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		103,770	103,770	100,089	101,687		2,083		2,083		103,770			0	4,071	06/25/2035.	1FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		105,484	105,484	100,516	102,827		2,658		2,658		105,484			0	3,648	06/25/2035.	1FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		181,266	181,266	181,260	180,936		330		330		181,266			0	6,276	06/25/2034.	1FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		91	91	91	91				0		91			0	3	08/25/2034.	1FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2020.	Paydown		152,388	152,388	153,841	152,740		(352)		(352)		152,388			0	5,682	02/25/2035.	1FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	09/25/2020.	Paydown		24,586	24,586	1,842	1,842		22,744		22,744		24,586			0	11	05/25/2036.	5FM
38141G VP 6	Goldman Sachs Group Inc Sr Nt 2.750% 0	..	08/15/2020.	Various		29,000,000	29,000,000	28,942,240	28,991,389		7,576		7,576		28,998,964		1,036	1,036	731,042	09/15/2020.	2FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	09/15/2020.	Paydown		338,006	338,006	344,300	228,043		(6,275)		(6,275)		338,006			0	6,671	10/15/2054.	1FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	09/15/2020.	Paydown		13,053	13,053	13,702	13,695		(642)		(642)		13,053			0	265	10/15/2053.	1FE
383909 AE 8	WR Grace & CO Sr Nt 5.125% 10/01/21	..	07/12/2020.	Call 105.4151		1,054,151	1,000,000	1,001,250	1,000,849		(248)		(248)		1,000,600		(600)	(600)	94,155	10/01/2021.	3FE
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0.	..	07/01/2020.	Redemption 100.0000		2,093,023	2,093,023	2,093,023	2,093,023				0		2,093,023			0	121,605	07/01/2021.	1
39121J AH 3	Great River Energy 1st Mtg Bd 4.478% 0.	..	07/01/2020.	Redemption 100.0000		738,000	738,000	738,000	738,000				0		738,000			0	33,048	07/01/2030.	1FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	09/25/2020.	Paydown		121,616	121,616	113,518	113,518		8,098		8,098		121,616			0	908	06/25/2037.	1FM
4042Q1 AE 7	HSBC Bank USA Sub Bk Nt 4.875% 08/24/2	..	08/24/2020.	Various		34,000,000	34,000,000	34,878,750	34,069,461		(69,461)		(69,461)		34,000,000			0	1,657,500	08/24/2020.	1FE
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	09/21/2020.	Paydown		234,960	234,960	229,013	229,424		5,536		5,536		234,960			0	1,742	07/19/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
41242* AR 3	Hardwood Funding LLC Sr Nt 3.010% 06/0	..	07/09/2020.	Call 58830.7839		(15,384)	(26)	(26)	(26)				0		(26)			0	10,483	06/07/2021.	1FE
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl	..	07/15/2020.	Redemption 100.0000		363,808	363,808	366,238	366,192		(2,384)		(2,384)		363,808			0	14,189	01/15/2026.	3FE
42809H AD 9	Hess Corp Sr Nt 5.600% 02/15/41	..	08/14/2020.	Various		37,890,183	33,900,000	36,772,142	36,386,713		(38,388)		(38,388)		36,348,325		1,541,857	1,541,857	1,795,579	02/15/2041.	3FE
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S	..	09/01/2020.	Paydown		20,141	20,141	20,141	20,141				0		20,141			0	830	05/25/2033.	1FM
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	..	09/25/2020.	Paydown		545,105	545,105	505,457	505,457		39,648		39,648		545,105			0	3,771	08/25/2036.	1FM
446438 RQ 8	Huntington Bancshares Sr Nt 2.875% 08/	..	07/20/2020.	Various		15,350,000	15,350,000	15,300,203	15,343,264		5,831		5,831		15,349,095		905	905	404,536	08/20/2020.	1FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	09/30/2020.	Various		299,252	299,252	299,252	299,252				0		299,252			0	7,429	12/31/2031.	1PL
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.5	..	09/25/2020.	Paydown		31,806	31,806	31,136	31,136		670		670		31,806			0	280	08/25/2035.	1FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2020.	Paydown		4,123	4,123	4,123	4,119		4		4		4,123			0	132	03/25/2034.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2020.	Paydown		1,237	1,237	1,237	1,235		2		2		1,237			0	34	08/25/2034.	1FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	..	09/01/2020.	Paydown		123,183	123,183	123,144	122,950		233		233		123,183			0	4,527	04/25/2035.	4FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	..	09/01/2020.	Paydown		50,274	63,923	61,729	61,729				0		61,729		(11,455)	(11,455)	2,366	07/25/2035.	4FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	..	09/01/2020.	Paydown		73,587	72,263	58,052	58,052				0		58,052		15,535	15,535	1,631	10/25/2035.	1FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	..	09/01/2020.	Paydown			219,987	166,618	210,907		51	44,340	(44,289)		166,618		(166,618)	(166,618)	6,079	09/25/2033.	2FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	09/01/2020.	Paydown		144,803	142,603	99,803	99,803				0		99,803		45,000	45,000	3,324	06/25/2036.	1FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	09/01/2020.	Paydown		64,296	64,296	60,841	60,841		3,455		3,455		64,296			0	1,642	08/25/2036.	1FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	09/25/2020.	Paydown		71,582	71,518	55,845	55,845				0		55,845		15,737	15,737	508	11/25/2036.	1FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	09/01/2020.	Paydown		109,123	108,564	92,787	92,787				0		92,787		16,336	16,336	2,254	12/25/2035.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	09/01/2020.	Paydown		6,630	6,630	6,685	6,638		(8)		(8)		6,630			0	247	01/25/2035.	1FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	09/01/2020.	Paydown		18,810	18,810	18,498	18,619		2		2		18,621		189	189	508	11/25/2035.	2FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	09/01/2020.	Paydown		24,690	24,701	22,412	18,144	4,269			4,269		22,412		2,278	2,278	912	12/25/2035.	4FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	09/01/2020.	Paydown		31,510	31,517	27,710	27,710				0		27,710		3,800	3,800	1,222	12/25/2035.	1FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	09/01/2020.	Paydown		28,572	28,711	22,593	22,593				0		22,593		5,979	5,979	736	03/25/2036.	3FM

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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
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	09/01/2020.	Paydown		38,095	38,281	32,940	32,940				0		32,940		5,155	5,155	1,555	03/25/2036.	4FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	09/01/2020.	Paydown		61,260	56,999	40,054	40,054				0		40,054		21,207	21,207	1,636	01/25/2037.	1FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	09/01/2020.	Paydown		49,772	49,925	45,315	45,315				0		45,315		4,457	4,457	1,200	09/25/2036.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/01/2020.	Paydown		80,694	80,694	83,373	81,349		(655)		(655)		80,694			0	1,833	01/15/2046.	1FM
46645F AA 8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/01/2020.	Paydown		30,000,000	30,000,000	30,732,900	30,103,398		(103,398)		(103,398)		30,000,000			0	659,970	09/05/2032.	1FM
46645F AG 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/01/2020.	Paydown		25,000,000	25,000,000	25,750,000	25,102,637		(102,637)		(102,637)		25,000,000			0	635,025	09/05/2032.	1FM
49326E EF 6	Keycorp Sr Nt 2.900% 09/15/20	..	09/15/2020.	Maturity		35,000,000	35,000,000	34,993,700	34,999,059		941		941		35,000,000			0	1,015,000	09/15/2020.	2FE
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	09/11/2020.	Paydown		128,152	128,152	116,377	126,855		1,297		1,297		128,152			0	5,366	04/15/2041.	1FM
50540R AJ 1	Laboratory Corp of America Sr Nt 4.625...	..	08/17/2020.	Various		10,800,000	10,800,000	11,867,823	10,927,029		(91,112)		(91,112)		10,835,917		(35,917)	(35,917)	377,400	11/15/2020.	2FE
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	09/01/2020.	Redemption 100.0000		393,289	393,289	371,871	389,089		4,200		4,200		393,289			0	12,569	03/01/2023.	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	08/15/2020.	Redemption 100.0000		87,262	87,262	91,347	87,729		(468)		(468)		87,262			0	4,009	12/15/2021.	1
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	09/15/2020.	Redemption 100.0000		44,035	44,035	46,097	44,271		(236)		(236)		44,035			0	2,427	12/15/2021.	2
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	09/15/2020.	Redemption 100.0000		61,157	61,157	64,140	61,371		(215)		(215)		61,157			0	2,991	01/15/2021.	4
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	09/28/2020.	Paydown		6,967	37,800	18,487	18,487				0		18,487		(11,521)	(11,521)	450	09/26/2045.	5FM
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	09/25/2020.	Paydown		229,692	229,692	214,762	222,080		7,612		7,612		229,692			0	1,880	09/25/2034.	1FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	09/01/2020.	Paydown		5,612	5,612	5,798	5,751		(139)		(139)		5,612			0	232	08/25/2032.	1FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	09/01/2020.	Paydown		270,184	270,184	270,883	270,540		92		92		270,632		(448)	(448)	9,580	10/25/2036.	2FM
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	07/20/2020.	Paydown		1,655,502	1,655,502	1,655,502	1,655,502				0		1,655,502			0	22,767	07/20/2026.	1FE
576434 2D 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		300,382	297,839	228,101	228,101				0		228,101		72,281	72,281	12,283	03/25/2036.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		79,468	79,468	80,263	79,363		105		105		79,468			0	2,672	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		155,468	155,468	158,237	156,246		(778)		(778)		155,468			0	5,606	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		176,638	176,638	173,671	174,789		1,849		1,849		176,638			0	6,827	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		2,360	2,360	2,360	2,360				0		2,360			0	79	08/25/2034.	1FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		33,305	33,305	31,829	32,645		660		660		33,305			0	1,298	12/25/2034.	1FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser..	..	09/01/2020.	Paydown		10,288	10,288	9,979	10,114		174		174		10,288			0	360	07/25/2034.	1FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	09/01/2020.	Paydown		38,051	38,051	38,036	38,089		(77)		(77)		38,013		39	39	1,556	09/25/2032.	1FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	07/10/2020.	Redemption 100.0000		(368,192)	(368,192)	(368,192)	(368,192)				0		(368,192)			0		12/31/2039.	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
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	09/01/2020.	Paydown		125,206	125,206	126,989	126,877		(1,671)		(1,671)		125,206			0	3,127	04/25/2058.	1FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	09/15/2020.	Paydown		43,302	43,302	43,301	43,302				0		43,302			0	1,606	07/15/2038.	4FE
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4	..	09/01/2020.	Paydown		291,920	291,920	307,218			(15,298)		(15,298)		291,920			0	4,267	04/25/2066.	1FM
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	09/01/2020.	Paydown		29,276	29,276	29,415	29,410		(134)		(134)		29,276			0	546	07/25/2059.	1FM
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1	..	08/09/2020.	Redemption 100.0000		62,966	62,966	62,966	62,966				0		62,966			0	1,502	05/09/2039.	1
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	09/25/2020.	Paydown		197,071	197,071	184,754	188,635		8,436		8,436		197,071			0	2,343	09/25/2034.	1FM
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl	..	09/01/2020.	Paydown		6,826,437	6,826,437	7,158,333	6,839,706		(13,269)		(13,269)		6,826,437			0	250,922	09/15/2047.	1FM
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	07/01/2020.	Paydown		11,247	11,247	10,714	11,180		67		67		11,247			0	361	11/25/2033.	1FM
61756U AH 4	IQ16	..	09/01/2020.	Paydown		711	98,582	71,607	71,419		188		188		71,607		(70,897)	(70,897)	3,540	12/12/2049.	5FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	09/01/2020.	Paydown		650,102	650,102	672,093	654,129		(4,027)		(4,027)		650,102			0	11,676	12/15/2048.	1FM
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	09/01/2020.	Paydown		938,675	938,675	966,806	944,681		(6,007)		(6,007)		938,675			0	24,007	08/15/2046.	1FM
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	09/01/2020.	Paydown		1,555,917	1,555,917	1,602,583	1,566,942		(11,025)		(11,025)		1,555,917			0	44,394	11/15/2046.	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	09/15/2020.	Call 100.0000		92,365	92,365	92,365	92,365				0		92,365			0	3,272	09/15/2028.	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		324	324	324	324		1		1		324			0	11	11/25/2033.	1FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	09/01/2020.	Paydown		60,026	60,026	61,546	61,407		(1,381)		(1,381)		60,026			0	1,490	05/25/2054.	1FE
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-	..	09/01/2020.	Paydown		98,771	98,771	103,092	103,009		(4,238)		(4,238)		98,771			0	2,484	11/25/2035.	1FE
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2020.	Paydown		322,848	322,848	333,858	333,461		(10,613)		(10,613)		322,848			0	8,548	02/25/2057.	1FM
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2020.	Paydown		174,904	174,904	181,538	181,434		(6,530)		(6,530)		174,904			0	4,671	03/25/2057.	1FM
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2020.	Paydown		14,305	14,305	13,518			787		787		14,305			0	229	08/27/2057.	1FM
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2020.	Paydown		376,645	376,645	378,004	379,327		(2,682)		(2,682)		376,645			0	17,721	09/25/2057.	1FM
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2020.	Paydown		230,398	230,398	246,346			(15,948)		(15,948)		230,398			0	4,057	12/25/2057.	1FM
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2020.	Paydown		1,713,473	1,713,473	1,773,072	1,772,267		(58,794)		(58,794)		1,713,473			0	43,316	11/25/2058.	1FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2020.	Paydown		264,360	264,360	267,906	267,780		(3,419)		(3,419)		264,360			0	5,814	02/25/2049.	1FM
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2020.	Paydown		1,422,171	1,422,171	1,460,503	1,458,912		(36,741)		(36,741)		1,422,171			0	32,992	08/25/2059.	1FM
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2020.	Paydown		290,785	290,785	299,327	298,972		(8,187)		(8,187)		290,785			0	6,822	12/25/2058.	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
65342R A* 1	NFP Corp Nt 7.000% 01/06/24	..	08/10/2020.	Redemption 100.0000		2,792,880	2,792,880	2,737,022	2,745,155		47,725		47,725		2,792,880			0	119,456	01/06/2024.	4FE
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	09/01/2020.	Paydown		13,910	13,910	13,923	13,907		3		3		13,910			0	564	08/25/2033.	1FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	09/01/2020.	Paydown		257	257	257	257				0		257			0	9	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	09/01/2020.	Paydown		5,854	5,854	5,808	5,819		35		35		5,854			0	206	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	09/01/2020.	Paydown		1,035	1,035	1,095	1,078		(43)		(43)		1,035			0	35	10/25/2034.	1FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	09/01/2020.	Paydown		3,117	3,117	3,102	3,104		13		13		3,117			0	129	02/25/2035.	1FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	09/25/2020.	Paydown		3,465	3,465	1,680	1,680		1,785		1,785		3,465			0	35	04/25/2036.	4FM
674599 CW 3	Occidental Petroleum Corp Sr Nt 2.900%.	..	09/16/2020.	Various		2,317,163	2,625,000	2,621,588	2,621,845		465		465		2,622,310		(305,148)	(305,148)	84,583	08/15/2024.	3FE
674599 DF 9	Occidental Petroleum Corp Sr Nt 6.450%.	..	09/16/2020.	Citigroup		1,357,065	1,500,000	1,710,959	1,708,691		(5,709)		(5,709)		1,702,982		(345,917)	(345,917)	97,556	09/15/2036.	3FE
68902V AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15.	..	09/08/2020.	Tax Free Exchange		15,999,925	16,000,000	15,999,982			(57)		(57)		15,999,925			0	217,740	02/15/2030.	2FE
693476 BL 6	PNC Funding Corp Sr Nt 4.375% 08/11/20	..	08/11/2020.	Maturity		10,000,000	10,000,000	9,945,600	9,995,951		4,049		4,049		10,000,000			0	437,500	08/11/2020.	1FE
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3 3.50	..	09/01/2020.	Paydown		1,346,885	1,346,885	1,345,201	1,345,102		1,783		1,783		1,346,885			0	31,502	02/25/2048.	1FM
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	..	09/25/2020.	Paydown		818,447	818,447	806,426	812,986		5,460		5,460		818,447			0	10,380	10/25/2034.	1FM
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-	..	09/25/2020.	Paydown		1,112,756	1,112,756	959,752	1,045,961		45,270		45,270		1,091,231		21,525	21,525	11,881	05/25/2035.	1FM
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2020.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	2,745	09/13/2027.	1
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2020.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	8,254	09/13/2027.	1
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...	..	09/30/2020.	Redemption 100.0000		34,915	34,915	34,915	34,848		67		67		34,915			0	1,674	05/01/2039.	2PL
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	09/23/2020.	Redemption 100.0000		338	338	112	112		226		226		338			0	8	12/23/2031.	3FE
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	09/23/2020.	Paydown		16,268	16,268	903	900		15,368		15,368		16,268			0	248	03/23/2035.	3FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	09/22/2020.	Paydown		18,995	18,995	16,283	16,873		2,122		2,122		18,995			0	272	03/22/2038.	1FE
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl	..	09/23/2020.	Paydown		2,917	2,917	2,164	2,155		762		762		2,917			0	62	06/23/2035.	2PL
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..	..	09/22/2020.	Paydown		15,623	15,623	9,374	10,769		4,854		4,854		15,623			0	158	12/22/2035.	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	09/22/2020.	Paydown		17,949	17,949	17,954	17,949				0		17,949			0	216	12/22/2035.	4FE
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	09/22/2020.	Paydown		31,509	31,509	28,250	28,250		3,259		3,259		31,509			0	331	12/22/2037.	2PL
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	09/22/2020.	Paydown		136,577	136,577	130,195	132,355		4,222		4,222		136,577			0	1,341	12/22/2036.	1FE
741382 AA 3	P	..	09/26/2020.	Paydown		193,276	193,276	110,678	110,678		82,598		82,598		193,276			0	1,041	09/26/2034.	4FE
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	09/01/2020.	Paydown		15,668	15,668	14,591	15,042		626		626		15,668			0	522	10/25/2033.	1FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	07/01/2020.	Various		1,836,473	1,836,473	2,409,119	1,888,155		(51,682)		(51,682)		1,836,473			0	171,894	01/01/2021.	1FE
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2	..	07/09/2020.	Paydown		572,547	572,547	571,832	572,101		446		446		572,547			0	4,930	05/25/2035.	1FM
74927# AA 9	RB Investment Associates CTL 7.220% 12	..	09/15/2020.	Redemption 100.0000		49,208	49,208	49,208	49,208				0		49,208			0	2,370	09/15/2028.	2
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	..	09/01/2020.	Paydown		247,311	247,317	248,090	247,007		53		53		247,059		252	252	9,259	04/25/2035.	3FM

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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
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1	..	09/01/2020.	Paydown		749,267	749,267	749,257	748,691		576		576		749,267			0	21,511	12/26/2053.	1FE
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2020.	Paydown		51,621	59,349	59,497	59,394		(8)		(8)		59,386		(7,765)	(7,765)	2,451	01/25/2037.	4FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2020.	Paydown		112,144	106,709	77,935	77,935		0		0		77,935		34,208	34,208	930	04/25/2036.	1FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2020.	Paydown		142,695	142,695	122,295	122,295		20,400		20,400		142,695			0	1,091	08/25/2037.	1FM
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	09/25/2020.	Paydown		109,220	109,220	109,220	109,220				0		109,220			0	1,736	06/25/2032.	1FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown		24,855	24,855	21,811	23,805		1,051		1,051		24,855			0	853	05/25/2035.	1FM
760761 AD 8	Republic Services Inc Co Gtd Nt 5.250%.	..	09/10/2020.	Call 105.6700		8,981,950	8,500,000	9,445,523	8,732,080		(84,162)		(84,162)		8,647,918		(147,918)	(147,918)	847,627	11/15/2021.	2FE
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/25/2020.	Paydown		180,424	180,424	180,424	180,424				0		180,424			0	2,242	10/25/2031.	1FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..	..	09/01/2020.	Paydown		155,628	175,167	159,127	159,127				0		159,127		(3,499)	(3,499)	6,747	04/25/2035.	2FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2020.	Paydown		2,599	2,599	2,598	2,594		5		5		2,599			0	67	05/25/2033.	1FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	09/01/2020.	Paydown		14,171	15,105	10,614	10,614				0		10,614		3,557	3,557	734	06/25/2036.	4FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	08/01/2020.	Paydown			(4,816)	(2,709)	(2,981)			(271)	271		(2,709)		2,709	2,709	112	09/25/2037.	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	09/01/2020.	Paydown		68,020	82,299	74,966	74,966				0		74,966		(6,946)	(6,946)	3,319	05/25/2037.	4FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2020.	Paydown		59,158	80,329	55,399	55,399				0		55,399		3,759	3,759	3,166	06/25/2037.	1FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2020.	Paydown		78,878	107,106	106,850	106,800				0		106,800		(27,922)	(27,922)	4,222	06/25/2037.	4FM
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt 7.50...	..	09/11/2020.	Various		165,883	186,160	220,186	213,694		(2,075)		(2,075)		211,620		(45,736)	(45,736)	12,798	10/15/2027.	4FE
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd...	..	09/11/2020.	Various		376,838	409,740	432,274	419,286		(2,238)		(2,238)		417,048		(40,210)	(40,210)	17,926	11/15/2022.	4FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	09/01/2020.	Various		249,294	249,294	261,583	252,340		(3,046)		(3,046)		249,294			0	11,530	11/01/2026.	2
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26....	..	09/12/2020.	Various		23,080,340	19,250,000	20,563,788	20,258,049		(109,808)		(109,808)		20,148,241		(898,241)	(898,241)	4,740,865	02/15/2026.	1FE
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	..	08/21/2020.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	22,900	02/21/2032.	2
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	09/01/2020.	Paydown		202	202	204	201		1		1		202			0	9	06/25/2028.	2FM
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	09/01/2020.	Paydown		46,410	46,410	46,408	46,279		132		132		46,410			0	1,234	06/25/2032.	1FM
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-	..	09/01/2020.	Paydown		104,477	104,477	104,442	104,117		360		360		104,477			0	4,128	02/25/2035.	1FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	09/01/2020.	Paydown		82,355	94,411	88,993	88,993				0		88,993		(6,638)	(6,638)	2,539	02/20/2047.	1FM
817565 CB 8	Service Corp Intl Sr Nt 5.375% 05/15/2....	..	09/10/2020.	Call 101.7920		13,834,551	13,591,000	14,280,003	13,858,669		(77,652)		(77,652)		13,781,017		(190,017)	(190,017)	842,168	05/15/2024.	3FE
827048 AV 1	Silgan Holdings Inc Sr Nt 4.125% 02/01...	..	07/28/2020.	Tax Free Exchange		1,641,746	1,640,000	1,642,025	1,641,970		(224)		(224)		1,641,746			0	48,107	02/01/2028.	3FE
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B 3.440% 03/0.	..	08/14/2020.	Call 101.5618		5,078,091	5,000,000	5,175,000	5,037,864		(19,730)		(19,730)		5,018,134		(18,134)	(18,134)	240,535	03/04/2021.	1
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C 3.990% 03/0.	..	08/14/2020.	Various		26,750,186	24,000,000	24,465,510	24,247,804		(34,482)		(34,482)		24,213,322		(213,322)	(213,322)	3,654,586	03/04/2024.	1
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	07/01/2020.	Paydown		3,826	3,826	3,873	3,838		(12)		(12)		3,826			0	149	03/25/2030.	1FM
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	09/01/2020.	Paydown		34,112	34,112	22,635	22,635		11,477		11,477		34,112			0	342	02/25/2037.	5FM

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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
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B....	..	08/15/2020.	Redemption 100.0000		164,773	164,773	168,063			(3,291)		(3,291)		164,773			0	6,261	02/15/2026.	3FE
863576 AC 8	2005-	..	09/01/2020.	Paydown		36,685	45,951	46,290	46,010		23		23		46,033		(9,348)	(9,348)	1,751	04/25/2035.	5FM
863579 CD 8	2004	..	09/01/2020.	Paydown		34,428	34,428	34,724	34,596		(167)		(167)		34,428			0	837	10/25/2034.	1FM
863579 VS 4	2005	..	09/01/2020.	Paydown		292,332	293,274	229,232	229,232		0		0		229,232		63,100	63,100	7,380	08/25/2035.	1FM
86359B JU 6	2004-	..	09/01/2020.	Paydown		323	323	322	322		0		0		323			0	12	03/25/2034.	1FM
86359B WR 8	2004-	..	09/01/2020.	Paydown		15,845	15,845	15,949	15,841		4		4		15,845			0	401	07/25/2034.	1FM
86359B XL 0	2004-	..	09/01/2020.	Paydown		1,334	1,334	1,304	1,306		28		28		1,334			0	43	08/25/2034.	1FM
86359D FQ 5	2005-	..	08/20/2020.	Paydown		(12,852)					2,451		2,451		2,451		(15,303)	(15,303)		06/25/2035.	3FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	09/01/2020.	Paydown		1,544,776	1,544,776	1,073,470	1,073,470				0		1,073,470		471,305	471,305	34,525	11/25/2036.	1FM
86363A AA 5	2006-	..	09/25/2020.	Paydown		46,645	46,645	5,992	9,246		40,653	3,254	37,399		46,645			0	300	01/25/2037.	1FM
871829 AX 5	Sysco Corp Sr Nt 2.600% 10/01/20	..	09/01/2020.	Call 100.0000		4,000,000	4,000,000	3,992,360	3,998,795		1,072		1,072		3,999,868		132	132	95,333	10/01/2020.	2FE
87264A AN 5	T-Mobile USA Inc Sr Nt 6.375% 03/01/25	..	09/01/2020.	Call 102.1250		1,889,313	1,850,000	1,989,750	1,902,471		(13,158)		(13,158)		1,889,313		(39,313)	(39,313)	157,250	03/01/2025.	3FE
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	09/30/2020.	Various		255,016	255,016	255,016	255,016				0		255,016			0	11,715	03/30/2023.	2FE
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A CI AR	..	07/20/2020.	Paydown		1,621,416	1,621,416	1,621,416	1,621,416				0		1,621,416			0	34,436	10/20/2026.	1FE
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt 8.000....	..	09/02/2020.	Various		2,238,637	2,368,928	2,422,229	2,422,229				0		2,422,229		(183,592)	(183,592)	159,508	08/01/2022.	4
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	08/28/2020.	Call 100.0000		74,154	74,154	74,154					0		74,154			0	1,486	09/30/2039.	3FE
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	09/30/2020.	Redemption 100.0000		374,707	374,707	374,707					0		374,707			0	9,133	09/30/2039.	3FE
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C	..	09/01/2020.	Paydown		1,405,946	1,405,946	1,501,671			(95,725)		(95,725)		1,405,946			0	4,811	03/25/2058.	1FM
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C	..	09/01/2020.	Paydown		44,756	44,756	47,092			(2,336)		(2,336)		44,756			0	171	07/25/2058.	1FM
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	09/01/2020.	Paydown		594,408	594,408	590,788	590,911		3,497		3,497		594,408			0	14,665	03/25/2058.	1FM
893830 BC 2	Transocean Sedco Sr Nt 5.800% 10/15/22	..	09/02/2020.	Various		5,072,220	10,908,000	10,859,972	10,885,800		4,991		4,991		10,890,792		(5,818,572)	(5,818,572)	557,985	10/15/2022.	6FE
893830 BC 2	Transocean Sedco Sr Nt 5.800% 10/15/22	..	09/11/2020.	Various		2,793,360	6,592,000	6,490,088	6,552,063		9,332		9,332		6,561,395		(3,768,035)	(3,768,035)	346,226	10/15/2022.	6FE
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	09/01/2020.	Paydown		251,423	251,423	240,305	249,077		2,346		2,346		251,423			0	4,410	12/10/2045.	1FM
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser	..	07/20/2020.	Redemption 100.0000		56,050	56,050	59,273	56,658		(608)		(608)		56,050			0	5,050	07/20/2020.	3Z
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.	..	07/02/2020.	Various		381	381	378	380		1		1		381			0	19	01/02/2029.	1
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C	..	08/25/2020.	Redemption 100.0000		747,391	747,391	761,798	760,898		(13,508)		(13,508)		747,391			0	31,017	08/25/2031.	1FE
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C	..	08/25/2020.	Redemption 100.0000		60,813	60,813	60,860	60,854		(42)		(42)		60,813			0	2,767	08/25/2031.	2FE
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..	..	09/01/2020.	Redemption 100.0000		123,913	123,913	123,913	123,913				0		123,913			0	4,585	09/01/2031.	2FE
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.	..	09/01/2020.	Redemption 100.0000		190,712	190,712	190,712	190,712				0		190,712			0	8,773	03/01/2026.	2FE
90945B AA 2	United Auto Credit Securitizat LBASS Ser..	..	09/10/2020.	Paydown		929,471	929,471	929,447			24		24		929,471			0	852	05/10/2022.	1FE
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt 3.620%	..	09/30/2020.	Redemption 100.0000		65,331	65,331	65,331					0		65,331			0	1,327	06/30/2050.	1PL
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2020.	Various		491,050	491,050	487,645	490,196		853		853		491,050			0	28,137	03/15/2024.	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
91736# AB 2	United States of America BIA CTL GSA Gtd	..	09/15/2020.	Redemption 100.0000		71,047	71,047	71,047	71,047				0		71,047			0	4,263	03/15/2024.	1
91740# AA 8	United States of America BIA-2 CTL Alber.	..	09/15/2020.	Redemption 100.0000		588,233	588,233	588,233	588,233				0		588,233			0	22,597	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	09/15/2020.	Redemption 100.0000		205,258	205,258	205,258	205,258				0		205,258			0	7,392	12/15/2026.	1
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..	..	09/15/2020.	Redemption 100.0000		161,221	161,221	161,221	161,221				0		161,221			0	6,043	07/15/2031.	1
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	..	09/15/2020.	Redemption 100.0000		67,996	67,996	67,996	67,996				0		67,996			0	1,891	04/15/2032.	1
92553P AJ 1	Viacom Inc Sr Nt 3.875% 12/15/21	..	07/10/2020.	Call 104.8640		6,291,840	6,000,000	5,901,660	5,977,574		5,822		5,822		5,983,396		16,604	16,604	424,236	12/15/2021.	2FE
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1 3.572% 06/	..	09/01/2020.	Paydown		397,462	397,462	400,862	400,821		(3,359)		(3,359)		397,462			0	9,323	06/25/2054.	1FE
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/	..	09/01/2020.	Paydown		128,480	128,480	128,478			2		2		128,480			0	255	08/25/2055.	1FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	09/15/2020.	Redemption 100.0000		61,391	61,391	61,391	61,391				0		61,391			0	2,715	04/15/2022.	2
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	09/01/2020.	Paydown		263,594	263,594	259,702	261,395		2,199		2,199		263,594			0	7,015	10/25/2033.	1FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	09/01/2020.	Paydown		81,011	81,011	77,365	79,586		1,425		1,425		81,011			0	2,935	06/25/2034.	1FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	09/01/2020.	Paydown		655,169	692,173	654,249	654,249				0		654,249		920	920	18,407	11/25/2036.	1FM
92927K B@ 0	WABCO Holdings Inc Sr Nt Ser E 1.200%	..	08/03/2020.	Call 95.3164		16,256,109	17,054,900	15,546,900	16,258,850				0	(711,950)	17,054,900	1,508,000		1,508,000	(585,171)	11/15/2026.	2
931142 CU 5	Wal-Mart Stores Inc Sr Nt 3.625% 07/08..	..	07/08/2020.	Maturity		15,000,000	15,000,000	14,395,500	14,959,656		40,344		40,344		15,000,000			0	543,750	07/08/2020.	1FE
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	09/01/2020.	Paydown		217,054	215,533	179,316	179,316				0		179,316		37,738	37,738	5,493	03/25/2037.	1FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	09/01/2020.	Paydown		37,753	39,743	36,468	36,468				0		36,468		1,285	1,285	894	11/25/2036.	1FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		364,762	364,762	367,327	366,392		(1,630)		(1,630)		364,762			0	12,493	03/25/2035.	3FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		16,676	24,032	24,242	24,105		(75)		(75)		24,031		(7,355)	(7,355)	868	03/25/2035.	4FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		472,898	493,715	493,343	493,343				0		493,343		(20,445)	(20,445)	17,846	04/25/2035.	4FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		442,054	474,770	471,009	471,009				0		471,009		(28,954)	(28,954)	17,194	05/25/2035.	3FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		224,049	233,780	234,582	234,192		(21)		(21)		234,171		(10,122)	(10,122)	11,784	06/25/2035.	3FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		104,780	94,057	94,307	94,018		(62)		(62)		93,956		10,824	10,824	6,386	06/25/2035.	3FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2020.	Paydown		41,964	62,432	49,137	49,137				0		49,137		(7,173)	(7,173)	1,843	05/25/2036.	1FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		141,831	146,049	129,973	129,973				0		129,973		11,859	11,859	5,404	08/25/2035.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		15,750	16,791	16,928	16,864		(3)		(3)		16,861		(1,111)	(1,111)	577	10/25/2035.	3FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		38,232	43,264	42,689	42,805		3		3		42,809		(4,576)	(4,576)	1,628	01/25/2036.	4FM

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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
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2020.	Paydown		194,637	215,179	180,159	180,159				0		180,159		14,478	14,478	8,421	02/25/2036.	1FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2020.	Paydown		21,940	23,416	22,597	22,588				0		22,588		(648)	(648)	1,125	11/25/2034.	1FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2020.	Paydown		227,128	227,128	113,832	123,822		113,296	9,990	103,306		227,128			0	2,967	09/25/2036.	1FM
94106L BH 1	Waste Management Inc Sr Nt 3.200% 06/1	..	07/20/2020.	Call 101.0000		2,525,000	2,500,000	2,499,325	2,499,419		45		45		2,499,464		536	536	72,778	06/15/2026.	2FE
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	09/01/2020.	Redemption 100.0000		19,260	19,260	19,260	19,260				0		19,260			0	854	08/01/2027.	2
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	09/15/2020.	Various		126,049	126,049	131,972	129,159		(3,110)		(3,110)		126,049			0	6,205	05/15/2032.	1
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	09/10/2020.	Redemption 100.0000		51,500	51,500	51,500	51,500				0		51,500			0	5,239	10/10/2024.	2
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	09/01/2020.	Redemption 100.0000		225,957	225,957	225,957	225,957				0		225,957			0	9,945	11/01/2022.	2
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	09/01/2020.	Paydown		12,964	12,964	12,661	12,753		211		211		12,964			0	424	04/25/2034.	1FM
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5	..	09/01/2020.	Paydown		42,384	42,384	42,383			1		1		42,384			0	32	08/15/2053.	1FE
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	..	09/15/2020.	Redemption 100.0000		41,007	41,007	41,007	41,007				0		41,007			0	1,753	01/15/2032.	2
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...	..	07/25/2020.	Redemption 100.0000		240,979	240,979	240,979	240,979				0		240,979			0	17,683	12/23/2022.	2
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	07/15/2020.	Redemption 100.0000		166,400	166,400	166,400	166,400				0		166,400			0	5,491	01/15/2030.	1FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	07/15/2020.	Redemption 100.0000		128,000	128,000	128,000	128,000				0		128,000			0	4,544	01/15/2030.	2FE
000000 00 0	JBS Investments GMBH Sr Nt 6.250% 02/0	D	08/10/2020.	Call 101.0420		792,169	784,000	787,950			(1,291)		(1,291)		786,659		(2,659)	(2,659)	33,350	02/05/2023.	3FE
000000 00 0	Metinvest BV Sr Nt 7.750% 04/23/23.....	D	09/09/2020.	Direct		309,750	300,000	310,800	309,504		(1,991)		(1,991)		307,514		2,236	2,236	24,413	04/23/2023.	4FE
000000 00 0	TBC Bank JSC Sr Nt 5.750% 06/19/24....	D	07/17/2020.	Direct		250,000	250,000	265,313			(1,618)		(1,618)		263,695		(13,695)	(13,695)	8,465	06/19/2024.	3FE
000000 00 0	Credit Bank of Moscow Sr Nt 7.121% 06/.	D	09/21/2020.	Direct		325,975	295,000	321,550	321,171		(3,877)		(3,877)		317,295		8,680	8,680	15,639	06/25/2024.	3FE
000000 00 0	Vendanta Resources Plc Sr Nt 6.125% 08	D	09/22/2020.	Direct		171,720	240,000	201,000			3,989		3,989		204,989		(33,269)	(33,269)	9,188	08/09/2024.	4FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%..	D	07/27/2020.	Direct		288,844	325,000	323,213	323,226		364		364		323,590		(34,746)	(34,746)	17,306	02/15/2025.	4FE
000000 00 0	MTN Mauritius Investments Sr Nt 6.500%	D	08/14/2020.	Direct		331,125	300,000	334,125	333,652		(2,697)		(2,697)		330,954		171	171	16,521	10/13/2026.	3FE
000000 00 0	BBVA Banco Continental Sub Nt 5.250% 0	D	09/17/2020.	Direct		646,050	590,000	625,599			(2,434)		(2,434)		623,164		22,886	22,886	15,401	09/22/2029.	2FE
000000 00 0	Centrais Eletricas Bras Sr Nt 4.625% 0....	D	09/10/2020.	Direct		279,675	275,000	282,906			(333)		(333)		282,574		(2,899)	(2,899)	7,773	02/04/2030.	3FE
000000 00 0	Intl Airport Finance SA 1st Lien 12.000.....	D	09/15/2020.	Redemption 100.0000		348	348	271			76		76		348			0	21	03/15/2033.	5FE
02109T AE 2	Alrosa Finance SA Sr Nt 3.100% 06/25/2.	D	09/22/2020.	Direct		820,104	815,000	815,000					0		815,000		5,104	5,104	6,165	06/25/2027.	2FE
059626 AC 5	Banco Nacional De Panama Sr Nt 2.500%	D	09/08/2020.	Direct		202,000	200,000	199,824			1		1		199,825		2,175	2,175	403	08/11/2030.	2FE
05971U 2C 0	Banco De Credito Del Peru Sub Nt 3.125.	D	08/17/2020.	Direct		256,403	255,000	253,098			22		22		253,119		3,283	3,283	1,063	07/01/2030.	2FE
05971V 2A 2	Banco De Credito Del Peru Sr Nt 2.700%	D	09/09/2020.	Direct		499,680	480,000	458,400			1,719		1,719		460,119		39,561	39,561	8,640	01/11/2025.	2FE
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..	C	09/20/2020.	Redemption 100.0000		52,947	52,947	52,947	52,947				0		52,947			0	1,509	06/20/2031.	1FE

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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
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..	C	09/15/2020.	Redemption 100.0000		103,829	103,829	103,829	103,821		8		8		103,829			0	2,570	12/15/2032.	1FE
15119C AA 7	Celtic Resources Holding Sr Nt 4.125%...	D	09/10/2020.	Direct		604,318	570,000	570,000	570,000				0		570,000		34,318	34,318	21,801	10/09/2024.	3FE
15238X AB 5	Central American Bottling Corp Sr Nt 5....	D	07/29/2020.	Direct		356,490	340,000	361,250	355,038		(1,543)		(1,543)		353,495		2,995	2,995	19,550	01/31/2027.	3FE
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	08/10/2020.	Direct		289,450	280,000	279,964	279,984		16		16		280,000		9,450	9,450	15,889	09/20/2029.	3FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0....	D	09/30/2020.	Direct		134,094	175,000	118,690			903		903		119,593		14,500	14,500		04/01/2024.	5FE
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	09/18/2020.	Direct		399,630	330,000	327,070			83		83		327,152		72,478	72,478	9,012	04/29/2030.	2FE
44963L AC 0	IHS Netherlands Holdco Sr Nt 8.000% 09	D	09/08/2020.	Direct		341,600	320,000	320,000	320,000				0		320,000		21,600	21,600	25,031	09/18/2027.	4FE
55388R AA 4	MV24 Capital BV 1st Lien 6.748% 06/01/.	D	09/15/2020.	Direct		543,350	521,700	521,700	521,700				0		521,700		21,651	21,651	27,968	06/01/2034.	3FE
71429M AA 3	Perrigo Finance Unlimited Sr Nt 3.500%..	D	07/03/2020.	Various		3,003,055	2,949,000	2,946,287	2,948,309		285		285		2,948,594		406	406	136,914	03/15/2021.	2FE
71647N BF 5	Petrobras Global Finance Sr Nt 5.093%...	D	09/17/2020.	Tax Free Exchange		2,120,009	2,046,000	2,126,855	1,951,841		(5,332)		(5,332)		2,120,009			0	100,603	01/15/2030.	3FE
716743 AP 4	Petronas Cap Ltd Sr Nt 3.500% 04/21/30.	D	09/11/2020.	Direct		225,680	200,000	197,472			85		85		197,557		28,123	28,123	2,800	04/21/2030.	1FE
71675M AA 4	Petropavlovsk 2016 Sr Nt 8.125% 11/14/.	D	08/04/2020.	Direct		734,580	700,000	700,000	700,000				0		700,000		34,580	34,580	39,891	11/14/2022.	4FE
74365P AD 0	Prosus NV Sr Nt 4.027% 08/03/50	D	09/18/2020.	Direct		210,000	200,000	200,000					0		200,000		10,000	10,000	1,096	08/03/2050.	2FE
90015W AH 6	Turkiye Garanti Bankasi Sr Nt 8.125% 0..	D	07/10/2020.	Direct		664,625	650,000	648,031	648,283		185		185		648,468		16,157	16,157	41,957	03/28/2024.	4FE
G0566* AB 5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP 4.10...	B	07/31/2020.	Call 109.0657		33,137,821	30,383,370	35,431,398	30,782,754				0	4,648,644	30,383,370	(5,048,028)		(5,048,028)	3,448,730	06/30/2025.	2FE
G0566* AC 3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3 2.3....	B	08/17/2020.	Call 106.3191		7,021,217	6,603,912	8,560,944	6,681,528				0	1,879,416	6,603,912	(1,957,032)		(1,957,032)	531,045	06/29/2029.	2FE
G0566* AD 1	Arqiva PP Fin Plc Sr Nt 2.494% 12/31/2...	B	08/17/2020.	Call 108.9611		14,066,181	12,909,364	12,259,117	13,061,088				0	(801,971)	12,909,364	650,247		650,247	1,387,317	12/31/2029.	2FE
G9420R AA 4	Valaris Plc Sr Nt 4.875% 06/01/22	D	09/23/2020.	Jefferies & Company Inc		1,440,000	18,000,000	2,430,000			(13,483)	15,863,308	(15,876,791)		2,430,000		(990,000)	(990,000)		06/01/2022.	5FE
G9420R AD 8	Valaris Plc Sr Nt 5.400% 12/01/42	D	09/23/2020.	Jefferies & Company Inc		880,000	11,000,000	1,320,000			436	9,639,044	(9,638,608)		1,320,000		(440,000)	(440,000)		12/01/2042.	5FE
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27...	C	09/15/2020.	Redemption 100.0000		288,000	288,000	288,000	288,000				0		288,000			0	11,880	09/15/2027.	3
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.	D	09/30/2020.	Redemption 100.0000		2,934,096	2,934,096	3,001,871	2,960,330		(26,233)		(26,233)		2,934,096			0	149,761	03/30/2024.	3PL
P6460M AJ 3	Mastellone Hermanos SA Sr Nt 12.625% 07	D	08/04/2020.	Direct		113,750	130,000	124,638	128,297		639		639		128,936		(15,186)	(15,186)	17,917	07/03/2021.	5FE
3899999. Total - Bonds - Industrial and Miscellaneous						984,450,388	1,001,022,798	995,419,952	949,093,969	12,013	(616,561)	25,657,581	(26,262,129)	5,014,139	983,358,649	(4,846,813)	(11,251,051)	(16,097,864)	46,908,995	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
000000 00 0	Animal Supply Company New Term Ln Nt 1	..	08/14/2020.	Taxable Exchange		349,558	422,069	411,809			2,355		2,355		414,164		(64,606)	(64,606)	30,315	02/22/2022.	5Z
000000 00 0	WASH Multifamily Acq Inc 1st Lien Term L	..	09/30/2020.	Redemption 100.0000		105	105	88			17		17		105			0	1	05/14/2022.	4Z
000000 00 0	Sovos LLC Revolver Nt 1 4.983% 04/29/2	..	09/30/2020.	Redemption 100.0000		820,696	820,696	820,696					0		820,696			0	25,624	04/29/2024.	4PL
000000 00 0	CarePathrx Midco Inc Term Ln Nt 1 6.89.	..	09/30/2020.	Redemption 100.0000		10,811	10,811	10,541			270		270		10,811			0	344	05/14/2025.	4Z
000000 00 0	TPC Broadband Holdings Term Ln Nt 1 7.	..	09/30/2020.	Redemption 100.0000		12,402	12,402	12,402					0		12,402			0	316	06/01/2025.	4Z
000000 00 0	Immucor Inc 1st Lien Term Ln Nt 1 6.75...	..	09/30/2020.	Redemption 100.0000		17,036	17,036	16,696			341		341		17,036			0	287	07/02/2025.	4Z
000000 00 0	Harvest Hill Beverage Company New Term L	..	09/30/2020.	Redemption 100.0000		62,475	62,475	60,913			1,562		1,562		62,475			0	401	08/28/2026.	4Z
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	09/30/2020.	Redemption 100.0000		765	765	768	768		(3)		(3)		765			0	17	09/20/2026.	2FE
000000 00 0	First American Payment Sys Term Ln Nt 1.	..	08/13/2020.	Redemption 100.0000		4,769	4,769	4,721			48		48		4,769			0	101	03/04/2027.	4FE
000000 00 0	First American Payment Sys Term Ln Nt 2.	..	08/13/2020.	Redemption 100.0000		5,828	5,828	5,772			57		57		5,828			0	33	03/04/2027.	4FE
000000 00 0	First American Payment Sys Term Ln Nt 1.	..	09/01/2020.	Redemption 100.0000		59,344	59,344	58,750			593		593		59,344			0	1,425	03/04/2027.	4FE
000000 00 0	First American Payment Sys Term Ln Nt 1.	..	07/06/2020.	Tax Free Exchange		5,772	5,828	5,770			2		2		5,772			0	91	03/04/2027.	4FE
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.	..	09/30/2020.	Redemption 100.0000		3,689	3,689	3,628	3,633		55		55		3,689			0	204	04/15/2025.	3PL
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.655%	..	08/25/2020.	Redemption 100.0000		3,700	3,700	3,608			93		93		3,700			0	117	02/07/2026.	3PL
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln	..	08/25/2020.	Redemption 100.0000		1,060	1,060	1,060					0		1,060			0	21	02/07/2026.	3PL
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	09/30/2020.	Redemption 100.0000		3,750	3,750	3,674			76		76		3,750			0	15	07/12/2025.	5FE

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
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	08/28/2020.	Tax Free Exchange		3,674	3,750	3,647	3,665		10		10		3,674			0	147	07/12/2025.	4Z
02358@ AA 0	5.147%	..	07/20/2020.	Redemption 100.0000		74,314	74,314	72,828	72,839		1,475		1,475		74,314			0	2,530	11/25/2025.	4Z
03525@ AA 6	Animal Supply Company New Term Ln Nt 1	..	08/14/2020.	Taxable Exchange		2,662,259	3,214,512	2,516,298	3,154,288		7,315	676,826	(669,511)		2,516,298		145,961	145,961	128,784	12/15/2021.	5
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	09/30/2020.	Redemption 100.0000		14,621	14,621	14,328	14,384		237		237		14,621			0	698	08/24/2024.	4PL
04685Y AK 5	Athenahealth Inc Term Ln B Nt 8 4.651%	..	09/30/2020.	Redemption 100.0000		1,029	1,029	843			186		186		1,029			0	3	02/11/2026.	4FE
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.651%	..	09/11/2020.	Tax Free Exchange		843	1,029	833			10		10		843			0	34	02/11/2026.	4FE
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1....	..	09/30/2020.	Redemption 100.0000		2,742	2,742	2,713	2,714		28		28		2,742			0	63	01/19/2024.	3FE
09523@ AA 5	Marcone Appliance Parts Inc Incremental..	..	09/30/2020.	Redemption 100.0000		1,068	1,068	1,051			18		18		1,068			0	10	01/02/2026.	5Z
09523@ AA 5	Marcone Appliance Parts Inc Incremental..	..	07/20/2020.	Tax Free Exchange		1,051	1,068	1,050			1		1		1,051			0	26	01/02/2026.	5Z
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	06/30/2020.	Redemption 100.0000		136	136	136	136				0		136			0	9	01/02/2025.	3Z
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	07/09/2020.	Tax Free Exchange		11,323	11,323	11,323	11,323				0		11,323			0	909	01/02/2025.	3Z
09788H AN 1	Advanced Infusion Solutions Last Out Ter..	..	09/30/2020.	Redemption 100.0000		13,666	13,666	13,385	13,397		269		269		13,666			0	738	06/27/2024.	4PL
09788H AN 1	Advanced Infusion Solutions Last Out Ter..	..	08/28/2020.	Redemption 100.0000		19,384	19,384	18,986	19,003		381		381		19,384			0	830	06/27/2024.	4Z
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	..	07/17/2020.	Redemption 100.0000		116,420	116,420	113,510	113,901		2,519		2,519		116,420			0	4,754	03/11/2024.	2PL
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 5.5	..	09/30/2020.	Redemption 100.0000		6,535	6,535	6,339	6,406		129		129		6,535			0	253	08/14/2023.	4PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	09/30/2020.	Redemption 100.0000		3,542	3,542	3,489	3,504		39		39		3,542			0	137	08/14/2023.	3PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 2 8.750%...	..	07/13/2020.	Tax Free Exchange		116,832	116,832	116,832					0		116,832			0	1,177	10/29/2023.	4Z
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	09/30/2020.	Redemption 100.0000		105	105	103			1		1		105			0	6	08/20/2025.	2PL
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1....	..	09/30/2020.	Redemption 100.0000		2,508	2,508	2,458	2,461		48		48		2,508			0	132	08/20/2025.	2PL
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 5.895% 1	..	09/30/2020.	Redemption 100.0000		10,076	10,076	9,823	9,906		170		170		10,076			0	561	10/06/2023.	3PL
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1 6..	..	09/30/2020.	Redemption 100.0000		1,364	1,364	1,330			34		34		1,364			0	7	09/04/2026.	1Z
30282# AA 0	First Watch Restaurants Term Ln Nt 1 6..	..	09/25/2020.	Redemption 100.0000		5,029	5,029	4,913	4,946		84		84		5,029			0	260	08/21/2023.	3PL
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	09/25/2020.	Redemption 100.0000		1,286	1,286	1,286	667				0		1,286			0	65	08/21/2023.	3PL
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	07/01/2020.	Redemption 100.0000		(300)	(300)	(295)	(300)				0		(300)			0		05/09/2024.	2PL
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1.	..	07/01/2020.	Redemption 100.0000		(1,226)	(1,226)	(1,208)	(1,226)				0		(1,226)			0		05/09/2024.	2PL
33748# AF 1	First Watch Restaurants Delayed Draw Ter	..	09/25/2020.	Redemption 100.0000		1,043	1,043	1,043	1,043				0		1,043			0	54	08/21/2023.	3Z
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	09/25/2020.	Redemption 100.0000		619	619	619	619				0		619			0	32	08/21/2023.	3Z
33748# AJ 3	First Watch Restaurants Delayed Draw Ter	..	09/25/2020.	Redemption 100.0000		826	826	826	826				0		826			0	43	08/21/2023.	3PL
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	09/30/2020.	Redemption 100.0000		1,725	1,725	1,691	1,699		27		27		1,725			0	84	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	09/30/2020.	Redemption 100.0000		2,394	2,394	2,371	2,374		20		20		2,394			0	113	11/10/2023.	3PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	09/30/2020.	Redemption 100.0000		3,668	3,668	3,580	3,588		80		80		3,668			0	181	11/10/2023.	3PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	07/01/2020.	Redemption 100.0000		36	36	36					0		36			0		11/10/2023.	3PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr	..	09/30/2020.	Redemption 100.0000		912	912	903			9		9		912			0	25	11/10/2023.	3PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	09/30/2020.	Redemption 100.0000		10,067	10,067	9,853			214		214		10,067			0	115	09/18/2023.	3PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	07/31/2020.	Tax Free Exchange		9,853	10,067	9,700	9,817		37		37		9,853			0	428	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	09/30/2020.	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.	..	07/31/2020.	Tax Free Exchange		2,012	2,012	2,012	2,012				0		2,012			0	85	09/18/2023.	3PL
36221@ AA 3	4.970	..	09/30/2020.	Redemption 100.0000		2,872	2,872	2,825			47		47		2,872			0	127	02/28/2027.	3PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.655%	..	08/03/2020.	Redemption 100.0000		14,994	14,994	14,667	13,138		259		259		14,994			0	2,218	01/25/2024.	3PL
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...	..	09/30/2020.	Redemption 100.0000		10,000	10,000	9,800	9,808		192		192		10,000			0	488	08/27/2026.	3PL
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11	..	09/30/2020.	Redemption 100.0000		15,000	15,000	14,623	14,714		286		286		15,000			0	888	11/01/2024.	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	09/30/2020.	Redemption 100.0000		11,840	11,840	11,571	11,642		198		198		11,840			0	560	10/12/2024.	3PL
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	09/30/2020.	Redemption 100.0000		2,949	2,949	2,920	2,924		25		25		2,949			0	140	10/12/2024.	3PL
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	09/30/2020.	Redemption 100.0000		312,594	312,594	306,317	308,279		4,315		4,315		312,594			0	12,512	10/31/2023.	3PL
44903* AC 0	Hygiena LLC Term Ln Nt 1 6.250% 08/26/	..	07/20/2020.	Redemption 100.0000		31,719	31,719	31,503	31,558		161		161		31,719			0	972	08/26/2022.	3PL
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.753.....	..	09/30/2020.	Redemption 100.0000		15,672	15,672	15,437	15,481		190		190		15,672			0	928	08/20/2024.	4
44989* AB 9	IQNavigator Inc Revolver Nt 1 5.753% 0..	..	07/24/2020.	Redemption 100.0000		115,372	115,372	113,642	114,047		1,326		1,326		115,372			0	6,392	08/20/2023.	4
45004K AC 0	Information Resources Inc 1st Lien Term...	..	09/30/2020.	Redemption 100.0000		6,899	6,899	6,830	6,839		60		60		6,899			0	283	11/07/2025.	4FE
45320* AA 6	Revint Solutions Term Ln Nt 1 4.147% 1..	..	09/30/2020.	Redemption 100.0000		2,360	2,360	2,256	2,287		73		73		2,360			0	109	12/13/2023.	2PL
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt	..	09/30/2020.	Redemption 100.0000		5,557	5,557	5,487	5,505		51		51		5,557			0	258	12/13/2023.	2PL
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.220%.....	..	09/30/2020.	Redemption 100.0000		4,069	4,069	3,866	3,891		179		179		4,069			0	166	05/01/2024.	4FE
45773Y A* 6	Innerworkings Inc Term Ln Nt 1 6.395%...	..	09/30/2020.	Redemption 100.0000		150,000	150,000	146,250	146,449		3,551		3,551		150,000			0	11,095	07/16/2024.	5
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...	..	09/30/2020.	Redemption 100.0000		8,056	8,056	7,894	7,908		148		148		8,056			0	407	07/01/2024.	2PL
48773# AA 8	Kellermeyer Building Svcs Initial Term L....	..	09/30/2020.	Redemption 100.0000		1,961	1,961	1,941	1,941		19		19		1,961			0	139	11/07/2026.	4PL
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	09/30/2020.	Redemption 100.0000		431	431	427			4		4		431			0	30	11/07/2026.	4PL
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	09/30/2020.	Redemption 100.0000		61	61	60			1		1		61			0		11/07/2026.	4PL
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	09/30/2020.	Redemption 100.0000		2,114	2,114	2,072	2,074		40		40		2,114			0	91	08/07/2026.	3PL
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	09/30/2020.	Redemption 100.0000		352	352	349	100		3		3		352			0	12	08/07/2026.	3PL
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%.	..	09/30/2020.	Redemption 100.0000		648	648	642			6		6		648			0	29	02/28/2026.	4Z
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....	..	09/30/2020.	Redemption 100.0000		7,456	7,456	7,319			138		138		7,456			0	316	02/28/2026.	4Z
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....	..	09/30/2020.	Redemption 100.0000		9,992	9,992	9,878	9,907		84		84		9,992			0	490	09/29/2023.	3PL
55368* AD 2	Service Logic Term Ln Nt 8 4.496% 07/3.	..	09/30/2020.	Redemption 100.0000		15,876	15,876	15,666			210		210		15,876			0	76	07/31/2023.	3PL
55368* AD 2	Service Logic Term Ln Nt 7 4.496% 07/3.	..	08/28/2020.	Tax Free Exchange		15,666	15,876	15,650			17		17		15,666			0	211	07/31/2023.	3PL
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8	..	09/30/2020.	Redemption 100.0000		8,958	8,958	8,863	8,874		84		84		8,958			0	395	12/17/2025.	3PL
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	09/30/2020.	Redemption 100.0000		625	625	625	625				0		625			0	32	12/17/2025.	3PL
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.156%	..	09/30/2020.	Redemption 100.0000		1,762	1,762	1,691	1,701		61		61		1,762			0	71	02/08/2025.	4FE
57810J AC 2	1	..	09/30/2020.	Redemption 100.0000		1,174	1,174	1,127	1,134		40		40		1,174			0	47	02/28/2025.	4FE
60367* AA 9	Community Brands Delayed Draw TL Nt 1.	..	09/30/2020.	Redemption 100.0000		6,072	6,072	6,072	6,072				0		6,072			0	246	12/02/2022.	3PL
62931* AA 2	Topix Pharma Term Ln Nt 1 4.897% 10/31	..	09/30/2020.	Redemption 100.0000		2,250	2,250	2,198	2,206		44		44		2,250			0	105	10/31/2024.	3PL
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	09/30/2020.	Redemption 100.0000		748	748	741	151		7		7		748			0	14	10/31/2024.	3PL
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 2	..	07/31/2020.	Tax Free Exchange		235,572	237,750	235,373			199		199		235,572			0	6,697	10/31/2024.	3PL
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N	..	09/30/2020.	Redemption 100.0000		10,023	10,023	9,897			126		126		10,023			0	346	05/11/2026.	3PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	09/30/2020.	Redemption 100.0000		250	250	245			5		5		250			0	6	07/02/2026.	3PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...	..	09/30/2020.	Redemption 100.0000		1,541	1,541	1,513			28		28		1,541			0	34	07/02/2026.	3PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	09/30/2020.	Redemption 100.0000		3,000	3,000	2,936			64		64		3,000			0	100	10/24/2026.	2PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Redemption 100.0000		2,311	2,311	2,294	2,295		16		16		2,311			0	193	08/26/2021.	4PL

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		24,413	24,413	24,413	24,413				0		24,413			0	2,030	08/26/2021.	4PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Redemption 100.0000		324	324	324	324				0		324			0	31	08/26/2021.	4PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	09/30/2020.	Tax Free Exchange		148,570	148,570	148,570	69,751				0		148,570			0	13,457	08/26/2021.	4PL
69406* AA 3	Planview First Lien Term Ln Nt 2 5.395....	..	09/30/2020.	Redemption 100.0000		749	749	749					0		749			0	29	01/27/2023.	3PL
69406* AB 1	Planview Incremental Term Ln Nt 2 5.39..	..	09/30/2020.	Redemption 100.0000		3,091	3,091	3,073			19		19		3,091			0	119	01/27/2023.	3PL
69406* AC 9	Planview Incremental Term Ln 2 Nt 1 5....	..	09/30/2020.	Redemption 100.0000		762	762	754			8		8		762			0	34	01/27/2023.	3PL
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.397% 07/08/25.	..	09/30/2020.	Redemption 100.0000		7,031	7,031	6,892	6,905		126		126		7,031			0	320	07/08/2025.	3PL
71667* AA 3	Petroleum Servce Group LLC Delayed Draw	..	07/01/2020.	Redemption 100.0000		76	76	75			1		1		76			0	6	07/23/2025.	3Z
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	07/01/2020.	Redemption 100.0000		4,029	4,029	3,949	3,954		76		76		4,029			0	147	07/23/2025.	3PL
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln	..	09/30/2020.	Redemption 100.0000		5,402	5,402	5,240			162		162		5,402			0	223	04/23/2027.	3PL
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	09/30/2020.	Redemption 100.0000		1,537	1,537	1,498	1,499		37		37		1,537			0	93	09/24/2026.	3PL
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1 5....	..	07/03/2020.	Tax Free Exchange		3,454	3,545	3,439	3,446		8		8		3,454			0	196	07/01/2025.	3PL
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 5 5....	..	09/30/2020.	Redemption 100.0000		3,545	3,545	3,454			91		91		3,545			0	60	07/01/2025.	3PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	09/30/2020.	Redemption 100.0000		232	232	228			3		3		232			0	379	07/01/2025.	3PL
76150# AA 2	Revint Solutions Incremental Term Ln Nt...	..	09/30/2020.	Redemption 100.0000		2,108	2,108	2,056	2,059		49		49		2,108			0	101	12/13/2023.	2PL
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 4.5.....	..	07/01/2020.	Redemption 100.0000		4,920	4,920	4,896	4,904		16		16		4,920			0	162	09/01/2023.	4FE
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	09/30/2020.	Redemption 100.0000		4,255	4,255	4,201	4,210		45		45		4,255			0	215	12/13/2023.	3PL
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.	..	09/29/2020.	Redemption 100.0000		91,429	91,429	89,600			1,829		1,829		91,429			0	4,008	01/27/2027.	3PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.156% 1	..	09/30/2020.	Redemption 100.0000		5,099	5,099	4,940	4,929		132		132		5,099			0	322	12/19/2023.	2PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1	..	09/30/2020.	Redemption 100.0000		593	593	593					0		593			0	25	12/19/2023.	2PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	09/30/2020.	Redemption 100.0000		1,919	1,919	1,898	1,887		18		18		1,919			0	121	12/19/2023.	2PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	09/30/2020.	Redemption 100.0000		346	346	342	340		3		3		346			0	22	12/19/2023.	2PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3	..	09/30/2020.	Redemption 100.0000		217	217	217					0		217			0	9	12/19/2023.	2PL
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 4.802	..	09/30/2020.	Redemption 100.0000		7,276	7,276	7,130	7,166		109		109		7,276			0	325	04/02/2024.	2PL
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1 4.250..	..	09/30/2020.	Redemption 100.0000		1,751	1,751	1,532			219		219		1,751			0	14	11/14/2022.	4FE
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	09/30/2020.	Redemption 100.0000		177,080	177,080	173,524	174,636		2,444		2,444		177,080			0	5,652	10/31/2023.	3PL
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 4.916% 0	..	09/30/2020.	Redemption 100.0000		5,694	5,694	5,580	5,605		88		88		5,694			0	263	05/27/2024.	3PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	09/30/2020.	Redemption 100.0000		3,344	3,344	3,300	3,305		39		39		3,344			0	154	05/27/2024.	3PL
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.397....	..	09/30/2020.	Redemption 100.0000		18,489	18,489	15,327			3,162		3,162		18,489			0	277	03/08/2024.	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
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.470.....	..	09/30/2020.	Redemption 100.0000.....		128,423	128,423	124,444	118,656		3,757		3,757		128,423			0	5,113	03/08/2026.	4FE.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...	..	09/30/2020.	Redemption 100.0000.....		4,898	4,898	4,776	4,791		107		107		4,898			0	225	11/15/2025.	3PL.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	09/30/2020.	Redemption 100.0000.....		12,452	12,452	12,428	12,427		25		25		12,452			0	283	06/01/2024.	3FE.....
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/30/2020.	Redemption 100.0000.....		3,578	3,578	3,578	3,578				0		3,578			0	160	02/01/2024.	4PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 8..	..	09/30/2020.	Redemption 100.0000.....		10,833	10,833	10,721			113		113		10,833			0	84	08/31/2022.	5PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..	..	08/28/2020.	Tax Free Exchange.....		10,721	10,833	10,597	10,650		36		36		10,721			0	642	08/31/2022.	5PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	09/30/2020.	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	..	08/28/2020.	Tax Free Exchange.....		9,824	9,824	9,824	9,793				0		9,824			0	660	08/31/2022.	5PL.....
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	09/30/2020.	Redemption 100.0000.....		1,620	1,620	1,588	1,590		30		30		1,620			0	98	03/30/2024.	3PL.....
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	09/30/2020.	Tax Free Exchange.....		1,595	1,620	1,588	1,590		5		5		1,595			0	98	03/30/2024.	3PL.....
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	09/30/2020.	Redemption 100.0000.....		431	431	423	423		8		8		431			0	30	03/30/2024.	3PL.....
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	09/30/2020.	Tax Free Exchange.....		424	431	423	423		1		1		424			0	31	03/30/2024.	3PL.....
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.	..	07/01/2020.	Redemption 100.0000.....		2,567	2,567	2,528	2,530		37		37		2,567			0	104	10/02/2025.	3PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2020.	Redemption 100.0000.....		216	216	214			2		2		216			0	8	10/02/2025.	3PL.....
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	09/30/2020.	Redemption 100.0000.....		5,072	5,072	5,066	5,000		6		6		5,072			0	226	05/14/2022.	4FE.....
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	09/30/2020.	Redemption 100.0000.....		679	679	570			109		109		679			0	9	05/14/2022.	4FE.....
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	09/16/2020.	Tax Free Exchange.....		26,280	28,638	25,774			505		505		26,280			0	633	05/14/2022.	4FE.....
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt	..	09/30/2020.	Redemption 100.0000.....		18,750	18,750	18,422			328		328		18,750			0	733	02/28/2025.	2PL.....
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.72..	..	09/30/2020.	Redemption 100.0000.....		644	644	630			14		14		644			0	15	02/27/2026.	2PL.....
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	09/30/2020.	Redemption 100.0000.....		123	123	121			1		1		123			0	4	02/27/2026.	2PL.....
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	A	09/30/2020.	Redemption 100.0000.....		2,526	2,526	2,463	2,466		60		60		2,526			0	143	08/15/2025.	2PL.....
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	A	09/30/2020.	Redemption 100.0000.....		474	474	474					0		474			0	13	08/15/2025.	2PL.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.896% 05/	A	09/30/2020.	Redemption 100.0000.....		14,792	14,792	14,807	14,805		.....(13)		.....(13)		14,792			0	285	05/30/2025.	2FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					6,298,485	6,928,779	6,174,087	4,697,998	0	44,879	676,826	.....(631,947)	0	6,217,130	0	81,355	81,355	288,319	XXX	XXX
8399997.	Total - Bonds - Part 4.....					.1,149,194,078	.1,167,410,544	.1,162,125,872	1,109,480,607	12,013	...(3,183,128)	26,491,370	....(29,662,485)	...5,014,139	1,147,595,796	.(4,846,813)	(10,744,506)	.(15,591,319)	51,453,092	XXX	XXX
8399999.	Total - Bonds.....					.1,149,194,078	.1,167,410,544	.1,162,125,872	1,109,480,607	12,013	...(3,183,128)	26,491,370	....(29,662,485)	...5,014,139	1,147,595,796	.(4,846,813)	(10,744,506)	.(15,591,319)	51,453,092	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....	..	08/21/2020.	Redemption 100.0000.....	.....206.210	20,621		20,621	6,821				0		20,621			0		XXX	1PL.....
000000 00 0	6.375	D	09/17/2020.	Call 100.0000.....	.....242,000.000	242,000		229,900					0		229,900		12,100	12,100	7,714	XXX	5GI.....
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid.	D	09/21/2020.	Direct.....	.....375,000.000	395,625		368,438	368,438				0		368,438		27,188	27,188	26,403	XXX	3FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					658,246	XXX	618,959	375,259	0	0	0	0	0	618,959	0	39,288	39,288	34,117	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					658,246	XXX	618,959	375,259	0	0	0	0	0	618,959	0	39,288	39,288	34,117	XXX	XXX
8999999.	Total - Preferred Stocks.....					658,246	XXX	618,959	375,259	0	0	0	0	0	618,959	0	39,288	39,288	34,117	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
26922A 64 4	Nationwide Max Diversification Emerging...	..	08/28/2020.	Direct.....	.....680,221.000	15,880,106	XXX	11,482,130	15,835,477	1,194,901		..5,548,247	.....(4,353,346)		11,482,130		..4,397,976	4,397,976	57,333	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					15,880,106	XXX	11,482,130	15,835,477	1,194,901	0	..5,548,247	.....(4,353,346)	0	11,482,130	0	..4,397,976	4,397,976	57,333	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
000000 00 0	Animal Supply Company Com.....	..	08/14/2020.	Direct.....	.....1,312.000		XXX						0					0		XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																					
63868D 60 5	Nationwide Loomis Long/Short Equity Fund	..	09/25/2020.	Direct.....	....1,284,037.930	14,669,877	XXX	17,423,755	15,131,097	....(554,317)			.....(554,317)		17,423,755		.(2,753,879)	...(2,753,879)	..2,846,975	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
63868D 83 7	Nationwide Loomis International Growth I..	..	08/21/2020.	Direct	287.930	7,452	XXX	4,901	5,776	(875)			(875)		4,901		2,551	2,551		XXX	
63868J 80 0	Nationwide Var Ins Tr IShares Fixed Inc....	..	07/02/2020.	Direct	50,752.440	575,025	XXX	508,029	542,544	(34,515)			(34,515)		508,029		66,997	66,997	(8,029)	XXX	
63868J 82 6	Nationwide Var Ins Tr Emerging Mkts Eq I.	..	08/21/2020.	Direct	5,800.000	60,726	XXX	58,000					0		58,000		2,726	2,726		XXX	
9499999.	Total - Common Stocks - Mutual Funds					15,313,080	XXX	17,994,685	15,679,417	(589,707)	0	0	(589,707)	0	17,994,685	0	(2,681,605)	(2,681,605)	2,838,946	XXX	XXX
9799997.	Total - Common Stocks - Part 4					31,193,186	XXX	29,476,815	31,514,894	605,194	0	5,548,247	(4,943,053)	0	29,476,815	0	1,716,371	1,716,371	2,896,279	XXX	XXX
9799999.	Total - Common Stocks					31,193,186	XXX	29,476,815	31,514,894	605,194	0	5,548,247	(4,943,053)	0	29,476,815	0	1,716,371	1,716,371	2,896,279	XXX	XXX
9899999.	Total - Preferred and Common Stocks					31,851,432	XXX	30,095,774	31,890,153	605,194	0	5,548,247	(4,943,053)	0	30,095,774	0	1,755,659	1,755,659	2,930,396	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,181,045,510	XXX	1,192,221,646	1,141,370,760	617,207	(3,183,128)	32,039,617	(34,605,538)	5,014,139	1,177,691,570	(4,846,813)	(8,988,847)	(13,835,660)	54,383,488	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
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)			464,877	8,241,000		8,365,473		(1,701,800)			183,571		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)			124,294	2,091,000		2,210,053		(431,800)			97,130		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)			116,572	2,000,000		2,271,197		337,000			119,015		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)			241,917	4,000,000		5,184,800		674,000			409,979		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)			388,564	3,174,979		5,389,149		334,523			165,123		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)			218,567	1,785,926		3,031,397		188,169			92,882		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)			971,409	7,937,449		13,472,873		836,306			412,809		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)			218,567	1,785,926		3,031,397		188,169			92,882		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)			168,086	3,465,000		4,641,534		303,300			222,747		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)			(14,610)	4,879,600		4,569,789		(310,200)			307,413		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)			276,376	2,672,600		2,862,219		(711,200)			86,065		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 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)			226,359	2,099,900		2,700,993		(558,800)			146,449		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		15,249,920	5.08 USD (BP0006M)			510,348	3,673,600		6,269,370		(1,594,600)			225,558		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)			431,820	9,882,000		11,620,918		1,011,000			499,244		100 / QL
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)			377,421	2,354,100		3,006,248		(965,200)			179,173		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)			202,122	3,780,000		5,145,535		404,400			292,891		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)			155,634	2,830,000		3,435,671		337,000			175,801		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)			285,794	(1,116,496)		(707,486)		(1,210,518)			275,405		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)			547,252	(1,487,500)		(743,829)		(1,778,000)			288,977		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)			47,405	27,651		596,664		665,554			300,249		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)			558,351	(2,555,579)		(319,533)		(1,283,503)			280,389		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)			207,387	(1,627,500)		(1,150,549)		(762,000)			181,904		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 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)			551,384	(3,514,500)		(2,567,527)		(2,286,000)			577,201		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)			154,098	(456,723)		(42,850)		(514,446)			134,974		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)			135,020	(400,177)		(37,545)		(450,754)			118,264		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)			180,833	1,415,358		2,269,738		(1,027,248)			308,068		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)			180,833	1,415,358		2,269,738		(1,027,248)			308,068		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)			359,985	(1,206,000)		(17,630)		(1,143,000)			334,737		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)			119,995	(402,000)		(5,877)		(381,000)			111,579		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)			294,543	(1,258,200)		(615,675)		(914,400)			179,715		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)			84,001	(744,000)		(523,036)		404,400			246,074		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)			117,910	(1,260,000)		(941,080)		606,600			283,247		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AD1	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2016	12/31/2029		10,724,470	4.11 USD (BP0006M)			136,168	(589,605)		90,209		793,141			163,152		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 Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0566*AD1	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	11/01/2016	12/31/2029		10,724,470	4.11 USD (BP0006M)			136,168	(589,605)		90,209		793,141			163,152		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)			32,742	(421,800)		(319,016)		202,200			76,832		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		17,991,100	4.32 USD (EUR006M)			437,218	(1,934,600)		889,429		(863,600)			258,495		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)			758,702	(3,357,100)		1,543,422		(1,498,600)			448,566		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)			255,880	(1,125,000)		(88,905)		606,600			217,101		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)			185,510	(976,000)		(610,699)		(508,000)			85,757		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)			199,909	(1,074,100)		(561,378)		(558,800)			111,354		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)			203,140	(549,600)		114,069		(609,600)			175,475		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)			203,140	(549,600)		114,069		(609,600)			175,475		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)			123,504	360,000		1,077,784		337,000			176,775		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)			271,709	792,000		2,371,125		741,400			388,904		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 - G7304*AA9	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	4.03 USD (2.96 GBP)			61,752	180,000		538,892		168,500			88,387		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)			308,917	82,500		1,022,429		(762,000)			178,505		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)			308,917	82,500		1,022,429		(762,000)			178,505		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)			477,062	137,500		2,051,161		(1,270,000)			391,810		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)			476,020	619,200		3,851,425		1,213,200			820,890		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)			103,075	(33,000)		291,964		(254,000)			59,792		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)			247,381	(79,200)		700,713		(609,600)			143,501		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)			95,422	(33,000)		362,177		(254,000)			78,244		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)			305,350	(105,600)		1,158,965		(812,800)			250,380		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)			96,026	680,000		1,545,849		168,500			120,855		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)			96,026	680,000		1,545,849		168,500			120,855		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 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)			56,700	585,200		883,205		(394,800)			292,027		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)			16,736	209,000		321,251		(141,000)			116,594		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		11,056,500	4.36 USD (4.58 AUD)			25,104	313,500		481,876		(211,500)			174,890		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)			11,715	146,300		224,875		(98,700)			81,616		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)			306,334	(67,200)		1,531,780		(711,200)			231,667		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)			91,009	(31,800)		624,144		202,200			109,925		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)			60,673	(21,200)		416,096		134,800			73,284		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)			303,364	(106,000)		2,080,481		674,000			366,418		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)			(3,974)	34,000		220,431		(141,000)			154,176		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)			(3,974)	34,000		220,431		(141,000)			154,176		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)			(3,974)	34,000		220,431		(141,000)			154,176		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 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)			247,171	(588,072)		827,690		(279,062)			112,684		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)			241,993	(575,751)		810,348		(273,215)			110,323		100 / QL
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)			186,925	348,000		1,733,752		404,400			228,138		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)			126,807	232,000		1,429,136		269,600			192,614		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)			215,394	420,000		2,013,689		471,800			266,363		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)			328,178	(475,500)		1,347,550		(762,000)			246,755		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)			109,393	(158,500)		449,183		(254,000)			82,252		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)			227,599	(153,000)		1,516,453		505,500			311,086		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)			271,396	(531,513)		1,013,606		(447,321)			226,493		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)			271,396	(531,513)		1,013,606		(447,321)			226,493		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)			559,990	(1,063,027)		3,119,145		(894,642)			563,572		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 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)			201,455	(906,250)		(128,136)		(635,000)			208,267		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)			120,873	(543,750)		(76,882)		(381,000)			124,960		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		5,498,000	5.03 USD (2.87 EUR)			80,582	(362,500)		(51,255)		(254,000)			83,307		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)			221,755	(872,100)		44,639		(685,800)			250,458		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)			106,771	(419,900)		21,493		(330,200)			120,591		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)			16,426	(64,600)		3,307		(50,800)			18,552		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)			65,705	(258,400)		13,226		(203,200)			74,210		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)			(15,120)	(1,086,020)		(740,755)		(1,086,020)			389,377		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)			223,847	(635,952)		1,129,687		(306,001)			170,131		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)			223,847	(635,952)		1,129,687		(306,001)			170,131		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)			113,704	(317,976)		317,108		(153,000)			64,178		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 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)			113,704	(317,976)		317,108		(153,000)			64,178		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)			113,704	(317,976)		317,108		(153,000)			64,178		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)			113,704	(317,976)		317,108		(153,000)			64,178		100 / QL
					E57ODZWZ7FF32TWEFA76..																		
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	19,769,762	36,674,258	XXX	128,586,912	0	(24,467,197)	0	0	18,852,762	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	19,769,762	36,674,258	XXX	128,586,912	0	(24,467,197)	0	0	18,852,762	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)			(212,852)	(486,665)		(486,665)	34,298				40,167		04
1119999999. Total-Swaps-Hedging Other-Interest Rate											0	0	(212,852)	(486,665)	XXX	(486,665)	34,298	0	0	0	40,167	XXX	XXX
1169999999. Total-Swaps-Hedging Other											0	0	(212,852)	(486,665)	XXX	(486,665)	34,298	0	0	0	40,167	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate											0	0	(212,852)	(486,665)	XXX	(486,665)	34,298	0	0	0	40,167	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange											0	0	19,769,762	36,674,258	XXX	128,586,912	0	(24,467,197)	0	0	18,852,762	XXX	XXX
1409999999. Total-Swaps											0	0	19,556,910	36,187,593	XXX	128,100,247	34,298	(24,467,197)	0	0	18,892,930	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	19,769,762	36,674,258	XXX	128,586,912	0	(24,467,197)	0	0	18,852,762	XXX	XXX
1709999999. Total-Hedging Other											0	0	(212,852)	(486,665)	XXX	(486,665)	34,298	0	0	0	40,167	XXX	XXX
1759999999. TOTAL											0	0	19,556,910	36,187,593	XXX	128,100,247	34,298	(24,467,197)	0	0	18,892,930	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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)

(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																					
ESZ0	92	15,309,334	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020.	3,328.1160	3,352.0000	84,180					109,866	109,866	1,067,478	.01	.50
1539999999. Total-Long Futures-Hedging Other												84,180	0	0	0	0	109,866	109,866	1,067,478	XXX	XXX
1579999999. Total-Long Futures												84,180	0	0	0	0	109,866	109,866	1,067,478	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ0	11,471	1,902,610,643	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020.	3,317.2533	3,352.0000	(11,360,298)					(19,928,957)	(19,928,957)	133,098,235	.01	.50
FAZ0	3,050	562,212,945	S&P 400 E-Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020.	1,843.3211	1,855.9000	(4,070,322)					(3,836,555)	(3,836,555)	35,389,209	.01	100
MFSZ0	9,962	928,741,974	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	NYF 5493004R83R1LVX2IL36	09/15/2020.	1,864.5693	1,853.2000	5,237,250					5,663,054	5,663,054	115,589,279	.01	.50
RTYZ0	2,173	162,644,774	Russell 2000 Index Mini Future Dec 2020	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2020.	1,496.9606	1,504.4000	225,040					(808,286)	(808,286)	25,213,361	.01	.50
16029999999. Total-Short Futures-Hedging Other												(9,968,331)	0	0	0	0	(18,910,744)	(18,910,744)	309,290,084	XXX	XXX
1649999999. Total-Short Futures												(9,968,331)	0	0	0	0	(18,910,744)	(18,910,744)	309,290,084	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(9,884,151)	0	0	0	0	(18,800,878)	(18,800,878)	310,357,562	XXX	XXX
1759999999. TOTAL												(9,884,151)	0	0	0	0	(18,800,878)	(18,800,878)	310,357,562	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	127,593,600	(127,338,472)	255,128
Total Net Cash Deposits	127,593,600	(127,338,472)	255,128

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	255,128		255,128	5,546,470	(15,430,621)	5,546,470	310,357,562	310,357,562
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	26,870,965	14,684,280	(1,179,209)	0	25,105,234		0	1,090,001	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	16,710,000	4,976,100	(2,911,700)	0	15,770,105	(256,273)	0	2,428,978	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	7,960,000	1,951,200	(11,379,720)	0	10,272,076	(4,052,111)	0	3,437,572	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	33,334,000	17,393,466	(16,207,309)	0	33,583,778	(4,618,097)	0	6,750,774	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y			(486,665)	0		(486,665)	0	40,167	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	2,150,000			0			0		0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	13,271,000	12,482,100	(1,116,496)	0	13,568,672	(707,486)	0	991,133	0
Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	Y	Y	11,308,000	3,780,000	(2,126,054)	0	10,291,892		0	1,309,448	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,700,000		(153,000)	0	1,516,453		0	311,086	0
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	5,009,000		(3,666,200)	0	5,000,119	(615,675)	0	1,522,159	0
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	1,640,000		(67,200)	0	1,531,780		0	231,667	0
0299999999. Total NAIC 1 Designation				119,952,965	55,267,146	(39,293,553)	0	116,640,109	(10,736,307)	0	18,112,984	0
NAIC 2 Designation												
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	22,936,000	20,214,000		0	22,196,445		0	779,945	0
0399999999. Total NAIC 2 Designation				22,936,000	20,214,000	0	0	22,196,445	0	0	779,945	0
0999999999. Gross Totals				142,888,965	75,736,275	(39,293,553)	255,128	144,383,024	(26,166,928)	5,546,470	329,250,491	310,357,562
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					75,736,275	(39,293,553)						

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	160,109		160,109		I
Bank of America Corp - NYF 5493004R83R1LVX2IL36	Cash		Cash	95,020		95,020		I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	071813 BQ 1	Baxter Intl Sr Nt	13,120,356	12,000,000	11,886,307	08/15/2026.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 2Z 2	FHLMC Giant Pool #G08791	32,077,909	30,629,033	31,039,104	12/15/2047.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 3M 0	FHLMC Gold Pool #G08803	32,136,882	30,685,343	30,766,613	03/15/2048.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 4X 5	FHLMC Pool #G08837	21,717,704	20,086,741	20,770,763	09/15/2048.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3133KG QA 9	FHLMC Pool #RA1349	42,070,223	40,135,147	41,019,859	09/25/2049.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3133KG U2 2	FHLMC Pool #RA1501	43,587,954	41,587,829	42,164,780	10/25/2049.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3138WF LC 8	FNMA Pool #AS5722	40,724,050	38,208,373	39,410,961	09/01/2045.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	31418C XN 9	FNMA Pool #MA3384	11,187,902	10,471,701	10,666,814	06/25/2048.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	377373 AH 8	Glaxosmithkline Cap Inc Nt	28,911,701	25,000,001	26,897,520	06/01/2029.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	459200 HP 9	International Bus Machs Corp Sr Nt	6,514,014	6,000,000	6,028,227	08/01/2023.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	459200 HU 8	International Bus Machs Corp Sr Nt	5,505,960	5,000,000	5,053,560	02/12/2024.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	459200 JZ 5	International Bus Machs Corp Sr Nt	10,698,074	9,500,000	9,973,724	05/15/2026.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	478160 CE 2	Johnson & Johnson Sr Nt	5,579,055	5,000,000	5,006,581	03/03/2027.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	68389X BN 4	Oracle Corp Sr Nt	10,746,989	9,500,000	10,062,094	11/15/2027.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	89153V AL 3	Total Capital Intl SA Nt	5,523,660	5,000,000	5,047,066	04/10/2024.	I
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868...	Cash		Cash	515,000		515,000		V
0199999999. Totals				310,872,562	288,804,167	296,564,101	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573....	Cash		Cash	16,710,000		XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	7,960,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76..	Cash		Cash	33,334,000		XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Cash		Cash	22,936,000		XXX		V
Goldman Sachs Intl Ltd - OTC W22LROWP2IHZNBB6K528..	Cash		Cash	2,150,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97.	Cash		Cash	13,271,000		XXX		V
Morgan Stanley Capital Service - OTC I7331LVCZKQKX5T7XV54.....	Cash		Cash	11,308,000		XXX		V
Merrill Lynch Capital Services - OTC ES7IP3U3RHIGC71XBU11....	Cash		Cash	1,700,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash	5,009,000		XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09.	Cash		Cash	1,640,000		XXX		V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 3F 5	U S Treasury Nt	1,873,730	1,666,000	XXX	11/15/2027.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 D7 2	U S Treasury Nt	489,211	481,000	XXX	08/31/2021.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 H8 6	U S Treasury Nt	1,893,858	1,860,000	XXX	01/31/2022.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 K7 4	U S Treasury Nt	1,939,843	1,790,000	XXX	08/15/2025.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 N3 0	U S Treasury Nt	3,947,876	3,779,000	XXX	12/31/2022.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 P3 8	U S Treasury Nt	1,719,073	1,657,000	XXX	01/31/2023.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 P8 7	U S Treasury Nt	1,139,789	1,135,000	XXX	02/28/2021.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 Q2 9	U S Treasury Nt	3,880,103	3,753,000	XXX	03/31/2023.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 Q3 7	U S Treasury Nt	1,654,446	1,645,000	XXX	03/31/2021.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 V8 0	U S Treasury Nt	3,808,651	3,563,000	XXX	01/31/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 W7 1	U S Treasury Nt	2,354,353	2,205,000	XXX	03/31/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 X7 0	U S Treasury Nt	1,124,311	1,056,000	XXX	04/30/2024.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27..	Security	912828 XT 2	U S Treasury Nt	1,045,723	981,000	XXX	05/31/2024.	V
0299999999. Totals				142,888,965	25,571,000	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	442,045	608,070	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1FM	119,983	119,983	08/25/2036
362334 BQ 6	GSA Home Equity Tr RMBS Ser 2006-3 CL A1		1FM	4,430	4,430	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			566,458	732,483	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			566,458	732,483	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			566,458	732,483	XXX
7099999.	Subtotal - Bonds			566,458	732,483	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			130,679,784	130,679,784	10/01/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			130,679,784	130,679,784	XXX
9999999.	Totals			131,246,242	131,412,267	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(1,149,092) Book/Adjusted Carrying Value $.....(983,066)
2. Average balance for the year: Fair Value $.....111,972,739 Book/Adjusted Carrying Value $.....112,168,374
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....124,412 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....608,070 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								
American Savings Bank..... Honolulu, HI.....					150,170	515,530	617,659	XXX
Bank of America..... Charlotte, NC.....					(221,398)	159,461	471,043	XXX
Bank of New York Mellon..... New York, NY.....					82,391,331	6,229,758	11,047,919	XXX
JP Morgan Chase..... New York, NY.....					(95,312,346)	(92,907,835)	(77,849,904)	XXX
PNC..... Pittsburgh, PA.....					1,089,489	1,101,934	1,115,613	XXX
Wachovia..... Charlotte, NC.....					1,563,814	1,170,257	1,646,067	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....					250,319	359,869	355,980	XXX
Fifth Third Bank..... Cincinnati, OH.....					86,875	267,597	118,770	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(86,017)	(61,381)	4,160	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(10,087,763)	(83,164,810)	(62,472,693)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(10,087,763)	(83,164,810)	(62,472,693)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(10,087,763)	(83,164,810)	(62,472,693)	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		09/30/2020	0.006		9,388,502	9	921
825252 40 6	S/T Investment Co Treasury Trust (AIM)		09/30/2020	0.010		6,952,952	111	358
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						16,341,454	120	1,279
8899999. Total - Cash Equivalents						16,341,454	120	1,279