



ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code.....	140, 140	NAIC Company Code.....	23787	Employer's ID Number.....	31-4177100
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	December 6, 1925	Commenced Business.....	April 14, 1926		
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220				
	(Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220			614-249-7111	
	(Street and Number) (City or Town, State, Country and Zip Code)			(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			614-249-1545	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	WWW.NATIONWIDE.COM				
Statutory Statement Contact	CHERYL M DENNIS			614-249-1545	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	FINRPT@NATIONWIDE.COM			866-315-1430	
	(E-Mail Address)			(Fax Number)	

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

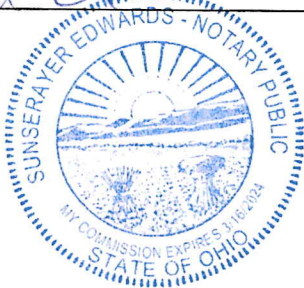
State of..... OHIO
County of..... FRANKLIN

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

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

Subscribed and sworn to before me
This 12th day of February 2021

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



NATIONWIDE MUTUAL INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	1,114,946,995	4.1	1,114,946,994		1,114,946,994	4.1
1.02 All Other Governments.....	6,809,444	0.0	6,809,444		6,809,444	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	131,896,424	0.5	131,896,423		131,896,423	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	240,924,743	0.9	240,924,745		240,924,745	0.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	1,447,799,626	5.3	1,447,799,628		1,447,799,628	5.4
1.06 Industrial and Miscellaneous.....	6,858,233,902	25.2	6,858,233,896	2,991,021	6,861,224,917	25.4
1.07 Hybrid Securities.....	1,497,653	0.0	1,497,653		1,497,653	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	661,917,100	2.4	661,917,092		661,917,092	2.4
1.11 Total Long-Term Bonds.....	10,464,025,887	38.4	10,464,025,875	2,991,021	10,467,016,896	38.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	23,008,859	0.1	23,008,858		23,008,858	0.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	23,008,859	0.1	23,008,858	0	23,008,858	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	33,211,999	0.1	33,211,998		33,211,998	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	30,601,113	0.1	30,601,113		30,601,113	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	9,560,584,735	35.1	9,530,827,262		9,530,827,262	35.3
3.05 Mutual Funds.....	98,318	0.0	98,319		98,319	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	9,624,496,165	35.3	9,594,738,692	0	9,594,738,692	35.5
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	1,284,410,680	4.7	1,284,410,679		1,284,410,679	4.8
4.04 Mezzanine Real Estate Loans.....	57,073,864	0.2	57,073,864		57,073,864	0.2
4.05 Total Valuation Allowance.....	(8,503,082)	(0.0)	(8,503,082)		(8,503,082)	(0.0)
4.06 Total Mortgage Loans.....	1,332,981,462	4.9	1,332,981,461	0	1,332,981,461	4.9
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	403,932,964	1.5	403,932,964		403,932,964	1.5
5.02 Properties Held for Production of Income.....	31,215,437	0.1	31,215,437		31,215,437	0.1
5.03 Properties Held for Sale.....	3,050,000	0.0	3,050,000		3,050,000	0.0
5.04 Total Real Estate.....	438,198,401	1.6	438,198,401	0	438,198,401	1.6
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(473,946,873)	(1.7)	(473,946,873)		(473,946,873)	(1.8)
6.02 Cash Equivalents (Schedule E, Part 2).....	1,077,212,240	4.0	1,077,212,240	22,092,152	1,099,304,392	4.1
6.03 Short-Term Investments (Schedule DA).....	33,532,121	0.1	33,532,121		33,532,121	0.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	636,797,488	2.3	636,797,488	22,092,152	658,889,640	2.4
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	4,671,997,012	17.1	4,485,952,988		4,485,952,988	16.6
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	25,083,173	0.1	25,083,173	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	36,377,136	0.1	36,377,136		36,377,136	0.1
13. Total Invested Assets.....	27,252,965,583	100.0	27,037,164,072	25,083,173	27,037,164,072	100.0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		486,107,999
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	24,435,281	24,435,281
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		(449,495)
5.	Deduct amounts received on disposals, Part 3, Column 15.....		22,858,679
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....	10,188,796	10,188,796
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	37,535,788	
8.2	Totals, Part 3, Column 9.....	1,312,119	38,847,907
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		438,198,403
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		438,198,403

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,478,864,643
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	159,962,847	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	29,294,254	189,257,100
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	2,898,271	
3.2	Totals, Part 3, Column 11.....		2,898,271
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		7,550,091
7.	Deduct amounts received on disposals, Part 3, Column 15.....		334,605,808
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		7,108
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....	2,472,646	2,472,646
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,341,484,544
12.	Total valuation allowance.....		(8,503,082)
13.	Subtotal (Line 11 plus Line 12).....		1,332,981,462
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		1,332,981,462

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		4,123,365,436
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	329,976,709	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	488,201,549	818,178,258
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	104,270,333	
5.2	Totals, Part 3, Column 9.....	59,168,100	163,438,433
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(73,329,385)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		329,528,365
8.	Deduct amortization of premium and depreciation.....		36,375,857
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	6,760,454	
9.2	Totals, Part 3, Column 14.....	6,540	6,766,994
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....	518,518	518,518
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		4,671,996,996
12.	Deduct total nonadmitted amounts.....		186,044,025
13.	Statement value at end of current period (Line 11 minus Line 12).....		4,485,952,971

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		19,525,519,935
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,155,222,769
3.	Accrual of discount.....		19,195,498
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,715,112	
4.2	Part 2, Section 1, Column 15.....	1,706,021	
4.3	Part 2, Section 2, Column 13.....	(139,562,782)	
4.4	Part 4, Column 11.....	21,113,488	(115,028,161)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(5,534,925)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,418,645,180
7.	Deduct amortization of premium.....		32,831,832
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	3,876,455	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	465,098	4,341,553
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	3,997,498	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	335,192	
9.4	Part 4, Column 13.....	25,517,794	29,850,484
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		9,141,717
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		20,111,530,890
12.	Deduct total nonadmitted amounts.....		29,757,473
13.	Statement value at end of current period (Line 11 minus Line 12).....		20,081,773,417

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,114,946,995	1,246,185,476	1,067,387,691	1,036,441,798
	2. Canada.....	5,651,687	5,800,770	5,439,028	5,500,982
	3. Other Countries.....	1,157,757	1,164,938	1,174,701	3,019,820
	4. Totals.....	1,121,756,439	1,253,151,184	1,074,001,420	1,044,962,600
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	131,896,424	142,645,974	136,765,748	127,345,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	240,924,743	274,591,522	254,878,155	234,980,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,447,799,626	1,620,917,977	1,499,515,087	1,389,356,886
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	6,540,781,841	6,902,601,930	6,558,797,438	6,575,067,559
	9. Canada.....	94,713,947	103,450,817	95,504,720	99,418,874
	10. Other Countries.....	886,152,846	938,962,605	890,307,409	902,348,945
	11. Totals.....	7,521,648,634	7,945,015,352	7,544,609,567	7,576,835,378
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	10,464,025,866	11,236,322,009	10,509,769,977	10,373,479,864
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	15,394,260	15,394,260	13,704,744	
	15. Canada.....				
	16. Other Countries.....	7,614,599	7,928,565	7,618,402	
	17. Totals.....	23,008,859	23,322,825	21,323,146	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	23,008,859	23,322,825	21,323,146	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	63,455,380	63,455,380	70,173,778	
	21. Canada.....	456,050	456,050	454,654	
	22. Other Countries.....				
	23. Totals.....	63,911,430	63,911,430	70,628,432	
Parent, Subsidiaries and Affiliates	24. Totals.....	9,560,584,735	9,560,584,735	7,384,812,276	
	25. Total Common Stocks.....	9,624,496,165	9,624,496,165	7,455,440,708	
	26. Total Stocks.....	9,647,505,024	9,647,818,990	7,476,763,854	
	27. Total Bonds and Stocks.....	20,111,530,890	20,884,140,999	17,986,533,831	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	31,170,529	330,770,181	612,632,444		140,373,839	XXX.	1,114,946,993	10.6	992,771,496	10.2	1,114,946,993	
1.2 NAIC 2						XXX.	0	0.0		0.0		
1.3 NAIC 3						XXX.	0	0.0		0.0		
1.4 NAIC 4						XXX.	0	0.0		0.0		
1.5 NAIC 5						XXX.	0	0.0		0.0		
1.6 NAIC 6						XXX.	0	0.0		0.0		
1.7 Totals	31,170,529	330,770,181	612,632,444	0	140,373,839	XXX.	1,114,946,993	10.6	992,771,496	10.2	1,114,946,993	0
2. All Other Governments												
2.1 NAIC 1			5,651,687			XXX.	5,651,687	0.1	4,698,273	0.0	5,651,687	
2.2 NAIC 2						XXX.	0	0.0		0.0		
2.3 NAIC 3						XXX.	0	0.0		0.0		
2.4 NAIC 4						XXX.	0	0.0	2,592,244	0.0		
2.5 NAIC 5		124,278	497,112	467,379	68,988	XXX.	1,157,757	0.0	859,981	0.0	1,157,757	
2.6 NAIC 6						XXX.	0	0.0	225,398	0.0		
2.7 Totals	0	124,278	6,148,799	467,379	68,988	XXX.	6,809,444	0.1	8,375,896	0.1	6,809,444	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	5,030,992	26,526,522	77,203,909	23,135,000		XXX.	131,896,423	1.3	136,562,779	1.4	131,896,423	
3.2 NAIC 2						XXX.	0	0.0		0.0		
3.3 NAIC 3						XXX.	0	0.0		0.0		
3.4 NAIC 4						XXX.	0	0.0		0.0		
3.5 NAIC 5						XXX.	0	0.0		0.0		
3.6 NAIC 6						XXX.	0	0.0		0.0		
3.7 Totals	5,030,992	26,526,522	77,203,909	23,135,000	0	XXX.	131,896,423	1.3	136,562,779	1.4	131,896,423	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	45,654,908	61,392,080	70,021,501	33,873,002		XXX.	210,941,491	2.0	207,291,948	2.1	210,941,491	
4.2 NAIC 2			10,391,666			XXX.	10,391,666	0.1	10,421,986	0.1	10,391,666	
4.3 NAIC 3		19,591,589				XXX.	19,591,589	0.2	19,717,810	0.2	19,591,589	
4.4 NAIC 4						XXX.	0	0.0		0.0		
4.5 NAIC 5						XXX.	0	0.0		0.0		
4.6 NAIC 6						XXX.	0	0.0		0.0		
4.7 Totals	45,654,908	80,983,669	80,413,167	33,873,002	0	XXX.	240,924,746	2.3	237,431,744	2.4	240,924,746	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	167,822,588	441,853,052	426,327,059	285,079,123	27,469,403	XXX.	1,348,551,225	12.8	1,391,294,945	14.3	1,348,551,225	
5.2 NAIC 2	5,049,935	28,919,825	37,490,750		21,842,000	XXX.	93,302,510	0.9	97,135,924	1.0	93,302,510	
5.3 NAIC 3		5,945,892				XXX.	5,945,892	0.1		0.0	5,945,892	
5.4 NAIC 4						XXX.	0	0.0		0.0		
5.5 NAIC 5						XXX.	0	0.0		0.0		
5.6 NAIC 6						XXX.	0	0.0		0.0		
5.7 Totals	172,872,523	476,718,769	463,817,809	285,079,123	49,311,403	XXX.	1,447,799,627	13.8	1,488,430,869	15.3	1,447,799,627	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	664,728,532	1,938,320,054	1,169,775,133	214,268,348	26,275,591	XXX	4,013,367,658	38.2	3,593,931,754	37.1	1,896,835,636	2,116,532,022
6.2 NAIC 2.....	138,934,762	1,135,550,766	858,082,453	130,791,651	105,966,330	XXX	2,369,325,962	22.6	2,213,710,284	22.8	1,603,770,655	765,555,307
6.3 NAIC 3.....	50,792,864	220,965,229	85,685,342	19,533,736	3,058,902	XXX	380,036,073	3.6	260,783,838	2.7	216,369,555	163,666,518
6.4 NAIC 4.....	21,493,311	56,065,117	25,643,127	1,297,808		XXX	104,499,363	1.0	49,669,893	0.5	66,871,638	37,627,725
6.5 NAIC 5.....	1,433,315	10,083,372	8,261,109	3,425,971	331,764	XXX	23,535,531	0.2	37,925,753	0.4	9,436,015	14,099,516
6.6 NAIC 6.....	360,742	1,163			639,536	XXX	1,001,441	0.0	2,029,441	0.0	732,760	268,681
6.7 Totals.....	877,743,526	3,360,985,701	2,147,447,164	369,317,514	136,272,123	XXX	6,891,766,028	65.7	6,158,050,963	63.5	3,794,016,259	3,097,749,769
7. Hybrid Securities												
7.1 NAIC 1.....					1,497,653	XXX	1,497,653	0.0	1,497,345	0.0	1,497,653	
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	1,497,653	XXX	1,497,653	0.0	1,497,345	0.0	1,497,653	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....		2,832,181	2,330,179			XXX	5,162,360	0.0		0.0	1,341,610	3,820,750
10.2 NAIC 2.....		82,532,114	10,578,777			XXX	93,110,891	0.9	74,696,130	0.8	66,940,724	26,170,167
10.3 NAIC 3.....		192,512,854	107,733,150			XXX	300,246,004	2.9	315,327,511	3.3	271,297,346	28,948,658
10.4 NAIC 4.....	2,141,321	115,148,858	117,416,567			XXX	234,706,746	2.2	257,835,551	2.7	217,206,289	17,500,457
10.5 NAIC 5.....		26,291,446				XXX	26,291,446	0.3	23,606,116	0.2	19,989,037	6,302,409
10.6 NAIC 6.....		678,933			1,720,714	XXX	2,399,647	0.0	2,379,515	0.0	678,933	1,720,714
10.7 Totals.....	2,141,321	419,996,386	238,058,673	0	1,720,714	XXX	661,917,094	6.3	673,844,823	6.9	577,453,939	84,463,155

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....914,407,549	2,801,694,070	2,363,941,912	556,355,473	195,616,486	0	6,832,015,490	65.1	XXX	XXX	4,711,662,718	2,120,352,772
11.2 NAIC 2.....	(d).....143,984,697	1,247,002,705	916,543,646	130,791,651	127,808,330	0	2,566,131,029	24.4	XXX	XXX	1,774,405,555	791,725,474
11.3 NAIC 3.....	(d).....50,792,864	439,015,564	193,418,492	19,533,736	3,058,902	0	705,819,558	6.7	XXX	XXX	513,204,382	192,615,176
11.4 NAIC 4.....	(d).....23,634,632	171,213,975	143,059,694	1,297,808	0	0	339,206,109	3.2	XXX	XXX	284,077,927	55,128,182
11.5 NAIC 5.....	(d).....1,433,315	36,499,096	8,758,221	3,893,350	400,752	0	(c).....50,984,734	0.5	XXX	XXX	30,582,809	20,401,925
11.6 NAIC 6.....	(d).....360,742	680,096	0	0	2,360,250	0	(c).....3,401,088	0.0	XXX	XXX	1,411,693	1,989,395
11.7 Totals.....	1,134,613,799	4,696,105,506	3,625,721,965	711,872,018	329,244,720	0	(b).....10,497,558,008	100.0	XXX	XXX	7,315,345,084	3,182,212,924
11.8 Line 11.7 as a % of Col. 7.....	10.8	44.7	34.5	6.8	3.1	0.0	100.0	XXX	XXX	XXX	69.7	30.3
12. Total Bonds Prior Year												
12.1 NAIC 1.....	585,726,041	2,545,111,764	2,543,111,873	488,552,977	165,545,885	.....	.....XXX	XXX	6,328,048,540	65.3	4,558,037,413	1,770,011,127
12.2 NAIC 2.....	263,010,282	1,194,424,568	757,969,869	76,296,771	104,262,834	.....	.....XXX	XXX	2,395,964,324	24.7	1,754,230,134	641,734,190
12.3 NAIC 3.....	11,554,275	383,613,045	193,598,924	6,212,930	849,985	.....	.....XXX	XXX	595,829,159	6.1	455,886,465	139,942,694
12.4 NAIC 4.....	1,316,767	200,967,210	105,142,489	2,671,222	.....	.....	.....XXX	XXX	310,097,688	3.2	253,503,222	56,594,466
12.5 NAIC 5.....	.....	.....58,479,338	3,594,217	.....	.....318,295	.....	.....XXX	XXX	(c).....62,391,850	0.6	57,339,631	5,052,219
12.6 NAIC 6.....	404,140	3,705,563	.....	.....187,895	336,756	.....	.....XXX	XXX	(c).....4,634,354	0.0	3,217,837	1,416,517
12.7 Totals.....	862,011,505	4,386,301,488	3,603,417,372	573,921,795	271,313,755	0	XXX	XXX	(b).....9,696,965,915	100.0	7,082,214,702	2,614,751,213
12.8 Line 12.7 as a % of Col. 9.....	8.9	45.2	37.2	5.9	2.8	0.0	XXX	XXX	100.0	XXX	73.0	27.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	516,831,943	1,725,295,964	1,827,803,344	453,637,068	188,094,399	.....	.....4,711,662,718	44.9	4,558,037,413	47.0	4,711,662,718	XXX
13.2 NAIC 2.....	85,637,347	811,855,810	722,150,214	76,292,769	78,469,415	.....	.....1,774,405,555	16.9	1,754,230,134	18.1	1,774,405,555	XXX
13.3 NAIC 3.....	45,855,247	333,396,156	119,227,365	12,516,709	2,208,905	.....	.....513,204,382	4.9	455,886,465	4.7	513,204,382	XXX
13.4 NAIC 4.....	22,393,464	136,208,921	124,177,734	1,297,808	.....	.....	.....284,077,927	2.7	253,503,222	2.6	284,077,927	XXX
13.5 NAIC 5.....	1,064,215	25,879,097	3,042,603	527,906	68,988	.....	.....30,582,809	0.3	57,339,631	0.6	30,582,809	XXX
13.6 NAIC 6.....	360,742	679,251	.....	.....	.....371,700	.....	.....1,411,693	0.0	3,217,837	0.0	1,411,693	XXX
13.7 Totals.....	672,142,958	3,033,315,199	2,796,401,260	544,272,260	269,213,407	0	7,315,345,084	69.7	7,082,214,702	73.0	7,315,345,084	XXX
13.8 Line 13.7 as a % of Col. 7.....	9.2	41.5	38.2	7.4	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	6.4	28.9	26.6	5.2	2.6	0.0	69.7	XXX	XXX	XXX	69.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	397,575,606	1,076,398,106	536,138,568	102,718,405	7,522,087	.....	.....2,120,352,772	20.2	1,770,011,127	18.3	XXX	2,120,352,772
14.2 NAIC 2.....	58,347,350	435,146,895	194,393,432	54,498,882	49,338,915	.....	.....791,725,474	7.5	641,734,190	6.6	XXX	791,725,474
14.3 NAIC 3.....	4,937,617	105,619,408	74,191,127	7,017,027	849,997	.....	.....192,615,176	1.8	139,942,694	1.4	XXX	192,615,176
14.4 NAIC 4.....	1,241,168	35,005,054	18,881,960	.....	.....55,128,182	.....	.....55,128,182	0.5	56,594,466	0.6	XXX	55,128,182
14.5 NAIC 5.....	369,100	10,619,999	5,715,618	3,365,444	331,764	.....	.....20,401,925	0.2	5,052,219	0.1	XXX	20,401,925
14.6 NAIC 6.....	.....	.....845	.....	.....	.....1,988,550	.....	.....1,989,395	0.0	1,416,517	0.0	XXX	1,989,395
14.7 Totals.....	462,470,841	1,662,790,307	829,320,705	167,599,758	60,031,313	0	3,182,212,924	30.3	2,614,751,213	27.0	XXX	3,182,212,924
14.8 Line 14.7 as a % of Col. 7.....	14.5	52.3	26.1	5.3	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	4.4	15.8	7.9	1.6	0.6	0.0	30.3	XXX	XXX	XXX	XXX	30.3

(a) Includes \$.....2,322,691,293 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....112,836,511 current year of bonds with Z designations and \$.....124,365,084 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$.....8,796,152 current year of bonds with 5GI designations, \$.....318,295 prior year of bonds with 5GI designations and \$.....0 current year, \$.....2,387,450 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....33,532,121; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	29,538,113	329,363,783	612,442,891		140,373,839	XXX.	1,111,718,626	10.6	979,765,884	10.1	1,111,718,626	
1.02	Residential Mortgage-Backed Securities.....	1,632,417	1,406,398	189,553			XXX.	3,228,368	0.0	13,005,613	0.1	3,228,368	
1.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.05	Totals.....	31,170,530	330,770,181	612,632,444	0	140,373,839	XXX.	1,114,946,994	10.6	992,771,497	10.2	1,114,946,994	0
2.	All Other Governments												
2.01	Issuer Obligations.....		124,278	6,148,799	467,379	68,988	XXX.	6,809,444	0.1	8,375,895	0.1	6,809,444	
2.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.05	Totals.....	0	124,278	6,148,799	467,379	68,988	XXX.	6,809,444	0.1	8,375,895	0.1	6,809,444	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	5,030,992	26,526,522	77,203,909	23,135,000		XXX.	131,896,423	1.3	136,562,779	1.4	131,896,423	
3.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.05	Totals.....	5,030,992	26,526,522	77,203,909	23,135,000	0	XXX.	131,896,423	1.3	136,562,779	1.4	131,896,423	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	45,654,908	80,983,669	80,413,167	33,873,002		XXX.	240,924,746	2.3	237,431,744	2.4	240,924,746	
4.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.05	Totals.....	45,654,908	80,983,669	80,413,167	33,873,002	0	XXX.	240,924,746	2.3	237,431,744	2.4	240,924,746	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	93,354,040	346,458,489	389,891,795	242,360,022	46,592,000	XXX.	1,118,656,346	10.7	1,102,279,183	11.4	1,118,656,346	
5.02	Residential Mortgage-Backed Securities.....	48,519,303	119,292,077	68,346,380	40,935,658	2,719,403	XXX.	279,812,821	2.7	329,126,500	3.4	279,812,821	
5.03	Commercial Mortgage-Backed Securities.....	4,722	11,089	5,970	516		XXX.	22,297	0.0	32,291	0.0	22,297	
5.04	Other Loan-Backed and Structured Securities.....	30,994,458	10,957,115	5,573,663	1,782,928		XXX.	49,308,164	0.5	56,992,895	0.6	49,308,164	
5.05	Totals.....	172,872,523	476,718,770	463,817,808	285,079,124	49,311,403	XXX.	1,447,799,628	13.8	1,488,430,869	15.3	1,447,799,628	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	405,345,212	2,291,589,183	1,502,944,609	242,487,294	100,058,595	XXX.	4,542,424,893	43.3	4,100,686,867	42.3	2,893,718,605	1,648,706,288
6.02	Residential Mortgage-Backed Securities.....	138,841,510	363,497,939	165,918,723	50,585,267	5,209,050	XXX.	724,052,489	6.9	512,459,971	5.3	184,228,424	539,824,065
6.03	Commercial Mortgage-Backed Securities.....	144,994,158	377,472,300	239,734,510			XXX.	762,200,968	7.3	770,203,652	7.9	568,593,027	193,607,941
6.04	Other Loan-Backed and Structured Securities.....	188,562,645	328,426,279	238,849,321	76,244,952	31,004,478	XXX.	863,087,675	8.2	774,700,471	8.0	147,476,202	715,611,473
6.05	Totals.....	877,743,525	3,360,985,701	2,147,447,163	369,317,513	136,272,123	XXX.	6,891,766,025	65.7	6,158,050,961	63.5	3,794,016,258	3,097,749,767
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....					1,497,653	XXX.	1,497,653	0.0	1,497,345	0.0	1,497,653	
7.05	Totals.....	0	0	0	0	1,497,653	XXX.	1,497,653	0.0	1,497,345	0.0	1,497,653	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

601S

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02	Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02	Unaffiliated Bank Loans - Acquired.....	2,141,321	419,996,385	238,058,673		1,720,714	XXX	661,917,093	6.3	673,844,823	6.9	577,453,938	84,463,155
10.03	Totals.....	2,141,321	419,996,385	238,058,673	0	1,720,714	XXX	661,917,093	6.3	673,844,823	6.9	577,453,938	84,463,155
11.	Total Bonds Current Year												
11.01	Issuer Obligations.....	578,923,265	3,075,045,924	2,669,045,170	542,322,697	287,093,422	XXX	7,152,430,478	68.1	XXX	XXX	5,503,724,190	1,648,706,288
11.02	Residential Mortgage-Backed Securities.....	188,993,230	484,196,414	234,454,656	91,520,925	7,928,453	XXX	1,007,093,678	9.6	XXX	XXX	467,269,613	539,824,065
11.03	Commercial Mortgage-Backed Securities.....	144,998,880	377,483,389	239,740,480	516	0	XXX	762,223,265	7.3	XXX	XXX	568,615,324	193,607,941
11.04	Other Loan-Backed and Structured Securities.....	219,557,103	339,383,394	244,422,984	78,027,880	32,502,131	XXX	913,893,492	8.7	XXX	XXX	198,282,019	715,611,473
11.05	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06	Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07	Unaffiliated Bank Loans.....	2,141,321	419,996,385	238,058,673	0	1,720,714	XXX	661,917,093	6.3	XXX	XXX	577,453,938	84,463,155
11.08	Totals.....	1,134,613,799	4,696,105,506	3,625,721,963	711,872,018	329,244,720	0	10,497,558,006	100.0	XXX	XXX	7,315,345,084	3,182,212,922
11.09	Line 11.08 as a % of Col. 7.....	10.8	44.7	34.5	6.8	3.1	0.0	100.0	XXX	XXX	XXX	69.7	30.3
12.	Total Bonds Prior Year												
12.01	Issuer Obligations.....	527,157,782	2,805,486,615	2,731,056,132	306,250,858	195,150,965	XXX	XXX	XXX	6,565,102,352	67.7	5,174,194,887	1,390,907,466
12.02	Residential Mortgage-Backed Securities.....	115,791,610	305,644,703	225,849,284	180,936,121	26,370,366	XXX	XXX	XXX	854,592,084	8.8	562,084,079	292,508,005
12.03	Commercial Mortgage-Backed Securities.....	126,462,413	408,181,453	235,590,828	1,249		XXX	XXX	XXX	770,235,943	7.9	513,613,936	256,622,007
12.04	Other Loan-Backed and Structured Securities.....	92,599,699	397,720,896	206,344,127	86,733,564	49,792,425	XXX	XXX	XXX	833,190,711	8.6	198,988,569	634,202,142
12.05	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06	Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0		
12.07	Unaffiliated Bank Loans.....		469,267,822	204,577,001			XXX	XXX	XXX	673,844,823	6.9	633,333,229	40,511,594
12.08	Totals.....	862,011,504	4,386,301,489	3,603,417,372	573,921,792	271,313,756	0	XXX	XXX	9,696,965,913	100.0	7,082,214,700	2,614,751,214
12.09	Line 12.08 as a % of Col. 9.....	8.9	45.2	37.2	5.9	2.8	0.0	XXX	XXX	100.0	XXX	73.0	27.0
13.	Total Publicly Traded Bonds												
13.01	Issuer Obligations.....	377,209,126	2,136,639,420	2,252,318,016	473,127,824	264,429,804	XXX	5,503,724,190	52.4	5,174,194,887	53.4	5,503,724,190	XXX
13.02	Residential Mortgage-Backed Securities.....	96,857,127	205,563,956	101,766,180	59,796,400	3,285,950	XXX	467,269,613	4.5	562,084,079	5.8	467,269,613	XXX
13.03	Commercial Mortgage-Backed Securities.....	79,875,045	283,337,273	205,402,490	516		XXX	568,615,324	5.4	513,613,936	5.3	568,615,324	XXX
13.04	Other Loan-Backed and Structured Securities.....	116,101,618	47,456,395	21,878,833	11,347,520	1,497,653	XXX	198,282,019	1.9	198,988,569	2.1	198,282,019	XXX
13.05	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06	Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.07	Unaffiliated Bank Loans.....	2,100,042	360,318,154	215,035,742			XXX	577,453,938	5.5	633,333,229	6.5	577,453,938	XXX
13.08	Totals.....	672,142,958	3,033,315,198	2,796,401,261	544,272,260	269,213,407	0	7,315,345,084	69.7	7,082,214,700	73.0	7,315,345,084	XXX
13.09	Line 13.08 as a % of Col. 7.....	9.2	41.5	38.2	7.4	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10	Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	6.4	28.9	26.6	5.2	2.6	0.0	69.7	XXX	XXX	XXX	69.7	XXX
14.	Total Privately Placed Bonds												
14.01	Issuer Obligations.....	201,714,139	938,406,504	416,727,154	69,194,873	22,663,618	XXX	1,648,706,288	15.7	1,390,907,466	14.3	XXX	1,648,706,288
14.02	Residential Mortgage-Backed Securities.....	92,136,103	278,632,458	132,688,476	31,724,525	4,642,503	XXX	539,824,065	5.1	292,508,005	3.0	XXX	539,824,065
14.03	Commercial Mortgage-Backed Securities.....	65,123,835	94,146,116	34,337,990			XXX	193,607,941	1.8	256,622,007	2.6	XXX	193,607,941
14.04	Other Loan-Backed and Structured Securities.....	103,455,485	291,926,999	222,544,151	66,680,360	31,004,478	XXX	715,611,473	6.8	634,202,142	6.5	XXX	715,611,473
14.05	SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06	Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07	Unaffiliated Bank Loans.....	41,279	59,678,231	23,022,931		1,720,714	XXX	84,463,155	0.8	40,511,594	0.4	XXX	84,463,155
14.08	Totals.....	462,470,841	1,662,790,308	829,320,702	167,599,758	60,031,313	0	3,182,212,922	30.3	2,614,751,214	27.0	XXX	3,182,212,922
14.09	Line 14.08 as a % of Col. 7.....	14.5	52.3	26.1	5.3	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10	Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	4.4	15.8	7.9	1.6	0.6	0.0	30.3	XXX	XXX	XXX	XXX	30.3

Annual Statement for the year 2020 of the

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	753,875,647			753,875,647	
2. Cost of short-term investments acquired.....	134,991,440	84,991,440			50,000,000
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	855,331,678	51,456,031		753,875,647	50,000,000
7. Deduct amortization of premium.....	3,288	3,288			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	33,532,121	33,532,121	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	33,532,121	33,532,121	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Qualified Cash Pool moving to Sch E

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year).....		(2,211,812)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....	2,055,552	2,055,552
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	(3,644,738)	
9.2	Section 2, Column 20.....		(3,644,738)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		(3,800,999)
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		(3,800,999)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		(0)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	(895,607)	
3.14	Section 1, Column 18, prior year.....	10,394,823	(11,290,430) (11,290,430)
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.....	(895,607)	
3.24	Section 1, Column 19, prior year plus.....	10,394,823	
3.25	SSAP No. 108 Adjustments.....		(11,290,430) (11,290,430)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(60,753,973)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	(60,753,973)	
4.23	SSAP No. 108 Adjustments.....		(60,753,973)
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 terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		(0)
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		(0)

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

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

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	<u>(3,800,998)</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	<u></u>
3.	Total (Line 1 plus Line 2).....	<u>(3,800,998)</u>
4.	Part D, Section 1, Column 5.....	<u></u>
5.	Part D, Section 1, Column 6.....	<u>(3,800,998)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>(34,172,781)</u>
8.	Part B, Section 1, Column 13.....	<u>545,938</u>
9.	Total (Line 7 plus Line 8).....	<u>(33,626,843)</u>
10.	Part D, Section 1, Column 8.....	<u>552,344</u>
11.	Part D, Section 1, Column 9.....	<u>(34,179,187)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>5,194,199</u>
14.	Part B, Section 1, Column 20.....	<u>26,096,850</u>
15.	Part D, Section 1, Column 11.....	<u>31,291,049</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>(0)</u>

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	6,645,234		6,645,234	
2. Cost of cash equivalents acquired.....	24,635,915,753		566,244,567	24,069,671,186
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	9		9	
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	23,565,348,756		559,857,219	23,005,491,537
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,077,212,240	0	13,032,591	1,064,179,649
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	1,077,212,240	0	13,032,591	1,064,179,649

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:..... Qualified Cash Pool

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	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. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
One Nationwide Plaza, Home Office.....		Columbus.....	OH.....	01/01/1976.	12/19/2019.	204,235,536	.....	.....94,071,353	95,040,000	9,993,379	.....	.....	.....(9,993,379)	.....	.....24,802,998	10,108,710
Plaza 2, 280 N. High St, Office.....		Columbus.....	OH.....	01/01/1996.	12/19/2019.	49,456,761	.....	.....19,330,903	25,905,000	2,451,484	.....	.....	.....(2,451,484)	.....	.....7,043,822	3,010,963
Plaza 3, 245 N. High St, Office.....		Columbus.....	OH.....	01/01/1989.	12/19/2019.	130,604,494	.....	.....53,434,533	59,059,000	4,440,130	.....	.....	.....(4,440,130)	.....	.....16,657,707	7,516,601
Plaza 3, Atrium.....		Columbus.....	OH.....	01/01/1989.	12/19/2019.	14,802,153	.....	.....7,062,818	5,841,000	263,875	.....	.....	.....(263,875)	.....	.....77,879	7,570,644
215 N. Front St, Office.....		Columbus.....	OH.....	01/01/1998.	12/19/2019.	30,195,954	.....	.....17,900,959	9,625,000	1,195,786	.....	.....	.....(1,195,786)	.....	.....3,202,381	1,245,934
High St Walkway.....		Columbus.....	OH.....	10/12/2011.	12/19/2019.	950,877	.....	.....62,062	3,465,000	9,053	.....	.....	.....(9,053)	.....	.....139,537	209,256
3945 Bridgeway Ave, Airport Hangar.....		Columbus.....	OH.....	01/01/2002.	12/19/2019.	15,369,064	.....	.....5,192,856	5,208,900	646,586	.....	.....	.....(646,586)	.....	.....1,751,254	814,308
100 Green Meadows Dr, Hotel & Conference Ctr.....		Lewis Center.....	OH.....	01/01/1960.	12/19/2019.	38,132,438	.....	.....20,506,685	21,437,700	1,900,405	.....	.....	.....(1,900,405)	.....	.....4,156,447	5,471,213
281 East Powell Rd, Data Center North.....		Lewis Center.....	OH.....	06/30/1986.	12/19/2019.	59,938,968	.....	.....11,810,256	10,961,200	1,537,187	.....	.....	.....(1,537,187)	.....	.....6,251,276	3,225,445
9191 Columbus Pike, Office, Delaware Bank.....		Lewis Center.....	OH.....	01/01/1998.	12/19/2019.	2,505,572	.....	.....1,405,066	901,300	82,469	.....	.....	.....(82,469)	.....	.....176,885	75,454
1100 Locust St, Office.....		Des Moines.....	IA.....	04/30/2001.	12/19/2019.	121,466,927	.....	.....76,343,697	93,000,000	7,450,542	.....	.....	.....(7,450,542)	.....	.....14,882,813	9,024,016
1200 Locust St, Office.....		Des Moines.....	IA.....	12/30/2001.	12/19/2019.	51,598,366	.....	.....34,796,829	48,000,000	1,547,516	.....	.....	.....(1,547,516)	.....	.....7,269,562	3,992,943
1100 Walnut St, Garage.....		Des Moines.....	IA.....	04/30/2001.	12/19/2019.	6,525,526	.....	.....4,636,655	19,000,000	150,626	.....	.....	.....(150,626)	.....	.....187,516	1,093,964
1200 Mulberry St, Garage.....		Des Moines.....	IA.....	06/01/2007.	12/19/2019.	6,752,007	.....	.....5,694,324	10,600,000	431,913	.....	.....	.....(431,913)	.....	.....752,776	752,776
9903 Nationwide Dr, Office.....		San Antonio.....	TX.....	02/24/2011.	12/19/2019.	62,721,141	.....	.....39,791,156	54,950,000	1,950,020	.....	.....	.....(1,950,020)	.....	.....6,827,341	3,109,063
8877 N. Gainey Center Dr, Office.....		Scottsdale.....	AZ.....	07/31/2007.	12/19/2019.	42,139,656	.....	.....11,892,813	44,383,800	1,776,258	.....	.....	.....(1,776,258)	.....	.....4,669,454	2,114,315
0299999. Properties Occupied by the Reporting Entity - Administrative.....						837,395,440	0	403,932,965	507,377,900	35,827,229	0	0	(35,827,229)	0	98,096,872	59,335,605
0399999. Total - Properties Occupied by the Reporting Entity.....						837,395,440	0	403,932,965	507,377,900	35,827,229	0	0	(35,827,229)	0	98,096,872	59,335,605
Properties Held for the Production of Income																
1300 Walnut St., Office.....		Des Moines.....	IA.....	03/18/2011.	11/06/2018.	3,087,635	.....	.....2,355,877	2,048,000	107,465	.....	.....	.....(107,465)	.....	.....180,700	157,827
1300 Locust St., Parking.....		Des Moines.....	IA.....	12/17/2007.	12/19/2019.	499,472	.....	.....436,633	251,100	4,807	.....	.....	.....(4,807)	.....	.....40,553	40,553
1321 Mulberry St, Land.....		Des Moines.....	IA.....	03/18/2011.	12/19/2019.	200,000	.....	.....200,000	579,500	.....	.....	.....	.....0	.....	.....39,672	39,672
285 N. Front St, Garage.....		Columbus.....	OH.....	01/01/1998.	09/18/2018.	43,402,044	.....	.....22,642,387	47,100,000	1,271,394	.....	.....	.....(1,271,394)	.....	.....563,008	2,287,619
202 N. Marconi, Hickory Garage.....		Columbus.....	OH.....	01/01/1978.	09/18/2018.	8,842,197	.....	.....5,338,016	6,500,000	256,100	.....	.....	.....(256,100)	.....	.....19,804	401,686
9201 Columbus Pike (23 & Powell Rd), Office.....		Lewis Center.....	OH.....	02/20/2009.	12/19/2019.	242,524	.....	.....242,524	950,000	.....	.....	.....	.....0	.....	.....36,089	36,089
0499999. Total - Properties Held for the Production of Income.....						56,273,872	0	31,215,437	57,428,600	1,639,766	0	0	(1,639,766)	0	763,512	2,963,446
Properties Held for Sale																
204 12th St. Office.....		Des Moines.....	IA.....	02/08/2008.	11/06/2018.	5,402,982	.....	.....3,050,000	3,006,500	68,793	.....	.....	.....(68,793)	.....	.....257,341	257,341
0599999. Total - Properties Held for Sale.....						5,402,982	0	3,050,000	3,006,500	68,793	0	0	(68,793)	0	0	257,341
0699999. Totals.....						899,072,294	0	438,198,402	567,813,000	37,535,788	0	0	(37,535,788)	0	98,860,384	62,556,392

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
One Nationwide Plaza, Home Office.....	Columbus.....	OH.....	01/01/1976.	.....	.....	.....	.....11,875,056	11,886,356
Plaza 2, 280 N. High St, Office.....	Columbus.....	OH.....	01/01/1996.	.....	.....	.....	.....397,502	577,170
Plaza 3, 245 N. High St, Office.....	Columbus.....	OH.....	01/01/1989.	.....	.....	.....	.....5,877,696	5,886,981
215 N. Front St, Office.....	Columbus.....	OH.....	01/01/1998.	.....	.....	.....	.....(72,850)	70,941
High St Walkway.....	Columbus.....	OH.....	10/12/2011.	.....	.....	.....	.....51,500	51,500
100 Green Meadows Dr, Hotel & Conference Ctr.....	Lewis Center.....	OH.....	01/01/1960.	.....	.....	.....	.....14,917	14,917
281 East Powell Rd, Data Center North.....	Lewis Center.....	OH.....	06/30/1986.	.....	.....	.....	.....107,103	107,103
1100 Locust St, Office.....	Des Moines.....	IA.....	04/30/2001.	.....	.....	.....	.....617,295	829,976
1200 Locust St, Office.....	Des Moines.....	IA.....	12/30/2001.	.....	.....	.....	.....224,714	380,386
1200 Mulberry St, Garage.....	Des Moines.....	IA.....	06/01/2007.	.....	.....	.....	.....	.....679,587
9903 Nationwide Dr, Office.....	San Antonio.....	TX.....	02/24/2011.	.....	.....	.....	.....131,904	152,270
1300 Walnut St., Office.....	Des Moines.....	IA.....	03/18/2011.	.....	.....	.....	.....109,742	125,500
285 N. Front St, Garage.....	Columbus.....	OH.....	01/01/1980.	.....	.....	.....	.....3,558,353	3,560,429
3300 SW Williston Rd, Office.....	Gainesville.....	FL.....	01/01/1979.	.....	.....	.....	.....120,034	120,034
4401 Creedmoor Rd, Office.....	Raleigh.....	NC.....	01/01/1987.	.....	.....	.....	.....(7,869)	(7,869)
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	23,005,097	24,435,281
0399999. Totals.....	.....	.....	.....	.....	.....0	0	23,005,097	24,435,281

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
3300 SW Williston Rd, Office.....	Gainesville.....	FL...	11/13/2020.	Shands Teaching Hospital and Clinics, Inc.....	18,999,752	.....	.....16,688,529	697,596	9,084,914	.....	.....(9,782,510)	.....	.....	.....5,936,201	.....	.....(980,184)	(980,184)	3,285,895	1,871,556
4401 Creedmoor Rd, Office.....	Raleigh.....	NC...	10/15/2020.	State Employees' Credit Union.....	21,773,106	.....	.....17,097,602	614,523	193,089	.....	.....(807,612)	.....	.....	.....16,922,478	.....	.....530,689	530,689	2,360,247	1,557,197
204 12th St. Office.....	Des Moines.....	IA...	.....	.....	.....5,402,982	.....	.....	.....	.....910,793	.....	.....(910,793)	.....	.....	.....	.....	.....	.....0	.....	.....
0199999. Total - Property Disposed.....	.....	.....	.....	.....	.....46,175,840	0	33,786,131	...1,312,119	..10,188,796	0	(11,500,915)	0	0	22,858,679	0	(449,495)	(449,495)	5,646,142	...3,428,753
0399999. Totals.....	.....	.....	.....	.....	.....46,175,840	0	33,786,131	1,312,119	..10,188,796	0	(11,500,915)	0	0	22,858,679	0	(449,495)	(449,495)	5,646,142	...3,428,753

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000714.....		CLOSTER.....	NJ.....		11/08/2001.....	7.74.....	236,085.....						3,391,044.....	09/14/2001
00-1000949.....		STOW.....	OH.....		12/22/2015.....	7.62.....	141,143.....		(7,108).....				1,252,291.....	05/06/2002
00-1001038.....		ITHACA.....	NY.....		10/01/2002.....	6.78.....	6,762,254.....						17,655,884.....	08/01/2007
00-1101810.....		HIGHLAND PARK.....	IL.....		10/12/2018.....	3.20.....	802,741.....						14,330,000.....	02/13/2012
00-1101820.....		CINCINNATI.....	OH.....		10/12/2018.....	4.75.....	3,597,494.....						6,580,000.....	02/13/2012
00-1101824.....		BURLINGTON.....	KY.....		08/06/2012.....	3.80.....	1,325,558.....						14,290,000.....	05/22/2012
00-1101854.....		PORTAGE.....	IN.....		10/12/2018.....	4.30.....	3,006,690.....						6,400,000.....	09/05/2012
00-1101907.....		COLUMBUS.....	OH.....		10/12/2018.....	4.25.....	10,889,219.....						21,400,000.....	09/24/2012
00-1101916.....		NEW YORK.....	NY.....		10/12/2018.....	3.60.....	3,819,196.....				45,550.....		15,560,000.....	10/17/2016
00-1101939.....		KIRKLAND.....	WA.....		10/12/2018.....	3.20.....	4,115,706.....						8,490,000.....	01/10/2013
00-1101969.....		JACKSONVILLE.....	FL.....		09/12/2013.....	3.95.....	3,360,243.....						12,980,000.....	08/19/2013
00-1102024.....		LAS VEGAS.....	NV.....		10/11/2013.....	4.38.....	1,018,610.....						2,646,423.....	10/03/2013
00-1102034.....		SAUK RAPIDS.....	MN.....		10/12/2018.....	3.30.....	5,250,191.....						12,200,000.....	09/04/2013
00-1102039.....		FT WORTH.....	TX.....		09/10/2013.....	3.94.....	17,267,716.....						25,520,000.....	09/04/2013
00-1102042.....		COLUMBUS.....	OH.....		10/12/2018.....	4.80.....	5,015,950.....						7,700,000.....	09/09/2013
00-1102058.....		MANCHESTER.....	CT.....		10/12/2018.....	3.80.....	3,373,409.....						21,150,000.....	10/29/2013
00-1102076.....		MISSION VIEJO.....	CA.....		11/19/2013.....	3.96.....	12,895,896.....						18,002,892.....	11/01/2013
00-1102131.....		HOUSTON.....	TX.....		10/12/2018.....	4.84.....	7,631,568.....						13,420,000.....	01/21/2014
00-1102151.....		DENVER.....	CO.....		09/18/2014.....	3.97.....	14,500,000.....						24,612,174.....	05/02/2014
00-1102163.....		STERLING.....	VA.....		06/04/2014.....	3.97.....	22,905,736.....						32,459,072.....	05/27/2014
00-1102207.....		CINCINNATI.....	OH.....		01/05/2015.....	3.83.....	5,485,560.....						20,450,000.....	09/02/2014
00-1102241.....		NORTH BETHESDA.....	MD.....		10/12/2018.....	4.02.....	8,399,114.....						13,810,000.....	10/07/2014
00-1102320.....		FOX POINT.....	WI.....		10/12/2018.....	3.47.....	6,713,804.....						22,830,000.....	03/17/2015
00-1102398.....		RENTON.....	WA.....		08/06/2015.....	3.39.....	2,327,526.....						10,400,000.....	07/29/2015
00-1102417.....		NATICK.....	MA.....		09/30/2015.....	3.68.....	3,301,814.....				20,783.....		21,600,000.....	08/14/2015
00-1102424.....		AUSTIN.....	TX.....		08/31/2015.....	3.07.....	19,965,000.....						26,820,000.....	08/19/2015
00-1102437.....		CAMBRIDGE.....	MA.....		09/30/2015.....	3.18.....	6,500,000.....						20,620,000.....	09/23/2015
00-1102438.....		CAMBRIDGE.....	MA.....		09/30/2015.....	3.18.....	7,500,000.....						16,760,000.....	09/23/2015
00-1102456.....		ALLENTOWN.....	PA.....		01/14/2016.....	2.93.....	7,938,181.....						23,750,000.....	12/11/2015
00-1102463.....		MIRA LOMA.....	CA.....		10/12/2018.....	3.65.....	1,558,060.....						3,129,000.....	10/28/2015
00-1102464.....		RANCHO CUCAMONGA.....	CA.....		10/12/2018.....	3.65.....	3,029,562.....						5,774,000.....	10/28/2015
00-1102466.....		WILMINGTON.....	NC.....		10/12/2018.....	4.26.....	7,066,453.....						11,170,000.....	12/02/2015
00-1102470.....		COLUMBUS.....	OH.....		10/12/2018.....	3.82.....	6,596,385.....						9,810,000.....	11/16/2015
00-1102486.....		CHELSEA.....	MA.....		12/10/2015.....	3.64.....	6,126,846.....						11,190,000.....	11/16/2015
00-1102505.....		SEATTLE.....	WA.....		10/12/2018.....	3.67.....	4,789,300.....						9,440,000.....	01/11/2016
00-1102550.....		FAIRBORN.....	OH.....		10/12/2018.....	3.46.....	8,803,818.....						21,720,000.....	04/29/2016
00-1102579.....		PHOENIX.....	AZ.....		07/19/2016.....	3.10.....	11,912,328.....						16,990,000.....	06/16/2016
00-1102588.....		CARLE PLACE.....	NY.....		10/12/2018.....	3.12.....	3,384,586.....						52,781,000.....	11/04/2019
00-1102591.....		LEXINGTON.....	SC.....		10/12/2018.....	3.44.....	7,144,860.....						11,350,000.....	06/07/2016
00-1102666.....		NEW YORK.....	NY.....		10/12/2018.....	3.60.....	4,593,367.....				54,783.....		15,560,000.....	10/17/2016
00-1102686.....		CHICAGO.....	IL.....		12/22/2016.....	1.85.....	15,278,459.....				154,151.....		22,580,000.....	11/29/2016
00-1102694.....		CHARLESTON.....	SC.....		10/12/2018.....	3.71.....	3,682,564.....						5,778,000.....	06/26/2017
00-1102701.....		PLANO.....	TX.....		02/14/2017.....	3.80.....	32,150,000.....						45,860,000.....	02/03/2017
00-1102729.....		BOULDER.....	CO.....		04/07/2017.....	1.85.....	31,350,000.....						46,320,000.....	03/31/2017

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102732.....		SAN ANTONIO.....	TX.....		05/02/2017.....	3.64.....	27,300,000.....						36,445,000.....	04/25/2017
00-1102733.....		TALLAHASSEE.....	FL.....		09/28/2017.....	3.84.....	23,500,000.....						35,330,000.....	08/02/2017
00-1102738.....		MILWAUKEE.....	WI.....		06/01/2017.....	3.74.....	38,500,000.....						61,385,000.....	04/28/2017
00-1102750.....		NAPERVILLE.....	IL.....		06/29/2017.....	3.74.....	10,000,000.....						15,848,605.....	06/08/2017
00-1102757.....		BALTIMORE.....	MD.....		08/08/2017.....	4.41.....	10,164,165.....				218,258.....		15,736,000.....	08/07/2017
00-1102779.....		FAIRFAX.....	VA.....		08/25/2017.....	4.32.....	6,901,980.....				145,133.....		9,799,153.....	07/24/2017
00-1102788.....		STANTON.....	CA.....		10/11/2017.....	4.45.....	1,894,808.....						21,706,000.....	09/13/2017
00-1102790.....		BETHESDA.....	MD.....		08/08/2017.....	3.80.....	20,000,000.....						31,199,688.....	08/07/2017
00-1102791.....		DALLAS.....	TX.....		08/24/2017.....	3.78.....	8,600,000.....						12,109,000.....	08/16/2017
00-1102793.....		BELLEVUE.....	WA.....		08/31/2017.....	3.65.....	25,500,000.....						37,435,000.....	08/11/2017
00-1102798.....		WALTHAM.....	MA.....		11/30/2017.....	3.59.....	15,000,000.....						22,729,000.....	10/23/2017
00-1102801.....		SANTA MONICA.....	CA.....		09/29/2017.....	3.50.....	25,000,000.....						48,245,081.....	09/27/2017
00-1102803.....		NASHVILLE.....	TN.....		11/27/2017.....	3.68.....	12,916,491.....						21,962,000.....	11/13/2017
00-1102807.....		BRENTWOOD.....	TN.....		10/12/2018.....	3.37.....	19,550,000.....						29,416,000.....	11/15/2017
00-1102809.....		CHICAGO.....	IL.....		11/01/2017.....	3.85.....	18,950,911.....						28,677,712.....	10/23/2017
00-1102816.....		WALNUT.....	CA.....		10/12/2018.....	3.51.....	8,048,784.....						14,530,000.....	11/20/2017
00-1102817.....		TORRANCE.....	CA.....		10/12/2018.....	3.51.....	17,000,000.....						28,038,000.....	11/30/2017
00-1102821.....		CHICAGO.....	IL.....		11/16/2017.....	4.01.....	14,118,935.....						22,016,000.....	11/02/2017
00-1102822.....		PORTLAND.....	OR.....		11/22/2017.....	3.51.....	15,000,000.....						26,116,344.....	11/15/2017
00-1102824.....		DORAL.....	FL.....		11/21/2017.....	3.49.....	25,000,000.....						36,379,171.....	11/17/2017
00-1102834.....		ATLANTA.....	GA.....		06/22/2018.....	2.20.....	30,000,000.....						53,165,048.....	03/22/2018
00-1102850.....		FREMONT.....	CA.....		02/09/2018.....	3.74.....	15,000,000.....						25,445,060.....	01/25/2018
00-1102853.....		CHARLOTTE.....	NC.....		01/31/2018.....	3.73.....	10,000,000.....						14,032,258.....	01/26/2018
00-1102865.....		BIRMINGHAM.....	AL.....		06/29/2018.....	4.15.....	10,300,000.....						17,108,000.....	04/26/2018
00-1102873.....		LONG BEACH.....	CA.....		05/14/2018.....	4.01.....	30,000,000.....						44,415,000.....	04/30/2018
00-1102884.....		FARMERS BRANCH.....	TX.....		07/31/2018.....	4.63.....	3,980,134.....						6,796,000.....	07/27/2018
00-1102889.....		LEWISVILLE.....	TX.....		10/11/2018.....	4.12.....	20,228,292.....						28,680,000.....	09/26/2018
00-1102894.....		MOORESVILLE.....	NC.....		07/06/2018.....	4.36.....	4,728,501.....						6,905,803.....	06/14/2018
00-1102895.....		SUNNYVALE.....	CA.....		07/16/2018.....	4.23.....	25,000,001.....						61,590,001.....	06/13/2018
00-1102896.....		CHANDLER.....	AZ.....		05/18/2018.....	4.43.....	14,300,000.....						23,334,000.....	05/15/2018
00-1102901.....		MECHANICSBURG.....	PA.....		12/17/2018.....	4.46.....	14,777,023.....						25,834,108.....	12/04/2018
00-1102906.....		CANOGA PARK.....	CA.....		10/17/2018.....	4.64.....	6,764,612.....						12,200,000.....	07/31/2018
00-1102910.....		ALBUQUERQUE.....	NM.....		09/28/2018.....	4.31.....	10,443,646.....						17,093,000.....	08/20/2018
00-1102923.....		PHOENIX.....	AZ.....		10/12/2018.....	4.26.....	10,000,000.....						17,615,567.....	10/10/2018
00-1102925.....		NASHVILLE.....	TN.....		09/25/2018.....	4.23.....	32,000,000.....						46,313,000.....	09/19/2018
00-1102935.....		NEW YORK.....	NY.....		02/28/2019.....	4.40.....	13,691,262.....						21,207,000.....	02/06/2019
00-1102954.....		HOUSTON.....	TX.....		12/20/2018.....	4.09.....	53,000,000.....						79,988,294.....	12/17/2018
00-1102959.....		WASHINGTON.....	DC.....		03/28/2019.....	3.96.....	4,297,685.....						33,555,000.....	03/25/2019
00-1102961.....		MIRAMAR.....	FL.....		02/08/2019.....	3.97.....	12,000,000.....						18,022,258.....	01/18/2019
00-1102989.....		OAKLAND.....	CA.....		07/31/2019.....	3.72.....	11,000,000.....						29,621,952.....	07/16/2019
00-1102998.....		SEATTLE.....	WA.....		05/23/2019.....	3.57.....	15,000,000.....						25,350,390.....	05/17/2019
00-1103009.....		PHOENIX.....	AZ.....		06/26/2019.....	3.76.....	4,000,000.....						6,088,444.....	06/25/2019
00-1103018.....		TORRANCE.....	CA.....		07/18/2019.....	3.57.....	5,000,000.....						10,543,448.....	07/12/2019
00-1103030.....		MORRIS PLAINS.....	NJ.....		07/29/2019.....	3.52.....	20,000,000.....						29,461,395.....	07/18/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103032.....		CARLE PLACE.....	NY.....		12/05/2019.....	3.75.....	3,758,625.....						52,781,000.....	11/04/2019
00-1103050.....		SAN ANTONIO.....	TX.....		08/07/2019.....	3.29.....	20,000,000.....						26,689,963.....	08/02/2019
00-1103051.....		WARRENVILLE.....	IL.....		11/14/2019.....	3.25.....	5,584,355.....						11,346,600.....	10/31/2019
00-1103054.....		ASHBURN.....	VA.....		11/01/2019.....	3.50.....	19,000,000.....						30,155,923.....	10/09/2019
00-1103057.....		SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00.....	10,000,000.....						14,861,190.....	11/06/2019
00-1103059.....		KINGWOOD.....	TX.....		11/08/2019.....	3.15.....	18,000,000.....						28,836,750.....	10/28/2019
00-1103076.....		PHOENIX.....	AZ.....		11/14/2019.....	3.37.....	11,900,000.....						17,675,531.....	10/14/2019
00-1103129.....		OVERLAND PARK.....	KS.....		02/13/2020.....	3.14.....	12,000,000.....						16,026,750.....	02/06/2020
00-1103150.....		GRAND HAVEN.....	MI.....		04/09/2020.....	2.90.....	14,000,000.....						28,632,000.....	04/02/2020
00-1103158.....		CHICAGO.....	IL.....		05/29/2020.....	3.25.....	10,000,000.....						14,658,824.....	05/05/2020
00-1103160.....		WEST SACRAMENTO.....	CA.....		05/27/2020.....	3.40.....	9,903,228.....						14,427,179.....	05/13/2020
00-1103164.....		MENOMONEE FALLS.....	WI.....		04/30/2020.....	3.00.....	8,633,253.....						18,035,308.....	04/24/2020
00-1103170.....		CHARLOTTE.....	NC.....		06/16/2020.....	3.25.....	6,525,000.....						11,343,271.....	05/29/2020
00-1103176.....		NORWOOD.....	OH.....		07/01/2020.....	4.25.....	10,000,000.....						15,175,963.....	06/29/2020
00-1103177.....		CINCINNATI.....	OH.....		07/01/2020.....	4.25.....	5,000,000.....						8,061,552.....	06/29/2020
00-1103178.....		DULUTH.....	GA.....		08/20/2020.....	3.07.....	12,240,000.....						22,110,000.....	08/11/2020
00-1103186.....		ST LOUIS.....	MO.....		09/02/2020.....	2.97.....	5,000,000.....						7,462,667.....	08/31/2020
00-1103188.....		SUFFOLK.....	VA.....		09/01/2020.....	2.70.....	12,156,000.....						17,113,530.....	08/19/2020
00-1103190.....		LEWISVILLE.....	TX.....		09/25/2020.....	3.40.....	3,740,000.....						5,359,000.....	09/21/2020
00-1103193.....		CHARLOTTE.....	NC.....		09/28/2020.....	2.50.....	10,000,000.....						15,002,400.....	09/18/2020
00-1103202.....		BOTHELL.....	WA.....		12/01/2020.....	2.64.....	15,000,000.....						29,167,000.....	11/19/2020
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							1,284,410,680.....	0.....	(7,108).....	0.....	638,657.....	0.....	2,360,921,960.....	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000062.....		BOERNE.....	TX.....		05/02/2018.....	11.00.....	7,681,519.....				796,703.....		35,940,000.....	02/09/2018
99-0000082.....		CHANDLER.....	AZ.....		06/10/2020.....	11.50.....	16,959,372.....				329,938.....		99,500,000.....	05/28/2020
99-0000083.....		MONTVALE.....	NJ.....		08/07/2020.....	11.25.....	32,432,973.....				1,132,973.....		180,400,000.....	07/01/2020
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							57,073,864.....	0.....	0.....	0.....	2,259,614.....	0.....	315,840,000.....	XXX
0899999. Total - Mortgages in Good Standing.....							1,341,484,544.....	0.....	(7,108).....	0.....	2,898,271.....	0.....	2,676,761,960.....	XXX
3399999. Totals.....							1,341,484,544.....	0.....	(7,108).....	0.....	2,898,271.....	0.....	2,676,761,960.....	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 2

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

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.....	4.00	.....	.....6,666,666	14,861,190
00-1103129.....	OVERLAND PARK.....	KS.....		02/13/2020.....	3.14	12,000,000	.....	.....16,026,750
00-1103150.....	GRAND HAVEN.....	MI.....		04/09/2020.....	2.90	14,000,000	.....	.....28,632,000
00-1103158.....	CHICAGO.....	IL.....		05/29/2020.....	3.25	10,000,000	.....	.....14,658,824
00-1103160.....	WEST SACRAMENTO.....	CA.....		05/27/2020.....	3.40	10,000,000	.....	.....14,427,179
00-1103164.....	MENOMONEE FALLS.....	WI.....		04/30/2020.....	3.00	9,000,000	.....	.....18,035,308
00-1103170.....	CHARLOTTE.....	NC.....		06/16/2020.....	3.25	6,525,000	.....	.....11,343,271
00-1103176.....	NORWOOD.....	OH.....		07/01/2020.....	4.25	10,000,000	.....	.....15,175,963
00-1103177.....	CINCINNATI.....	OH.....		07/01/2020.....	4.25	5,000,000	.....	.....8,061,552
00-1103178.....	DULUTH.....	GA.....		08/20/2020.....	3.07	12,240,000	.....	.....22,110,000
00-1103186.....	ST LOUIS.....	MO.....		09/02/2020.....	2.97	5,000,000	.....	.....7,462,667
00-1103188.....	SUFFOLK.....	VA.....		09/01/2020.....	2.70	12,156,000	.....	.....17,113,530
00-1103190.....	LEWISVILLE.....	TX.....		09/25/2020.....	3.40	3,740,000	.....	.....5,359,000
00-1103193.....	CHARLOTTE.....	NC.....		09/28/2020.....	2.50	10,000,000	.....	.....15,002,400
00-1103202.....	BOTHELL.....	WA.....		12/01/2020.....	2.64	15,000,000	.....	.....29,167,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						134,661,000	6,666,666	237,436,633
Mortgages in Good Standing - Mezzanine Loans								
99-0000082.....	CHANDLER.....	AZ.....		06/10/2020.....	11.50	1,245,854	15,383,580	99,500,000
99-0000083.....	MONTVALE.....	NJ.....		08/07/2020.....	11.25	24,055,993	7,244,007	180,400,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						25,301,847	22,627,587	279,900,000
0899999. Total - Mortgages in Good Standing.....						159,962,847	29,294,254	517,336,633
3399999. Totals.....						159,962,847	29,294,254	517,336,633

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

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

00-1000391.....	BROOKLYN.....	OH.....	.....	01/11/2001..	11/02/2020..	570,237	.....	.....	.....	.....	.....0	.....	.....570,237	570,237	.....	.....	.....0
00-1000450.....	MIDLAND PARK.....	NJ.....	.....	12/29/2000..	10/05/2020..	2,042,496	.....	.....	.....	.....	.....0	.....	.....2,042,496	2,042,496	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002..	07/09/2020..	866,678	.....	.....	.....	.....	.....0	.....	.....866,678	866,678	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....	.....	09/30/2009..	12/18/2020..	3,975,039	.....	.....	.....2,472,646	.....	.....(2,472,646)	.....	.....1,502,393	9,052,484	.....	.....7,550,091	7,550,091
00-1101985.....	TORRANCE.....	CA.....	.....	10/12/2018..	11/24/2020..	2,937,350	.....	.....	.....	.....	.....0	.....	.....2,937,350	2,937,350	.....	.....	.....0
00-1102048.....	WASHINGTON.....	DC.....	.....	10/12/2018..	12/28/2020..	11,518,784	.....	.....	.....	.....	.....0	.....	.....11,518,784	11,518,784	.....	.....	.....0
00-1102074.....	HOUSTON.....	TX.....	.....	10/22/2013..	10/30/2020..	20,000,000	.....	.....	.....	.....	.....0	.....	.....20,000,000	20,000,000	.....	.....	.....0
00-1102261.....	LAS VEGAS.....	NV.....	.....	04/10/2015..	02/04/2020..	5,500,000	.....	.....	.....	.....	.....0	.....	.....5,500,000	5,500,000	.....	.....	.....0
00-1102273.....	RANCHO CUCAMONGA.....	CA.....	.....	12/23/2014..	01/29/2020..	44,100,000	.....	.....	.....	.....	.....0	.....	.....44,100,000	44,100,000	.....	.....	.....0
00-1102347.....	NORWOOD.....	OH.....	.....	04/01/2015..	07/01/2020..	67,000,000	.....	.....	.....	.....	.....0	.....	.....67,000,000	67,000,000	.....	.....	.....0
00-1102395.....	DULUTH.....	GA.....	.....	08/13/2015..	08/20/2020..	12,000,000	.....	.....	.....	.....	.....0	.....	.....12,000,000	12,000,000	.....	.....	.....0
00-1102396.....	FAYETTEVILLE.....	GA.....	.....	08/13/2015..	08/20/2020..	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0
00-1102450.....	PARK CITY.....	UT.....	.....	10/12/2018..	10/08/2020..	6,432,036	.....	.....	.....	.....	.....0	.....	.....6,432,036	6,432,036	.....	.....	.....0
00-1102495.....	DALLAS.....	TX.....	.....	10/12/2018..	05/11/2020..	7,267,552	.....	.....	.....	.....	.....0	.....	.....7,267,552	7,267,552	.....	.....	.....0
00-1102623.....	INDIANAPOLIS.....	IN.....	.....	06/30/2016..	11/24/2020..	17,846,600	.....	.....	.....	.....	.....0	.....	.....17,846,600	17,846,600	.....	.....	.....0
00-1102724.....	CHICAGO.....	IL.....	.....	04/12/2017..	05/29/2020..	40,199,250	.....	.....	.....	.....	.....0	.....	.....40,199,250	40,199,250	.....	.....	.....0
00-1102804.....	CARROLLTON.....	TX.....	.....	10/12/2018..	12/11/2020..	2,750,000	.....	.....	.....	.....	.....0	.....	.....2,750,000	2,750,000	.....	.....	.....0
00-1102842.....	NEW YORK.....	NY.....	.....	02/05/2018..	06/03/2020..	16,000,000	.....	.....	.....	.....	.....0	.....	.....16,000,000	16,000,000	.....	.....	.....0
00-1102846.....	CHANDLER.....	AZ.....	.....	03/14/2018..	11/18/2020..	18,800,000	.....	.....	.....	.....	.....0	.....	.....18,800,000	18,800,000	.....	.....	.....0
00-1102982.....	SALT LAKE CITY.....	UT.....	.....	11/14/2019..	12/24/2020..	22,000,000	.....	.....	.....	.....	.....0	.....	.....22,000,000	22,000,000	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						311,806,021	0	0	2,472,646	0	(2,472,646)	0	309,333,376	316,883,467	0	7,550,091	7,550,091

Mortgages With Partial Repayments

00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001..	.....	.....454,641	.....	.....	.....	.....	.....0	.....	.....218,556	218,556	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	12/22/2015..	.....	.....231,810	.....	.....	.....	.....	.....0	.....	.....83,559	83,559	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002..	.....	.....7,082,296	.....	.....	.....	.....	.....0	.....	.....320,042	320,042	.....	.....	.....0
00-1101810.....	HIGHLAND PARK.....	IL.....	.....	10/12/2018..	.....	.....1,467,381	.....	.....	.....	.....	.....0	.....	.....664,640	664,640	.....	.....	.....0
00-1101820.....	CINCINNATI.....	OH.....	.....	10/12/2018..	.....	.....3,741,019	.....	.....	.....	.....	.....0	.....	.....143,525	143,525	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012..	.....	.....2,044,429	.....	.....	.....	.....	.....0	.....	.....718,871	718,871	.....	.....	.....0
00-1101854.....	PORTAGE.....	IN.....	.....	10/12/2018..	.....	.....3,197,562	.....	.....	.....	.....	.....0	.....	.....190,872	190,872	.....	.....	.....0
00-1101907.....	COLUMBUS.....	OH.....	.....	10/12/2018..	.....	.....11,184,070	.....	.....	.....	.....	.....0	.....	.....294,851	294,851	.....	.....	.....0
00-1101916.....	NEW YORK.....	NY.....	.....	10/12/2018..	.....	.....3,845,238	.....	.....	.....	.....	.....0	.....	.....71,592	71,592	.....	.....	.....0
00-1101939.....	KIRKLAND.....	WA.....	.....	10/12/2018..	.....	.....4,241,296	.....	.....	.....	.....	.....0	.....	.....125,590	125,590	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013..	.....	.....3,979,032	.....	.....	.....	.....	.....0	.....	.....618,789	618,789	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013..	.....	.....1,123,972	.....	.....	.....	.....	.....0	.....	.....105,362	105,362	.....	.....	.....0
00-1102034.....	SAUK RAPIDS.....	MN.....	.....	10/12/2018..	.....	.....5,828,063	.....	.....	.....	.....	.....0	.....	.....577,872	577,872	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013..	.....	.....17,600,464	.....	.....	.....	.....	.....0	.....	.....332,748	332,748	.....	.....	.....0
00-1102042.....	COLUMBUS.....	OH.....	.....	10/12/2018..	.....	.....5,134,109	.....	.....	.....	.....	.....0	.....	.....118,159	118,159	.....	.....	.....0
00-1102058.....	MANCHESTER.....	CT.....	.....	10/12/2018..	.....	.....3,985,830	.....	.....	.....	.....	.....0	.....	.....612,421	612,421	.....	.....	.....0
00-1102076.....	MISSION VIEJO.....	CA.....	.....	11/19/2013..	.....	.....13,142,732	.....	.....	.....	.....	.....0	.....	.....246,836	246,836	.....	.....	.....0
00-1102131.....	HOUSTON.....	TX.....	.....	10/12/2018..	.....	.....8,032,978	.....	.....	.....	.....	.....0	.....	.....401,410	401,410	.....	.....	.....0
00-1102163.....	STERLING.....	VA.....	.....	06/04/2014..	.....	.....23,328,666	.....	.....	.....	.....	.....0	.....	.....422,931	422,931	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015..	.....	.....5,675,917	.....	.....	.....	.....	.....0	.....	.....190,357	190,357	.....	.....	.....0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

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
00-1102241.....	NORTH BETHESDA.....	MD.....		10/12/2018.....		8,689,830					0		290,717	290,717			0
00-1102320.....	FOX POINT.....	WI.....		10/12/2018.....		7,967,942					0		1,254,138	1,254,138			0
00-1102398.....	RENTON.....	WA.....		08/06/2015.....		2,771,631		0			0		444,105	444,105			0
00-1102417.....	NATICK.....	MA.....		09/30/2015.....		3,487,455					0		206,424	206,424			0
00-1102456.....	ALLENTOWN.....	PA.....		01/14/2016.....		8,148,491					0		210,310	210,310			0
00-1102463.....	MIRA LOMA.....	CA.....		10/12/2018.....		1,610,038					0		51,978	51,978			0
00-1102464.....	RANCHO CUCAMONGA.....	CA.....		10/12/2018.....		3,130,629					0		101,068	101,068			0
00-1102466.....	WILMINGTON.....	NC.....		10/12/2018.....		7,220,004					0		153,551	153,551			0
00-1102470.....	COLUMBUS.....	OH.....		10/12/2018.....		6,750,374					0		153,990	153,990			0
00-1102486.....	CHELSEA.....	MA.....		12/10/2015.....		6,426,352					0		299,506	299,506			0
00-1102505.....	SEATTLE.....	WA.....		10/12/2018.....		4,946,843					0		157,543	157,543			0
00-1102550.....	FAIRBORN.....	OH.....		10/12/2018.....		11,321,781					0		2,517,963	2,517,963			0
00-1102579.....	PHOENIX.....	AZ.....		07/19/2016.....		12,180,330					0		268,002	268,002			0
00-1102588.....	CARLE PLACE.....	NY.....		10/12/2018.....		3,733,119					0		348,533	348,533			0
00-1102591.....	LEXINGTON.....	SC.....		10/12/2018.....		7,377,594					0		232,734	232,734			0
00-1102666.....	NEW YORK.....	NY.....		10/12/2018.....		4,624,688					0		86,104	86,104			0
00-1102686.....	CHICAGO.....	IL.....		12/22/2016.....		15,150,000					0		25,692	25,692			0
00-1102694.....	CHARLESTON.....	SC.....		10/12/2018.....		3,763,137					0		80,573	80,573			0
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017.....		10,020,993					0		75,086	75,086			0
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017.....		6,831,132					0		74,285	74,285			0
00-1102788.....	STANTON.....	CA.....		10/11/2017.....		1,930,515					0		35,707	35,707			0
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017.....		13,291,010					0		374,518	374,518			0
00-1102809.....	CHICAGO.....	IL.....		11/01/2017.....		19,301,396					0		350,486	350,486			0
00-1102816.....	WALNUT.....	CA.....		10/12/2018.....		8,206,000					0		157,216	157,216			0
00-1102821.....	CHICAGO.....	IL.....		11/16/2017.....		14,511,147					0		392,212	392,212			0
00-1102884.....	FARMERS BRANCH.....	TX.....		07/31/2018.....		4,077,272					0		97,138	97,138			0
00-1102889.....	LEWISVILLE.....	TX.....		10/11/2018.....		20,606,967					0		378,676	378,676			0
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018.....		4,848,241					0		119,740	119,740			0
00-1102901.....	MECHANICSBURG.....	PA.....		12/17/2018.....		15,000,000					0		222,977	222,977			0
00-1102906.....	CANOGA PARK.....	CA.....		10/17/2018.....		6,880,434					0		115,822	115,822			0
00-1102910.....	ALBUQUERQUE.....	NM.....		09/28/2018.....		10,706,876					0		263,229	263,229			0
00-1102935.....	NEW YORK.....	NY.....		02/28/2019.....		13,867,133					0		175,872	175,872			0
00-1102959.....	WASHINGTON.....	DC.....		03/28/2019.....		4,724,614					0		426,930	426,930			0
00-1103032.....	CARLE PLACE.....	NY.....		12/05/2019.....		4,000,000					0		241,375	241,375			0
00-1103051.....	WARRENVILLE.....	IL.....		11/14/2019.....		6,000,000					0		415,645	415,645			0
00-1103160.....	WEST SACRAMENTO.....	CA.....		05/27/2020.....							0		96,772	96,772			0
00-1103164.....	MENOMONEE FALLS.....	WI.....		04/30/2020.....							0		366,747	366,747			0
0299999. Total - Mortgages With Partial Repayments.....						409,425,472	0	0	0	0	0	0	17,722,341	17,722,341	0	0	0
0599999. Total Mortgages.....						721,231,493	0	0	2,472,646	0	(2,472,646)	0	327,055,717	334,605,808	0	7,550,091	7,550,091

E06.1

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated

E07	Alcentra European Direct Lending Fund II (fka: Clareant)		Kirchberg	LUX	Alcentra Limited		09/17/2015	2	29,437,083	30,618,962	30,618,962	...(1,775,056)	-	-	-	-	1,340,345	20,362,639	4.460
	Alcentra European DLF Investor Feeder LP (fka: Clareant)		St. Heilier, Jersey (Channel Islands)	JEY	Alcentra Limited		11/13/2014	2	7,715,257	7,396,916	7,396,916	...(318,341)	-	-	-	-	-	31,466,487	4.270
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Management		06/23/2017	2	27,651,640	27,981,511	27,981,511	82,016	-	-	-	-	1,527,141	15,738,531	1.600
	BlackRock DLF IX 2020-1 CLO, LLC		New York	CA	BlackRock		12/31/2020	2	2,377,106	1,367,024	1,367,024	-	-	-	-	-	-	-	0.140
	GSO Capital Opportunities Fund III LP		Wilmington	DE	Blackstone Private Equity		06/03/2016	2	18,839,107	18,839,107	18,839,107	...(410,856)	-	-	-	-	807,728	9,522,609	0.460
	GSO Capital Solutions Fund II LP		Wilmington	NY	GSO Capital Partners LP		06/06/2013	3	6,760,858	2,320,351	2,320,351	...(987,306)	-	-	-	-	-	10,338,941	0.500
	GSO European Senior Debt Fund LP		Wilmington	DE	GSO Capital Partners LP		11/25/2014	2	37,148,548	34,227,674	34,227,674	...(3,121,589)	-	-	-	-	1,054,131	17,045,521	4.330
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim Capital, LLC		06/03/2016	2	31,959,146	31,959,146	31,959,146	...(1,610,588)	-	-	-	-	3,743,680	4,838,238	5.330
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Group		03/22/2018	2	21,477,117	22,200,221	22,200,221	591,410	-	-	-	-	1,006,479	8,068,786	1.200
	ICG SDP Fund 4B		Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	2	4,307,419	4,736,424	4,736,424	429,005	-	-	-	-	36,996	31,622,727	0.900
	Kayne Anderson Mezzanine Partners (QP) L.P.		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010	2	249,094	203,491	203,491	...(48,462)	-	-	-	-	-	356,250	5.000
	Kayne Senior Credit II Fund, L.P.		Wilmington	DE	Kayne Senior Credit		06/23/2014	2	16,061,213	14,735,595	14,735,595	...(1,325,618)	-	-	-	-	-	5,233,616	17.390
	MCP Private Capital Fund II		Luxembourg City	LUX	Metric Capital Partners II GP S.a.r.l.		05/07/2014	2	6,217,393	6,022,633	6,022,633	...(1,933,118)	-	-	-	541,858	656,322	3,499,085	2.670
	Newstone Capital Partners II, LP		Wilmington	CA	Newstone Capital Partners		12/29/2010	2	3,485,094	3,530,715	3,530,715	42,038	-	-	-	-	350,277	1,247,766	3.320
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	13,383,914	13,383,914	13,383,914	...(47,390)	-	-	-	-	954,625	1,462,186	2.500
	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners		06/02/2019	2	8,031,717	8,209,866	8,209,866	19,180	-	-	-	-	547,212	15,988,069	2.400
	NW Private Debt, LLC		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		01/01/2016	2	18,486,606	15,887,023	15,887,023	...(2,599,583)	-	-	-	-	-	5,141,539	100.000
	Oaktree Opportunities Fund X, L.P.		Grand Cayman	CYM	Oaktree Capital Management		05/12/2015	3	9,945,322	12,830,624	12,830,624	...(448,751)	-	-	-	-	-	2,550,000	0.370
	Oaktree Opportunities Fund Xb, L.P.		Grand Cayman	CYM	Oaktree Capital Management		06/18/2018	3	19,250,000	20,438,646	20,438,646	1,788,788	-	-	-	-	-	15,750,000	0.440
	Owl Rock First Lien Insurance Fund, LP		New York	NY	Owl Rock Capital Advisors LLC		03/28/2019	3	8,080,877	8,031,191	8,031,191	209,734	-	-	-	-	-	-	0.800
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									328,565,511	322,876,310	322,876,310	...(16,522,148)	0	0	0	541,858	14,102,151	223,697,065	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated

	1492 Capital LLC		Columbus	OH	Nationwide Mutual Insurance Co		07/23/2008		13,711,781	15,487,339	15,487,339	6,227,821	-	-	-	-	-	-	100.000
1899999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income -NAIC Desig Not Assigned - Affiliated									13,711,781	15,487,339	15,487,339	6,227,821	0	0	0	0	0	0	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated

	Actis Global 4 LP		London	GBR	Actis		12/15/2011	3	17,331,742	18,459,000	18,459,000	55,697	-	-	-	-	1,607,561	3,017,530	1.360
	Activa Capital II		Paris	FRA	Activa Capital		04/23/2007	3	2,284,969	495,364	495,364	...(188,624)	-	-	-	38,889	-	355,568	1.560
	Advent Central & Eastern Europe IV, LP		Boston	MA	Advent International		02/19/2008	3	907,924	61,679	61,679	731	-	-	-	5,280	-	738,311	0.500
	Advent International GPE IX, LP		Grand Cayman	CYM	Advent International		10/21/2019	3	6,798,693	8,175,769	8,175,769	1,377,076	-	-	-	-	-	11,701,307	0.110
	Advent International GPE VIII-B, LP		Wilmington	DE	Advent International		01/28/2016	3	15,183,999	23,419,432	23,419,432	4,775,455	-	-	-	-	-	816,001	0.120
	Affinity Asia Pacific Fund III		Grand Cayman	CYM	Affinity Equity Partners		12/15/2006	3	4,228,713	685,372	685,372	48,027	-	-	-	-	-	639,016	0.610
	AIF Capital Asia III LP		Port-Louis	MUS	AIF Capital, Ltd.		12/15/2006	3	1,847,515	1,604,673	1,604,673	195,248	-	-	-	-	-	53,179	1.370
	Ampersand 2018, L.P.		Boston	MA	Ampersand Management LLC		10/30/2018	3	14,789,068	18,319,362	18,319,362	3,607,240	-	-	-	-	-	6,020,000	4.620

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.1	Ampersand Partners X.....	.....	Boston.....	MA.....	Ampersand Managment LLC.....	.....	11/12/2020	3	2,055,979	2,055,979	2,055,979	-	.....	-	.....	-	.....	.....20,444,021	3.330
	Apax Europe VII.....	.....	New York.....	NY.....	Apax Ventures Worldwide, LLP.....	.....	03/10/2007	3	5,408,581	174,101	174,101	(1,424,336)	-	-	-	(3,534)	-	511,454	0.490
	ArcLight Energy Partners V, LP.....	.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	.....	09/30/2011	3	11,757,855	11,146,035	11,146,035	815,205	-	-	-	-	-	4,472,184	0.910
	ArcLight Energy Partners VI, LP.....	.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	.....	07/02/2015	3	11,815,790	10,420,354	10,420,354	(3,970,657)	-	-	-	-	266,310	2,241,526	0.290
	Ares Corporate Opportunities Fund V, L.P.....	.....	Los Angeles.....	CA.....	Ares Management.....	.....	06/22/2017	3	33,408,853	30,433,053	30,433,053	(5,619,249)	-	-	-	-	140,337	6,216,043	0.510
	Azure Midstream Holdings LLC.....	.....	Dover.....	DE.....	Energy Spectrum Partners.....	.....	11/12/2013	3	15,000,000	8,365,500	8,365,500	(2,412,000)	-	-	-	-	-	-	2.890
	BIF IV Renewable Sidecar-B, LP.....	.....	Toronto.....	CAN...	Brookfield Asset Management Inc.....	.....	03/20/2020	3	1,877,250	1,877,250	1,877,250	-	-	-	-	-	12,553	4,955,862	0.700
	BioMotiv, LLC.....	.....	Cleveland.....	OH.....	BioMotiv.....	.....	07/12/2013	1	4,155,000	5,433,750	5,433,750	-	-	-	-	-	-	3,187,500	5.140
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	.....	New York.....	NY.....	Blackstone Private Equity.....	.....	04/13/2020	3	409,215	295,524	295,524	(113,691)	-	-	-	-	-	2,625,000	0.040
	Blackstone Infrastructure Partners, L.P.....	.....	New York.....	NY.....	Blackstone Private Equity.....	.....	03/14/2019	3	3,583,594	3,216,089	3,216,089	(314,630)	-	-	-	-	-	12,368,287	0.210
	Bridgepoint Europe III L.P.....	.....	Edinburgh.....	GBR...	Bridgepoint Capital.....	.....	04/27/2015	3	9,351,370	7,020,179	7,020,179	(644,518)	-	-	-	591,072	-	1,121,240	0.900
	Bridgepoint Europe IV LP.....	.....	Frankfurt.....	DEU...	Bridgepoint Capital.....	.....	11/22/2007	3	10,870,203	5,808,937	5,808,937	(928,681)	-	-	-	484,149	-	2,239,039	0.520
	Brookfield Infrastructure Fund IV-B, LP.....	.....	Toronto.....	CAN...	Brookfield Asset Management Inc.....	.....	11/05/2019	3	7,745,653	8,140,838	8,140,838	395,184	-	-	-	-	19,468	8,858,133	0.100
	Carlyle Asia Partners V, L.P.....	.....	Washington.....	DC.....	Carlyle Group, L.P.....	.....	12/26/2018	3	4,645,183	5,004,329	5,004,329	359,146	-	-	-	-	-	15,525,812	0.310
	Carlyle Europe Partners II, L.P.....	.....	New York.....	NY.....	Carlyle Group, L.P.....	.....	12/13/2004	3	867,546	171,803	171,803	45,409	-	-	-	14,508	-	221,026	0.550
	Carlyle Europe Partners III, L.P.....	.....	New York.....	NY.....	Carlyle Group, L.P.....	.....	02/05/2007	3	2,186,315	1,070,928	1,070,928	(476,876)	-	-	-	128,563	-	301,806	0.250
	Catalyst Fund V, L.P.....	.....	Toronto.....	CAN...	Catalyst Group, LLC.....	.....	08/12/2015	3	16,473,876	11,244,496	11,244,496	(4,221,398)	-	-	-	-	-	11,931,112	2.000
	Catterton Partners VII, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	09/03/2013	3	14,265,688	14,265,688	14,265,688	(1,988,737)	-	-	-	-	2,405,133	3,485,732	1.120
	CBPE Capital Fund VIII A LP.....	.....	London.....	GBR...	CBPE Capital.....	.....	03/03/2009	3	779,059	2,156,569	2,156,569	607,717	-	-	-	82,527	105,835	291,259	1.230
	CHK Mid-Con Co-Invest Royalty LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	03/26/2012	3	4,246,768	64,672	64,672	(1,245,482)	-	-	-	-	-	-	6.670
	Clearlake Capital Partners V.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....	.....	12/05/2017	3	10,945,280	17,678,780	17,678,780	3,367,453	-	-	-	-	985,680	3,067,730	0.390
	Clearlake Capital Partners VI.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....	.....	05/22/2020	3	4,157,869	4,348,740	4,348,740	190,871	-	-	-	-	71,057	12,323,710	0.240
	CVC European Equity Partners IV L.P.....	.....	London.....	GBR...	CVC Capital Partners.....	.....	07/29/2005	3	800,702	21,404	21,404	776	-	-	-	1,051	-	994,883	0.120
	CVC IV Tandem Fund.....	.....	London.....	GBR...	CVC Capital Partners.....	.....	01/02/2007	3	1,090,701	20,651	20,651	(1,864)	-	-	-	1,766	-	1,808,108	0.410
	Doughty Hanson & Co IV LP 4.....	.....	London.....	GBR...	Doughty Hanson & Co. Managers, Ltd.....	.....	01/31/2005	3	2,030,157	102,709	102,709	(937)	-	-	-	8,767	-	.....	.....0.670
	Dyal Capital Partners III.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	09/30/2016	3	16,010,047	18,261,857	18,261,857	49,481	-	-	-	-	5,288,268	17,958,750	0.570
	Dyal Capital Partners III Co-Invest Moonrise LP.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	07/25/2017	3	7,007,798	12,919,524	12,919,524	3,785,394	-	-	-	-	-	-	28.460
	Dyal Capital Partners IV.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	06/11/2018	3	8,016,207	8,717,160	8,717,160	845,028	-	-	-	-	239,994	22,321,635	0.550
	EnCap Energy Capital Fund VII, L.P.....	.....	Dallas.....	TX.....	EnCap Investments, L.P.....	.....	09/28/2007	3	6,492,467	722,964	722,964	(904,845)	-	-	-	-	-	.....	.....1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	12/08/2011	3	7,732,059	1,694,219	1,694,219	(850,960)	-	-	-	-	-	1	1.760
	EnCap Energy Capital Fund VIII LP.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	12/15/2010	3	11,419,038	3,492,776	3,492,776	(2,087,236)	-	-	-	-	-	84,610	0.500
	EnCap Energy Capital Fund X, L.P.....	.....	Wilmington.....	TX.....	EnCap Investments, L.P.....	.....	03/31/2015	3	12,692,478	9,597,818	9,597,818	(4,065,669)	-	-	-	-	94,125	1,987,000	0.230
	EnCap Energy Capital Fund XI, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	07/17/2017	3	3,467,989	2,134,502	2,134,502	(956,853)	-	-	-	-	-	6,532,011	0.150
	EnCap Flatrock Midstream Fund III, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	04/30/2014	3	10,307,787	9,268,180	9,268,180	(1,639,281)	-	-	-	-	-	642,066	0.400
	Energy Spectrum Partners VIII, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	04/08/2019	3	2,402,854	1,882,401	1,882,401	(281,660)	-	-	-	-	-	9,598,818	0.920
	Energy Spectrum VI, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	02/28/2011	3	7,373,448	6,631,433	6,631,433	(1,415,608)	-	-	-	-	-	2,828,968	3.000
	Energy Spectrum VII, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	11/03/2014	3	19,667,316	14,703,755	14,703,755	(5,546,560)	-	-	-	-	-	1,262,387	2.500
	Energy Trust Partners Fund IV, L.P.....	.....	Dallas.....	TX.....	Energy Trust Capital.....	.....	08/30/2013	3	9,516,545	3,187,180	3,187,180	(1,740,547)	-	-	-	-	-	1,752,062	14.100
	FP Solar Finance LP.....	.....	New York.....	NY.....	Fundamental Advisors.....	.....	07/30/2020	3	4,520,868	4,520,868	4,520,868	-	-	-	-	-	86,168	15,432,600	17.240

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.2	Fundamental Partners III, L.P.....	.....	Wilmington.....	DE.....	Fundamental Advisors.....	.....	05/18/2017.....	3.....	9,945,649.....	10,308,767.....	10,308,767.....	188,816.....	-.....	-.....	-.....	-.....	916,414.....	2,269,216.....	1.310.....
	Global Infrastructure Partners.....	.....	New York.....	NY.....	Global Infrastructure Partners.....	.....	12/14/2007.....	3.....	207,988.....	239,738.....	239,738.....	(34,187).....	-.....	-.....	-.....	-.....	128,640.....	2,823,055.....	0.430.....
	Global Infrastructure Partners IV-A/B, LP.....	.....	New York.....	NY.....	Global Infrastructure Partners.....	.....	10/23/2019.....	3.....	623,712.....	76,987.....	76,987.....	(546,724).....	-.....	-.....	-.....	-.....	-.....17,105,232.....	0.090.....	9.470.....
	Green Mountain Partners III.....	.....	Quechee.....	VT.....	Green Mountain Advisors, Inc.....	.....	10/01/2002.....	2.....	4,587,387.....	5,208,970.....	5,208,970.....	1,497,034.....	-.....	-.....	-.....	-.....	-.....	.....	.....
	GTCR XII, L.P.....	.....	New York.....	NY.....	GTCR Investment XII, LLC.....	.....	05/04/2018.....	3.....	12,800,773.....	14,659,330.....	14,659,330.....	1,767,726.....	-.....	-.....	-.....	-.....	2,610,109.....	8,817,600.....	0.420.....
	HarborVest Partners VI - Partnership Fund, LP.....	.....	New York.....	NY.....	HarbourVest Partners, LLC.....	.....	12/31/2000.....	1.....	-.....	13,030.....	13,030.....	33,943.....	-.....	-.....	-.....	-.....	646.....	70,000.....	0.120.....
	HgCapital 5, L.P.....	.....	London.....	GBR...	HG Capital.....	.....	01/17/2006.....	3.....	-.....	51,333.....	51,333.....	549,660.....	-.....	-.....	-.....	4,980.....	-.....	604,488.....	0.720.....
	Highland Capital Partners VI, LP.....	.....	Lexington.....	MA.....	Highland Capital Partners LP.....	.....	10/22/2001.....	1.....	783,626.....	147,620.....	147,620.....	(199,840).....	-.....	-.....	-.....	-.....	-.....	-.....	1.280.....
	Highland Capital Partners VII, LP.....	.....	Lexington.....	MA.....	Highland Capital Partners LP.....	.....	10/28/2005.....	1.....	1,458,682.....	1,471,973.....	1,471,973.....	(104,121).....	-.....	-.....	-.....	-.....	81,402.....	-.....	0.630.....
	ICG Europe Mid-Market Fund.....	.....	Grand Duchy.....	LUX...	Intermediate Capital Group.....	.....	04/09/2020.....	2.....	1,166,151.....	711,527.....	711,527.....	(454,623).....	-.....	-.....	-.....	91,194.....	-.....	23,321,667.....	2.000.....
	ICG Europe VI.....	.....	St Helier.....	JEY...	Intermediate Capital Group.....	.....	06/26/2015.....	2.....	25,500,318.....	31,622,400.....	31,622,400.....	1,444,767.....	-.....	-.....	-.....	2,666,894.....	4,162,792.....	7,835,366.....	1.240.....
	ICG Europe VII.....	.....	St Helier.....	JEY...	Intermediate Capital Group.....	.....	08/24/2018.....	2.....	14,563,992.....	17,915,560.....	17,915,560.....	2,976,937.....	-.....	-.....	-.....	1,323,177.....	-.....	13,900,614.....	0.510.....
	KH Aggregator LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	11/25/2020.....	3.....	513,073.....	513,073.....	513,073.....	.....	-.....	-.....	-.....	-.....	-.....	.....28,828.....	0.090.....
	L Catterton Growth Partners III, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	02/25/2016.....	3.....	6,356,432.....	12,301,801.....	12,301,801.....	2,710,184.....	-.....	-.....	-.....	-.....	-.....	1,255,482.....	1.300.....
	L Catterton Partners IX, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	05/22/2020.....	3.....	4,475,284.....	4,773,308.....	4,773,308.....	298,024.....	-.....	-.....	-.....	-.....	-.....	17,921,311.....	0.560.....
	L Catterton Partners VIII, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	06/13/2017.....	3.....	22,208,205.....	28,962,736.....	28,962,736.....	4,276,479.....	-.....	-.....	-.....	-.....	4,713,948.....	8,516,387.....	1.090.....
	Landmark Equity Partners XVI, LP.....	.....	Wilmington.....	DE.....	Landmark Partners.....	.....	12/06/2018.....	3.....	7,677,189.....	9,053,308.....	9,053,308.....	752,527.....	-.....	-.....	-.....	-.....	-.....	11,526,103.....	0.410.....
	MBK Partners Fund IV, L.P.....	.....	Grand Cayman.....	CYM...	MBK Partners.....	.....	03/09/2017.....	3.....	15,541,802.....	25,629,549.....	25,629,549.....	5,937,918.....	-.....	-.....	-.....	-.....	2,001,971.....	5,726,087.....	0.600.....
	Mercato Partners Growth III, L.P.....	.....	Salt Lake City.....	UT.....	Mercato Partners Growth III, GP.....	.....	03/12/2015.....	3.....	16,727,856.....	23,508,261.....	23,508,261.....	3,902,044.....	-.....	-.....	-.....	-.....	2,094,512.....	1,700,000.....	8.130.....
	Navis Asia Fund V, L.P.....	.....	Kuala Lumpur.....	MYS...	Navis Capital Partners.....	.....	02/01/2007.....	3.....	2,230,735.....	2,124,439.....	2,124,439.....	(551,763).....	-.....	-.....	-.....	-.....	-.....	.....	.....1.010.....
	Navis Asia Fund VII, L.P.....	.....	Grand Cayman.....	CYM...	Navis Capital Partners.....	.....	01/29/2014.....	3.....	25,670,447.....	29,871,683.....	29,871,683.....	(1,970,550).....	-.....	-.....	-.....	-.....	3,187,605.....	2,639,000.....	1.670.....
	Navis Asia Fund VIII, L.P.....	.....	Grand Cayman.....	CYM...	Navis Capital Partners.....	.....	05/08/2019.....	3.....	3,212,010.....	2,268,414.....	2,268,414.....	(618,886).....	-.....	-.....	-.....	-.....	-.....	16,800,000.....	1.140.....
	NCT Ventures Fund I LP.....	.....	Columbus.....	OH.....	NCT Ventures.....	.....	06/20/2008.....	1.....	2,113,429.....	1,881,600.....	1,881,600.....	(1,842,509).....	-.....	-.....	-.....	-.....	-.....	-.....	22.450.....
	NCT Ventures Fund II LP.....	.....	Wilmington.....	DE.....	NCT Ventures.....	.....	06/20/2008.....	1.....	1,442,074.....	1,210,876.....	1,210,876.....	(234,928).....	-.....	-.....	-.....	-.....	-.....	72,993.....	9.070.....
	Northstar Mezzanine Partners III.....	.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	.....	10/01/2002.....	2.....	104,269.....	18,566.....	18,566.....	(2,035).....	-.....	-.....	-.....	-.....	-.....	-.....	8.060.....
	Northstar Mezzanine Partners V, L.P.....	.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	.....	02/12/2008.....	2.....	4,094,965.....	4,929,029.....	4,929,029.....	(386,187).....	-.....	-.....	-.....	-.....	683,895.....	1,537,001.....	3.880.....
	Olkhan Co-Investors, LLC.....	.....	Dover.....	DE.....	Zelnick Media Capital LLC.....	.....	03/04/2020.....	3.....	1,666,666.....	1,666,666.....	1,666,666.....	-.....	-.....	-.....	-.....	-.....	-.....	-.....	6.670.....
	One Rock Capital Partners II, L.P.....	.....	New York.....	NY.....	One Rock Capital Partners.....	.....	10/30/2017.....	3.....	28,080,873.....	34,301,157.....	34,301,157.....	3,694,302.....	-.....	-.....	-.....	-.....	-.....	3,919,127.....	3.370.....
	One Rock Capital Partners, L.P.....	.....	New York.....	NY.....	One Rock Capital Partners.....	.....	01/30/2014.....	3.....	-.....	11,361,001.....	11,361,001.....	(1,649,019).....	-.....	-.....	-.....	-.....	48,128.....	6,426,559.....	4.710.....
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	.....	Foster City.....	CA.....	Paine Schwartz Partners.....	.....	08/15/2006.....	3.....	7,171,230.....	5,086,981.....	5,086,981.....	(862,379).....	-.....	-.....	-.....	-.....	-.....	-.....	1.270.....
	Peppertree Capital Fund IV, LP.....	.....	Wilmington.....	OH.....	Peppertree Capital Management.....	.....	09/30/2013.....	3.....	5,669,182.....	10,656,147.....	10,656,147.....	1,666,535.....	-.....	-.....	-.....	-.....	-.....	-.....	11.200.....
	Peppertree Capital Fund VI, LP.....	.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	05/05/2016.....	3.....	17,405,281.....	23,079,974.....	23,079,974.....	1,715,118.....	-.....	-.....	-.....	-.....	-.....	324,000.....	8.010.....
	Peppertree Capital Fund VII, LP.....	.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	11/28/2018.....	3.....	18,950,000.....	20,919,023.....	20,919,023.....	1,425,617.....	-.....	-.....	-.....	-.....	-.....	1,050,000.....	4.000.....
	Peppertree Capital Fund VIII, L.P.....	.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	.....	01/27/2020.....	3.....	9,516,000.....	9,780,520.....	9,780,520.....	264,520.....	-.....	-.....	-.....	-.....	-.....	16,484,000.....	2.600.....
	Permira IV.....	.....	New York.....	NY.....	Permira.....	.....	07/18/2006.....	3.....	2,419,938.....	1,848,422.....	1,848,422.....	(89,473).....	-.....	-.....	-.....	174,663.....	320,608.....	.....	.....0.110.....
	Providence Equity Partners VIII L.P.....	.....	Providence.....	RI.....	Providence Equity Partners LLC.....	.....	07/17/2019.....	3.....	7,829,802.....	7,258,833.....	7,258,833.....	(379,998).....	-.....	-.....	-.....	-.....	-.....	11,170,198.....	0.320.....
	Prudential Capital Partners II, LP.....	.....	Chicago.....	IL.....	Prudential Capital Group.....	.....	04/28/2005.....	2.....	562,667.....	389,172.....	389,172.....	(182,772).....	-.....	-.....	-.....	-.....	-.....	1,155,967.....	1.290.....
	Rev1 Fund I, LLC.....	.....	Columbus.....	OH.....	Rev1 Ventures.....	.....	06/30/2016.....	1.....	2,655,987.....	3,314,835.....	3,314,835.....	897,525.....	-.....	-.....	-.....	-.....	-.....	750,909.....	24.900.....
	Ripley Cable Holdings I, L.P.....	.....	Grand Cayman.....	CYM...	Carlyle Group, L.P.....	.....	08/22/2006.....	3.....	-.....	138,980.....	138,980.....	9,758.....	-.....	-.....	-.....	-.....	-.....	179,049.....	2.030.....
	Riverglade Capital L.P.....	.....	Chicago.....	IL.....	Riverglade Capital GP, LLC.....	.....	07/31/2019.....	3.....	7,199,624.....	7,655,257.....	7,655,257.....	434,717.....	-.....	-.....	-.....	-.....	-.....	13,054,266.....	6.150.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
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CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Riverside Strategic Capital Fund I, L.P.....	.....	New York.....	NY.....	Riverside Company.....	.....	05/23/2017.....	2.....	13,064,505.....	11,758,670.....	11,758,670.....	171,023.....	-	-	-	-	-	5,554,790.....	5.050.....
	Sierra Private Investments L.P.....	.....	Wakefield.....	MA.....	Siris Capital Group, LLC.....	.....	03/10/2017.....	3.....	10,021,917.....	24,738,636.....	24,738,636.....	7,981,668.....	-	-	-	-	-	-	1.130.....
	Silver Lake Partners II, LP.....	.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	.....	07/28/2004.....	3.....	149,864.....	12,917.....	12,917.....	(18,780).....	-	-	-	-	-	-	0.420.....
	Silver Lake Partners IV , L.P.....	.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	.....	04/02/2013.....	3.....	25,416,758.....	47,243,499.....	47,243,499.....	7,953,487.....	-	-	-	-	4,216,260.....	1,333,767.....	0.310.....
	Silver Lake Partners V, L.P.....	.....	Wilmington.....	DE.....	Silver Lake Partners, LLC.....	.....	06/12/2018.....	3.....	29,059,412.....	44,694,508.....	44,694,508.....	13,725,242.....	-	-	-	-	7,194.....	7,008,160.....	0.260.....
	Siris Partners III, L.P.....	.....	Wilmington.....	DE.....	Siris Capital Group, LLC.....	.....	12/02/2014.....	3.....	4,755,766.....	6,007,967.....	6,007,967.....	891,793.....	-	-	-	-	39,891.....	1,075,678.....	0.370.....
	Siris Partners IV, L.P.....	.....	New York.....	NY.....	Siris Capital Group, LLC.....	.....	03/15/2019.....	3.....	13,223,701.....	12,869,027.....	12,869,027.....	(494,508).....	-	-	-	-	-	10,776,299.....	0.700.....
	SL SPV-3, L.P.....	.....	New York.....	NY.....	Silver Lake.....	.....	12/17/2020.....	3.....	1,437,120.....	1,437,120.....	1,437,120.....	-	-	-	-	-	-	-	0.750.....
	Sorenson Capital Partners III, L.P.....	.....	Wilmington.....	DE.....	Sorenson Capital Associates III, LP.....	.....	05/31/2014.....	3.....	24,461,440.....	31,165,447.....	31,165,447.....	(1,877,420).....	-	-	-	-	11,446,557.....	5,618,184.....	8.540.....
	SPE I Partners LP.....	.....	Greenwich.....	CT.....	ESL Investments.....	.....	07/26/2007.....	3.....	-	159,288.....	159,288.....	-	-	-	-	-	-	-	0.130.....
	Stonehenge Opportunity Fund III, LP.....	.....	Columbus.....	OH.....	Stonehenge Partners, Inc.....	.....	11/30/2010.....	2.....	1,981,175.....	2,070,748.....	2,070,748.....	(20,959).....	-	-	-	-	-	1,400,000.....	5.000.....
	SVB Capital Partners III, L.P.....	.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	.....	01/31/2014.....	1.....	5,799,344.....	10,048,868.....	10,048,868.....	561,546.....	-	-	-	-	5,169,953.....	214,400.....	3.890.....
	SVB Capital Partners IV, L.P.....	.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	.....	12/06/2017.....	1.....	6,345,350.....	6,404,006.....	6,404,006.....	107,008.....	-	-	-	-	-	1,954,650.....	3.690.....
	SVB Venture Overage Fund, L.P.....	.....	Wilmington.....	DE.....	SVB Capital Partners, LLC.....	.....	06/17/2015.....	1.....	6,292,175.....	9,010,632.....	9,010,632.....	377,241.....	-	-	-	-	367,271.....	997,804.....	3.000.....
	Tamarind Hill Fund, LLC.....	.....	Ann Arbor.....	MI.....	Tamarind Hill Management, LLC.....	.....	06/29/2018.....	1.....	506,248.....	506,248.....	506,248.....	(119,593).....	-	-	-	-	71,687.....	420,000.....	9.650.....
	TDR Capital II 'C' L.P.....	.....	London.....	GBR...	Tudor Investment Corporation.....	.....	06/26/2006.....	3.....	7,484,839.....	7,987,344.....	7,987,344.....	(148,554).....	-	-	-	604,650.....	-	337,919.....	0.550.....
	TPG Asia VI, L.P.....	.....	Grand Cayman.....	CYM...	TPG Capital Asia.....	.....	04/07/2014.....	3.....	17,584,988.....	20,164,528.....	20,164,528.....	(1,509,292).....	-	-	-	-	1,849,878.....	2,762,971.....	0.710.....
	TPG Asia VII(A), L.P.....	.....	Fort Worth.....	TX.....	TPG Capital Asia.....	.....	07/26/2018.....	3.....	13,882,692.....	14,648,464.....	14,648,464.....	904,065.....	-	-	-	-	438,968.....	10,522,492.....	0.660.....
	TPG Healthcare Partners, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	10/01/2019.....	3.....	4,994,338.....	4,484,732.....	4,484,732.....	(509,606).....	-	-	-	-	-	15,922,783.....	0.840.....
	TPG Partners VII, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	05/27/2015.....	3.....	29,845,808.....	33,393,911.....	33,393,911.....	(4,500,011).....	-	-	-	-	9,168,473.....	8,543,775.....	0.450.....
	TPG Partners VIII, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	10/01/2019.....	3.....	2,631,820.....	1,982,850.....	1,982,850.....	(648,970).....	-	-	-	-	-	16,368,180.....	0.160.....
	TPG VII Ensemble Co-Invest, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	09/18/2015.....	3.....	6,341,775.....	8,507,677.....	8,507,677.....	(285,849).....	-	-	-	-	292,487.....	-	1.310.....
	Trident IV, LP.....	.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	.....	05/21/2007.....	3.....	2,573,432.....	3,428,269.....	3,428,269.....	(591,825).....	-	-	-	-	-	3,296,007.....	1.590.....
	Trident V, LP.....	.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	.....	12/20/2010.....	3.....	7,267,549.....	8,815,910.....	8,815,910.....	(36,424).....	-	-	-	-	1,112,424.....	704,119.....	0.420.....
	True North Fund V LLP, fka (IVF V).....	.....	Port Louis, Mauritius.....	MUS...	True North.....	.....	03/18/2015.....	3.....	19,799,834.....	23,254,247.....	23,254,247.....	(1,036,085).....	-	-	-	-	1,293,001.....	28,810.....	3.430.....
	VEPF V Co-Invest 1, L.P.....	.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	.....	12/04/2014.....	3.....	11,050,501.....	18,072,495.....	18,072,495.....	(908,013).....	-	-	-	-	-	-	10.270.....
	VEPF V Co-Invest 2, L.P.....	.....	Wilmington.....	DE.....	Vista Equity Partners, LLC.....	.....	02/29/2016.....	3.....	2,572,955.....	3,659,030.....	3,659,030.....	324,305.....	-	-	-	-	-	-	11.410.....
	Veritas Capital Fund VI, L.P.....	.....	Wilmington.....	DE.....	Veritas Capital.....	.....	06/15/2017.....	3.....	15,727,489.....	30,900,647.....	30,900,647.....	6,079,983.....	-	-	-	-	-	272,511.....	0.460.....
	Veritas Capital Fund VII, L.P.....	.....	New York.....	NY.....	Veritas Capital.....	.....	04/15/2020.....	3.....	5,929,365.....	5,519,244.....	5,519,244.....	(410,121).....	-	-	-	-	-	24,070,635.....	0.500.....
	Vista Equity Endeavor Fund I, L.P.....	.....	Grand Cayman.....	CYM...	Vista Equity Partners, LLC.....	.....	06/01/2017.....	3.....	7,967,723.....	8,505,599.....	8,505,599.....	(343,833).....	-	-	-	-	1,107,928.....	3,140,205.....	2.000.....
	Vista Equity Endeavor Fund II, L.P.....	.....	Grand Cayman.....	CYM...	Vista Equity Partners, LLC.....	.....	09/19/2019.....	3.....	924,923.....	841,876.....	841,876.....	(11,026).....	-	-	-	-	-	8,075,077.....	1.060.....
	Vista Equity Partners Fund VI, L.P.....	.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	.....	02/29/2016.....	3.....	22,690,405.....	33,591,683.....	33,591,683.....	5,663,892.....	-	-	-	-	6,381,498.....	4,669,473.....	0.310.....
	Vista Equity Partners Fund VII, L.P.....	.....	Austin.....	TX.....	Vista Equity Partners, LLC.....	.....	01/24/2019.....	3.....	11,836,776.....	12,104,802.....	12,104,802.....	594,589.....	-	-	-	-	-	12,145,810.....	0.150.....
	Vista Foundation Fund IV, L.P.....	.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	.....	07/24/2020.....	3.....	242,489.....	51,721.....	51,721.....	(190,768).....	-	-	-	-	-	13,857,511.....	0.380.....
	Whitehorse Liquidity Partners III LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....	.....	10/30/2019.....	3.....	4,237,693.....	4,984,786.....	4,984,786.....	747,093.....	-	-	-	-	1,848.....	2,824,425.....	0.370.....
	Whitehorse Liquidity Partners IV LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	11/25/2020.....	3.....	2,429,033.....	2,429,033.....	2,429,033.....	-	-	-	-	-	-	5,481,408.....	0.270.....
	Yukon Capital Partners II, LP.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	11/05/2013.....	2.....	12,094,806.....	14,436,704.....	14,436,704.....	2,341,898.....	-	-	-	-	59,752.....	3,180,783.....	7.380.....
	Yukon Capital Partners III, LP.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	07/18/2017.....	2.....	19,839,184.....	19,839,184.....	19,839,184.....	-	-	-	-	-	2,407,148.....	6,732,307.....	6.550.....
	Yukon Capital Partners IV, L.P.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	11/24/2020.....	2.....	4,454,623.....	4,454,623.....	4,454,623.....	-	-	-	-	-	-	27,545,377.....	8.000.....
	Yukon Capital Partners, LP.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	06/15/2011.....	2.....	6,350,208.....	6,439,663.....	6,439,663.....	(722,979).....	-	-	-	-	602,319.....	7,683,368.....	16.780.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	ZMC III, L.P.....		New York.....	NY.....	Zelnick Media Capital LLC.....		01/03/2020	3	3,163,374	2,913,828	2,913,828	(249,546)	-	-	-	-	-	13,974,115	2.290
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									1,049,494,706	1,189,964,923	1,189,964,923	37,605,067	0	0	0	6,218,596	78,307,696	650,411,585	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated

	E-Risk Services, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		01/01/2019		202,985,673	236,520,001	236,520,001	(6,009,709)	-	-	-	-	-	-	100.000
	Nationwide Asset Management, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		08/31/2007		2,000,000	7,495,649	7,495,649	(1,216,623)	-	-	-	-	5,000,000	-	100.000
	Nationwide Lloyds.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		12/31/2000		30,810,019	30,973,589	30,973,589	625,794	-	-	-	-	-	-	100.000
	Nationwide Mutual Capital LLC.....		Columbus.....	OH.....	Nationwide Strategic Investments.....		07/31/2002		17,811,259	6,646,384	6,646,384	984,528	-	-	-	-	-	-	100.000
	Nationwide Private Equity Fund, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		10/14/2004	3	-	30,568,252	30,568,252	2,808,918	-	-	-	-	102,652	-	100.000
	Nationwide Services Company.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		12/31/2000		19,544,582	(4,887,339)	(4,887,339)	(4,947,600)	-	-	-	-	-	-	100.000
	Nationwide Ventures, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		06/30/2007	1	70,315,391	84,713,297	84,713,297	8,218,046	-	-	-	-	-	-	100.000
	NNOV8, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		08/30/2013		81,416,997	(1,883,168)	(1,883,168)	(36,230,037)	-	-	-	-	-	-	100.000
0999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliate.....									424,883,921	390,146,665	390,146,665	(35,766,683)	0	0	0	0	5,102,652	0	XXX

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated

	Almanac Realty Securities VIII, L.P.....		Dover.....	DE.....	Almanac Realty Partners.....		12/21/2018		4,143,664	3,808,609	3,808,609	(114,296)	-	-	-	-	-	15,700,984	1.000
	Bell Institutional Fund VII, L.P.....		Dover.....	DE.....	Bell Partners.....		10/30/2019		1,713,127	1,526,256	1,526,256	(186,871)	-	-	-	-	-	10,267,276	1.260
	CCP NI Master Tenant 2 LLC.....		Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....		12/10/2015		5,410,942	387,055	387,055	-	(43,719)	-	-	-	-	-	50.000
	CCP NI Master Tenant LLC.....		Santa Monica.....	CA.....	CCP NI Owner LLC.....		07/31/2015		9,499,758	800,678	800,678	-	(44,474)	-	-	-	-	-	50.000
	Crow Holdings Realty Partners VIII, LP.....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		09/24/2018		7,416,940	7,416,940	7,416,940	(176,638)	-	-	-	-	981,981	1,476,290	0.750
	Crow Holdings Retail Fund, L.P.....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		04/01/2015		14,074,560	14,250,347	14,250,347	(1,881,484)	-	-	-	-	169,435	1,320,767	5.080
	Dermody Properties Industrial Co-Invest Fund II, LP...		Dover.....	DE.....	Dermody Properties.....		08/28/2020		1,434,271	2,100,447	2,100,447	666,176	-	-	-	-	-	13,037	1.290
	Dermody Properties Industrial Fund II, LP.....		Dover.....	DE.....	Dermody GP II, LLC.....		12/27/2018		7,037,066	7,714,052	7,714,052	950,054	-	-	-	-	-	962,934	1.290
	DivcoWest Fund V, L.P.....		Dover.....	DE.....	DivcoWest Fund V GP, L.P.....		06/23/2017		11,170,920	11,170,920	11,170,920	(315,244)	-	-	-	-	504,813	4,597,134	1.140
	DivcoWest Fund VI-A, LP.....		Dover.....	DE.....	Divco West, LLC.....		11/06/2020		660,099	660,099	660,099	-	-	-	-	-	-	11,339,901	0.530
	Exeter Industrial Value Fund III, L.P.....		Conshohocken.....	PA.....	Exeter Property Group III, L.P.....		03/27/2014		4,960,933	7,978,248	7,978,248	1,190,922	-	-	-	-	-	600,364	2.400
	Exeter Industrial Value Fund IV, L.P.....		Dover.....	DE.....	Exeter Property Group IV, L.P.....		10/24/2016		17,474,510	22,436,321	22,436,321	3,301,347	-	-	-	-	627,451	1,113,725	2.000
	Exeter Industrial Value Fund V, LP.....		Dover.....	DE.....	Exeter Property Group.....		10/23/2020		7,500,000	7,500,000	7,500,000	-	-	-	-	-	-	22,500,000	1.580
	FMC Pier 2 Sublessor LLC.....		San Francisco.....	CA.....	Fort Mason Center.....		08/15/2014		7,863,000	549,142	549,142	-	-	-	-	-	-	-	99.000
	GEM Realty Fund VI, LP.....		Wilmington.....	DE.....	GEM Capital, LP.....		04/15/2016		9,048,322	8,696,482	8,696,482	(73,029)	-	-	-	-	-	14,577,631	2.400
	Harrison Street Real Estate Partners VI, L.P.....		Dover.....	DE.....	Harrison Street.....		08/09/2017		6,424,739	7,364,658	7,364,658	478,788	-	-	-	-	102,992	942,858	0.840
	Harrison Street Real Estate Partners VII, L.P.....		Dover.....	DE.....	Harrison Street.....		03/12/2019		6,182,163	6,022,712	6,022,712	20,590	-	-	-	-	-	3,110,258	0.740
	Helios Devco LLC.....		Washington.....	DC.....	Sol Systems LLC.....		05/23/2018		38,650	1,129	1,129	(16,734)	-	-	-	-	-	-	60.000
	Helios Infracore LLC.....		Washington.....	DC.....	Sol Systems LLC.....		12/22/2017		46,518,969	32,442,955	32,442,955	(9,181,726)	-	-	-	-	-	12,842,382	30.000
	HSREP VI Co-Investment 3, L.P.....		Dover.....	DE.....	Harrison Street.....		05/02/2018		5,133,562	6,089,185	6,089,185	811,614	-	-	-	-	-	166,438	3.750
	HSREP VII Co-Investment, L.P.....		New York.....	NY.....	Harrison Street.....		05/02/2019		2,104,763	2,207,409	2,207,409	163,417	-	-	-	-	20,176	2,355,419	2.930
	Impact Community Capital, LLC.....		San Francisco.....	CA.....	Impact Community Capital, LLC.....		05/30/2001		402,466	303,630	303,630	-	-	-	-	-	-	-	11.410
	Madison Realty Capital Debt Fund IV, LP.....		Dover.....	DE.....	Madison Realty Capital.....		04/22/2019		11,624,758	12,797,796	12,797,796	646,268	-	-	-	-	593,905	4,817,798	1.420
	Madison Realty Capital Debt Fund V, LP.....		Dover.....	DE.....	Madison Realty Capital.....		03/27/2020		3,423,660	3,571,176	3,571,176	147,515	-	-	-	-	20,393	12,538,738	0.940
	Metropolitan Real Estate Partners V, L.P.....		New York.....	NY.....	Metropolitan Real Estate Management.....		04/16/2007		3,683,238	2,252,848	2,252,848	(432,953)	-	-	-	-	-	1,728,758	9.190
	Model Tobacco Development Group LLC.....		Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....		10/27/2020		3,688,042	3,173,333	3,173,333	-	(514,709)	-	-	-	-	-	0.320
	Nationwide Sol 1 LLC.....		Washington.....	DC.....	Sol Systems LLC.....		07/21/2016		39,531,624	5,499,806	5,499,806	-	(395,570)	-	-	-	-	-	49.990

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Sol 2 LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	07/19/2017	.....	.....6,357,300	839,057	839,057	-	-	-	-	-	-	-	32.030
	Oak Street Real Estate Capital Fund V, LP.....	.....	Dover.....	DE.....	Oak Street Real Estate Capital.....	.....	11/16/2020	.....	.....6,041,649	6,041,649	6,041,649	-	-	-	-	-	-	17,921,944	0.960
	PCCP Credit IX, LP.....	.....	Dover.....	DE.....	PCCP Credit IX GP, LLC.....	.....	03/28/2017	.....	.....27,963,393	28,197,251	28,197,251	132,532	-	-	-	-	729,135	30,470,400	6.000
	PCCP Equity VII, LP.....	.....	Dover.....	DE.....	PCCP, LP.....	.....	05/10/2016	.....	.....9,651,043	11,293,880	11,293,880	(462,568)	-	-	-	-	1,445,189	3,753,309	3.000
	PCCP Equity VIII, LP.....	.....	Dover.....	DE.....	PCCP, LP.....	.....	09/18/2018	.....	.....4,619,999	5,057,259	5,057,259	442,079	-	-	-	-	-	3,338,817	0.890
	Pretium Residential Real Estate Fund II, L.P.....	.....	New York.....	NY.....	Pretium Residential Real Estate Fund II GP, LLC.....	.....	09/01/2016	.....	.....12,391,714	16,124,008	16,124,008	3,028,745	-	-	-	-	-	4,607,133	2.330
	Prime Property Fund, LLC.....	.....	New York.....	NY.....	Morgan Stanley Real Estate Advisor, Inc.....	.....	03/31/2015	.....	.....79,877,090	88,313,402	88,313,402	(2,340,045)	-	-	-	-	3,485,793	-	0.390
	Related Real Estate Fund III, LP.....	.....	Dover.....	DE.....	Related Real Estate.....	.....	08/27/2020	.....	.....887,062	953,671	953,671	66,609	-	-	-	-	25,986	7,138,924	0.420
	Stonehenge REV I LLC.....	.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	.....	12/22/2015	.....	.....17,220,830	2,355,872	2,355,872	-	(442,585)	-	-	-	-	-	44.950
	Stonehenge REV II LLC.....	.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	.....	04/26/2016	.....	.....13,241,262	1,277,104	1,277,104	-	134,602	-	-	-	-	-	49.950
	Strata Fund 25 Lessee LLC.....	.....	Chapel Hill.....	NC.....	Strata Fund 25 LLC.....	.....	06/30/2015	.....	.....21,248,009	1,995,098	1,995,098	-	(139,100)	-	-	-	-	-	49.750
	US Office Development Program, L.P.....	.....	Wilmington.....	DE.....	ODP GP, LLC.....	.....	12/02/2014	.....	.....19,086,771	22,901,035	22,901,035	479,293	-	-	-	-	732,737	14,532,479	10.250
	US Regional Logistics Program II, L.P.....	.....	Dover.....	DE.....	US RLP GP, LLC.....	.....	01/12/2018	.....	.....20,500,000	23,833,232	23,833,232	2,391,988	-	-	-	-	-	29,500,000	50.000
	Walton Street Real Estate Fund VIII, LP.....	.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....	.....	04/15/2016	.....	.....13,867,048	17,519,393	17,519,393	(66,090)	-	-	-	-	-	16,189,888	2.000
	Waterton Residential Property Venture XIII, L.P.....	.....	Dover.....	DE.....	Waterton Venture XIII GP, LLC.....	.....	06/02/2017	.....	.....7,972,929	7,524,467	7,524,467	(600,181)	-	-	-	-	46,946	1,723,412	1.330
	Waterton Residential Property Venture XIV, L.P.....	.....	Dover.....	DE.....	Waterton Residential.....	.....	12/10/2020	.....	.....52,481	52,481	52,481	-	-	-	-	-	-	7,947,519	0.530
	Westport Capital Partners Fund II.....	.....	Westport.....	CT.....	Westport Capital Partners, LLC.....	.....	07/17/2008	.....	.....4,509,608	6,355,462	6,355,462	(1,409,833)	-	-	-	-	-	-	6.380
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									503,652,934	419,356,554	419,356,554	(2,339,755)	(1,445,555)	0	0	0	9,486,932	260,096,517	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	12/31/2000	.....	.....367,901,668	846,702,453	846,702,453	25,799,764	-	-	-	-	-	-	47.500
	NW REI, LLC.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	02/08/2008	.....	.....272,602,567	166,886,876	166,886,876	4,412,337	-	-	-	-	25,848,103	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....									640,504,235	1,013,589,329	1,013,589,329	30,212,101	0	0	0	0	25,848,103	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Alphadyne International Partners LP.....	.....	New York.....	NY.....	Alphadyne Capital LLC.....	.....	03/01/2020	2	50,000,000	56,005,167	56,005,167	6,005,167	-	-	-	-	-	-	0.960
	Ashmore SICAV EM Corporate Debt Fund.....	.....	Luxembourg.....	LUX.....	Ashmore Emerging Markets.....	.....	10/31/2017	12	137,968,432	151,624,239	151,624,239	7,332,122	-	-	-	-	-	-	8.000
	BlackRock European Hedge Fund Ltd.....	.....	Grand Cayman.....	CYM...	BlackRock Investment Management (UK) Ltd....	.....	05/01/2019	5	25,000,000	49,579,872	49,579,872	12,406,884	-	-	-	-	-	-	0.720
	Brevan Howard Fund Ltd.....	.....	London.....	CYB...	Brevan Howard Asset Management LLP.....	.....	10/28/2020	2	35,000,000	35,223,132	35,223,132	223,132	-	-	-	-	-	-	0.770
	Capula Global Relative Value Fund LP.....	.....	Grand Cayman.....	CYM...	Capula Investment Mangament LLP.....	.....	12/01/2018	7	31,268,425	40,600,354	40,600,354	2,773,118	-	-	-	-	-	-	0.290
	Centiva Onshore Fund, LP.....	.....	Wilmington.....	DE.....	Centiva Capital LP.....	.....	07/29/2019	13	35,000,000	41,229,543	41,229,543	6,122,789	-	-	-	-	-	-	3.270
	Citadel Wellington LLC.....	.....	Chicago.....	IL.....	Citadel Advisors LLC.....	.....	04/01/2019	13	9,576,707	25,303,319	25,303,319	5,287,831	-	-	-	-	-	-	0.420
	Columbus Collaboratory, LLC.....	.....	Columbus.....	OH.....	Columbus Collaboratory, LLC.....	.....	03/20/2014	.....	.....6,250,000	1,011,948	1,011,948	(728,191)	- .....	- .....	- .....	- .....	- .....	- .....	.....
	D.E. Shaw Oculus Fund, LLC.....	.....	New York.....	NY.....	D.E. Shaw & Co. LLC.....	.....	02/01/2019	2	3,787,006	27,552,315	27,552,315	5,113,283	-	-	-	-	-	-	0.290
	Davidson Kempner Partners.....	.....	New York.....	NY.....	MHD Management Co.....	.....	04/01/2019	13	3,675,027	7,723,508	7,723,508	478,544	-	-	-	-	-	-	0.030
	EJF Debt Opportunities Fund LP.....	.....	Arlington.....	VA.....	EFJ Debt Opportunities GP LLC.....	.....	03/01/2020	7	25,000,000	22,087,395	22,087,395	(2,912,605)	-	-	-	-	-	-	1.240
	Elliott Associates, L.P.....	.....	New York.....	NY.....	Elliott Capital Advisors, LP.....	.....	04/01/2019	13	32,320,596	54,166,094	54,166,094	5,428,793	-	-	-	-	-	-	0.430
	Geneva RE Partners, LLC.....	.....	Columbus.....	OH.....	Geneva RE Partners, LLC.....	.....	07/01/2019	.....	.....100,000,000	82,408,022	82,408,022	(9,939,598)	-	-	-	-	-	-	50.000
	J. Goldman, L.P.....	.....	New York.....	NY.....	J. Goldman Capital GP.....	.....	06/01/2019	5	30,000,000	52,139,103	52,139,103	9,871,213	-	-	-	-	-	-	4.250
	Laurion Capital LP.....	.....	Dover.....	DE.....	Laurion Capital.....	.....	07/01/2019	13	25,000,000	50,710,427	50,710,427	12,771,348	-	-	-	-	-	-	1.340
	LMR Fund Limited.....	.....	Grand Cayman.....	CYM...	LMR Partners LLC.....	.....	02/01/2019	2	35,000,000	41,594,608	41,594,608	(3,171,585)	-	-	-	-	-	-	0.930
	MA P&C Ins. Co. Community & Economic Development Initiative LLC.....	.....	Boston.....	MA.....	The Property and Casualty Initiative LLC.....	.....	08/08/2013	.....	.....72,962	75,193	75,193	33	-	-	-	-	1,742	-	0.040

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Millennium USA LP.....	.....	New York.....	NY.....	Millennium Management LLC.....	.....	02/01/2019	13	6,736,999	28,655,064	28,655,064	5,008,998	-	-	-	-	-	-	0.190
	MW Global Opportunities Fund.....	.....	Dublin.....	IRL.....	Marshall Wace Funds PLC.....	.....	12/01/2018	5	9,658,006	20,788,194	20,788,194	3,194,537	-	-	-	-	-	-	0.450
	MW TOPS Fund.....	.....	Dublin.....	IRL.....	Marshall Wace Funds PLC.....	.....	12/01/2018	5	11,844,540	14,860,841	14,860,841	1,262,803	-	-	-	-	-	-	0.290
	N2G, LLC.....	.....	Columbus.....	OH.....	N2G, LLC.....	.....	03/05/2020	.....	.....7,000,000	6,299,834	6,299,834	(700,166)	-	-	-	-	-	-	50.000
	Parallax Fund, LP.....	.....	San Francisco.....	CA.....	Parallax Volatility Advisers, L.P.....	.....	01/01/2019	9	25,057,930	30,050,090	30,050,090	3,105,200	-	-	-	-	-	-	1.160
	Pharo Gaia Fund, Ltd.....	.....	Grand Cayman.....	CYM...	Pharo Global Advisors Ltd.....	.....	12/01/2018	2	8,433,311	14,731,848	14,731,848	1,239,397	-	-	-	-	-	-	0.250
	Pharo Macro Fund, Ltd.....	.....	Grand Cayman.....	CYM...	Pharo Global Advisors Ltd.....	.....	12/01/2018	2	1,681,583	8,894,102	8,894,102	731,297	-	-	-	-	-	-	0.150
	Pharo Trading Fund, Ltd.....	.....	Channel Islands.....	CYM...	Pharo Global Advisors Ltd.....	.....	12/01/2018	2	15,000,000	18,807,002	18,807,002	1,795,576	-	-	-	-	-	-	2.810
	Pretium Mortgage Credit Partners I, L.P.....	.....	Wilmington.....	DE.....	Pretium Mortgage Credit Partners I GP, LLC.....	.....	11/25/2014	3	8,356,077	15,434,995	15,434,995	1,750,694	-	-	-	-	-	15,947,506	10.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps).....	.....	Redbank.....	NJ.....	Gartmore Riverview, LLC.....	.....	05/31/2005	.....	.....863,241	1	1	(203,900)	-	-	-	-	-	-	57.730
	Renaissance Institutional Diversified Alpha Fund LLC.....	.....	New York.....	NY.....	Renaissance Technologies LLC.....	.....	04/01/2019	9	12,046,065	9,063,328	9,063,328	(4,492,198)	-	-	-	-	-	-	0.140
	Stratus Feeder LLC.....	.....	Wilmington.....	DE.....	CFM North America Inc.....	.....	06/01/2019	9	15,660,000	16,304,554	16,304,554	602,261	-	-	-	-	-	-	16.710
	Tenaron Capital Partners LP.....	.....	New York.....	NY.....	Tenaron Capital.....	.....	05/28/2020	7	35,000,000	34,483,068	34,483,068	(516,932)	-	-	-	-	-	-	0.530
	Tenor Opportunity Fund, LP.....	.....	New York.....	NY.....	Tenor Opportunity Associates, LLC.....	.....	01/01/2020	9	35,000,000	39,839,569	39,839,569	4,839,569	-	-	-	-	-	-	2.520
	Two Sigma Spectrum US Fund, LP.....	.....	New York.....	NY.....	Two Sigma Principals, LLC.....	.....	04/01/2019	9	5,332,350	27,871,829	27,871,829	1,083,932	-	-	-	-	-	-	0.330
	Vista Foundation III, L.P.....	.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	.....	05/12/2016	3	13,901,990	18,704,142	18,704,142	2,937,115	-	-	-	-	2,698,423	5,285,252	0.660
	Western Asset Macro Opportunities Direct Feeder Fund, LLC.....	.....	Wilmington.....	DE.....	Western Asset Managment Company.....	.....	06/17/2013	2	20,000,000	32,812,000	32,812,000	2,448,000	-	-	-	-	-	-	0.230
	ZP Utility Fund, LP.....	.....	New York.....	NY.....	Zimmer Partners GP, LLC.....	.....	04/01/2019	5	20,000,000	37,570,370	37,570,370	4,084,412	-	-	-	-	-	-	1.210
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....									836,491,247	1,114,205,070	..1,114,205,070	...85,232,873	0	0	0	0	2,700,165	21,232,758	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Danforth LLC.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Company.....	.....	06/29/2020	.....	.....50,041,599	49,662,656	49,662,656	(378,943)	-	-	-	-	-	-	100.000
	Prisma Polyphony Fund LLC.....	.....	Rumson.....	NJ.....	Riverview Alternative Investment Advisors LLC.....	.....	05/28/2004	.....	.....13,160,554	4,563,331	4,563,331	-	-	-	-	-	-	-	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....									63,202,153	54,225,987	54,225,987	(378,943)	0	0	0	0	0	0	XXX
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note.....	.....	Austin.....	TX.....	Colonial County Mutual Insurance Company.....	.....	08/31/2010	.....	.....9,000,000	9,000,000	9,000,000	- .....	- .....	- .....	- .....	- .....	- .....	- .....	.....
2899999. Total - Surplus Debentures - Affiliated.....									9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 82 Ltd.....	.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	.....	03/31/2015	.....	.....40,696,503	21,771,804	21,771,804	-	(3,545,437)	-	-	-	-	970,861	50.000
	Alliant Tax Credit Fund 84 Ltd.....	.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	.....	12/21/2015	.....	.....11,791,015	6,696,669	6,696,669	-	(1,083,792)	-	-	-	-	665,914	15.600
	Nationwide Affordable Housing Fund 33 LLC.....	.....	Cleveland.....	OH.....	Red Capital Partners.....	.....	11/01/2006	.....	.....43,410,760	3,299,808	3,299,808	-	(58,981)	-	-	-	-	-	5.000
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....	.....	Columbus.....	OH.....	Apollo Housing Capital.....	.....	03/14/2008	.....	.....65,749,276	909,990	909,990	-	(45,560)	-	-	-	-	93,764	5.000
	Nationwide Affordable Housing Fund 38 LLC.....	.....	Columbus.....	OH.....	Apollo Housing Capital.....	.....	07/01/2008	.....	.....56,658,136	291,259	291,259	-	(580,295)	-	-	-	-	-	99.990
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	10/30/2014	.....	.....64,906,515	31,699,762	31,699,762	-	(5,421,632)	-	-	-	-	1,077,031	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	.....	Cleveland.....	OH.....	RESP MM LLC.....	.....	11/24/2015	.....	.....20,558,698	13,271,441	13,271,441	-	(1,756,603)	-	-	-	-	263,174	49.990

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	02/12/2016	.....	.....26,150,490	15,005,032	15,005,032	-	...(2,389,704)	-	-	-	-	658,307	50.000
	Nationwide Ohio ARRA Fund LLC.....	.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	.....	12/18/2009	.....	.....63,527,423	3,474,790	3,474,790	-	...(4,227,841)	-	-	-	-	1,127,617	99.999
	OEF Nationwide Fund IV LLC.....	.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	.....	09/22/2016	.....	.....5,095,211	3,173,919	3,173,919	-	...(478,569)	-	-	-	-	775,934	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015	.....	.....15,717,610	5,999,026	5,999,026	-	...(1,223,069)	-	-	-	-	2,949,496	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016	.....	.....12,802,135	8,163,570	8,163,570	-	...(536,916)	-	-	-	-	2,200,678	4.820
	Ohio Equity Fund for Housing LP XVIII.....	.....	Columbus.....	OH.....	Ohio Equity Fund GP I, LLC.....	.....	07/31/2008	.....	.....34,149,885	1,863,894	1,863,894	-	...(570,938)	-	-	-	-	-	22.610
	Raymond James Housing Opportunities Fund 35, LLC.	.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014	.....	.....11,313,811	1,649,909	1,649,909	-	...(995,317)	-	-	-	-	194,697	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	.....	Irvine.....	CA.....	WNC Advisors LLC.....	.....	05/15/2015	.....	.....18,477,651	10,384,268	10,384,268	-	...(1,783,120)	-	-	-	-	158,439	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									491,005,119	127,655,141	127,655,141	0	...(24,697,774)	0	0	0	0	11,135,912	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	04/03/2012	.....	.....44,309,802	8,270,237	8,270,237	-	...(3,316,234)	-	-	-	-	-	50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....									44,309,802	8,270,237	8,270,237	0	...(3,316,234)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Enhanced Capital Nebraska NMTC Investor II LLC.....	.....	New Orleans.....	LA.....	Enhanced Community Development LLC.....	.....	10/30/2018	.....	.....1,308,353	1,308,353	1,308,353	-	...(529,764)	-	-	-	-	-	0.440
	Nationwide State Tax Credit Fund II RBC Tax Credit Fund 101 LLC	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	10/26/2018	.....	.....8,533,781	5,911,137	5,911,137	-	...(1,281,574)	-	-	-	-	-	1.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									9,842,134	7,219,490	7,219,490	0	...(1,811,338)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									3,219,051,651	3,181,277,488	3,181,277,488	..103,976,037	...(27,954,667)	0	0	6,760,454	104,596,944	...1,166,573,837	XXX
4999999. Subtotal - Affiliated.....									1,195,611,892	1,490,719,557	1,490,719,557	294,296	...(3,316,234)	0	0	0	30,950,755	0	XXX
5099999. Totals.....									4,414,663,543	4,671,997,045	4,671,997,045	..104,270,333	...(31,270,901)	0	0	6,760,454	135,547,699	...1,166,573,837	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
E08	Alcentra European DLF Investor Feeder LP (fka: Clareant).....	St. Helier, Jersey (Channel Islands).....	JEY.....	Alcentra Limited.....	11/13/2014.....	2	.....	.....106,511	.....	.....4.270
	Ares Private Credit Solutions, LP.....	Wilmington.....	DE.....	Ares Management.....	06/23/2017.....	2	.....	.....5,709,933	.....	.....1.600
	BlackRock DLF IX 2020-1 CLO, LLC.....	New York.....	CA.....	BlackRock.....	12/31/2020.....	2	1,367,024	.....	.....	.....0.140
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE.....	Blackstone Private Equity.....	06/03/2016.....	2	.....	.....8,035,203	.....	.....0.460
	GSO Capital Solutions Fund II LP.....	Wilmington.....	NY.....	GSO Capital Partners LP.....	06/06/2013.....	3	.....	.....169,776	.....	.....0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	11/25/2014.....	2	.....	.....8,103,135	.....	.....4.330
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	03/22/2018.....	2	.....	.....12,406,368	.....	.....1.200
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	03/31/2020.....	2	16,049,302	.....	.....	.....0.900
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE.....	Kayne Senior Credit.....	06/23/2014.....	2	.....	.....278,818	.....	.....17.390
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX.....	Metric Capital Partners II GP S.a.r.l.....	05/07/2014.....	2	.....	.....180,949	.....	.....2.670
	Newstone Capital Partners II, LP.....	Wilmington.....	CA.....	Newstone Capital Partners.....	12/29/2010.....	2	.....	.....39,636	.....	.....3.320
	Newstone Capital Partners III, LP.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	.....	.....78,673	.....	.....2.500
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX.....	Newstone Capital Partners.....	06/02/2019.....	2	.....	.....8,001,815	.....	.....2.400
	NW Private Debt, LLC.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	01/01/2016.....	2	.....	.....599,319	.....	.....100.000
	Oaktree Opportunities Fund Xb, L.P.....	Grand Cayman.....	CYM.....	Oaktree Capital Management.....	06/18/2018.....	3	.....	.....10,500,000	.....	.....0.440
	Prudential Capital Partners III, LP.....	Chicago.....	IL.....	Prudential Capital Group.....	10/15/2008.....	2	.....	.....139,662	.....	.....1.030
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA.....	TCW Asset Management.....	05/14/2018.....	2	.....	.....2,948,884	.....	.....1.800
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	06/01/2016.....	2	.....	.....407,984	.....	.....1.990
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Credit Opportunities Management.....	05/10/2017.....	2	.....	.....521,372	.....	.....0.850
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							17,416,326	58,228,038	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
E08	3i India Infrastructure Fund LP.....	London.....	GBR.....	3i Group Plc.....	02/27/2008.....	3	.....	.....12,370	.....	.....0.290
	Actis Global 4 LP.....	London.....	GBR.....	Actis.....	12/15/2011.....	3	.....	.....1,631,140	.....	.....1.360
	Advent International GPE IX, LP.....	Grand Cayman.....	CYM.....	Advent International.....	10/21/2019.....	3	.....	.....4,671,193	.....	.....0.110
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE.....	Advent International.....	01/28/2016.....	3	.....	.....952,000	.....	.....0.120
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	CYM.....	Affinity Equity Partners.....	12/15/2006.....	3	.....	.....80,455	.....	.....0.610
	Ampersand 2018, L.P.....	Boston.....	MA.....	Ampersand Management LLC.....	10/30/2018.....	3	.....	.....6,235,000	.....	.....4.620
	Ampersand Partners X.....	Boston.....	MA.....	Ampersand Managment LLC.....	11/12/2020.....	3	2,055,979	.....	.....	.....3.330
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA.....	Ares Management.....	06/22/2017.....	3	.....	.....4,598,785	.....	.....0.510
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management Inc.....	03/20/2020.....	3	2,012,924	.....	.....	.....0.700
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY.....	Blackstone Private Equity.....	04/13/2020.....	3	409,215	.....	.....	.....0.040
	Blackstone Infrastrucure Partners, L.P.....	New York.....	NY.....	Blackstone Private Equity.....	03/14/2019.....	3	.....	.....697,867	.....	.....0.210
	Bridgepoint Europe IV LP.....	Frankfurt.....	DEU.....	Bridgepoint Capital.....	11/22/2007.....	3	.....	.....556,510	.....	.....0.520
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management Inc.....	11/05/2019.....	3	.....	.....5,165,779	.....	.....0.100
	Carlyle Asia Partners V, L.P.....	Washington.....	DC.....	Carlyle Group, L.P.....	12/26/2018.....	3	.....	.....2,363,695	.....	.....0.310
	Catalyst Fund V, L.P.....	Toronto.....	CAN.....	Catalyst Group, LLC.....	08/12/2015.....	3	.....	.....11,121,446	.....	.....2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	09/03/2013.....	3	.....	.....991,267	.....	.....1.120
	Clearlake Capital Partners V.....	Santa Monica.....	CA.....	Clearlake Capital.....	12/05/2017.....	3	.....	.....2,644,837	.....	.....0.390
	Clearlake Capital Partners VI.....	Santa Monica.....	CA.....	Clearlake Capital.....	05/22/2020.....	3	4,224,400	.....	.....	.....0.240
	CVC European Equity Partners IV L.P.....	London.....	GBR.....	CVC Capital Partners.....	07/29/2005.....	3	.....	.....13,863	.....	.....0.120
	Doughty Hanson & Co V LP No.2.....	London.....	GBR.....	Doughty Hanson & Co. Managers, Ltd.....	03/02/2007.....	3	.....	.....8,340	.....	.....0.250
	Dyal Capital Partners III.....	New York.....	NY.....	NB Dyal Associates III, LP.....	09/30/2016.....	3	.....	.....3,647,769	.....	.....0.570
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY.....	NB Dyal Associates III, LP.....	07/25/2017.....	3	.....	.....15,624	.....	.....28.460

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
E08.1	Dyal Capital Partners IV.....	New York.....	NY.....	NB Dyal Associates III, LP.....	06/11/2018.....	3	.....	6,353,016	.....	0.550
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX.....	EnCap Investments, L.P.....	09/28/2007.....	3	.....	37,620	.....	1.250
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX.....	EnCap Investments, L.P.....	12/15/2010.....	3	.....	706,474	.....	0.500
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX.....	EnCap Investments, L.P.....	03/31/2015.....	3	.....	517,532	.....	0.230
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	07/17/2017.....	3	.....	512,987	.....	0.150
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	04/30/2014.....	3	.....	643,144	.....	0.400
	Energy Spectrum Partners VIII, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	04/08/2019.....	3	.....	1,458,868	.....	0.920
	Energy Spectrum VI, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	02/28/2011.....	3	.....	174,370	.....	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	11/03/2014.....	3	.....	1,083,611	.....	2.500
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX.....	Energy Trust Capital.....	08/30/2013.....	3	.....	358,523	.....	14.100
	FP Solar Finance LP.....	New York.....	NY.....	Fundamental Advisors.....	07/30/2020.....	3	5,098,300	.....	.....	17.240
	Fundamental Partners III, L.P.....	Wilmington.....	DE.....	Fundamental Advisors.....	05/18/2017.....	3	.....	2,618,328	.....	1.310
	Global Infrastructure Partners.....	New York.....	NY.....	Global Infrastructure Partners.....	12/14/2007.....	3	.....	75,260	.....	0.430
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY.....	Global Infrastructure Partners.....	10/23/2019.....	3	.....	332,220	.....	0.090
	GTCR XII, L.P.....	New York.....	NY.....	GTCR Investment XII, LLC.....	05/04/2018.....	3	.....	7,580,614	.....	0.420
	Highland Capital Partners VII, LP.....	Lexington.....	MA.....	Highland Capital Partners LP.....	10/28/2005.....	1	.....	71	.....	0.630
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	04/09/2020.....	2	1,074,957	.....	.....	2.000
	ICG Europe VI.....	St Helier.....	JEY.....	Intermediate Capital Group.....	06/26/2015.....	2	.....	296,551	.....	1.240
	ICG Europe VII.....	St Helier.....	JEY.....	Intermediate Capital Group.....	08/24/2018.....	2	.....	4,807,140	.....	0.510
	KH Aggregator LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	621,172	.....	.....	0.090
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	02/25/2016.....	3	.....	896,020	.....	1.300
	L Catterton Partners IX, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	05/22/2020.....	3	4,475,284	.....	.....	0.560
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	06/13/2017.....	3	.....	5,042,209	.....	1.090
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE.....	Landmark Partners.....	12/06/2018.....	3	.....	2,890,669	.....	0.410
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM.....	MBK Partners.....	03/09/2017.....	3	.....	753,773	.....	0.600
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT.....	Mercato Partners Growth III, GP.....	03/12/2015.....	3	.....	3,100,000	.....	8.130
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS.....	Navis Capital Partners.....	02/01/2007.....	3	.....	19,318	.....	1.010
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM.....	Navis Capital Partners.....	01/29/2014.....	3	.....	3,413,388	.....	1.670
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM.....	Navis Capital Partners.....	05/08/2019.....	3	.....	1,516,151	.....	1.140
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY.....	GoldPoint Partners.....	10/31/2007.....	2	.....	8,073	.....	2.500
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	02/12/2008.....	2	.....	155,310	.....	3.880
	Olkhan Co-Investors, LLC.....	Dover.....	DE.....	Zelnick Media Capital LLC.....	03/04/2020.....	3	1,666,666	.....	.....	6.670
	One Rock Capital Partners II, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	10/30/2017.....	3	.....	5,098,201	.....	3.370
	One Rock Capital Partners, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	01/30/2014.....	3	.....	123,956	.....	4.710
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	05/05/2016.....	3	.....	711,000	.....	8.010
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	11/28/2018.....	3	.....	2,295,920	.....	4.000
	Peppertree Capital Fund VIII, L.P.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	01/27/2020.....	3	9,516,000	.....	.....	2.600
	Permira IV.....	New York.....	NY.....	Permira.....	07/18/2006.....	3	.....	5,038	.....	0.110
	Providence Equity Partners VIII L.P.....	Providence.....	RI.....	Providence Equity Partners LLC.....	07/17/2019.....	3	.....	5,417,906	.....	0.320
	Rev1 Fund I, LLC.....	Columbus.....	OH.....	Rev1 Ventures.....	06/30/2016.....	1	.....	314,334	.....	24.900
	Riverglade Capital L.P.....	Chicago.....	IL.....	Riverglade Capital GP, LLC.....	07/31/2019.....	3	.....	1,756,850	.....	6.150
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY.....	Riverside Company.....	05/23/2017.....	2	.....	2,405,051	.....	5.050
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	04/02/2013.....	3	.....	629,847	.....	0.310

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
E08.2	Silver Lake Partners V, L.P.....	Wilmington.....	DE.....	Silver Lake Partners, LLC.....	06/12/2018.....	3	.....	.....12,705,464	.....	.....0.260
	Siris Partners III, L.P.....	Wilmington.....	DE.....	Siris Capital Group, LLC.....	12/02/2014.....	3	.....	.....923,061	.....	.....0.370
	Siris Partners IV, L.P.....	New York.....	NY.....	Siris Capital Group, LLC.....	03/15/2019.....	3	.....	.....2,248,467	.....	.....0.700
	SL SPV-3, L.P.....	New York.....	NY.....	Silver Lake.....	12/17/2020.....	3	1,437,120	.....	.....	.....0.750
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE.....	Sorenson Capital Associates III, LP.....	05/31/2014.....	3	.....	.....5,976,386	.....	.....8.540
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	01/31/2014.....	1	.....	.....60,300	.....	.....3.890
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	12/06/2017.....	1	.....	.....2,203,650	.....	.....3.690
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE.....	SVB Capital Partners, LLC.....	06/17/2015.....	1	.....	.....1,528,083	.....	.....3.000
	Tamarind Hill Fund, LLC.....	Ann Arbor.....	MI.....	Tamarind Hill Management, LLC.....	06/29/2018.....	1	.....	.....120,000	.....	.....9.650
	Terra Firma Deutsche Annington L.P.....	St Peter Port.....	GGY.....	Terra Firma Capital Partners Ltd.....	05/24/2006.....	3	.....	.....(1,472)	.....	.....0.640
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM.....	TPG Capital Asia.....	04/07/2014.....	3	.....	.....2,052,953	.....	.....0.710
	TPG Asia VII(A), L.P.....	Fort Worth.....	TX.....	TPG Capital Asia.....	07/26/2018.....	3	.....	.....6,267,802	.....	.....0.660
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....5,406,117	.....	.....0.840
	TPG Partners VII, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	05/27/2015.....	3	.....	.....1,981,131	.....	.....0.450
	TPG Partners VIII, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....2,655,495	.....	.....0.160
	Trident V, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	12/20/2010.....	3	.....	.....114,495	.....	.....0.420
	True North Fund V LLP, fka (IVF V).....	Port Louis, Mauritius.....	MUS.....	True North.....	03/18/2015.....	3	.....	.....823,808	.....	.....3.430
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE.....	Veritas Capital.....	06/15/2017.....	3	.....	.....4,167,044	.....	.....0.460
	Veritas Capital Fund VII, L.P.....	New York.....	NY.....	Veritas Capital.....	04/15/2020.....	3	5,929,365	.....	.....	.....0.500
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM.....	Vista Equity Partners, LLC.....	06/01/2017.....	3	.....	.....904,265	.....	.....2.000
	Vista Equity Endeavor Fund II, L.P.....	Grand Cayman.....	CYM.....	Vista Equity Partners, LLC.....	09/19/2019.....	3	.....	.....246,706	.....	.....1.060
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	02/29/2016.....	3	.....	.....720,353	.....	.....0.310
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX.....	Vista Equity Partners, LLC.....	01/24/2019.....	3	.....	.....5,830,051	.....	.....0.150
	Vista Foundation Fund IV, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	07/24/2020.....	3	242,489	.....	.....	.....0.380
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....	10/30/2019.....	3	.....	.....2,213,923	.....	.....0.370
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	2,870,213	.....	.....	.....0.270
	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	11/05/2013.....	2	.....	.....1,878,361	.....	.....7.380
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	07/18/2017.....	2	.....	.....7,044,109	.....	.....6.550
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	11/24/2020.....	2	4,454,623	.....	.....	.....8.000
	Yukon Capital Partners, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	06/15/2011.....	2	.....	.....114,533	.....	.....16.780
	ZMC III, L.P.....	New York.....	NY.....	Zelnick Media Capital LLC.....	01/03/2020.....	3	3,168,742	.....	.....	.....2.290
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							49,257,449	177,702,368	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated										
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	10/14/2004.....	3	.....	.....205,481	.....	.....100.000
	Nationwide Services Company.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	12/31/2000.....	.....	.....	.....1,735,148	.....	.....100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	06/30/2007.....	1	.....	.....19,625,000	.....	.....100.000
	NNOV8, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	08/30/2013.....	.....	.....	.....22,000,000	.....	.....100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....							0	43,565,629	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	1717 East 9th LLC.....	Cleveland.....	OH.....	K & D Group.....	09/10/2013.....	.....	.....	.....1,250	.....	.....100.000
	305 Broad SP LLC.....	Norfolk.....	VA.....	305 Broad SP MM LLC.....	09/15/2020.....	.....	.....1,408,000	.....	.....	.....63.360
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE.....	Almanac Realty Partners.....	12/21/2018.....	.....	.....	.....2,402,952	.....	.....1.000
	Bell Institutional Fund VII, L.P.....	Dover.....	DE.....	Bell Partners.....	10/30/2019.....	.....	.....	.....1,713,127	.....	.....1.260
	Caritas Center LLC.....	Richmond.....	VA.....	CARITAS Structure Inc.....	04/09/2019.....			679		20.900

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
E08.3	CR Tenant LLC.....	Columbus.....	OH.....	Cristo Rey Columbus High School.....	05/23/2014.....	.....	.....	2,693.....	.....	98.990.....
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	09/24/2018.....	.....	.....	1,830,768.....	.....	0.750.....
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	04/01/2015.....	.....	.....	839,997.....	.....	5.080.....
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE.....	Dermody Properties.....	08/28/2020.....	.....	1,434,271.....	.....	.....	1.290.....
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE.....	Dermody GP II, LLC.....	12/27/2018.....	.....	.....	3,810,767.....	.....	1.290.....
	DivcoWest Fund V, L.P.....	Dover.....	DE.....	DivcoWest Fund V GP, L.P.....	06/23/2017.....	.....	.....	1,446,824.....	.....	1.140.....
	DivcoWest Fund VI-A, LP.....	Dover.....	DE.....	Divco West, LLC.....	11/06/2020.....	.....	660,099.....	.....	.....	0.530.....
	Dominion Arms SP LLC.....	Norfolk.....	VA.....	Dominion Arms SP MM LLC.....	12/12/2018.....	.....	.....	171.....	.....	18.260.....
	EC Bottleworks LLC.....	Wilmington.....	DE.....	Enhanced Capital State HTC Fund LLC.....	12/18/2019.....	.....	.....	(503,518).....	.....	15.500.....
	Euclid Grand Apartment LLC.....	Cleveland.....	OH.....	Euclid Grand Manager LLC.....	09/27/2018.....	.....	.....	2,739,075.....	.....	0.300.....
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE.....	Exeter Property Group IV, L.P.....	10/24/2016.....	.....	.....	1,886,275.....	.....	2.000.....
	Exeter Industrial Value Fund V, LP.....	Dover.....	DE.....	Exeter Property Group.....	10/23/2020.....	.....	7,500,000.....	.....	.....	1.580.....
	GEM Realty Fund VI, LP.....	Wilmington.....	DE.....	GEM Capital, LP.....	04/15/2016.....	.....	.....	6,172,500.....	.....	2.400.....
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE.....	Harrison Street.....	08/09/2017.....	.....	.....	242,526.....	.....	0.840.....
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE.....	Harrison Street.....	03/12/2019.....	.....	.....	4,878,073.....	.....	0.740.....
	Helios Devco LLC.....	Washington.....	DC.....	Sol Systems LLC.....	05/23/2018.....	.....	.....	12,196.....	.....	60.000.....
	Helios Infracore LLC.....	Washington.....	DC.....	Sol Systems LLC.....	12/22/2017.....	.....	.....	30,358,687.....	.....	30.000.....
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE.....	Harrison Street.....	05/02/2018.....	.....	.....	44,632.....	.....	3.750.....
	HSREP VII Co-Investment, L.P.....	New York.....	NY.....	Harrison Street.....	05/02/2019.....	.....	.....	2,358,310.....	.....	2.930.....
	Liberty Heights SP LLC.....	Norfolk.....	VA.....	Liberty Heights SP MM LLC.....	12/27/2018.....	.....	.....	85,332.....	.....	25.940.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE.....	Madison Realty Capital.....	04/22/2019.....	.....	.....	1,197,183.....	.....	1.420.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE.....	Madison Realty Capital.....	03/27/2020.....	.....	4,380,725.....	.....	.....	0.940.....
	Mayberry Solar LLC.....	Mount Airy.....	NC.....	O2 Energies Inc.....	08/15/2011.....	.....	.....	1,538.....	.....	99.000.....
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY.....	Metropolitan Real Estate Management.....	04/16/2007.....	.....	.....	(3,487).....	.....	9.190.....
	Model Tobacco Development Group LLC.....	Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....	10/27/2020.....	.....	3,688,042.....	.....	.....	0.320.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE.....	Oak Street Real Estate Capital.....	11/16/2020.....	.....	6,078,056.....	.....	.....	0.960.....
	PCCP Credit IX, LP.....	Dover.....	DE.....	PCCP Credit IX GP, LLC.....	03/28/2017.....	.....	.....	14,640,000.....	.....	6.000.....
	PCCP Equity VII, LP.....	Dover.....	DE.....	PCCP, LP.....	05/10/2016.....	.....	.....	1,037,728.....	.....	3.000.....
	PCCP Equity VIII, LP.....	Dover.....	DE.....	PCCP, LP.....	09/18/2018.....	.....	.....	1,408,000.....	.....	0.890.....
	Prime Property Fund, LLC.....	New York.....	NY.....	Morgan Stanley Real Estate Advisor, Inc.....	03/31/2015.....	.....	.....	3,485,793.....	.....	0.390.....
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA.....	Raintree-Evergreen.....	05/27/2014.....	.....	.....	1,775.....	.....	99.000.....
	Related Real Estate Fund III, LP.....	Dover.....	DE.....	Related Real Estate.....	08/27/2020.....	.....	1,059,661.....	.....	.....	0.420.....
	Stonehenge REV I LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	12/22/2015.....	.....	.....	97,576.....	.....	44.950.....
	Stonehenge REV II LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	04/26/2016.....	.....	.....	(294,248).....	.....	49.950.....
	US Office Development Program, L.P.....	Wilmington.....	DE.....	ODP GP, LLC.....	12/02/2014.....	.....	.....	2,801,355.....	.....	10.250.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	01/12/2018.....	.....	.....	7,000,000.....	.....	50.000.....
	VA State TC Fund I LLC.....	St Louis.....	MO.....	Enhanced EC Fund LLC.....	11/09/2018.....	.....	.....	343.....	.....	0.500.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....	04/15/2016.....	.....	.....	1,867,079.....	.....	2.000.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE.....	Waterton Venture XIII GP, LLC.....	06/02/2017.....	.....	.....	2,600,512.....	.....	1.330.....
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE.....	Waterton Residential.....	12/10/2020.....	.....	52,481.....	.....	.....	0.530.....
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							26,261,335.....	96,164,463.....	0.....	XXX.....
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	02/08/2008.....			40,241,968.....		100.000.....

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....							0	40,241,968	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Alphadyne International Partners LP.....	New York.....	NY.....	Alphadyne Capital LLC.....	03/01/2020.	2	50,000,000			0.960
	Brevan Howard Fund Ltd.....	London.....	GBR.....	Brevan Howard Asset Management LLP.....	10/28/2020.	2	35,000,000			0.770
	Centiva Onshore Fund, LP.....	Wilmington.....	DE.....	Centiva Capital LP.....	07/29/2019.	13		15,000,000		3.270
	Columbus Collaboratory, LLC.....	Columbus.....	OH.....	Columbus Collaboratory, LLC.....	03/20/2014.			750,000		
	EJF Debt Opportunities Fund LP.....	Arlington.....	VA.....	EFJ Debt Opportunities GP LLC.....	03/01/2020.	7	25,000,000			1.240
	Geneva RE Partners, LLC.....	Columbus.....	OH.....	Geneva RE Partners, LLC.....	07/01/2019.			50,000,000		50.000
	N2G, LLC.....	Columbus.....	OH.....	N2G, LLC.....	03/05/2020.		7,000,000			50.000
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....	Pretium Mortgage Credit Partners I GP, LLC.....	11/25/2014.	3		319,374		10.000
	Tenaron Capital Partners LP.....	New York.....	NY.....	Tenaron Capital.....	05/28/2020.	7	35,000,000			0.530
	Tenor Opportunity Fund, LP.....	New York.....	NY.....	Tenor Opportunity Associates, LLC.....	01/01/2020.	9	35,000,000			2.520
	Vista Foundation III, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	05/12/2016.	3		2,233,300		0.660
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....							187,000,000	68,302,674	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated										
	Danforth LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Company.....	06/29/2020.		50,041,599			100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....							50,041,599	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.			361,105		15.600
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/30/2014.			480,466		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH.....	RESP MM LLC.....	11/24/2015.			127,239		49.990
	Nationwide Ohio ARRA Fund LLC.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	12/18/2009.			1,231,793		99.999
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	09/22/2016.			152,046		50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	04/06/2015.			649,358		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	07/22/2016.			696,612		4.820
	Ohio Equity Fund for Housing LP XVIII.....	Columbus.....	OH.....	Ohio Equity Fund GP I, LLC.....	07/31/2008.			36,606		22.610
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/08/2014.			21,524		49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....	WNC Advisors LLC.....	05/15/2015.			194,564		49.990
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA.....	WNC Advisors, LLC.....	02/14/2007.			6,200		5.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	3,957,513	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	04/03/2012.			37,376		50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							0	37,376	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Twain GA LIHTC Master Fund I LLC.....	St Louis.....	MO.....	Twain LIHTC Manager Corp.....	12/26/2019.			1,520		16.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	1,520	0	XXX
4899999. Subtotal - Unaffiliated.....							279,935,110	404,356,576	0	XXX
4999999. Subtotal - Affiliated.....							50,041,599	83,844,973	0	XXX
5099999. Totals.....							329,976,709	488,201,549	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
E09	Alcentra European Direct Lending Fund II (fka: Clareant).....	Kirchberg.....	LUX	Distribution.....	09/17/2015.	09/29/2020.	7,166,558	.....	.....	.....	.....	.....0	.....	.....7,166,558	7,166,558	-	-	0	.....
	Alcentra European DLF Investor Feeder LP (fka: Clareant)...	St. Heilier, Jersey (Channel Islands)	JEY	Distribution.....	11/13/2014.	12/15/2020.	1,789,298	.....	.....	.....	.....	.....0	.....	.....1,789,298	1,789,298	-	-	0	.....
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017.	11/12/2020.	592,646	.....	.....	.....	.....	.....0	.....	.....592,646	592,646	-	-	0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/29/2020.	4,082,697	.....	.....	.....	.....	.....0	.....	.....4,082,697	4,082,697	-	-	0	.....
	GSO Capital Solutions Fund II LP.....	Wilmington.....	NY..	Distribution.....	06/06/2013.	12/18/2020.	474,694	.....	.....	.....	.....	.....0	.....	.....474,694	474,694	-	-	0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE..	Distribution.....	11/25/2014.	12/23/2020.	8,314,711	.....	.....	.....	.....	.....0	.....	.....8,314,711	8,314,711	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/07/2020.	4,862,851	.....	.....	.....	.....	.....0	.....	.....4,862,851	4,862,851	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018.	12/24/2020.	9,345,844	.....	.....	.....	.....	.....0	.....	.....9,345,844	9,345,844	-	-	0	.....
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020.	12/23/2020.	11,741,883	.....	.....	.....	.....	.....0	.....	.....11,741,883	11,741,883	-	-	0	.....
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014.	12/24/2020.	2,065,300	.....	.....	.....	.....	.....0	.....	.....2,065,300	2,065,300	-	-	0	.....
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX	Distribution.....	05/07/2014.	12/02/2020.	1,040,075	.....	.....	.....	.....	.....0	.....	.....1,040,075	1,080,032	39,957	-	39,957	.....
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010.	08/10/2020.	490,738	.....	.....	.....	.....	.....0	.....	.....490,738	490,738	-	-	0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	12/04/2020.	3,623,222	.....	.....	.....	.....	.....0	.....	.....3,623,222	3,623,222	-	-	0	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019.	10/13/2020.	377,338	.....	.....	.....	.....	.....0	.....	.....377,338	377,338	-	-	0	.....
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016.	12/24/2020.	6,596,944	.....	.....	.....	.....	.....0	.....	.....6,596,944	6,596,944	-	-	0	.....
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/12/2015.	09/24/2020.	854,933	.....	.....	.....	.....	.....0	.....	.....854,933	854,933	-	-	0	.....
	Owl Rock First Lien Insurance Fund, LP.....	New York.....	NY..	Distribution.....	03/28/2019.	11/16/2020.	149,846	.....	.....	.....	.....	.....0	.....	.....149,846	149,846	-	-	0	.....
	OxAM Quant Fund (US) LLC.....	Grand Cayman.....	CYM	Distribution.....	01/01/2019.	07/31/2020.	4,096,528	.....	.....	.....	.....	.....0	.....	.....4,096,528	7,487,198	-	3,390,670	3,390,670	.....
	Prudential Capital Partners III, LP.....	Chicago.....	IL....	Distribution.....	10/15/2008.	09/18/2020.	293,092	.....	.....	.....	.....	.....0	.....	.....293,092	293,092	-	-	0	.....
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA..	Distribution.....	05/14/2018.	11/20/2020.	3,378,285	.....	.....	.....	.....	.....0	.....	.....3,378,285	3,378,285	-	-	0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	12/16/2020.	623,888	.....	.....	.....	.....	.....0	.....	.....623,888	623,888	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017.	11/30/2020.	502,478	.....	.....	.....	.....	.....0	.....	.....502,478	502,478	-	-	0	.....
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....							72,463,849	0	0	0	0	0	0	72,463,849	75,894,476	39,957	3,390,670	3,430,627	0
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
	1492 Capital LLC.....	Columbus.....	OH.	Distribution.....	07/23/2008.	12/31/2020.	30,000,000	.....	.....	.....	.....	.....0	.....	.....30,000,000	30,000,000	.....	.....	.....0	.....
1899999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned - Affiliated.....							30,000,000	0	0	0	0	0	0	30,000,000	30,000,000	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP.....	London.....	GBR	Distribution.....	02/27/2008.	12/04/2020.	527,087	714,022	-	-	-	714,022	-	1,253,479	538,545	-	(714,934)	(714,934)	-
	Actis Global 4 LP.....	London.....	GBR	Distribution.....	12/15/2011.	09/18/2020.	10,514,837	.....	.....	.....	.....	.....0	.....	.....10,514,837	10,514,837	-	-	0	.....
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	CYM	Distribution.....	12/15/2006.	08/17/2020.	1,290,753	.....	.....	.....	.....	.....0	.....	.....1,290,753	1,290,753	-	-	0	.....
	AIF Capital Asia III LP.....	Port-Louis.....	MUS	Distribution.....	12/15/2006.	11/10/2020.	342,248	.....	.....	.....	.....	.....0	.....	.....342,248	342,248	-	-	0	.....
	Ampersand 2018, L.P.....	Boston.....	MA.	Distribution.....	10/30/2018.	12/31/2020.	690,932	.....	.....	.....	.....	.....0	.....	.....690,932	690,932	-	-	0	.....
	Arclight Energy Partners VI, LP.....	Wilmington.....	DE..	Distribution.....	07/02/2015.	02/20/2020.	310,196	.....	.....	.....	.....	.....0	.....	.....310,196	310,196	-	-	0	.....
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	06/22/2017.	12/17/2020.	2,208,268	.....	.....	.....	.....	.....0	.....	.....2,208,268	2,208,268	-	-	0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020.	12/10/2020.	135,674	.....	.....	.....	.....	.....0	.....	.....135,674	135,674	-	-	0	.....
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Distribution.....	11/05/2019.	12/10/2020.	2,503,149	.....	.....	.....	.....	.....0	.....	.....2,503,149	2,503,149	-	-	0	.....
	Carlyle Asia Partners V, L.P.....	Washington.....	DC..	Distribution.....	12/26/2018.	07/22/2020.	27,139	.....	.....	.....	.....	.....0	.....	.....27,139	27,139	-	-	0	.....
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007.	10/23/2020.	81,857	.....	.....	.....	.....	.....0	.....	.....81,857	38,737	(43,120)	-	(43,120)	.....
	Catalyst Fund V, L.P.....	Toronto.....	CAN	Distribution.....	08/12/2015.	06/16/2020.	8,277,626	.....	.....	.....	.....	.....0	.....	.....8,277,626	8,277,626	-	-	0	.....
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013.	12/31/2020.	963,707	.....	.....	.....	.....	.....0	.....	.....963,707	963,707	-	-	0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
E09.1	CBPE Capital Fund VIII A LP.....	London.....	GBR	Distribution.....	03/03/2009.	06/08/2020.	1,565	.....	.....	.....	.....	.....0	.....	.....1,565	1,218	(347)	-	(347)	.....
	CHK Mid-Con Co-Invest Preferred LP.....	Wilmington.....	DE..	Distribution.....	03/26/2012.	12/31/2020.	5,970,665	45,780,476	-	-	-	45,780,476	-	51,751,141	- .....	.....	....(51,751,141)	(51,751,141)	-
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017.	04/30/2020.	1,031,578	.....	.....	.....	.....	.....	.....	.....1,031,578	1,031,578	-	-	0	.....
	Clearlake Capital Partners VI.....	Santa Monica.....	CA..	Distribution.....	05/22/2020.	12/18/2020.	66,531	.....	.....	.....	.....	.....0	.....	.....66,531	66,531	-	-	0	.....
	Doughty Hanson & Co V LP No.2.....	London.....	GBR	Distribution.....	03/02/2007.	11/03/2020.	228,532	16,379	-	-	-	16,379	-	253,251	244,749	9,592	(18,093)	(8,501)	-
	Dyal Capital Partners III.....	New York.....	NY..	Distribution.....	09/30/2016.	10/21/2020.	3,485,167	.....	.....	.....	.....	.....0	.....	.....3,485,167	3,485,167	-	-	0	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017.	08/14/2020.	409,480	.....	.....	.....	.....	.....0	.....	.....409,480	409,480	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018.	10/29/2020.	342,595	.....	.....	.....	.....	.....0	.....	.....342,595	342,595	-	-	0	.....
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX..	Distribution.....	09/28/2007.	11/10/2020.	176,471	.....	.....	.....	.....	.....0	.....	.....176,471	176,471	-	-	0	.....
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX..	Distribution.....	03/31/2015.	09/08/2020.	172,444	.....	.....	.....	.....	.....0	.....	.....172,444	172,444	-	-	0	.....
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014.	09/15/2020.	418,996	.....	.....	.....	.....	.....0	.....	.....418,996	418,996	-	-	0	.....
	Energy Spectrum Partners V, LP.....	Dallas.....	TX..	Distribution.....	12/01/2007.	12/31/2020.	7,489	(1,096,671)	-	-	-	(1,096,671)	-	(1,089,182)	-	-	1,089,182	1,089,182	-
	Energy Spectrum VII, L.P.....	Dallas.....	TX..	Distribution.....	11/03/2014.	01/27/2020.	22,843	.....	.....	.....	.....	.....0	.....	.....22,843	22,843	-	-	0	.....
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX..	Distribution.....	08/30/2013.	03/13/2020.	147,529	.....	.....	.....	.....	.....0	.....	.....147,529	147,529	-	-	0	.....
	FourPoint Holdings, LLC.....	Greenwood Village.....	CO.	Distribution.....	11/03/2014.	12/31/2020.	5,976,000	17,324,000	-	-	-	17,324,000	-	23,300,000	-	-	(23,300,000)	(23,300,000)	-
	FP Solar Finance LP.....	New York.....	NY..	Distribution.....	07/30/2020.	12/22/2020.	577,432	.....	.....	.....	.....	.....0	.....	.....577,432	577,432	-	-	0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017.	12/22/2020.	1,178,248	.....	.....	.....	.....	.....0	.....	.....1,178,248	1,178,248	-	-	0	.....
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007.	03/20/2020.	949,907	.....	.....	.....	.....	.....0	.....	.....949,907	949,907	-	-	0	.....
	Green Mountain Partners III.....	Quechee.....	VT..	Distribution.....	10/01/2002.	01/09/2020.	487,090	.....	.....	.....	.....	.....0	.....	.....487,090	487,090	-	-	0	.....
	GTCR XII, L.P.....	New York.....	NY..	Distribution.....	05/04/2018.	12/30/2020.	1,205,992	.....	.....	.....	.....	.....0	.....	.....1,205,992	1,205,992	-	-	0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000.	12/10/2020.	40,618	.....	.....	.....	.....	.....0	.....	.....40,618	598	-	(40,020)	(40,020)	.....
	HgCapital 5, L.P.....	London.....	GBR	Distribution.....	01/17/2006.	12/31/2020.	831,728	.....	.....	.....	.....	.....0	.....	.....831,728	-	(9,279)	(822,449)	(831,728)	.....
	Highland Capital Partners VII, LP.....	Lexington.....	MA.	Distribution.....	10/28/2005.	12/17/2020.	16,673	.....	.....	.....	.....	.....0	.....	.....16,673	16,673	-	-	0	.....
	ICG Europe VI.....	St Helier.....	JEY	Distribution.....	06/26/2015.	12/17/2020.	4,468,239	.....	.....	.....	.....	.....0	.....	.....4,468,239	4,538,199	69,960	-	69,960	.....
	ICG Europe VII.....	St Helier.....	JEY	Distribution.....	08/24/2018.	03/16/2020.	26,065	.....	.....	.....	.....	.....0	.....	.....26,065	25,970	(95)	-	(95)	.....
	Ironbridge Fund II, LP.....	Sidney.....	AUS	Distribution.....	09/01/2006.	08/10/2020.	85,140	(6,096)	-	-	-	(6,096)	-	79,044	58,569	(3,314)	(17,161)	(20,475)	2,446
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/31/2020.	108,099	.....	.....	.....	.....	.....0	.....	.....108,099	108,099	-	-	0	.....
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT..	Distribution.....	06/13/2017.	12/17/2020.	2,332,147	.....	.....	.....	.....	.....0	.....	.....2,332,147	2,332,147	-	-	0	.....
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE..	Distribution.....	12/06/2018.	12/22/2020.	87,631	.....	.....	.....	.....	.....0	.....	.....87,631	87,631	-	-	0	.....
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM	Distribution.....	03/09/2017.	04/08/2020.	1,433,804	.....	.....	.....	.....	.....0	.....	.....1,433,804	1,433,804	-	-	0	.....
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT..	Distribution.....	03/12/2015.	12/18/2020.	1,564,025	.....	.....	.....	.....	.....0	.....	.....1,564,025	1,564,025	-	-	0	.....
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS	Distribution.....	02/01/2007.	09/02/2020.	393,352	.....	.....	.....	.....	.....0	.....	.....393,352	393,352	-	-	0	.....
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM	Distribution.....	01/29/2014.	12/08/2020.	2,103,015	.....	.....	.....	.....	.....0	.....	.....2,103,015	2,103,015	-	-	0	.....
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/08/2019.	07/22/2020.	3,352	.....	.....	.....	.....	.....0	.....	.....3,352	3,352	-	-	0	.....
	NCT Ventures Fund I LP.....	Columbus.....	OH.	Distribution.....	06/20/2008.	09/15/2020.	67,362	.....	.....	.....	.....	.....0	.....	.....67,362	67,362	-	-	0	.....
	NCT Ventures Fund II LP.....	Wilmington.....	DE..	Distribution.....	06/20/2008.	09/11/2020.	324,351	.....	.....	.....	.....	.....0	.....	.....324,351	324,351	-	-	0	.....
	New York Life Investment Management Mezzanine Partners II, LP	New York.....	NY..	Distribution.....	10/31/2007.	04/27/2020.	50,884	656,307	-	-	-	656,307	-	715,264	54,891	-	(660,373)	(660,373)	-
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008.	12/17/2020.	1,279,477	.....	.....	.....	.....	.....0	.....	.....1,279,477	1,279,477	-	-	0	.....
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014.	07/10/2020.	(27,345)	.....	.....	.....	.....	.....0	.....	.....(27,345)	(27,345)	-	-	0	.....
	Peppertree Capital Fund IV, LP.....	Wilmington.....	OH.	Distribution.....	09/30/2013.	02/07/2020.	4,577,530	.....	.....	.....	.....	.....0	.....	.....4,577,530	4,577,530	-	-	0	.....
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE..	Distribution.....	11/28/2018.	08/03/2020.	45,920	.....	.....	.....	.....	.....0	.....	.....45,920	45,920	-	-	0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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	
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006.	12/16/2020.	23,873					0		23,873	12,404	(11,469)	-	(11,469)		
	Providence Equity Partners VIII L.P.....	Providence.....	RI..	Distribution.....	07/17/2019.	12/23/2020.	1,007,315					0		1,007,315	1,007,315	-	-	0		
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017.	12/23/2020.	84,794					0		84,794	84,794	-	-	0		
	Silver Lake Partners II, LP.....	Menlo Park.....	CA..	Distribution.....	07/28/2004.	01/16/2020.	67,278					0		67,278	67,278	-	-	0		
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013.	12/23/2020.	2,389,303					0		2,389,303	2,389,303	-	-	0		
	Silver Lake Partners V, L.P.....	Wilmington.....	DE..	Distribution.....	06/12/2018.	07/20/2020.	34,302					0		34,302	34,302	-	-	0		
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014.	12/30/2020.	210,164					0		210,164	210,164	-	-	0		
	Siris Partners IV, L.P.....	New York.....	NY..	Distribution.....	03/15/2019.	12/10/2020.	136,414					0		136,414	136,414	-	-	0		
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/31/2014.	11/06/2020.	11,221,677					0		11,221,677	11,221,677	-	-	0		
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH.	Distribution.....	11/30/2010.	08/11/2020.	136,250					0		136,250	136,250	-	-	0		
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA..	Distribution.....	01/31/2014.	11/30/2020.	401,894					0		401,894	401,894	-	-	0		
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/17/2015.	12/21/2020.	165,544					0		165,544	165,544	-	-	0		
	TA X, LP.....	Boston.....	MA.	Distribution.....	05/27/2004.	12/29/2020.	2,984	1,901	-	-	-	1,901	-	4,885	3,928	-	(957)	(957)	-	
	Tamarind Hill Fund, LLC.....	Ann Arbor.....	MI..	Distribution.....	06/29/2018.	12/28/2020.	244,052					0		244,052	244,052	-	-	0		
	Terra Firma Deutsche Annington L.P.....	St Peter Port.....	GGY	Distribution.....	05/24/2006.	12/29/2020.	110,568	(83,808)	-	-	-	(83,808)	6,540	31,828	31,828	-	-	0	106,294	
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014.	12/23/2020.	2,826,138					0		2,826,138	2,826,138	-	-	0		
	TPG Asia VII(A), L.P.....	Fort Worth.....	TX..	Distribution.....	07/26/2018.	08/17/2020.	643,981					0		643,981	643,981	-	-	0		
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	12/11/2020.	952,254					0		952,254	952,254	-	-	0		
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015.	12/29/2020.	3,599,456					0		3,599,456	3,599,456	-	-	0		
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	12/11/2020.	215,150					0		215,150	215,150	-	-	0		
	TPG VII Ensemble Co-Invest, L.P.....	Fort Worth.....	TX..	Distribution.....	09/18/2015.	10/20/2020.	1,169,949					0		1,169,949	1,169,949	-	-	0		
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010.	12/29/2020.	129,343					0		129,343	129,343	-	-	0		
	True North Fund V LLP, fka (IVF V).....	Port Louis, Mauritius.....	MUS	Distribution.....	03/18/2015.	11/03/2020.	1,033,071					0		1,033,071	1,033,071	-	-	0		
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	06/15/2017.	11/05/2020.	157,711					0		157,711	157,711	-	-	0		
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM	Distribution.....	06/01/2017.	10/02/2020.	517,073					0		517,073	517,073	-	-	0		
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE..	Distribution.....	02/29/2016.	12/21/2020.	2,864,597					0		2,864,597	2,864,597	-	-	0		
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Distribution.....	01/24/2019.	09/10/2020.	38,578					0		38,578	38,578	-	-	0		
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019.	12/24/2020.	1,456,556					0		1,456,556	1,456,556	-	-	0		
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/31/2020.	441,180					0		441,180	441,180	-	-	0		
	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.	Distribution.....	11/05/2013.	07/22/2020.	128,900					0		128,900	128,900	-	-	0		
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.	Distribution.....	07/18/2017.	12/03/2020.	4,190,747					0		4,190,747	4,190,747	-	-	0		
	ZMC III, L.P.....	New York.....	NY..	Distribution.....	01/03/2020.	10/02/2020.	5,368					0		5,368	5,368	-	-	0		
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							107,148,558	63,306,510	0	0	0	63,306,510	6,540	170,488,919	94,264,900	11,928	(76,235,946)	(76,224,018)	108,740	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																				
	Co-Investment Fund, LLC.....	Columbus.....	OH.	Distribution.....	02/28/2008.	01/10/2020.	29,032	239,347	-	-	-	239,347	-	268,379	26,031	-	(242,348)	(242,348)	-	
	Nationwide Mutual Capital LLC.....	Columbus.....	OH.	Distribution.....	07/31/2002.	12/31/2020.	109,550					0		109,550	109,550	-	-	0		
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004.	11/30/2020.	1,301,564					0		1,301,564	1,301,564	-	-	0		
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....							1,440,146	239,347	0	0	0	239,347	0	1,679,493	1,437,145	0	(242,348)	(242,348)	0	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
	1717 East 9th LLC.....	Cleveland.....	OH.	Fully Amortized.....	09/10/2013.	12/31/2020.	-	-	(1,250)	-	-	(1,250)	-	-	-	-	-	0	5,000	
	305 Broad SP LLC.....	Norfolk.....	VA..	Fully Amortized.....	09/15/2020.	12/31/2020.	-	-	(1,408,000)	-	-	(1,408,000)	-	-	-	-	-	0	-	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
		City	State					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						
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							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
E09.3	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Distribution.....	12/21/2018.	11/30/2020.	155,376	.....	.....	.....	.....	.....0	.....	.....155,376	155,376	-	-	0	.....
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL...	Distribution.....	08/01/2007.	12/14/2020.	13,065	(487,295)	-	-	-	(487,295)	-	(474,230)	23,496	-	497,726	497,726	-
	Caritas Center LLC.....	Richmond.....	VA...	Fully Amortized.....	04/09/2019.	12/31/2020.	-	-	(679)	-	-	(679)	-	-	-	-	-	0	-
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015.	10/27/2020.	73,448	.....	.....	.....	.....	.....0	.....	.....73,448	73,448	-	-	0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015.	10/23/2020.	108,247	.....	.....	.....	.....	.....0	.....	.....108,247	108,247	-	-	0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX...	Distribution.....	06/28/2004.	11/30/2020.	-	-	-	-	-	0	-	-	125	-	125	125	-
	Community Reinvestment Partners, LP.....	Palm Beach Gardens.....	FL...	Distribution.....	11/09/2004.	06/23/2020.	-	-	-	-	-	0	-	-	4,797	-	4,797	4,797	-
	CR Tenant LLC.....	Columbus.....	OH..	Fully Amortized.....	05/23/2014.	12/31/2020.	-	-	(2,693)	-	-	(2,693)	-	-	-	-	-	0	-
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE..	Distribution.....	09/24/2018.	12/18/2020.	1,611,517	.....	.....	.....	.....	.....0	.....	.....1,611,517	1,611,517	-	-	0	.....
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Distribution.....	06/23/2017.	11/17/2020.	2,294,660	.....	.....	.....	.....	.....0	.....	.....2,294,660	2,294,660	-	-	0	.....
	Dominion Arms SP LLC.....	Norfolk.....	VA...	Fully Amortized.....	12/12/2018.	12/31/2020.	-	-	82,809	-	-	82,809	-	82,980	82,980	-	-	0	-
	EC Bottleworks LLC.....	Wilmington.....	DE..	Fully Amortized.....	12/18/2019.	12/31/2020.	503,517	-	1	-	-	1	-	-	-	-	-	0	-
	Euclid Grand Apartment LLC.....	Cleveland.....	OH..	Fully Amortized.....	09/27/2018.	12/31/2020.	86,288	-	(2,825,363)	-	-	(2,825,363)	-	-	-	-	-	0	-
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Distribution.....	10/24/2016.	12/04/2020.	1,411,765	.....	.....	.....	.....	.....0	.....	.....1,411,765	1,411,765	-	-	0	.....
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA..	Distribution.....	08/15/2014.	10/27/2020.	149,752	.....	.....	.....	.....	.....0	.....	.....149,752	149,752	-	-	0	.....
	GEM Realty Fund VI, LP.....	Wilmington.....	DE..	Distribution.....	04/15/2016.	10/02/2020.	1,602,000	.....	.....	.....	.....	.....0	.....	.....1,602,000	1,602,000	-	-	0	.....
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	Distribution.....	08/09/2017.	11/30/2020.	248,421	.....	.....	.....	.....	.....0	.....	.....248,421	248,421	-	-	0	.....
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE..	Distribution.....	03/12/2019.	12/22/2020.	648,398	.....	.....	.....	.....	.....0	.....	.....648,398	648,398	-	-	0	.....
	Helios Infracore LLC.....	Washington.....	DC..	Distribution.....	12/22/2017.	02/27/2020.	522,440	.....	.....	.....	.....	.....0	.....	.....522,440	522,440	-	-	0	.....
	HSREP VII Co-Investment, L.P.....	New York.....	NY...	Distribution.....	05/02/2019.	12/22/2020.	1,645,333	.....	.....	.....	.....	.....0	.....	.....1,645,333	1,645,333	-	-	0	.....
	Hunt Commercial Realty Partners III LP (fka Capmark III).....	Horsham.....	PA..	Distribution.....	07/23/2007.	04/17/2020.	-	-	-	-	-	0	-	-	1,095	-	1,095	1,095	-
	Liberty Heights SP LLC.....	Norfolk.....	VA...	Fully Amortized.....	12/27/2018.	12/31/2020.	147,743	-	(233,075)	-	-	(233,075)	-	-	-	-	-	0	-
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Distribution.....	04/22/2019.	06/23/2020.	235,505	.....	.....	.....	.....	.....0	.....	.....235,505	235,505	-	-	0	.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE..	Distribution.....	03/27/2020.	12/22/2020.	957,064	.....	.....	.....	.....	.....0	.....	.....957,064	957,064	-	-	0	.....
	Mayberry Solar LLC.....	Mount Airy.....	NC..	Fully Amortized.....	08/15/2011.	12/31/2020.	-	-	(1,538)	-	-	(1,538)	-	-	-	-	-	0	-
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016.	11/02/2020.	384,410	.....	.....	.....	.....	.....0	.....	.....384,410	384,410	-	-	0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017.	11/02/2020.	122,971	.....	.....	.....	.....	.....0	.....	.....122,971	122,971	-	-	0	.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020.	12/21/2020.	36,407	.....	.....	.....	.....	.....0	.....	.....36,407	36,407	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017.	12/22/2020.	4,509,643	.....	.....	.....	.....	.....0	.....	.....4,509,643	4,509,643	-	-	0	.....
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016.	12/18/2020.	1,170,588	.....	.....	.....	.....	.....0	.....	.....1,170,588	1,170,588	-	-	0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY...	Distribution.....	09/01/2016.	10/26/2020.	2,732,233	.....	.....	.....	.....	.....0	.....	.....2,732,233	2,732,233	-	-	0	.....
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA..	Fully Amortized.....	05/27/2014.	12/31/2020.	-	-	(1,775)	-	-	(1,775)	-	-	-	-	-	0	-
	Rayette Apartments Leasing LP.....	Saint Paul.....	MN..	Distribution.....	07/16/2013.	12/31/2020.	300,614	-	-	-	-	0	-	300,614	300,614	-	-	0	435,401
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020.	12/31/2020.	172,599	.....	.....	.....	.....	.....0	.....	.....172,599	172,599	-	-	0	.....
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH..	Distribution.....	11/09/2007.	01/09/2020.	-	-	-	-	-	0	-	-	-	-	-	0	8,253
	Rockbridge Real Estate Fund III LLC.....	Columbus.....	OH..	Distribution.....	06/12/2006.	12/22/2020.	-	-	-	-	-	0	-	-	1,460,773	-	1,460,773	1,460,773	-
	Stonehenge Investor III LLC.....	Winston-Salem.....	NC..	Distribution.....	08/11/2014.	12/31/2020.	-	-	-	-	-	0	-	-	-	-	-	0	16,126
	Stonehenge REV II LLC.....	Columbus.....	OH..	Distribution.....	04/26/2016.	01/21/2020.	118,626	.....	.....	.....	.....	.....0	.....	.....118,626	118,626	-	-	0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015.	10/23/2020.	445,424	.....	.....	.....	.....	.....0	.....	.....445,424	445,424	-	-	0	.....
	VA State TC Fund I LLC.....	St Louis.....	MO..	Fully Amortized.....	11/09/2018.	12/31/2020.	-	-	(343)	-	-	(343)	-	-	-	-	-	0	-
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	04/15/2016.	12/04/2020.	3,367,748	.....	.....	.....	.....	.....0	.....	.....3,367,748	3,367,748	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017.	11/30/2020.	247,308	.....	.....	.....	.....	.....0	.....	.....247,308	247,308	-	-	0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change 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
	WFL II LLC.....	Winston Salem.....	NC..	Fully Amortized.....	04/30/2013.	12/31/2020.	1,550	-	(1,550)	-	-	(1,550)	-	-	-	-	-	0	-
	Yankee Brothers LLC.....	Columbus.....	OH.	Fully Amortized.....	08/22/2013.	12/31/2020.	1,100	-	(1,100)	-	-	(1,100)	-	-	-	-	-	0	-
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								26,025,760	(487,295)	(4,394,556)	0	(4,881,851)	0	24,881,247	...26,845,763	0	1,964,516	1,964,516	464,780
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH.	Distribution.....	02/08/2008.	12/31/2020.	48,977,157	0	0	0	0	0	0	48,977,157	...48,977,157	0	0	0	0
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....								48,977,157	0	0	0	0	0	48,977,157	...48,977,157	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
E09.4	Alyeska Fund L.P.....	Toronto.....	CAN	Distribution.....	05/01/2019.	08/18/2020.	16,522,423	(1,656,721)	-	-	-	(1,656,721)	-	14,865,702	...17,109,820	-	2,244,118	2,244,118	-
	Citadel Wellington LLC.....	Chicago.....	IL...	Distribution.....	04/01/2019.	01/28/2020.	3,497,109	0	0	0	0	0	0	3,497,109	...3,497,109	-	-	0	0
	D.E. Shaw Oculus Fund, LLC.....	New York.....	NY..	Distribution.....	02/01/2019.	01/13/2020.	2,221,001	0	0	0	0	0	0	2,221,001	...2,221,001	-	-	0	0
	Horizon Portfolio L.P.....	Wilmington.....	DE..	Distribution.....	04/01/2014.	01/31/2020.	-	(4,394,393)	-	-	-	(4,394,393)	-	(4,394,393)	95,025	-	4,489,418	4,489,418	-
	Millennium USA LP.....	New York.....	NY..	Distribution.....	02/01/2019.	01/30/2020.	2,724,690	0	0	0	0	0	0	2,724,690	...2,724,690	-	-	0	0
	PIMCO Absolute Return Strategy V Offshore Fund Ltd.....	Grand Cayman.....	CYM	Distribution.....	01/01/2019.	07/13/2020.	16,352,694	(2,314,390)	-	-	-	(2,314,390)	-	14,038,304	...13,059,224	-	(979,080)	(979,080)	-
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014.	12/29/2020.	2,346,811	0	0	0	0	0	0	2,346,811	...2,346,811	-	-	0	0
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank.....	NJ..	Distribution.....	05/31/2005.	06/16/2020.	183,276	0	0	0	0	0	0	183,276	...183,276	-	-	0	0
	Riverview Multi Series Fund LLC - Class Event.....	Redbank.....	NJ..	Distribution.....	06/26/2007.	12/31/2020.	-	97,764	-	-	-	97,764	-	97,764	-	-	(97,764)	(97,764)	-
	Vista Foundation III, L.P.....	Dover.....	DE..	Distribution.....	05/12/2016.	12/30/2020.	1,711,932	0	0	0	0	0	0	1,711,932	...1,711,932	-	-	0	0
	XPI Holding I Limited.....	New York.....	NY..	Distribution.....	04/01/2019.	02/06/2020.	67,359	35,354	-	-	-	35,354	-	102,713	58,931	-	(43,782)	(43,782)	-
	ZP Energy Fund, LP.....	New York.....	NY..	Distribution.....	04/01/2019.	07/21/2020.	12,595,296	(2,595,296)	-	-	-	(2,595,296)	-	10,000,000	...9,075,086	-	(924,914)	(924,914)	-
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								58,222,591	..(10,827,682)	0	0	(10,827,682)	0	47,394,909	...52,082,905	0	4,687,996	4,687,996	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington.....	DE..	Distribution.....	10/01/2015.	01/03/2020.	26,130	6,937,220	-	-	-	6,937,220	-	6,963,350	17,192	-	(6,946,158)	(6,946,158)	-
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....								26,130	6,937,220	0	0	6,937,220	0	6,963,350	17,192	0	(6,946,158)	(6,946,158)	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH.	Distribution.....	02/04/2002.	10/09/2020.	527,345	-	-	518,518	-	(518,518)	-	8,827	8,827	-	-	0	-
3199999. Total - Non-Collateral Loans - Unaffiliated.....								527,345	0	0	518,518	0	(518,518)	0	8,827	8,827	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA..	Fully Amortized.....	02/14/2007.	12/31/2020.	-	-	(6,200)	-	-	(6,200)	-	-	-	-	-	0	-
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	0	0	0	(6,200)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Twain GA LIHTC Master Fund I LLC.....	St Louis.....	MO.	Fully Amortized.....	12/26/2019.	12/31/2020.	702,680	-	(704,200)	-	-	(704,200)	-	-	-	-	-	0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....								702,680	0	(704,200)	0	(704,200)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated.....								265,090,783	51,991,533	(5,104,956)	518,518	0	46,368,059	6,540	315,237,751	...249,096,871	51,885	(66,192,764)	(66,140,879)
4999999. Subtotal - Affiliated.....								80,443,433	7,176,567	0	0	0	0	87,620,000	80,431,494	0	(7,188,506)	(7,188,506)	0
5099999. Totals.....								345,534,216	59,168,100	(5,104,956)	518,518	0	53,544,626	6,540	402,857,751	...329,528,365	51,885	(73,381,270)	(73,329,385)

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
CUSIP Identification			Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
57582N	H8	1	Massachusetts St GO Ref Ser C.....	SD..			1.B FE.....	12,469,780	110.176	11,959,605	10,855,000	11,107,651		(124,238)			5.500	4.221	JD.....	49,752	597,025	01/24/2007.	12/01/2022.					
57582N	J2	2	Massachusetts St GO Ref Ser C.....	SD..			1.B FE.....	11,613,000	120.525	12,052,500	10,000,000	10,477,587		(110,202)			5.500	4.165	JD.....	45,833	550,000	12/04/2007.	12/01/2024.					
57582N	XM	2	Massachusetts St GO Ref Ser B.....	SD..			1.B FE.....	6,557,280	131.170	7,870,200	6,000,000	6,240,081		(30,650)			5.250	4.540	FA.....	131,250	315,000	06/15/2007.	08/01/2027.					
57582P	AB	6	Massachusetts St GO Ref Ser B.....	SD..			1.B FE.....	5,485,100	103.354	5,167,700	5,000,000	5,030,992		(45,289)			5.250	4.290	MS.....	87,500	262,500	03/28/2008.	09/01/2021.					
605581	NF	0	Mississippi St GO TxbI Ref Ser A.....			1	1.C FE.....	10,000,000	101.161	10,116,100	10,000,000	10,000,000					1.482	1.482	MN.....	24,700	34,992	07/24/2020.	11/01/2030.					
605581	NG	8	Mississippi St GO TxbI Ser A.....			1	1.C FE.....	10,000,000	101.683	10,168,300	10,000,000	10,000,000					1.632	1.632	MN.....	27,200	38,533	07/24/2020.	11/01/2031.					
605581	NH	6	Mississippi St GO TxbI Ser A.....			1	1.C FE.....	8,750,000	101.879	8,914,413	8,750,000	8,750,000					1.732	1.732	MN.....	25,258	35,783	07/24/2020.	11/01/2032.					
605581	NJ	2	Mississippi St GO TxbI Ser A.....			1	1.C FE.....	3,000,000	101.573	3,047,190	3,000,000	3,000,000					1.782	1.782	MN.....	8,910	12,623	07/24/2020.	11/01/2033.					
70914P	E7	3	Pennsylvania St GO Second Ser.....			2	1.D FE.....	44,520,800	116.443	46,577,200	40,000,000	42,708,708		(434,453)			4.000	2.710	MS.....	471,111	1,600,000	08/09/2016.	09/15/2031.					
70914P	E8	1	Pennsylvania St GO Second Ser.....			2	1.D FE.....	17,424,328	115.968	18,154,790	15,655,000	16,715,121		(170,034)			4.000	2.710	MS.....	184,381	626,200	08/10/2016.	09/15/2032.					
882724	QM	2	Texas St GO TxbI-Ref-State of Tx Hwy Imp.....			2	1.A FE.....	2,925,000	110.102	3,220,484	2,925,000	2,925,000					2.884	2.335	AO.....	21,089	54,383	06/29/2020.	04/01/2033.					
917542	QR	6	Utah St GO Bld Amer Bd Ser D.....			1	1.A FE.....	3,160,000	108.101	3,415,992	3,160,000	3,160,000					4.554	4.554	JJ.....	71,953	143,906	02/18/2013.	07/01/2024.					
93974A	4V	3	Washington St GO Cap Apprec Ser C.....	@.....			1.B FE.....	860,460	99.075	1,981,500	2,000,000	1,781,284		83,350				4.850	N/A.....				10/20/2005.	06/01/2023.				
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							136,765,748	XXX	142,645,974	127,345,000	131,896,424	0	(831,516)	0	0	XXX	XXX	XXX	1,148,937	4,270,945	XXX	XXX					
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							136,765,748	XXX	142,645,974	127,345,000	131,896,424	0	(831,516)	0	0	XXX	XXX	XXX	1,148,937	4,270,945	XXX	XXX					
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																												
033161	UC	2	Anchorage AK GO Ref Schs Ser B.....				1.B FE.....	1,028,708	103.183	1,031,830	1,000,000	1,005,869		(8,590)			5.000	4.092	MS.....	16,667	50,000	03/28/2018.	09/01/2021.					
114889	VE	5	Broward Cnty FL GO Ref Ser B.....			2	1.A FE.....	668,572	100.351	637,229	635,000	635,000		(3,259)			5.000	4.470	JJ.....	15,875	31,750	08/08/2007.	01/01/2022.					
114889	VF	2	Broward Cnty FL GO Ref Ser B.....			2	1.A FE.....	15,843,625	100.350	15,052,500	15,000,000	15,000,000		(81,360)			5.000	4.440	JJ.....	375,000	750,000	08/09/2007.	01/01/2023.					
114889	VG	0	Broward Cnty FL GO Ref Ser B.....			2	1.A FE.....	21,830,624	100.346	20,445,498	20,375,000	20,375,000		(138,405)			5.000	4.299	JJ.....	509,375	1,018,750	08/09/2007.	01/01/2024.					
164231	KQ	4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd.....			1	1.B FE.....	3,000,000	122.476	3,674,280	3,000,000	3,000,000					5.870	5.870	FA.....	73,375	176,100	06/19/2009.	08/01/2028.					
167501	2P	9	Chicago Ill Brd Ed Sch Ref GO Ser A.....				3.C FE.....	5,928,873	108.038	5,715,210	5,290,000	5,440,240		(47,295)			5.500	4.450	JD.....	24,246	290,950	08/07/2007.	12/01/2023.					
167505	DC	7	Chicago Ill Brd Ed Sch Ref GO Ser A.....				3.B FE.....	14,936,523	106.955	14,866,745	13,900,000	14,151,349		(78,925)			5.250	4.580	JD.....	60,813	729,750	02/20/2008.	12/01/2023.					
167505	ED	4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA.....				1.F FE.....	10,813,600	108.856	10,885,600	10,000,000	10,197,226		(62,002)			5.250	4.520	JD.....	43,750	525,000	03/11/2008.	12/01/2023.					
167560	MQ	1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica.....				1.C FE.....	5,529,000	108.483	5,424,150	5,000,000	5,083,788		(41,283)			5.000	4.081	JD.....	20,833	250,000	02/15/2007.	12/01/2022.					
180848	FS	7	Clark Cnty NV GO Bld Amer Bd Ser A.....			1	1.B FE.....	5,269,150	152.722	7,636,100	5,000,000	5,215,216		(6,571)			6.754	6.343	JJ.....	168,850	337,700	01/26/2010.	07/01/2038.					
186343	YS	2	Cleveland OH GO Ref Var Purp Ser C.....				1.E FE.....	2,295,632	119.121	2,430,068	2,040,000	2,113,548		(17,162)			5.250	4.230	MN.....	13,685	107,100	04/05/2007.	11/15/2024.					
186343	YV	5	Cleveland OH GO Ref Var Purp Ser C.....				1.E FE.....	3,059,262	126.768	3,422,736	2,700,000	2,856,097		(19,192)			5.250	4.270	MN.....	18,113	141,750	04/05/2007.	11/15/2027.					
196686	AR	0	Colorado Springs CO GO Sch Dist No 11 Se.....				1.C FE.....	4,470,452	104.632	4,132,964	3,950,000	3,993,890		(46,249)			5.250	4.000	JD.....	17,281	207,375	01/29/2008.	12/01/2021.					
207515	GF	8	Conneaut PA SD GO Ser B.....				1.F FE.....	3,803,205	106.457	3,725,995	3,500,000	3,546,961		(24,199)			5.000	4.230	MN.....	29,167	175,000	04/12/2007.	11/01/2022.					
207515	GG	6	Conneaut PA SD GO Ser B.....				1.F FE.....	5,277,536	115.676	5,598,718	4,840,000	4,965,275		(29,537)			5.000	4.260	MN.....	40,333	242,000	04/12/2007.	11/01/2024.					
207515	GH	4	Conneaut PA SD GO Ser B.....				1.F FE.....	6,675,535	123.482	7,532,402	6,100,000	6,324,382		(33,251)			5.000	4.280	MN.....	50,833	305,000	04/12/2007.	11/01/2026.					
213185	KL	4	Cook Cnty IL GO Ref - Ser A.....			1	1.E FE.....	3,300,550	119.030	3,273,325	2,750,000	3,155,270		(34,358)			5.000	3.243	MN.....	17,569	137,500	06/15/2016.	11/15/2030.					
213185	KM	2	Cook Cnty IL GO Ref - Ser A.....			1	1.E FE.....	2,985,600	118.634	2,965,850	2,500,000	2,868,730		(27,692)			5.000	3.368	MN.....	15,972	125,000	06/15/2016.	11/15/2031.					
265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref.....	@.....			1.A FE.....	2,570,236	99.982	2,644,524	2,645,000	2,630,148		59,913				0.398	N/A.....				06/29/2020.	02/15/2021.				
295173	KT	4	Erie Cnty PA GO Ser A.....				1.C FE.....	2,030,509	113.593	2,237,782	1,970,000	2,021,448		(9,061)			5.500	0.503	MS.....	36,117	54,175	06/29/2020.	09/01/2023.					
303820	4M	3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer.....			1	1.A FE.....	2,999,850	127.535	3,826,050	3,000,000	2,999,917		10			5.100	5.100	AO.....	38,250	153,000	02/18/2013.	10/01/2027.					
360064	PV	5	Fulton Cnty GA Sch Dist GO Ref.....				1.B FE.....	2,295,730	100.000	2,015,000	2,015,000	2,015,000		(26,377)			5.500	4.150	JJ.....	55,413	110,825	05/15/2007.	01/01/2021.					
38134L	BQ	4	Golden West Sch Fng Auth CA GO Ref Bever.....				1.B FE.....	7,845,688	108.039	7,476,299	6,920,000	7,049,323		(77,566)			5.250	4.020	FA.....	151,375	363,300	02/14/2008.	08/01/2022.					
512804	RA	5	Lakota OH Loc Sch Dist GO Ref Ser A.....				1.B FE.....	3,509,258	109.680	3,454,920	3,150,000	3,204,427		(26,733)			5.250	4.300	JD.....	13,781	165,375	10/24/2005.	12/01/2022.					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification			Description	3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
592112	DR	4	Met Govt Nashville & D Cnty GO Bld Amer.....	.....	..	.....1	1.C FE.....	7,500,000	134.833	10,112,475	7,500,000	7,500,000	.....	.....	.....	.....	5.707	5.707	JJ.....	214,013	428,025	06/04/2010.	07/01/2034.		
659154	2T	4	North East ISD TX GO Ref.....	.....	..	.....	1.A FE.....	2,250,800	110.307	2,206,140	2,000,000	2,043,071	.....	(19,396)	.....	.....	5.250	4.160	FA.....	43,750	105,000	03/29/2007.	02/01/2023.		
659154	2W	7	North East ISD TX GO Ref.....	SD..	..	.....	1.A FE.....	10,303,380	124.514	11,206,260	9,000,000	9,456,018	.....	(79,114)	.....	.....	5.250	4.134	FA.....	196,875	472,500	11/20/2007.	02/01/2026.		
659154	3E	6	North East ISD TX GO Ref.....	SD..	..	.....	1.A FE.....	4,362,231	150.750	5,788,800	3,840,000	4,169,056	.....	(18,338)	.....	.....	5.250	4.381	FA.....	84,000	201,600	08/13/2007.	02/01/2034.		
669096	MX	4	Norwalk La Mirada CA USD GO Cap Apprec B.....	@	..	.....	1.E FE.....	2,160,935	95.051	2,756,479	2,900,000	2,214,365	.....	53,430	.....	.....	.....	1.230	N/A.....	.....	.....	06/29/2020.	08/01/2026.		
681712	PP	4	Omaha NE GO Ref Omaha Conv Ctr Arena.....	SD..	..	.....	1.C FE.....	6,837,662	121.095	6,878,196	5,680,000	6,096,927	.....	(89,975)	.....	.....	5.250	3.380	AO.....	74,550	298,200	07/30/2014.	04/01/2025.		
681712	PQ	2	Omaha NE GO Ref Omaha Conv Ctr Arena.....	.....	..	.....	1.C FE.....	3,924,743	125.794	4,402,790	3,500,000	3,701,847	.....	(33,966)	.....	.....	5.250	4.020	AO.....	45,938	183,750	07/30/2014.	04/01/2026.		
681712	PR	0	Omaha NE GO Ref Omaha Conv Ctr Arena.....	.....	..	.....	1.C FE.....	11,291,193	129.731	13,271,481	10,230,000	10,786,181	.....	(76,352)	.....	.....	5.250	4.250	AO.....	134,269	537,075	07/30/2014.	04/01/2027.		
742327	CD	9	Princeton OH City Sch Dist GO Ref Sch Im.....	SD..	..	.....	2.B FE.....	10,689,400	134.676	13,467,600	10,000,000	10,391,666	.....	(30,320)	.....	.....	5.250	4.750	JD.....	43,750	525,000	03/11/2008.	12/01/2030.		
752147	EF	1	Rancho Santiago CA GO Cmnty College Dist.....	.....	..	.....	1.C FE.....	2,253,540	108.464	2,169,280	2,000,000	2,033,371	.....	(19,032)	.....	.....	5.250	4.200	MS.....	35,000	105,000	08/04/2005.	09/01/2022.		
758449	SF	0	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....	.....	..	.....	1.D FE.....	2,620,000	105.785	2,771,567	2,620,000	2,620,000	.....	.....	.....	.....	2.497	2.497	JD.....	5,452	49,793	02/05/2020.	06/01/2034.		
797355	WJ	9	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..	..	.....	1.C FE.....	5,769,600	123.628	6,181,400	5,000,000	5,255,641	.....	(50,547)	.....	.....	5.500	4.240	JJ.....	137,500	275,000	02/04/2008.	07/01/2025.		
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..	..	.....	1.C FE.....	11,221,600	128.327	12,832,700	10,000,000	10,467,584	.....	(73,318)	.....	.....	5.500	4.530	JJ.....	275,000	550,000	08/09/2007.	07/01/2026.		
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..	..	.....	1.C FE.....	5,463,650	134.777	6,738,850	5,000,000	5,218,208	.....	(23,912)	.....	.....	5.250	4.556	JJ.....	131,250	262,500	08/10/2007.	07/01/2028.		
797355	ZF	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..	..	.....	1.C FE.....	10,218,305	134.777	12,803,815	9,500,000	9,841,631	.....	(37,289)	.....	.....	5.250	4.676	JJ.....	249,375	498,750	02/27/2008.	07/01/2028.		
832432	AR	9	Smithsonian Institution GO.....	.....	..	.....	1.A FE.....	3,500,000	103.535	3,623,715	3,500,000	3,500,000	.....	.....	.....	.....	2.017	2.017	MS.....	23,532	14,315	06/11/2020.	09/01/2032.		
832432	AS	7	Smithsonian Institution GO.....	.....	..	.....	1.A FE.....	4,500,000	103.658	4,664,615	4,500,000	4,500,000	.....	.....	.....	.....	2.067	2.067	MS.....	31,005	18,861	06/11/2020.	09/01/2033.		
832432	AT	5	Smithsonian Institution GO.....	.....	..	.....	1.A FE.....	3,500,000	103.780	3,632,311	3,500,000	3,500,000	.....	.....	.....	.....	2.117	2.117	MS.....	24,698	14,975	06/11/2020.	09/01/2034.		
85022K	DX	5	Springboro OH Cmnty SD City GO Ref.....	.....	..	.....	1.D FE.....	3,964,993	118.437	4,091,998	3,455,000	3,601,030	.....	(33,774)	.....	.....	5.250	4.071	JD.....	15,116	181,388	03/19/2007.	12/01/2024.		
85022K	DY	3	Springboro OH Cmnty SD City GO Ref.....	.....	..	.....	1.D FE.....	4,578,405	122.900	4,885,275	3,975,000	4,180,043	.....	(36,986)	.....	.....	5.250	4.081	JD.....	17,391	208,688	03/19/2007.	12/01/2025.		
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								254,878,155	XXX	274,591,522	234,980,000	240,924,743	0	(1,348,033)	0	0	XXX	XXX	XXX	3,589,137	11,377,820	XXX	XXX	
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								254,878,155	XXX	274,591,522	234,980,000	240,924,743	0	(1,348,033)	0	0	XXX	XXX	XXX	3,589,137	11,377,820	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A.....	.....	..	.....2	1.B FE.....	1,920,378	123.499	2,056,258	1,665,000	1,822,590	.....	(25,085)	.....	.....	5.000	3.161	MS.....	27,750	83,250	11/16/2016.	09/01/2033.		
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A.....	.....	..	.....2	1.B FE.....	1,912,852	123.308	2,053,078	1,665,000	1,818,085	.....	(24,327)	.....	.....	5.000	3.211	MS.....	27,750	83,250	11/16/2016.	09/01/2034.		
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....	.....	..	.....2	1.B FE.....	2,856,375	122.794	3,069,850	2,500,000	2,720,394	.....	(34,941)	.....	.....	5.000	3.281	MS.....	41,667	125,000	11/16/2016.	09/01/2036.		
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B.....	.....	..	.....1	1.C FE.....	1,340,000	147.401	1,975,173	1,340,000	1,340,000	.....	.....	.....	.....	6.304	6.304	JJ.....	42,237	84,474	03/31/2010.	07/01/2039.		
04780M	PF	0	Atlanta GA Arprt Rev Ref AMT Ser B.....	.....	..	.....2	1.D FE.....	8,105,828	100.000	8,080,000	8,080,000	8,080,000	.....	(4,633)	.....	.....	5.000	4.941	JJ.....	202,000	404,000	07/30/2014.	01/01/2026.		
047870	MW	7	Atlanta GA Wtr & Wstwtr Rev Ref.....	.....	..	.....2	1.D FE.....	2,356,860	119.623	2,392,460	2,000,000	2,165,557	.....	(35,369)	.....	.....	5.000	2.950	MN.....	16,667	100,000	02/26/2015.	11/01/2028.		
047870	MX	5	Atlanta GA Wtr & Wstwtr Rev Ref.....	.....	..	.....2	1.D FE.....	5,863,450	119.471	5,973,550	5,000,000	5,401,222	.....	(85,578)	.....	.....	5.000	3.010	MN.....	41,667	250,000	02/26/2015.	11/01/2029.		
047870	MY	3	Atlanta GA Wtr & Wstwtr Rev Ref.....	.....	..	.....2	1.D FE.....	1,750,470	119.387	1,790,805	1,500,000	1,616,574	.....	(24,825)	.....	.....	5.000	3.070	MN.....	12,500	75,000	02/26/2015.	11/01/2030.		
08527N	GW	0	Bernalillo Cnty NM Rev Gross Tax Rcpts.....	.....	..	.....	1.B FE.....	2,091,940	103.780	2,075,600	2,000,000	2,015,168	.....	(19,636)	.....	.....	5.250	4.207	AO.....	26,250	105,000	10/27/2016.	10/01/2021.		
091096	KU	0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser.....	.....	..	.....2	1.C FE.....	3,557,086	115.910	3,639,574	3,140,000	3,397,155	.....	(39,226)	.....	.....	4.000	2.521	JJ.....	62,800	125,600	08/24/2016.	01/01/2034.		
091096	LM	7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser.....	.....	..	.....2	1.D FE.....	12,979,443	115.910	13,439,765	11,595,000	12,450,879	.....	(129,909)	.....	.....	4.000	2.661	JJ.....	231,900	463,800	08/24/2016.	01/01/2034.		
091096	NL	7	Birmingham AL Wtrwks Brd Rev TxbI-Ref-Sr.....	.....	..	.....2	1.C FE.....	5,000,000	109.896	5,494,800	5,000,000	5,000,000	.....	.....	.....	.....	2.901	2.901	JJ.....	72,525	86,627	11/06/2019.	01/01/2031.		
091096	NN	3	Birmingham AL Wtrwks Brd Rev TxbI-Ref-Sr.....	.....	..	.....2	1.C FE.....	3,325,000	109.910	3,654,508	3,325,000	3,325,000	.....	.....	.....	.....	3.091	2.318	JJ.....	51,388	51,388	06/29/2020.	01/01/2033.		
114894	WC	8	Broward Cnty FL Arprt Sys Rev Amt-Ser A.....	.....	..	.....2	1.F FE.....	4,525,680	116.732	4,669,280	4,000,000	4,274,548	.....	(52,491)	.....	.....	5.000	3.421	AO.....	50,000	200,000	10/30/2015.	10/01/2031.		
114894	WE	4	Broward Cnty FL Arprt Sys Rev Amt-Ser A.....	.....	..	.....2	1.F FE.....	2,241,480	115.983	2,319,660	2,000,000	2,126,462	.....	(24,095)	.....	.....	5.000	3.541	AO.....	25,000	100,000	10/30/2015.	10/01/2033.		
130685	CF	5	California St Pub Wks Brd Rev Ref Regent.....	.....	..	.....	1.A FE.....	9,654,300	102.100	9,289,000	9,000,000	9,027,018	.....	(63,263)	.....	.....	5.250	4.510	JD.....	39,375	472,500	04/08/2008.	06/01/2021.		
130685	DN	7	California St Pub Wks Brd Rev Ref Regent.....	.....	..	.....	1.A FE.....	10,441,817	103.381	9,624,771	9,310,000	9,377,964	.....	(99,447)	.....	.....	5.250	4.121	MS.....	162,925	488,775	04/05/2007.	09/01/2021.		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	o	r	NAIC		Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description			Code	CHAR	g	Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	(Increase)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.			Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
167562	NV	5	Chicago IL Midway Arprt Rev AMT Ref 2nd L.....	.....	.....	2	1.G FE.....	8,405,512	110.007	8,558,545	7,780,000	8,033,439	.....	.....(78,254)	.....	.....	.....5.000	3.840	JJ.....	194,500	389,000	11/05/2015.	01/01/2032.
167593	A2	8	Chicago IL O'Hare Int Arprt Rev Ref-Gen-S.....	.....	.....	2	1.F FE.....	1,462,238	121.162	1,514,525	1,250,000	1,390,693	.....	.....(21,146)	.....	.....	.....5.000	2.940	JJ.....	31,250	62,500	06/21/2017.	01/01/2033.
167593	A3	6	Chicago IL O'Hare Int Arprt Rev Ref-Gen-S.....	.....	.....	2	1.F FE.....	1,741,185	120.831	1,812,465	1,500,000	1,660,138	.....	.....(23,983)	.....	.....	.....5.000	3.040	JJ.....	37,500	75,000	06/21/2017.	01/01/2034.
167593	E9	9	Chicago IL O'Hare Int Arprt Rev Amt-Gen-S.....	.....	.....	2	1.F FE.....	1,714,545	119.255	1,788,825	1,500,000	1,642,904	.....	.....(21,251)	.....	.....	.....5.000	3.240	JJ.....	37,500	75,000	06/21/2017.	01/01/2033.
167593	F2	3	Chicago IL O'Hare Int Arprt Rev Amt-Gen-S.....	.....	.....	2	1.F FE.....	1,706,655	118.930	1,783,950	1,500,000	1,637,780	.....	.....(20,446)	.....	.....	.....5.000	3.300	JJ.....	37,500	75,000	06/21/2017.	01/01/2034.
167593	F3	1	Chicago IL O'Hare Int Arprt Rev Amt-Gen-S.....	.....	.....	2	1.F FE.....	1,700,100	118.803	1,782,045	1,500,000	1,633,515	.....	.....(19,778)	.....	.....	.....5.000	3.350	JJ.....	37,500	75,000	06/21/2017.	01/01/2035.
167593	QH	8	Chicago IL O'Hare Int Arprt Rev Ref-AMT-A.....	.....	.....	2	1.F FE.....	5,618,550	116.032	5,801,600	5,000,000	5,294,774	.....	.....(67,671)	.....	.....	.....5.000	3.411	JJ.....	125,000	250,000	11/12/2015.	01/01/2027.
167593	WL	2	Chicago IL O'Hare Int Arprt Rev Sr Lien S.....	.....	.....	2	1.F FE.....	1,094,692	122.263	1,222,630	1,000,000	1,068,342	.....	.....(9,908)	.....	.....	.....5.250	3.959	JJ.....	26,250	52,500	03/28/2018.	01/01/2034.
16772P	CQ	7	Chicago IL Transit Auth Rev Txbl-Ref-Ser.....	.....	.....	1	1.C FE.....	3,750,000	106.244	3,984,150	3,750,000	3,750,000	.....	.....	.....	.....	.....3.052	3.052	JD.....	9,538	27,977	08/28/2020.	12/01/2029.
18085P	MT	8	Clark Cnty NV Airport Rev Bld Amer Bd Se.....	.....	.....	1	1.E FE.....	17,250,000	165.794	28,599,465	17,250,000	17,250,000	.....	.....	.....	.....	.....6.820	6.820	JJ.....	588,225	1,176,450	02/10/2010.	07/01/2045.
20774L	TV	1	Connecticut St HI & Ed Fac Rev Auth Loom.....	.....	.....	1	1.E FE.....	1,867,206	102.386	1,714,966	1,675,000	1,683,274	.....	.....(16,037)	.....	.....	.....5.250	4.241	JJ.....	43,969	87,938	10/19/2005.	07/01/2021.
20774L	7X	7	Connecticut St HI & Ed Fac Rev Auth Loom.....	.....	.....	1	1.E FE.....	2,046,013	111.421	2,039,004	1,830,000	1,871,186	.....	.....(15,289)	.....	.....	.....5.250	4.291	JJ.....	48,038	96,075	10/19/2005.	07/01/2023.
20774L	7Y	5	Connecticut St HI & Ed Fac Rev Auth Loom.....	.....	.....	1	1.E FE.....	2,158,338	115.524	2,229,613	1,930,000	1,987,665	.....	.....(14,952)	.....	.....	.....5.250	4.321	JJ.....	50,663	101,325	10/19/2005.	07/01/2024.
20774L	8A	6	Connecticut St HI & Ed Fac Rev Auth Loom.....	.....	.....	1	1.E FE.....	1,229,217	123.163	1,354,793	1,100,000	1,146,277	.....	.....(7,292)	.....	.....	.....5.250	4.381	JJ.....	28,875	57,750	10/19/2005.	07/01/2026.
235036	6W	5	Dallas-Ft Worth Intl Arprt Rev Txbl Ref S.....	.....	.....	1	1.E FE.....	10,000,000	103.760	10,376,000	10,000,000	10,000,000	.....	.....	.....	.....	.....2.696	2.696	MN.....	44,933	59,162	07/31/2020.	11/01/2034.
235241	FA	9	Dallas TX Area Rapid Tr Rev Sr Lien.....	.....	.....	1	1.C FE.....	19,556,933	144.654	24,771,998	17,125,000	18,560,503	.....	.....(101,361)	.....	.....	.....5.250	4.281	JD.....	74,922	899,063	05/21/2010.	12/01/2031.
235241	FC	5	Dallas TX Area Rapid Tr Rev Ref Sr Lien.....	.....	.....	1	1.C FE.....	5,788,446	147.070	7,581,459	5,155,000	5,562,881	.....	.....(25,592)	.....	.....	.....5.250	4.390	JD.....	22,553	270,638	02/24/2010.	12/01/2032.
235241	VS	2	Dallas TX Area Rapid Tr Rev Txbl Ref.....	.....	.....	1	1.C FE.....	5,000,000	103.442	5,172,100	5,000,000	5,000,000	.....	.....	.....	.....	.....2.478	2.478	JD.....	14,799	.....	10/30/2020.	12/01/2034.
246579	ER	3	Delaware Valley PA FinAuth Rev Regl Loc.....	.....	.....	1	1.E FE.....	16,344,367	130.536	18,144,504	13,900,000	15,026,048	.....	.....(123,609)	.....	.....	.....5.500	4.239	FA.....	318,542	764,500	12/11/2007.	08/01/2028.
251237	C3	5	Detroit MI Sewer Disp Rev Ref Sr Lien Se.....	.....	.....	1	1.E FE.....	5,420,277	112.082	5,419,165	4,835,000	4,951,986	.....	.....(43,480)	.....	.....	.....5.250	4.220	JJ.....	126,919	253,838	01/30/2007.	07/01/2023.
3133EJ	A9	0	Federal Farm Credit Bk Nt.....	.....	.....	1	1.A FE.....	11,686,755	121.587	13,070,635	10,750,000	11,573,263	.....	.....(73,819)	.....	.....	.....3.470	2.574	MS.....	104,654	373,025	06/12/2019.	09/20/2030.
39081H	AL	6	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....	.....	.....	2	1.F FE.....	5,663,700	122.307	6,115,530	5,000,000	5,461,009	.....	.....(75,608)	.....	.....	.....5.000	3.161	JJ.....	125,000	250,000	03/28/2018.	07/01/2030.
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....	.....	.....	2	1.F FE.....	11,964,008	121.887	12,639,682	10,370,000	11,344,858	.....	.....(160,067)	.....	.....	.....5.000	3.126	JJ.....	259,250	518,500	03/28/2018.	07/01/2031.
39081H	CQ	3	Great Lakes MI Wtr Auth Swr Txbl Ref Ser.....	.....	.....	1	1.E FE.....	3,000,000	104.327	3,129,810	3,000,000	3,000,000	.....	.....	.....	.....	.....2.365	2.365	JJ.....	38,431	.....	06/05/2020.	07/01/2032.
407287	MG	3	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....	.....	.....	2	1.E FE.....	4,789,580	116.618	4,956,265	4,250,000	4,578,896	.....	.....(50,868)	.....	.....	.....4.000	2.581	JD.....	14,167	170,000	08/04/2016.	12/01/2032.
432275	AN	5	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....	.....	2	1.G FE.....	8,953,660	108.881	9,597,860	8,815,000	8,889,073	.....	.....(13,708)	.....	.....	.....4.751	4.552	AO.....	104,700	418,801	10/01/2015.	10/01/2030.
442349	ES	1	Houston TX Arprt Sys Rev Txbl Ref Ser C.....	.....	.....	1	1.F FE.....	1,992,000	101.069	2,013,294	1,992,000	1,992,000	.....	.....	.....	.....	.....2.285	2.285	JJ.....	8,977	.....	09/18/2020.	07/01/2030.
442349	ET	9	Houston TX Arprt Sys Rev Txbl Ref Ser C.....	.....	.....	2	1.F FE.....	1,426,000	101.030	1,440,688	1,426,000	1,426,000	.....	.....	.....	.....	.....2.385	2.385	JJ.....	6,708	.....	09/18/2020.	07/01/2031.
45470R	CX	2	Indiana St Fin Auth Hwy Rev Ref Ser C.....	.....	.....	1	1.B FE.....	13,215,000	133.943	13,394,300	10,000,000	12,217,863	.....	.....(238,590)	.....	.....	.....5.000	2.110	JD.....	41,667	500,000	07/27/2016.	06/01/2029.
45505M	BH	8	Indiana Fin Auth IN Wstwtr Rev Second Li.....	.....	.....	2	1.E FE.....	20,647,800	103.384	20,676,800	20,000,000	20,059,390	.....	.....(76,487)	.....	.....	.....5.250	4.840	AO.....	262,500	1,050,000	08/18/2011.	10/01/2031.
45506D	TH	8	Indiana St Fin Auth Rev Ref Stadium Proj.....	.....	.....	2	1.B FE.....	5,866,350	120.240	6,012,000	5,000,000	5,424,660	.....	.....(84,620)	.....	.....	.....5.250	3.241	FA.....	109,375	262,500	05/08/2015.	02/01/2029.
45506D	TJ	4	Indiana St Fin Auth Rev Ref Stadium Proj.....	.....	.....	2	1.B FE.....	5,938,249	119.748	6,095,173	5,090,000	5,506,519	.....	.....(82,835)	.....	.....	.....5.250	3.311	FA.....	111,344	267,225	05/08/2015.	02/01/2030.
45528S	VG	8	Indianapolis IN Pub Impt Rev Bd Wtrwks P.....	.....	.....	1	1.D FE.....	3,079,841	104.997	3,065,912	2,920,000	2,935,007	.....	.....(14,323)	.....	.....	.....5.250	4.718	JJ.....	76,650	153,300	08/21/2007.	01/01/2022.
45528S	VM	5	Indianapolis IN Pub Impt Rev Bd Wtrwks P.....	.....	.....	1	1.D FE.....	4,642,516	116.578	4,692,265	4,025,000	4,186,627	.....	.....(42,203)	.....	.....	.....5.250	4.009	JJ.....	105,656	211,313	03/07/2007.	07/01/2024.
45528U	RS	2	Indianapolis IN Pub Impt Rev AMT Arprt Au.....	.....	.....	2	1.F FE.....	2,275,500	115.349	2,306,980	2,000,000	2,129,421	.....	.....(29,822)	.....	.....	.....5.000	3.261	JJ.....	50,000	100,000	08/28/2015.	01/01/2027.
45528U	RT	0	Indianapolis IN Pub Impt Rev AMT Arprt Au.....	.....	.....	2	1.F FE.....	9,268,461	114.800	9,436,560	8,220,000	8,713,926	.....	.....(113,473)	.....	.....	.....5.000	3.381	JJ.....	205,500	411,000	08/28/2015.	01/01/2028.
462590	KD	1	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	.....	2	1.F FE.....	154,241	108.368	167,970	155,000	154,537	.....	.....57	.....	.....	.....4.000	4.050	JD.....	517	6,200	05/06/2015.	12/01/2027.
544445	BY	4	Los Angeles CA Dep of Arprt Rev Amt Sub L.....	.....	.....	2	1.D FE.....	1,104,523	119.081	1,190,810	1,000,000	1,072,316	.....	.....(12,047)	.....	.....	.....5.000	3.510	MN.....	6,389	50,000	03/28/2018.	05/15/2034.
546475	TX	2	Louisiana St Gas&Fuels Tax Rev Ser A2.....	.....	.....	1	1.D FE.....	2,500,000	102.342	2,558,550	2,500,000	2,500,000	.....	.....	.....	.....	.....2.128	2.128	MN.....	8,867	8,571	08/21/2020.	05/01/2034.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F	o	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
					r	r	Designation,		to Obtain			Carrying Value	Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual
					e	e	NAIC		Fair Value				(Decrease)	Accretion	Temporary	Change in				Accrued			Maturity
					i	i	Designation								Impairment	B./A.C.V.							Date
					n	n	Modifier and								Recognized								
					B	B	SVO																
					ond	ond	Administra-																
					CHAR	CHAR	tive Symbol																
546475	TY	0	Louisiana St Gas&Fuels Tax Rev Txbl Ref.....	.....			1.D FE.....	7,835,000	102.154	8,003,766	7,835,000	7,835,000	.....	.....	.....	.....	.....2.178	2.178	MN.....	28,441	27,493	08/21/2020.	05/01/2035.
54659L	BS	2	LouisvilleJeffersn Cnty KY Rev Medical.....	.....			1.F FE.....	27,492,250	113.045	28,261,250	25,000,000	26,499,496	.....	.....(237,173)	.....	.....	.....4.000	2.861	AO.....	250,000	1,000,000	07/13/2016.	10/01/2034.
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven.....	.....			1.F FE.....	3,566,730	114.640	3,823,244	3,335,000	3,447,942	.....	.....(13,623)	.....	.....	.....4.750	4.187	JJ.....	79,206	158,413	07/30/2014.	01/01/2028.
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblg Txbl.....	.....			1.G FE.....	530,000	103.926	550,808	530,000	530,000	.....	.....	.....	.....	.....6.480	6.480	JJ.....	17,172	34,344	02/18/2013.	07/01/2022.
575579	HG	5	Massachusetts Bay Tr Auth Rev Trans Sale.....	.....			1.C FE.....	10,305,600	135.062	13,506,200	10,000,000	10,157,233	.....	.....(14,688)	.....	.....	.....5.000	4.773	JJ.....	250,000	500,000	08/21/2007.	07/01/2029.
575579	KU	0	Massachusetts Bay Tr Auth Rev Sr Ser B.....	.....			1.C FE.....	5,786,900	113.155	5,657,750	5,000,000	5,162,326	.....	.....(60,436)	.....	.....	.....5.500	4.120	JJ.....	137,500	275,000	12/04/2007.	07/01/2023.
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B.....	.....			1.C FE.....	3,877,719	127.950	4,689,368	3,665,000	3,861,884	.....	.....(15,836)	.....	.....	.....5.500	0.706	JJ.....	100,788	100,788	06/29/2020.	07/01/2026.
575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A.....	.....			1.C FE.....	9,821,880	133.996	12,059,640	9,000,000	9,386,938	.....	.....(42,384)	.....	.....	.....5.250	4.567	JJ.....	236,250	472,500	08/08/2007.	07/01/2028.
576000	XN	8	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....	.....			1.C FE.....	7,560,500	108.411	8,196,414	7,560,500	7,560,500	.....	.....	.....	.....	.....3.066	3.066	AO.....	48,937	209,268	11/07/2019.	10/15/2033.
576000	XP	3	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....	.....			1.C FE.....	4,849,550	108.217	5,248,038	4,849,550	4,849,550	.....	.....	.....	.....	.....3.166	3.166	AO.....	32,413	138,610	11/07/2019.	10/15/2034.
576002	DJ	5	Massachusetts St Spl Oblig Rev Ref.....	.....			1.B FE.....	8,653,920	119.547	9,563,760	8,000,000	8,206,337	.....	.....(45,770)	.....	.....	.....5.500	4.784	JJ.....	220,000	440,000	04/04/2008.	01/01/2025.
576049	V5	6	Massachusetts St Wr Rs Aut Rev Ref Gen S.....	.....			1.B FE.....	15,527,400	117.904	16,506,560	14,000,000	14,423,299	.....	.....(106,982)	.....	.....	.....5.250	4.330	FA.....	306,250	735,000	09/25/2007.	08/01/2024.
57604P	YM	0	Massachusetts St Wtr Poll Rev Abatement.....	.....			1.A FE.....	11,207,622	108.039	10,836,312	10,030,000	10,180,608	.....	.....(90,061)	.....	.....	.....5.250	4.259	FA.....	219,406	526,575	10/19/2005.	08/01/2022.
590545	XH	7	Mesa AZ Util Sys Rev Preref.....	.....			1.C FE.....	507,465	114.851	516,830	450,000	474,734	.....	.....(9,241)	.....	.....	.....6.250	3.920	JJ.....	14,063	28,125	04/06/2017.	07/01/2023.
590545	XJ	3	Mesa AZ Util Sys Rev Preref.....	.....			1.C FE.....	515,105	120.674	543,033	450,000	483,798	.....	.....(8,840)	.....	.....	.....6.250	3.932	JJ.....	14,063	28,125	04/06/2017.	07/01/2024.
590545	XK	0	Mesa AZ Util Sys Rev Preref.....	.....			1.C FE.....	907,621	126.306	991,502	785,000	856,958	.....	.....(14,321)	.....	.....	.....6.250	4.004	JJ.....	24,531	49,063	04/06/2017.	07/01/2025.
590545	XL	8	Mesa AZ Util Sys Rev Unref.....	.....			1.C FE.....	2,293,116	114.908	2,355,614	2,050,000	2,154,930	.....	.....(39,097)	.....	.....	.....6.250	4.076	JJ.....	64,063	128,125	04/06/2017.	07/01/2023.
590545	XM	6	Mesa AZ Util Sys Rev Unref.....	.....			1.C FE.....	2,323,709	120.771	2,475,806	2,050,000	2,192,503	.....	.....(37,135)	.....	.....	.....6.250	4.098	JJ.....	64,063	128,125	04/06/2017.	07/01/2024.
590545	XN	4	Mesa AZ Util Sys Rev Unref.....	.....			1.C FE.....	2,541,847	126.567	2,803,459	2,215,000	2,407,181	.....	.....(38,127)	.....	.....	.....6.250	4.118	JJ.....	69,219	138,438	04/06/2017.	07/01/2025.
592098	E9	4	Nashville & D Cnty TN Rev Wtr & Swr Ref.....	.....			1.F FE.....	2,202,680	105.048	2,100,960	2,000,000	2,018,965	.....	.....(18,180)	.....	.....	.....5.250	4.271	JJ.....	52,500	105,000	02/25/2008.	01/01/2022.
592247	W3	0	Metropolitan P&E IL St Tax Rev Ser 2002.....	.....			3.A FE.....	6,478,337	107.516	6,209,049	5,775,000	5,945,892	.....	.....(53,064)	.....	.....	.....5.500	4.420	JD.....	14,117	317,625	02/21/2008.	12/15/2023.
592481	CA	1	Metropolitan St Louis MO Rev Bld Amer Bd.....	.....			1.B FE.....	10,316,500	149.369	14,936,909	10,000,000	10,250,939	.....	.....(7,674)	.....	.....	.....5.856	5.635	MN.....	97,600	585,600	01/22/2010.	05/01/2039.
59259R	WP	5	Metropolitan Trans Auth NY Rev Ser B.....	.....			1.G FE.....	10,821,500	109.284	10,928,400	10,000,000	10,197,074	.....	.....(63,017)	.....	.....	.....5.250	4.510	MN.....	67,083	525,000	04/10/2008.	11/15/2023.
59259Y	CA	5	Metropolitan Trans Auth NY Rev Bld Amer.....	.....			1.G FE.....	20,000,000	123.130	24,626,000	20,000,000	20,000,000	.....	.....	.....	.....	.....6.548	6.548	MN.....	167,338	1,309,600	02/05/2010.	11/15/2031.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer.....	.....			1.2.B FE.....	12,000,000	171.595	20,591,400	12,000,000	12,000,000	.....	.....	.....	.....	.....8.000	8.000	AO.....	240,000	960,000	05/18/2010.	10/01/2047.
592647	CY	5	Met Wash DC Airpts Auth Rev AMT Ref Ser.....	.....			1.D FE.....	18,366,900	121.364	18,204,600	15,000,000	17,534,431	.....	.....(195,815)	.....	.....	.....5.000	3.136	AO.....	187,500	750,000	06/15/2016.	10/01/2031.
592647	CZ	2	Met Wash DC Airpts Auth Rev AMT Ref Ser.....	.....			1.D FE.....	9,511,398	120.870	9,427,860	7,800,000	9,123,748	.....	.....(91,345)	.....	.....	.....5.000	3.250	AO.....	97,500	390,000	06/15/2016.	10/01/2032.
592647	DB	4	Met Wash DC Airpts Auth Rev AMT Ref Ser.....	.....			1.D FE.....	8,759,200	112.002	8,960,160	8,000,000	8,622,254	.....	.....(32,267)	.....	.....	.....4.000	3.328	AO.....	80,000	320,000	06/15/2016.	10/01/2035.
59447T	CL	5	Michigan St Fin Auth Rev Ref.....	.....			1.F FE.....	3,998,024	115.724	4,322,291	3,735,000	3,972,726	.....	.....(25,298)	.....	.....	.....5.000	1.850	MN.....	23,863	93,375	06/29/2020.	11/15/2031.
59447T	FF	5	Michigan St Fin Auth Rev Detroit Wtr & S.....	.....			1.F FE.....	2,214,220	116.706	2,334,120	2,000,000	2,110,269	.....	.....(22,155)	.....	.....	.....5.000	3.660	JJ.....	50,000	100,000	12/03/2015.	07/01/2034.
594612	DH	3	Michigan St Crossover Refund Ref-Gans.....	.....			1.F FE.....	6,348,100	122.923	6,146,150	5,000,000	5,761,487	.....	.....(138,199)	.....	.....	.....5.000	1.910	MS.....	73,611	250,000	07/20/2016.	03/15/2026.
594612	DJ	9	Michigan St Crossover Refund Rev Bds.....	.....			1.F FE.....	7,664,220	126.490	7,589,400	6,000,000	7,018,174	.....	.....(152,606)	.....	.....	.....5.000	2.070	MS.....	88,333	300,000	07/14/2016.	03/15/2027.
594615	HW	9	Michigan St Bldg Auth Rev Ser II Txbl Re.....	.....			1.D FE.....	5,000,000	101.302	5,065,100	5,000,000	5,000,000	.....	.....	.....	.....	.....2.032	2.032	AO.....	21,449	7,902	09/11/2020.	10/15/2033.
60534R	TM	1	Mississippi Dev Bk Rev Bld Amer Bd.....	.....			1.D FE.....	15,930,000	152.192	24,244,186	15,930,000	15,930,000	.....	.....	.....	.....	.....6.413	6.413	JJ.....	510,795	1,021,591	03/10/2010.	01/01/2040.
60636W	NR	2	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....			1.B FE.....	4,245,000	113.645	4,824,230	4,245,000	4,245,000	.....	.....	.....	.....	.....5.002	5.002	MN.....	35,389	212,335	02/18/2013.	05/01/2024.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....			1.B FE.....	7,942,045	121.369	9,418,234	7,760,000	7,846,863	.....	.....(13,908)	.....	.....	.....5.252	5.010	MN.....	67,926	407,555	02/18/2013.	05/01/2026.
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U.....	.....			2.A FE.....	9,842,000	152.075	14,967,222	9,842,000	9,842,000	.....	.....	.....	.....	.....6.637	6.637	AO.....	163,303	653,214	03/04/2010.	04/01/2057.
631060	CV	0	Narragansett Bay RI Wtr Sys Re Txbl Ref.....	.....			1.D FE.....	1,140,000	103.199	1,176,469	1,140,000	1,140,000	.....	.....	.....	.....	.....2.404	2.404	MS.....	9,135	12,333	02/27/2020.	09/01/2034.
646080	RD	5	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....			1.C FE.....	1,402,801	108.653	1,363,595	1,255,000	1,297,801	.....	.....(21,371)	.....	.....	.....5.000	3.150	JD.....	5,229	62,750	09/29/2015.	12/01/2022.
646080	RE	3	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....			1.C FE.....	7,790,726	112.938	7,877,426	6,975,000	7,291,980	.....	.....(101,933)	.....	.....	.....5.000	3.350	JD.....	29,063	348,750	09/29/2015.	12/01/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tan- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
646080	RG	8	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....	..	.....2	1.C FE.....	8,475,746	110.263	9,251,066	8,390,000	8,429,192	.....	.....(9,109)	.....	.....4.000	3.870	JD.....	27,967	335,600	05/13/2015.	12/01/2025.
646080	RH	6	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....	..	.....2	1.C FE.....	9,005,000	109.847	9,891,722	9,005,000	9,005,000	.....	.....	.....	.....4.000	4.000	JD.....	30,017	360,200	05/13/2015.	12/01/2026.
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....	.....	..	.....2	2.A FE.....	14,467,072	119.211	15,259,008	12,800,000	13,810,991	.....	.....(166,105)	.....	.....5.000	3.401	JD.....	28,444	640,000	11/01/2016.	06/15/2027.
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim.....	.....	..	.....2	2.A FE.....	4,373,928	118.251	4,611,789	3,900,000	4,187,942	.....	.....(47,155)	.....	.....5.000	3.501	JD.....	8,667	195,000	11/01/2016.	06/15/2028.
646136	EB	3	New Jersey St Trans Fd Rev Trans Sys Ser.....	.....	..	.....2	2.A FE.....	5,568,600	104.538	5,226,900	5,000,000	5,049,935	.....	.....(50,349)	.....	.....5.250	4.170	JD.....	11,667	262,500	12/06/2007.	12/15/2021.
646136	EG	2	New Jersey St Trans Fd Rev Trans Sys Ser.....	.....	..	.....2	2.A FE.....	21,781,755	109.458	21,563,226	19,700,000	20,037,707	.....	.....(161,769)	.....	.....5.500	4.572	JD.....	48,156	1,083,500	06/21/2007.	12/15/2022.
646139	5U	5	New Jersey St Tpk Auth Rev Ser E.....	.....	..	.....2	1.F FE.....	22,566,400	115.264	23,052,800	20,000,000	21,217,274	.....	.....(279,793)	.....	.....5.000	3.361	JJ.....	500,000	1,000,000	10/23/2015.	01/01/2033.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....	.....	..	.....1	1.A FE.....	8,000,000	139.402	11,152,160	8,000,000	8,000,000	.....	.....	.....	.....5.467	5.467	MN.....	72,893	437,360	05/19/2010.	05/01/2036.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....	.....	..	.....2	1.A FE.....	10,001,400	110.014	11,001,400	10,000,000	10,000,773	.....	.....(109)	.....	.....3.110	3.109	MN.....	51,833	311,000	06/22/2017.	05/01/2028.
64971W	TT	7	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....2	1.A FE.....	5,812,875	117.359	5,867,950	5,000,000	5,389,518	.....	.....(88,467)	.....	.....5.000	2.961	FA.....	104,167	250,000	10/27/2016.	02/01/2031.
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....2	1.A FE.....	4,913,379	117.007	5,265,315	4,500,000	4,834,513	.....	.....(42,603)	.....	.....5.000	1.486	FA.....	93,750	125,000	06/29/2020.	02/01/2033.
64971W	UG	3	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....2	1.A FE.....	5,887,700	117.227	5,861,350	5,000,000	5,401,437	.....	.....(91,312)	.....	.....5.000	2.901	FA.....	104,167	250,000	04/17/2015.	02/01/2030.
64972F	K8	8	New York City NY Rev Bld Amer Bd Wtr & S.....	.....	..	.....1	1.B FE.....	7,500,000	157.192	11,789,400	7,500,000	7,500,000	.....	.....	.....	.....5.952	5.952	JD.....	19,840	446,400	01/26/2010.	06/15/2042.
64983M	VG	0	New York St Dorm Auth Rev St Sup Debt Re.....	.....	..	.....2	2.B FE.....	9,369,322	115.101	9,979,257	8,670,000	8,882,118	.....	.....(46,047)	.....	.....5.000	4.345	FA.....	163,767	433,500	04/17/2007.	02/15/2025.
64983M	VH	8	New York St Dorm Auth Rev St Sup Debt Re.....	.....	..	.....2	2.B FE.....	9,852,612	118.934	10,828,941	9,105,000	9,371,426	.....	.....(45,506)	.....	.....5.000	4.356	FA.....	171,983	455,250	04/17/2007.	02/15/2026.
64983Q	HU	6	New York St Dorm Auth Rev Non St Supply.....	.....	..	.....1	1.D FE.....	16,544,893	101.901	14,979,447	14,700,000	14,764,492	.....	.....(169,855)	.....	.....5.500	4.289	MN.....	103,308	808,500	08/29/2007.	05/15/2021.
649876	E8	8	New York St LocGovtAsstCorpRev Ref Ser E.....	.....	..	.....1	1.C FE.....	1,920,020	101.172	1,760,393	1,740,000	1,743,811	.....	.....(15,130)	.....	.....5.000	4.096	AO.....	21,750	87,000	08/17/2005.	04/01/2021.
649876	NZ	8	New York St LocGovtAsstCorpRev Ref MBIA.....	.....	..	.....1	1.B FE.....	3,760,812	101.172	3,500,551	3,460,000	3,466,588	.....	.....(26,134)	.....	.....5.000	4.214	AO.....	43,250	173,000	03/09/2006.	04/01/2021.
649902	AR	4	New York St Dorm Auth Rev Pers Inc Tax R.....	.....	..	.....1	1.B FE.....	5,958,650	101.051	5,052,550	5,000,000	5,016,223	.....	.....(79,206)	.....	.....5.500	3.860	MS.....	80,972	275,000	06/28/2005.	03/15/2021.
649903	FD	8	New York St Dorm Auth Rev Nonst Sup Debt.....	.....	..	.....1	1.G FE.....	3,487,994	119.003	3,671,243	3,085,000	3,213,896	.....	.....(25,500)	.....	.....5.250	4.221	JJ.....	80,981	161,963	01/31/2007.	07/01/2025.
649903	FF	3	New York St Dorm Auth Rev St Johns Univ.....	.....	..	.....1	1.G FE.....	22,080,775	125.993	24,329,248	19,310,000	20,776,040	.....	.....(122,807)	.....	.....5.250	4.269	JJ.....	506,888	1,013,775	04/12/2007.	07/01/2030.
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....	.....	..	.....1	1.D FE.....	5,000,000	100.720	5,036,000	5,000,000	5,000,000	.....	.....	.....	.....2.219	2.219	JJ.....	55,475	34,210	02/26/2020.	07/01/2035.
650009	S3	8	New York St Twy Auth Gen Rev Txbl Ref Se.....	.....	..	.....1	1.F FE.....	3,750,000	106.807	4,005,263	3,750,000	3,750,000	.....	.....	.....	.....2.500	2.500	JJ.....	46,875	62,760	10/18/2019.	01/01/2027.
650009	S4	6	New York St Twy Auth Gen Rev Txbl Ref Se.....	.....	..	.....1	1.F FE.....	4,000,000	106.697	4,267,880	4,000,000	4,000,000	.....	.....	.....	.....2.550	2.550	JJ.....	51,000	68,283	10/18/2019.	01/01/2028.
658289	K4	4	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	2,650,000	104.373	2,765,885	2,650,000	2,650,000	.....	.....	.....	.....1.654	1.654	AO.....	10,958	10,227	06/17/2020.	10/01/2028.
658289	K5	1	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	4,405,000	104.250	4,592,213	4,405,000	4,405,000	.....	.....	.....	.....1.754	1.754	AO.....	19,316	18,028	06/17/2020.	10/01/2029.
658289	K7	7	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	2,085,000	105.039	2,190,063	2,085,000	2,085,000	.....	.....	.....	.....2.104	2.104	AO.....	10,967	10,236	06/17/2020.	10/01/2031.
658289	K8	5	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	1,050,000	104.925	1,101,713	1,050,000	1,050,000	.....	.....	.....	.....2.154	2.154	AO.....	5,654	5,277	06/17/2020.	10/01/2032.
658289	K9	3	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	1,230,000	104.778	1,288,769	1,230,000	1,230,000	.....	.....	.....	.....2.204	2.204	AO.....	6,777	6,325	06/17/2020.	10/01/2033.
658289	L2	7	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	1,385,000	104.857	1,452,269	1,385,000	1,385,000	.....	.....	.....	.....2.254	2.254	AO.....	7,804	7,284	06/17/2020.	10/01/2034.
658289	L3	5	North Carolina St Univ Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	1,750,000	104.822	1,834,385	1,750,000	1,750,000	.....	.....	.....	.....2.304	2.304	AO.....	10,080	9,408	06/17/2020.	10/01/2035.
66285W	PJ	9	North Texas Tollway Auth Rev Ref-Ser B.....	.....	..	.....2	1.E FE.....	3,523,748	116.585	3,672,428	3,150,000	3,325,987	.....	.....(40,320)	.....	.....5.000	3.491	JJ.....	78,750	157,500	09/11/2015.	01/01/2030.
66285W	PK	6	North Texas Tollway Auth Rev Ref-Ser B.....	.....	..	.....2	1.E FE.....	5,563,950	116.285	5,814,250	5,000,000	5,265,983	.....	.....(60,832)	.....	.....5.000	3.561	JJ.....	125,000	250,000	09/11/2015.	01/01/2031.
665250	CQ	7	Northern IL Mun Pwr Agy Rev Ref Ser A.....	.....	..	.....2	1.G FE.....	3,807,896	113.752	3,890,318	3,420,000	3,657,533	.....	.....(36,559)	.....	.....4.000	2.721	JD.....	11,400	136,800	08/24/2016.	12/01/2031.
665250	CR	5	Northern IL Mun Pwr Agy Rev Ref Ser A.....	.....	..	.....2	1.G FE.....	3,326,130	112.888	3,386,640	3,000,000	3,199,902	.....	.....(30,714)	.....	.....4.000	2.771	JD.....	10,000	120,000	08/24/2016.	12/01/2032.
665250	CS	3	Northern IL Mun Pwr Agy Rev Ref Ser A.....	.....	..	.....2	1.G FE.....	3,952,392	112.562	4,029,720	3,580,000	3,808,478	.....	.....(35,043)	.....	.....4.000	2.821	JD.....	11,933	143,200	08/24/2016.	12/01/2033.
67760H	CF	6	Ohio St Tpk Commn Rev Ref Ser A.....	.....	..	.....1	1.C FE.....	5,565,200	100.599	5,029,950	5,000,000	5,006,641	.....	.....(53,442)	.....	.....5.500	4.390	FA.....	103,889	275,000	06/14/2007.	02/15/2021.
677659	SJ	4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre.....	.....	..	.....1	1.A FE.....	6,180,870	107.538	5,774,791	5,370,000	5,470,792	.....	.....(67,878)	.....	.....5.500	4.120	JD.....	24,613	295,350	09/12/2007.	06/01/2022.
708796	X3	6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A.....	.....	..	.....2	1.C FE.....	1,795,000	106.277	1,907,672	1,795,000	1,795,000	.....	.....	.....	.....3.850	3.850	AO.....	17,277	69,108	11/05/2015.	10/01/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
708796	X6	9	Pennsylvania Hsg Fin Agy Rev LBASS Non A.....	.....	.....	2	1.C FE.....	.....	1.C FE.....	4,500,000	106.441	4,789,845	4,500,000	4,500,000	.....	.....	.....	.....	.....	3.800	3.800	AO.....	42,750	171,000	11/05/2015.	10/01/2035.
709221	UY	9	Pennsylvania St Tpk Commn Rev Ref Sub Se.....	.....	.....	2	1.E FE.....	.....	1.E FE.....	12,325,900	122.280	12,228,000	10,000,000	11,413,358	.....	.....	(219,815)	.....	.....	5.000	2.421	JD.....	41,667	500,000	08/03/2016.	12/01/2031.
709222	CV	3	Pennsylvania St Tpk Commn Rev Ref Ser A.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	4,579,320	131.148	5,245,920	4,000,000	4,242,627	.....	.....	(31,660)	.....	.....	5.250	4.180	JJ.....	96,833	210,000	05/08/2007.	07/15/2027.
71884W	AN	1	Phoenix AZ Civic Impt Corp Rev Conv Cap.....	.....	.....	.....	1.C FE.....	.....	1.C FE.....	3,108,839	116.008	3,480,240	3,000,000	3,096,157	.....	.....	(12,682)	.....	.....	5.500	1.035	JJ.....	82,500	82,500	06/29/2020.	07/01/2024.
73358W	YK	4	Port Auth NY & NJ Rev Transportation.....	.....	.....	2	1.D FE.....	.....	1.D FE.....	8,271,160	117.520	8,690,604	7,395,000	7,856,290	.....	.....	(87,032)	.....	.....	5.000	3.570	AO.....	78,058	369,750	11/10/2015.	10/15/2034.
759136	MJ	0	Regional Tran Dist CO Sale Rev Tax Ref S.....	.....	.....	.....	1.B FE.....	.....	1.B FE.....	3,324,030	104.206	3,126,180	3,000,000	3,024,837	.....	.....	(28,817)	.....	.....	5.250	4.225	MN.....	26,250	157,500	09/20/2007.	11/01/2021.
759136	MM	3	Regional Tran Dist CO Sale Rev Tax Ref S.....	.....	.....	.....	1.B FE.....	.....	1.B FE.....	5,504,656	119.057	5,786,170	4,860,000	5,043,043	.....	.....	(43,262)	.....	.....	5.250	4.176	MN.....	42,525	255,150	07/31/2007.	11/01/2024.
759911	TN	0	Regional Trans Auth IL Ref Rev Ser A.....	.....	.....	.....	1.C FE.....	.....	1.C FE.....	9,071,844	128.343	9,786,154	7,625,000	8,157,654	.....	.....	(83,466)	.....	.....	6.000	4.550	JJ.....	228,750	457,500	05/11/2006.	07/01/2026.
762244	FE	6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....	.....	.....	2	2.A FE.....	.....	2.A FE.....	1,877,537	117.958	1,816,553	1,540,000	1,735,565	.....	.....	(33,692)	.....	.....	5.000	2.461	MN.....	9,839	77,000	08/08/2016.	05/15/2027.
769036	BQ	6	Riverside CA Pension Oblig Txb1 Ser A.....	.....	.....	1	1.D FE.....	.....	1.D FE.....	1,250,000	106.099	1,326,238	1,250,000	1,250,000	.....	.....	.....	.....	.....	2.773	2.773	JD.....	2,889	16,368	06/05/2020.	06/01/2028.
769036	BR	4	Riverside CA Pension Oblig Txb1 Ser A.....	.....	.....	1	1.D FE.....	.....	1.D FE.....	1,100,000	106.181	1,167,991	1,100,000	1,100,000	.....	.....	.....	.....	.....	2.823	2.823	JD.....	2,588	14,664	06/05/2020.	06/01/2029.
769036	BS	2	Riverside CA Pension Oblig Txb1- Ser A.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	1,100,000	106.359	1,169,949	1,100,000	1,100,000	.....	.....	.....	.....	.....	2.873	2.873	JD.....	2,634	14,924	06/05/2020.	06/01/2030.
76913C	BD	0	County of Riverside CA Pension Obligatio.....	.....	.....	.....	1.F FE.....	.....	1.F FE.....	18,255,000	107.165	18,635,994	17,390,000	18,217,084	.....	.....	(37,916)	.....	.....	3.120	2.461	FA.....	204,970	149,206	08/03/2020.	02/15/2029.
76913C	BF	5	County of Riverside CA Pension Oblig Txb.....	.....	.....	1	1.F FE.....	.....	1.F FE.....	5,945,362	110.466	6,119,816	5,540,000	5,935,461	.....	.....	(9,900)	.....	.....	3.818	3.270	FA.....	79,907	58,167	06/03/2020.	02/15/2038.
783186	UF	4	Rutgers NJ State University Txb1 Ref Ser.....	.....	.....	1	1.E FE.....	.....	1.E FE.....	6,210,000	107.887	6,699,783	6,210,000	6,210,000	.....	.....	.....	.....	.....	2.638	2.638	MN.....	27,303	167,005	10/18/2019.	05/01/2028.
803300	CZ	3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa.....	.....	.....	.....	1.E FE.....	.....	1.E FE.....	20,536,068	126.036	22,497,426	17,850,000	19,092,770	.....	.....	(137,121)	.....	.....	5.500	4.400	JJ.....	490,875	981,750	04/23/2007.	07/01/2028.
816691	ER	6	Seminole Cnty FL Sales Tax Rev Ref Ser B.....	.....	.....	2	1.C FE.....	.....	1.C FE.....	2,192,239	108.853	2,111,748	1,940,000	1,975,228	.....	.....	(19,090)	.....	.....	5.250	4.161	AO.....	25,463	101,850	01/10/2006.	10/01/2022.
841531	DC	7	Southeast WI Prof Baseball Rev Pk Dist S.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	5,720,842	110.053	5,557,677	5,050,000	5,165,204	.....	.....	(55,428)	.....	.....	5.500	4.270	JD.....	12,344	277,750	04/16/2008.	12/15/2022.
841531	DE	3	Southeast WI Prof Baseball Rev Pk Dist S.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	5,876,019	122.599	6,277,069	5,120,000	5,408,031	.....	.....	(41,467)	.....	.....	5.500	4.415	JD.....	12,516	281,600	11/29/2005.	12/15/2026.
845040	GA	6	Southwestern Higher Ed AuthRev Southern.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	5,877,825	128.209	6,628,405	5,170,000	5,473,578	.....	.....	(38,179)	.....	.....	5.250	4.240	AO.....	67,856	271,425	04/27/2007.	10/01/2027.
845040	GB	4	Southwestern Higher Ed AuthRev Southern.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	6,355,661	131.346	7,145,222	5,440,000	5,862,678	.....	.....	(45,631)	.....	.....	5.250	4.070	AO.....	71,400	285,600	02/28/2007.	10/01/2028.
845040	GC	2	Southwestern Higher Ed AuthRev Southern.....	.....	.....	.....	1.D FE.....	.....	1.D FE.....	6,615,524	134.210	7,683,523	5,725,000	6,169,607	.....	.....	(41,386)	.....	.....	5.250	4.181	AO.....	75,141	300,563	02/09/2007.	10/01/2029.
850578	TR	6	Springfield IL Elec Rev Ref Sr Lien.....	.....	.....	2	1.G FE.....	.....	1.G FE.....	5,476,100	116.272	5,813,600	5,000,000	5,234,563	.....	.....	(51,222)	.....	.....	5.000	3.771	MS.....	83,333	250,000	11/13/2015.	03/01/2033.
850578	TS	4	Springfield IL Elec Rev Ref Sr Lien.....	.....	.....	2	1.F FE.....	.....	1.F FE.....	5,500,700	116.183	5,809,150	5,000,000	5,246,354	.....	.....	(53,880)	.....	.....	5.000	3.711	MS.....	83,333	250,000	11/13/2015.	03/01/2034.
880443	BQ	8	Tennessee Energy Acq Gas Rev Ser A.....	.....	.....	1	1.G FE.....	.....	1.G FE.....	9,946,100	112.224	11,222,400	10,000,000	9,987,731	.....	.....	4,193	.....	.....	5.250	5.300	MS.....	175,000	525,000	11/14/2007.	09/01/2023.
880591	DV	1	New Valley Generation III Sr Nt Ser B.....	.....	.....	.....	1.A FE.....	.....	1.A FE.....	34,900,423	136.956	34,548,445	25,226,000	34,535,063	.....	.....	(365,361)	.....	.....	4.700	1.467	JJ.....	546,703	592,811	06/15/2020.	07/15/2033.
882117	N3	4	Texas A & M Univ Perm Fd Rev Ser A.....	.....	.....	2	1.A FE.....	.....	1.A FE.....	10,099,100	120.598	12,059,800	10,000,000	10,036,383	.....	.....	(7,062)	.....	.....	5.000	4.909	JJ.....	250,000	500,000	03/11/2009.	07/01/2029.
914119	V6	6	University Cincinnati OH Rev Txb1 Ref Se.....	.....	.....	2	1.D FE.....	.....	1.D FE.....	1,110,000	106.194	1,178,753	1,110,000	1,110,000	.....	.....	.....	.....	.....	2.983	2.983	JD.....	2,759	32,100	11/21/2019.	06/01/2034.
915115	X7	9	University TX Perm Univ Fd Rev Ref Ser B.....	.....	.....	.....	1.A FE.....	.....	1.A FE.....	5,843,350	112.588	5,905,241	5,245,000	5,368,158	.....	.....	(45,750)	.....	.....	5.250	4.250	JJ.....	137,681	275,363	09/13/2007.	07/01/2023.
915137	K2	8	University TX Rev Fin Sys Ser C.....	.....	.....	.....	1.A FE.....	.....	1.A FE.....	5,256,753	102.986	5,175,047	5,025,000	5,038,697	.....	.....	(21,259)	.....	.....	5.000	4.550	FA.....	94,917	251,250	08/22/2007.	08/15/2021.
915137	K3	6	University TX Rev Ref Fin Sys Ser C.....	.....	.....	.....	1.A FE.....	.....	1.A FE.....	8,211,407	107.835	8,211,635	7,615,000	7,699,994	.....	.....	(49,586)	.....	.....	5.000	4.280	FA.....	143,839	380,750	10/16/2007.	08/15/2022.
91754R	MA	2	Utah St Brd Regents Rev Ref Student Fee.....	.....	.....	.....	2.B FE.....	.....	2.B FE.....	5,084,841	133.554	6,150,162	4,605,000	4,855,700	.....	.....	(21,718)	.....	.....	5.000	4.281	AO.....	57,563	230,250	05/03/2007.	04/01/2030.
91754R	MN	4	Utah St Brd Regents Rev Ref Student Fee.....				2.B FE.....		2.B FE.....	3,717,461	126.610	4,273,088	3,375,000	3,529,126			(17,833)			5.000	4.261	AO.....	42,188	168,750	05/03/2007.	04/01/2028.
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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
CUSIP Identification			Description				Code																		
956704	D3	1	West Virginia Univ Rev TxbI Ref Ser A.....				.....	.....	1.D FE.....	2,380,000	...102.157	2,431,337	2,380,000	2,380,000	.....	.....	.....2.329	2.329	AO.....	13,858	30,949	02/27/2020.	10/01/2033.		
956704	SN	1	West Virginia Univ Rev PJS Ser A.....				.....	.....	1.E FE.....	5,147,320	...115.822	5,791,100	5,000,000	5,102,729	.....	.....(11,565)	5.250	4.910	AO.....	65,625	262,500	10/27/2016.	04/01/2028.		
977100	HD	1	Wisconsin St Gen Fd Rev Ref Ser A.....				.....	.....	1.C FE.....	2,771,000	...107.545	2,980,072	2,771,000	2,771,000	.....	.....	.....2.429	2.429	MN.....	11,218	48,237	01/29/2020.	05/01/2031.		
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								1,167,926,849	XXX	1,275,373,093	1,065,827,050	1,118,656,343	0	(7,742,301)	0	XXX	XXX	XXX	15,540,047	48,960,413	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
3128F2	FX	8	FHLMC Gold PC Pool #D62882.....				.....	.....	4.1A.....	29,134	...100.354	30,016	29,910	29,560	.....	.....47	7.000	7.607	MON...	174	2,094	08/01/1995.	08/15/2025.		
3128NE	A5	9	FHLMC Pool #1A0028.....				.....	.....	4.1A.....	106,471	...100.521	106,016	105,466	106,335	.....	.....5	4.346	3.860	MON...	382	4,867	11/10/2006.	10/25/2035.		
312905	YJ	5	FHLMC REMIC Ser 1077-E.....				.....	.....	4.1A.....	1,728	...100.836	1,652	1,638	1,637	.....	.....(13)	9.000	7.205	MON...	12	147	02/24/1997.	05/15/2021.		
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....				.....	.....	4.1A.....	15,673	...103.529	15,819	15,280	15,331	.....	.....(37)	7.000	6.373	MON...	89	1,070	09/05/2001.	12/15/2022.		
312915	UF	6	FHLMC REMIC Ser 1504 Z.....				.....	.....	4.1A.....	126,261	...104.663	128,469	122,746	123,323	.....	.....(293)	7.000	6.341	MON...	716	8,592	02/26/2002.	05/15/2023.		
31292G	PB	6	FHLMC Gold PC Pool #C00418.....				.....	.....	4.1A.....	553	...101.295	575	568	559	.....	.....1	7.000	7.954	MON...	3	40	07/26/1995.	08/15/2025.		
3132D5	6B	3	FHLMC Pool #SB8066.....				.....	.....	4.1A.....	29,038,146	...102.919	29,210,197	28,381,817	29,020,176	.....	.....(17,970)	1.500	1.119	MON...	35,477	177,386	07/21/2020.	08/25/2035.		
3132D5	6D	9	FHLMC Pool #SB8068.....				.....	.....	4.1A.....	9,955,242	...102.927	10,019,204	9,734,319	9,950,553	.....	.....(4,689)	1.500	1.169	MON...	12,168	36,504	08/19/2020.	10/25/2035.		
3132GK	ZN	9	FHLMC Pool #Q04649.....				.....	.....	4.1A.....	17,469,444	...107.888	18,133,611	16,807,748	17,409,510	.....	.....(5,103)	3.500	2.620	MON...	49,023	588,271	02/18/2013.	11/15/2041.		
3132GL	XT	6	FGLMC Pool #Q05490.....				.....	.....	4.1A.....	12,121,326	...108.779	12,687,762	11,663,840	12,070,121	.....	.....(5,060)	3.500	2.789	MON...	34,020	408,234	02/18/2013.	01/15/2042.		
3132GR	AS	0	FGLMC Pool #Q06017.....				.....	.....	4.1A.....	10,860,362	...108.463	11,334,047	10,449,670	10,818,380	.....	.....(2,033)	3.500	2.729	MON...	30,478	365,738	02/18/2013.	02/15/2042.		
3132GR	ZW	4	FGLMC Pool #Q06757.....				.....	.....	4.1A.....	3,086,694	...108.766	3,257,402	2,994,866	3,077,513	.....	.....(1,661)	3.500	3.039	MON...	8,735	104,820	01/01/2016.	03/15/2042.		
3132GT	GV	3	FHLMC Pool #Q08012.....				.....	.....	4.1A.....	8,216,728	...107.383	8,490,930	7,907,175	8,186,649	.....	.....(1,518)	3.500	2.706	MON...	23,063	276,751	02/18/2013.	04/15/2042.		
3132GT	JE	8	FHLMC Pool #Q08061.....				.....	.....	4.1A.....	652,048	...108.769	705,100	648,254	651,867	.....	.....(78)	3.500	3.367	MON...	1,891	22,689	03/28/2018.	05/15/2042.		
3133G6	EC	5	FHLMC Gold PC Pool #C80131.....				.....	.....	4.1A.....	15,297	...112.319	17,586	15,657	15,512	.....	.....25	6.000	6.616	MON...	78	940	03/26/1999.	03/15/2024.		
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ.....				.....	.....	4.1A.....	66,414	...105.787	66,875	63,216	63,777	.....	.....(182)	6.250	5.386	MON...	329	3,951	09/23/2002.	12/15/2023.		
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....				.....	.....	4.1A.....	145,995	...106.050	149,649	141,112	142,121	.....	.....(328)	6.750	6.048	MON...	794	9,525	11/02/2001.	02/15/2024.		
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....				.....	.....	4.1A.....	221,428	...109.572	241,109	220,047	219,910	.....	.....(99)	6.500	6.434	MON...	1,192	14,303	11/13/2001.	02/15/2024.		
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....				.....	.....	4.1A.....	78,380	...107.134	81,452	76,028	76,701	.....	.....(133)	6.500	5.867	MON...	412	4,942	07/23/2002.	04/15/2026.		
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....				.....	.....	4.1A.....	34,890	...107.534	36,351	33,804	34,030	.....	.....(58)	7.000	6.416	MON...	197	2,366	10/29/1998.	06/17/2027.		
3133TC	6P	8	FHLMC Structured Ser 2008 M.....				.....	.....	4.1A.....	484,521	...114.141	532,639	466,648	474,056	.....	.....(799)	7.000	6.091	MON...	2,722	32,665	10/30/2002.	11/20/2027.		
31342A	P4	5	FHLMC Pool #780443.....				.....	.....	4.1A.....	551,710	...104.391	576,521	552,270	551,363	.....	.....32	3.601	3.538	MON...	1,657	21,170	05/03/2006.	03/25/2033.		
31356B	CJ	7	FHLMC Gold PC Pool #D49973.....				.....	.....	4.1A.....	11,970	...112.315	15,021	13,374	12,873	.....	.....116	6.000	8.864	MON...	67	802	05/02/1995.	03/15/2024.		
31358G	PP	6	FNMA REMIC Ser 1991-39J.....				.....	.....	4.1A.....	271	...100.754	254	252	251	.....	.....(2)	9.000	7.261	MON...	2	23	11/09/1995.	05/25/2021.		
31358H	GT	6	FNMA REMIC Ser 1991-73A.....				.....	.....	4.1A.....	668	...101.103	703	696	691	.....	.....2	8.000	8.723	MON...	5	56	05/23/1991.	07/25/2021.		
31358M	P4	0	FNMA REMIC Ser 1992-71X.....				.....	.....	4.1A.....	16,462	...103.858	16,435	15,824	15,828	.....	.....(50)	8.250	7.472	MON...	109	1,306	12/01/1995.	05/25/2022.		
31358M	WZ	3	FNMA REMIC Ser 1992-49 CI L.....				.....	.....	4.1A.....	10,737	...102.534	11,199	10,923	10,836	.....	.....21	7.000	7.646	MON...	64	765	02/18/2013.	04/25/2022.		
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....				.....	.....	4.1A.....	19,284	...102.646	19,239	18,743	18,757	.....	.....(50)	7.000	6.330	MON...	109	1,312	08/30/2001.	07/25/2022.		
31359B	DN	4	FNMA REMIC Ser 1993-115G.....				.....	.....	4.1A.....	4,418	...104.233	4,673	4,483	4,454	.....	.....3	5.500	5.823	MON...	21	246	03/22/1999.	07/25/2023.		
31359B	ZK	6	FNMA REMIC Ser 1993-119GA.....				.....	.....	4.1A.....	52,244	...105.167	55,674	52,939	52,644	.....	.....18	6.500	6.707	MON...	287	3,441	06/17/1993.	07/25/2023.		
31359Q	LQ	5	FNMA REMIC Ser 1997-63 ZA.....				.....	.....	4.1A.....	267,682	...111.331	304,002	273,061	270,308	.....	.....155	6.500	6.976	MON...	1,479	17,749	11/28/2001.	09/18/2027.		
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....				.....	.....	4.1A.....	49,268	...99.960	48,034	48,053	48,674	.....	.....(17)	6.300	5.928	MON...	252	3,027	09/25/2002.	10/17/2038.		
31373U	ZC	4	FNMA Pool #304139.....				.....	.....	4.1A.....	3,339	...100.348	3,193	3,181	3,236	.....	.....(12)	9.000	7.658	MON...	24	286	06/02/1995.	01/25/2025.		
31381H	TQ	9	FNMA DUS Pool #461459.....				.....	.....	4.1A.....	105,043	...99.925	101,985	102,061	102,280	.....	.....(193)	5.450	5.102	MON...	464	5,562	01/27/2004.	11/25/2023.		
31381L	NY	9	FNMA Pool #464007.....				.....	.....	4.1A.....	2,637,466	...115.566	2,381,547	2,060,772	2,373,126	.....	.....(46,046)	6.650	2.388	MON...	11,420	137,041	04/17/2015.	01/25/2028.		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138A8	D6	0	FNMA Pool #AH6424.....	.....	.....	..4	1.A.....	3,334,073	...108.984	3,609,807	3,312,239	3,332,872	.....	.....(405)	.....	.....	.....4.000	3.813	MON...	11,041	132,490	03/28/2018.	02/25/2041.
3138A8	F4	3	FNMA Pool #AH6486.....	.....	.....	..4	1.A.....	5,031,160	...110.220	5,506,542	4,995,951	5,027,202	.....	.....(572)	.....	.....	.....4.000	3.810	MON...	16,653	200,852	10/27/2016.	03/25/2041.
3138A8	JE	7	FNMA Pool #AH6560.....	.....	.....	..4	1.A.....	1,480,689	...110.215	1,621,124	1,470,881	1,480,221	.....	.....(187)	.....	.....	.....4.000	3.799	MON...	4,903	58,835	12/18/2018.	02/25/2041.
3138AE	J8	7	FNMA Pool #A11186.....	.....	.....	..4	1.A.....	5,109,077	...109.683	5,566,276	5,074,876	5,106,509	.....	.....(608)	.....	.....	.....4.000	3.812	MON...	16,916	202,995	10/27/2016.	04/25/2041.
3138EA	MJ	3	FNMA Pool #AK5760.....	.....	.....	..4	1.A.....	1,425,557	...106.607	1,563,563	1,466,665	1,427,006	.....	.....592	.....	.....	.....3.000	3.538	MON...	3,667	44,000	12/18/2018.	04/25/2042.
3138M8	AH	6	FNMA Pool #AP4507.....	.....	.....	..4	1.A.....	2,073,077	...105.581	2,170,694	2,055,945	2,073,307	.....	.....(223)	.....	.....	.....3.000	2.824	MON...	5,140	42,294	06/29/2020.	09/25/2042.
3138MC	3U	6	FNMA Pool #AP8910.....	.....	.....	..4	1.A.....	2,605,033	...108.451	2,797,199	2,579,240	2,602,323	.....	.....(351)	.....	.....	.....3.500	3.270	MON...	7,523	90,273	06/21/2013.	10/25/2042.
3138W9	GP	9	FNMA Pool #AS0205.....	.....	.....	..4	1.A.....	1,176,055	...108.103	1,340,684	1,240,196	1,182,554	.....	.....538	.....	.....	.....3.000	3.819	MON...	3,100	37,206	08/20/2013.	08/25/2043.
3138WE	VB	2	FNMA Pool #AS5109.....	.....	.....	..4	1.A.....	20,715,365	...107.118	21,451,230	20,025,812	20,679,399	.....	.....(1,014)	.....	.....	.....3.500	2.721	MON...	58,409	642,495	06/29/2020.	06/25/2045.
3138WF	B6	2	FNMA Pool #AS5460.....	.....	.....	..4	1.A.....	17,716,113	...106.756	18,150,055	17,001,518	17,675,213	.....	.....4,967	.....	.....	.....3.500	2.574	MON...	49,588	595,053	08/21/2015.	07/25/2045.
3138WF	NY	8	FNMA Pool #AS5806.....	.....	.....	..4	1.A.....	11,634,748	...105.445	12,162,774	11,534,720	11,626,204	.....	.....356	.....	.....	.....3.000	2.839	MON...	28,837	346,042	08/21/2015.	09/25/2045.
3138WVW	BR	9	FNMA Pool #AT8147.....	.....	.....	..4	1.A.....	3,228,909	...106.550	3,551,963	3,333,605	3,239,119	.....	.....1,039	.....	.....	.....3.000	3.502	MON...	8,334	100,008	08/02/2013.	07/25/2043.
3138X0	Y5	1	FNMA Pool #AU1631.....	.....	.....	..4	1.A.....	2,368,458	...106.579	2,606,121	2,445,255	2,376,302	.....	.....425	.....	.....	.....3.000	3.483	MON...	6,113	73,358	08/02/2013.	07/25/2043.
3138X2	VU	5	FNMA Pool #AU3326.....	.....	.....	..4	1.A.....	8,644,078	...108.667	9,300,275	8,558,493	8,630,375	.....	.....(670)	.....	.....	.....3.500	3.360	MON...	24,962	299,547	06/21/2013.	07/25/2043.
3138X3	CJ	9	FNMA Pool #AU3672.....	.....	.....	..4	1.A.....	534,321	...110.464	584,386	529,030	533,456	.....	.....(179)	.....	.....	.....3.500	3.364	MON...	1,543	18,516	06/21/2013.	07/25/2043.
3138X3	EJ	7	FNMA Pool #AU3736.....	.....	.....	..4	1.A.....	9,808,127	...106.577	10,792,159	10,126,152	9,840,755	.....	.....1,577	.....	.....	.....3.000	3.479	MON...	25,315	303,785	08/02/2013.	08/25/2043.
3138YH	U2	4	FNMA Pool #AY4200.....	.....	.....	..4	1.A.....	4,066,700	...105.461	4,267,145	4,046,194	4,066,479	.....	.....(221)	.....	.....	.....3.000	2.882	MON...	10,115	60,693	06/29/2020.	05/25/2045.
3138YK	HF	3	FNMA Pool #AY5629.....	.....	.....	..4	1.A.....	816,968	...105.408	858,090	814,065	816,779	.....	.....(31)	.....	.....	.....3.000	2.914	MON...	2,035	24,422	12/18/2017.	06/25/2045.
3138YV	KL	2	FNMA Pool #AZ3898.....	.....	.....	..4	1.A.....	3,184,522	...105.221	3,321,319	3,156,532	3,182,510	.....	.....36	.....	.....	.....3.000	2.788	MON...	7,891	94,696	05/05/2015.	05/25/2045.
313920	XA	3	FNMA REMIC Ser 2001-47 ZK.....	.....	.....	..4	1.A.....	64,618	...114.137	71,339	62,502	63,514	.....	.....(23)	.....	.....	.....6.500	5.585	MON...	339	4,063	11/14/2002.	09/25/2031.
31392R	YX	3	FHLMC REMIC Ser 2489 CI PE.....	.....	.....	..4	1.A.....	368,409	...116.593	431,851	370,391	368,789	.....	.....17	.....	.....	.....6.000	6.166	MON...	1,852	22,224	02/18/2013.	08/15/2032.
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....	.....	.....	..4	1.A.....	30,110	...102.611	29,663	28,909	28,992	.....	.....(80)	.....	.....	.....6.000	5.251	MON...	145	1,734	09/24/2002.	08/15/2022.
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....	.....	.....	..4	1.A.....	276,957	...104.020	281,751	270,863	270,706	.....	.....(283)	.....	.....	.....5.500	5.239	MON...	1,241	14,898	04/01/2003.	05/25/2023.
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41.....	.....	.....	..4	1.A.....	1,226,225	...115.104	1,400,493	1,216,719	1,218,742	.....	.....(241)	.....	.....	.....5.398	5.315	MON...	5,473	65,679	04/23/2003.	10/25/2042.
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD.....	.....	.....	..4	1.A.....	97,918	...104.067	112,460	108,064	105,557	.....	.....538	.....	.....	.....4.500	6.360	MON...	405	4,863	02/18/2013.	04/15/2024.
31408G	KD	8	FNMA Pool #850892.....	.....	.....	..4	1.A.....	132,386	...110.933	146,861	132,386	132,386	.....	.....	.....	.....	.....5.000	5.023	MON...	552	6,619	12/28/2005.	10/01/2035.
31408J	BM	2	FNMA Pool #852444.....	.....	.....	..4	1.A.....	199,456	...110.717	220,830	199,456	199,456	.....	.....	.....	.....	.....5.000	5.023	MON...	831	9,973	01/27/2006.	10/01/2035.
31409Y	L6	2	FNMA Pool #882449.....	.....	.....	..4	1.A.....	103,756	...110.916	115,083	103,756	103,756	.....	.....	.....	.....	.....5.000	5.023	MON...	432	5,188	04/27/2006.	01/25/2036.
3140E6	WA	6	FNMA Pool #BA2440.....	.....	.....	..4	1.A.....	3,118,569	...105.141	3,220,264	3,062,817	3,115,959	.....	.....72	.....	.....	.....3.000	2.434	MON...	7,657	91,884	11/12/2015.	11/25/2045.
3140H5	JW	2	FNMA Pool #BJ3876.....	.....	.....	..4	1.A.....	3,694,728	...104.856	3,993,913	3,808,951	3,695,418	.....	.....690	.....	.....	.....3.000	3.534	MON...	9,522	57,134	06/29/2020.	01/25/2048.
3140J5	LM	9	FNMA Pool #BM1231.....	.....	.....	..4	1.A.....	11,212,853	...107.138	11,599,052	10,826,232	11,161,946	.....	.....(14,682)	.....	.....	.....3.500	2.440	MON...	31,577	378,918	03/28/2018.	11/25/2031.
3140KD	BK	5	FNMA Pool #BP5441.....	.....	.....	..4	1.A.....	2,395,107	...104.936	2,389,023	2,276,650	2,393,689	.....	.....(1,418)	.....	.....	.....3.000	2.437	MON...	5,692	39,841	05/28/2020.	06/25/2050.
3140Q8	3K	9	FNMA Pool #CA1701.....	.....	.....	..4	1.A.....	4,114,721	...107.067	4,317,791	4,032,805	4,111,574	.....	.....(800)	.....	.....	.....4.000	3.259	MON...	13,443	161,312	06/29/2018.	05/25/2048.
31412W	TB	2	FNMA Pool #937146.....	.....	.....	..4	1.A.....	26,469	...112.037	29,110	25,982	26,428	.....	.....(8)	.....	.....	.....6.500	5.589	MON...	141	1,689	05/23/2007.	05/25/2037.
31413H	G3	6	FNMA Pool #945818.....	.....	.....	..4	1.A.....	267,002	...109.084	290,260	266,088	266,826	.....	.....(20)	.....	.....	.....6.000	5.785	MON...	1,330	15,965	10/25/2007.	07/25/2037.
31418B	SY	3	FNMA Pool # MA2334.....	.....	.....	..4	1.A.....	5,916,460	...107.816	6,190,283	5,741,525	5,915,123	.....	.....(1,337)	.....	.....	.....3.500	2.852	MON...	16,746	100,477	06/29/2020.	07/25/2045.
31418C	T9	5	FNMA Pool #MA3275.....	.....	.....	..4	1.A.....	4,517,716	...104.928	4,887,852	4,658,300	4,518,361	.....	.....645	.....	.....	.....3.000	3.699	MON...	11,646	69,875	06/29/2020.	02/25/2048.
31418C	XN	9	FNMA Pool #MA3384.....	.....	.....	..4	1.A.....	16,933,992	...107.224	17,821,770	16,621,049	16,927,864	.....	.....(536)	.....	.....	.....4.000	3.129	MON...	55,404	664,842	06/21/2018.	06/25/2048.
31418D	CB	6	FNMA Pool #MA3665.....	.....	.....	..4	1.A.....	16,211,546	...108.501	16,812,729	15,495,489	16,199,326	.....	.....(6,128)	.....	.....	.....4.500	2.276	MON...	58,108	605,008	06/29/2020.	05/25/2049.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31419B	BF	1	FNMA Pool #AE0937.....	.....	.....	.....	.....	4	1.A	555,337	107.987	595,930	551,853	555,125	.....	(67)	.....	.....	3.500	3.339	MON...	1,610	19,315	03/28/2018.	02/25/2041.
31419B	CT	0	FNMA Pool #AE0981.....	.....	.....	.....	.....	4	1.A	3,678,666	107.975	3,893,016	3,605,490	3,674,021	.....	(932)	.....	.....	3.500	3.010	MON...	10,516	127,030	12/18/2018.	03/25/2041.
31419J	SC	3	FNMA Pool #AE7714.....	.....	.....	.....	.....	4	1.A	2,280,215	107.968	2,446,442	2,265,900	2,279,381	.....	(268)	.....	.....	3.500	3.328	MON...	6,609	79,306	03/28/2018.	11/25/2040.
31419L	3D	3	FNMA Pool #AE9795.....	.....	.....	.....	.....	4	1.A	1,633,639	108.764	1,693,037	1,556,613	1,628,355	.....	(1,231)	.....	.....	3.500	2.447	MON...	4,540	54,481	10/27/2016.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....										280,467,182	XXX	292,997,150	274,092,600	279,812,821	0	(107,022)	0	0	XXX	XXX	XXX	755,811	8,228,559	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
3133TD	6W	1	FHLMC Structured Ser T-10 A5 PT.....	.....	.....	.....	.....	4	1.A	480	100.000	478	478	478	.....	.....	.....	.....	6.410	6.405	MON...	3	31	03/22/1999.	05/25/2029.
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6.....	.....	.....	.....	.....	4	1.A	21,629	106.698	23,216	21,758	21,819	.....	(5)	.....	.....	6.589	6.443	MON...	119	1,434	12/19/2001.	10/25/2031.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities.....										22,109	XXX	23,694	22,236	22,297	0	(5)	0	0	XXX	XXX	XXX	122	1,465	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																									
083778	DY	3	Bergen County NJ Impt Auth Rev LBASS Cnt.....	.....	.....	.....	.....	.....	1.A FE.....	4,342,266	122.906	5,174,343	4,210,000	4,331,212	.....	(11,054)	.....	.....	5.000	4.338	MN.....	26,897	105,250	06/29/2020.	11/15/2025.
14329N	BT	0	Carmel IN Redev Auth Rev LBASS Cap Appre.....	@	.....	.....	.....	.....	1.D FE.....	2,022,205	99.950	2,498,750	2,500,000	2,489,544	.....	120,784	.....	.....	.....	5.040	N/A.....	.....	.....	10/27/2016.	02/01/2021.
14329N	BY	9	Carmel IN Redev Auth Rev LBASS Cap App P.....	@	.....	.....	.....	.....	1.D FE.....	2,102,762	94.125	2,635,500	2,800,000	2,157,944	.....	55,182	.....	.....	.....	5.190	N/A.....	.....	.....	06/29/2020.	02/01/2026.
454624	UJ	4	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....	.....	.....	.....	.....	1	1.C FE.....	2,598,870	101.149	2,371,944	2,345,000	2,350,900	.....	(23,405)	.....	.....	5.250	4.211	AO.....	30,778	123,113	05/02/2007.	04/01/2021.
454624	UK	1	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....	.....	.....	.....	.....	1	1.C FE.....	2,742,713	105.936	2,616,619	2,470,000	2,499,937	.....	(22,952)	.....	.....	5.250	4.241	AO.....	32,419	129,675	05/02/2007.	04/01/2022.
454624	UQ	8	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....	.....	.....	.....	.....	1	1.C FE.....	3,364,920	126.532	3,795,960	3,000,000	3,149,501	.....	(20,462)	.....	.....	5.250	4.331	AO.....	39,375	157,500	05/02/2007.	04/01/2027.
462590	KB	5	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	.....	.....	.....	.....	1.F FE.....	1,459,770	119.651	1,555,463	1,300,000	1,381,909	.....	(14,992)	.....	.....	5.000	3.590	JD.....	5,417	65,000	05/06/2015.	12/01/2025.
462590	KC	3	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	.....	.....	.....	2	1.F FE.....	183,896	111.864	184,576	165,000	174,709	.....	(1,772)	.....	.....	5.000	3.680	JD.....	688	8,250	05/06/2015.	12/01/2026.
462590	KE	9	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	.....	.....	.....	2	1.F FE.....	264,676	107.078	289,111	270,000	266,219	.....	300	.....	.....	4.125	4.300	JD.....	928	11,138	05/06/2015.	12/01/2030.
462590	KF	6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	.....	.....	.....	2	1.F FE.....	402,384	107.009	433,386	405,000	402,928	.....	105	.....	.....	4.500	4.550	JD.....	1,519	18,225	05/06/2015.	12/01/2034.
490303	GD	0	Kent Cnty MI Bldg Auth Rev LBASS Ref.....	.....	.....	.....	.....	.....	1.A FE.....	2,582,967	112.308	2,807,700	2,500,000	2,569,347	.....	(13,620)	.....	.....	5.500	4.278	JD.....	11,458	68,750	06/29/2020.	06/01/2023.
49151E	YE	7	Kentucky St Ppty & Bldgs Rev LBASS Ref P.....	.....	.....	.....	.....	.....	1.E FE.....	27,651,518	102.667	26,765,287	26,070,000	26,154,015	.....	(139,094)	.....	.....	5.000	4.434	FA.....	543,125	1,303,500	08/16/2007.	08/01/2021.
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT Iss.....	.....	.....	.....	.....	2	1.F FE.....	1,380,000	101.116	1,395,401	1,380,000	1,380,000	.....	.....	.....	.....	5.700	5.700	JJ.....	39,330	78,660	02/04/2010.	01/01/2031.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....										51,098,947	XXX	52,524,040	49,415,000	49,308,165	0	(70,980)	0	0	XXX	XXX	XXX	731,934	2,069,061	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....										1,499,515,087	XXX	1,620,917,977	1,389,356,886	1,447,799,626	0	(7,920,308)	0	0	XXX	XXX	XXX	17,027,914	59,259,498	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
000000	00	0	Hikma Pharmaceutic Sr Nt.....	.....	.....	.....	.....	.....	2.C FE.....	457,575	104.070	463,112	445,000	457,095	.....	(480)	.....	.....	3.250	2.609	JJ.....	6,910	.....	10/20/2020.	07/09/2025.
00115A	AE	9	AEP Transmission Co LLC Sr Nt.....	.....	.....	.....	.....	1	1.F FE.....	7,852,305	112.498	8,999,840	8,000,000	7,902,791	.....	14,616	.....	.....	3.100	3.328	JD.....	20,667	248,000	05/24/2017.	12/01/2026.
001192	AL	7	AGL Capital Corp Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	5,985,117	112.229	6,705,689	5,975,000	5,980,414	.....	(996)	.....	.....	3.875	3.854	MN.....	29,585	231,531	12/10/2015.	11/15/2025.
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....	.....	.....	.....	.....	.....	2.C PL.....	7,971,720	100.884	8,042,211	7,971,720	7,971,720	.....	.....	.....	.....	3.210	3.224	MJSD.	711	40,516	11/04/2020.	12/31/2035.
00206R	HS	4	AT&T Inc Sr Nt.....	LS	.....	.....	.....	1	2.B FE.....	9,950,678	112.591	11,259,060	10,000,000	9,962,549	.....	7,441	.....	.....	3.600	3.690	JJ.....	166,000	360,000	06/05/2019.	07/15/2025.
00206R	JD	5	AT&T Inc Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	9,918,176	140.693	14,069,250	10,000,000	9,922,523	.....	2,045	.....	.....	6.200	6.270	MS.....	182,556	620,000	06/05/2019.	03/15/2040.
00287Y	AP	4	Abbvie Inc Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	1,899,126	104.698	1,884,555	1,800,000	1,881,518	.....	(17,608)	.....	.....	3.200	0.725	MN.....	8,800	28,800	08/05/2020.	11/06/2022.
00287Y	AQ	2	Abbvie Inc Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	5,989,500	111.409	6,684,528	6,000,000	5,994,949	.....	1,050	.....	.....	3.600	3.621	MN.....	28,200	216,000	05/05/2015.	05/14/2025.
00287Y	BC	2	Abbvie Inc Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	1,097,290	109.040	1,090,396	1,000,000	1,084,118	.....	(13,172)	.....	.....	3.750	0.694	MN.....	4,896	18,750	07/21/2020.	11/14/2023.
00287Y	BM	0	Abbvie Inc Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	1,549,511	103.640	1,554,600	1,500,000	1,546,593	.....	(2,919)	.....	.....	2.300	0.641	MN.....	3,833	17,250	11/19/2020.	11/21/2022.
00287Y	CT	4	Abbvie Inc Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	4,991,249	104.155	5,207,740	5,000,000	4,991,825	.....	576	.....	.....	3.250	3.346	AO.....	40,625	.....	11/19/2020.	10/01/2022.
00287Y	CX	5	Abbvie Inc Sr Nt.....	.....	.....	.....	.....	1	2.A FE.....	4,013,822	111.518	4,460,712	4,000,000	4,013,504	.....	(318)	.....	.....	3.800	3.708	MS.....	44,756	.....	11/19/2020.	03/15/2025.
00817Y	AV	0	Aetna Inc Sr Nt.....	.....	.....	.....	.....	1	2.B FE.....	24,436,820	105.215	26,303,850	25,000,000	24,683,907	.....	120,375	.....	.....	2.800	3.338	JD.....	31,111	700,000	12/19/2018.	06/15/2023.
009158	BC	9	Air Prods & Chems Inc Sr Nt.....	.....	.....	.....	.....	1	1.F FE.....	15,069,500	106.675	16,001,235	15,000,000	15,065,202	.....	(4,298)	.....	.....	2.050	1.998	MN.....	39,292	166,563	04/28/2020.	05/15/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

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CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00915X	BM	2				1.F FE	999,610	126.812	1,268,124	1,000,000	999,874		18			7.340	7.343	JD	3,262	73,400	02/18/2013.	06/15/2026.
01400E	AB	9			1	2.B FE	2,910,678	109.139	2,916,199	2,672,000	2,909,462		(1,216)			3.000	1.862	MS	21,821		12/11/2020.	09/23/2029.
015271	AV	1			1	2.A FE	2,669,505	99.840	2,691,686	2,696,000	2,669,637		132			1.875	1.966	FA	20,501		12/11/2020.	02/01/2033.
018522	D*	0				1.F	5,197,550	101.063	5,053,155	5,000,000	5,020,296		(69,847)			4.850	3.405	AO	51,194	242,500	05/22/2018.	04/15/2021.
01882Y	AA	4			1	2.B FE	16,854,274	107.142	17,732,067	16,550,000	16,806,692		(47,332)			3.750	3.053	JD	27,583	550,313	07/21/2020.	06/15/2023.
01882Y	AB	2			1	2.B FE	2,958,090	116.022	3,480,666	3,000,000	2,966,404		3,731			4.250	4.428	JD	5,667	127,500	10/03/2018.	06/15/2028.
01882Y	AC	0			1	2.B FE	4,692,018	100.431	4,720,271	4,700,000	4,692,177		160			1.400	1.433	MS	7,494		11/19/2020.	03/15/2026.
019736	AE	7			1	3.B FE	887,625	105.250	947,250	900,000	890,798		1,126			4.750	4.930	AO	10,688	42,750	02/07/2018.	10/01/2027.
02209S	AL	7				2.B FE	1,597,485	101.441	1,521,617	1,500,000	1,505,069		(14,490)			4.750	3.745	MN	11,083	71,250	11/08/2013.	05/05/2021.
02209S	AS	2				2.B FE	4,968,900	109.796	5,489,805	5,000,000	4,989,523		3,130			4.000	4.073	JJ	83,889	200,000	10/28/2013.	01/31/2024.
023135	AZ	9			1	1.E FE	6,983,750	108.219	7,575,302	7,000,000	6,990,226		2,514			2.800	2.841	FA	70,233	196,000	06/08/2018.	08/22/2024.
023608	AG	7			1	2.A FE	13,733,067	112.779	15,278,212	13,547,000	13,693,528		(15,968)			3.650	2.957	FA	186,798	422,433	06/29/2020.	02/15/2026.
02361D	AL	4			1	1.F FE	2,529,590	103.337	2,505,917	2,425,000	2,455,086		(17,670)			2.700	1.938	MS	21,825	65,475	08/17/2016.	09/01/2022.
02361D	AP	5			1	1.F FE	5,830,289	109.824	6,167,688	5,616,000	5,729,506		(25,623)			3.250	2.731	MS	60,840	182,520	07/24/2017.	03/01/2025.
02665W	BF	7			1	1.G FE	29,990,100	100.720	30,216,030	30,000,000	29,998,912		2,028			1.650	1.657	JJ	232,375	495,000	07/07/2016.	07/12/2021.
02666Q	J7	9				1.G FE	15,628,210	102.497	15,374,535	15,000,000	15,061,521		(83,913)			3.800	3.215	MS	159,917	570,000	07/02/2013.	09/20/2021.
03027X	BA	7			1	2.C FE	12,650,220	109.002	13,625,263	12,500,000	12,650,601		381			2.900	2.738	JJ	167,153	149,028	10/28/2020.	01/15/2030.
03040W	AK	1			1	2.A FE	7,968,080	109.292	8,743,320	8,000,000	7,988,676		3,309			3.850	3.898	MS	102,667	308,000	11/08/2013.	03/01/2024.
03040W	AL	9			1	2.A FE	10,985,784	110.621	12,168,299	11,000,000	10,993,678		1,393			3.400	3.415	MS	124,667	374,000	03/28/2018.	03/01/2025.
03040W	AQ	8			1	2.A FE	13,953,940	110.565	15,479,044	14,000,000	13,968,120		4,272			2.950	2.988	MS	137,667	413,000	08/07/2017.	09/01/2027.
031162	CH	1			1	2.A FE	6,982,430	105.040	7,352,772	7,000,000	6,993,062		2,528			2.250	2.289	FA	57,750	157,500	08/10/2016.	08/19/2023.
031162	CX	6			1	2.A FE	2,421,075	100.468	2,511,708	2,500,000	2,421,368		293			2.770	2.920	MS	25,776		10/28/2020.	09/01/2053.
03522A	AJ	9			1	2.B FE	3,090,475	130.023	3,250,578	2,500,000	3,087,990		(2,485)			4.900	3.470	FA	51,042		10/28/2020.	02/01/2046.
035240	AQ	3			1	2.B FE	3,340,945	123.490	4,013,412	3,250,000	3,336,380		(4,565)			4.750	2.049	JJ	67,753	77,188	06/29/2020.	01/23/2029.
035242	AP	1			1	2.B FE	771,596	113.273	849,545	750,000	764,138		(2,519)			3.650	3.245	FA	11,406	27,375	12/06/2017.	02/01/2026.
036752	AN	3			1	2.B FE	9,962,500	106.223	10,622,280	10,000,000	9,964,742		2,242			2.250	2.292	MN	28,750	118,750	04/30/2020.	05/15/2030.
037833	BS	8			1	1.B FE	9,992,900	100.119	10,011,870	10,000,000	9,999,785		1,480			2.250	2.265	FA	80,000	225,000	02/16/2016.	02/23/2021.
037833	BU	3			1	1.B FE	9,989,300	105.013	10,501,330	10,000,000	9,996,495		1,564			2.850	2.867	FA	101,333	285,000	02/16/2016.	02/23/2023.
037833	BY	5			1	1.B FE	1,967,696	112.221	2,244,426	2,000,000	1,978,019		3,839			3.250	3.485	FA	23,111	65,000	03/28/2018.	02/23/2026.
037833	CU	2			1	1.B FE	6,993,350	107.825	7,547,743	7,000,000	6,996,644		940			2.850	2.865	MN	27,708	199,500	05/04/2017.	05/11/2024.
038522	AQ	1	LS		1	4.A FE	2,010,000	105.375	2,107,500	2,000,000	2,006,881		(1,165)			5.000	4.923	FA	41,667	100,000	02/06/2018.	02/01/2028.
039482	AB	0			1	1.F FE	992,230	115.649	1,156,491	1,000,000	992,739		509			3.250	3.342	MS	8,486	16,250	03/25/2020.	03/27/2030.
045054	AD	5			1	2.C FE	1,196,875	102.700	1,283,750	1,250,000	1,213,373		6,916			4.125	4.840	FA	19,479	51,563	07/16/2018.	08/15/2025.
049560	AN	5			1	1.E FE	8,975,250	110.653	9,958,797	9,000,000	8,983,246		2,318			3.000	3.032	JD	12,000	270,000	06/05/2017.	06/15/2027.
05348E	AQ	2			1	1.G FE	6,120,048	103.778	6,849,374	6,600,000	6,498,223		56,897			2.950	3.896	MS	57,328	194,700	06/21/2013.	09/15/2022.
05348E	AV	1			1	1.G FE	5,989,320	111.313	6,678,780	6,000,000	5,994,899		1,052			3.450	3.471	JD	17,250	207,000	05/06/2015.	06/01/2025.
05565E	G*	0			1	1.F	10,000,000	100.236	10,023,607	10,000,000	10,000,000					3.120	3.120	FA	119,600	312,000	02/13/2014.	02/13/2021.
05565S	AA	2			1	1.B FE	1,382,588	105.961	1,464,997	1,382,588	1,382,588					5.629	5.627	AO	19,456	77,826	02/18/2013.	04/01/2024.
058498	AR	7			1	3.A FE	6,180,000	104.625	6,277,500	6,000,000	6,035,714		(28,381)			5.000	4.485	MS	88,333	300,000	05/06/2015.	03/15/2022.
058498	AS	5			1	3.A FE	7,437,500	106.500	8,520,000	8,000,000	7,809,514		59,943			4.000	4.896	MN	40,889	320,000	04/21/2015.	11/15/2023.

E10.10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

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058498	AT	3			1	3.A FE.....	3,541,250	114.123	3,994,305	3,500,000	3,521,786		(4,218)			5.250	5.093	JJ.....	91,875	183,750	11/16/2015.	07/01/2025.
06051G	FB	0				1.G FE.....	9,992,700	110.833	11,083,340	10,000,000	9,997,449	768				4.125	4.134	JJ.....	182,188	412,500	01/15/2014.	01/22/2024.
06051G	GC	7			2	2.A FE.....	15,721,000	116.009	17,401,290	15,000,000	15,692,348	(28,652)				4.183	3.284	MN.....	62,745	522,875	09/25/2020.	11/25/2027.
06051G	GM	5			1	1.G FE.....	6,099,850	123.192	6,159,580	5,000,000	6,085,500	(14,350)				4.244	2.602	AO.....	39,493	106,100	09/23/2020.	04/24/2038.
06051G	HC	6			1	1.F FE.....	6,016,959	105.251	6,352,950	6,036,000	6,025,515	3,327				3.004	3.066	JD.....	5,540	181,321	05/23/2018.	12/20/2023.
06051G	HG	7			1	1.F FE.....	4,828,140	116.759	4,903,874	4,200,000	4,811,924	(16,216)				3.970	1.796	MS.....	53,727		12/01/2020.	03/05/2029.
06051G	HX	0			1	1.G FE.....	5,414,750	109.811	5,490,550	5,000,000	5,404,764	(9,986)				2.884	1.882	AO.....	27,638	72,100	10/05/2020.	10/22/2030.
06051G	JL	4			1	1.F FE.....	7,000,000	101.322	7,092,547	7,000,000	7,000,000					1.922	1.922	AO.....	26,161		10/16/2020.	10/24/2031.
06051G	JM	2			1	1.F FE.....	2,050,000	104.307	2,138,302	2,050,000	2,050,000					2.831	2.831	AO.....	11,285		10/16/2020.	10/24/2051.
06053F	AA	7				1.G FE.....	1,012,411	109.442	1,094,421	1,000,000	1,006,311	(2,301)				4.100	3.839	JJ.....	17,881	41,000	03/28/2018.	07/24/2023.
06406G	AA	9			2	1.F FE.....	4,994,500	112.970	5,648,490	5,000,000	4,996,194	426				3.000	3.011	AO.....	25,417	150,000	10/24/2016.	10/30/2028.
071734	AM	9			1	4.B FE.....	4,771,250	102.820	4,883,950	4,750,000	4,770,874	(376)				5.000	4.899	FA.....	18,472		11/19/2020.	02/15/2029.
07274E	AG	8			1	2.A FE.....	2,986,052	109.145	3,274,335	3,000,000	2,987,704	1,653				3.375	1.198	AO.....	23,344	50,625	06/29/2020.	10/08/2024.
07274N	AE	3			1	2.A FE.....	16,120,608	108.932	16,013,019	14,700,000	15,962,147	(158,461)				3.875	0.841	JD.....	25,317	284,813	08/25/2020.	12/15/2023.
07274N	AY	9			1	2.A FE.....	1,122,268	117.487	1,174,865	1,000,000	1,083,105	(16,279)				5.500	3.535	FA.....	20,778	55,000	07/12/2018.	08/15/2025.
07330M	AB	3				1.G FE.....	4,496,985	112.696	5,071,329	4,500,000	4,498,447	298				3.625	3.633	MS.....	47,578	163,125	09/09/2015.	09/16/2025.
075887	BF	5			2	2.C FE.....	4,722,096	110.869	4,989,087	4,500,000	4,663,747	(38,711)				3.734	2.756	JD.....	7,468	168,030	06/25/2019.	12/15/2024.
075887	BW	8			1	2.C FE.....	5,275,969	114.761	5,852,816	5,100,000	5,244,390	(20,816)				3.700	3.192	JD.....	13,104	188,700	06/20/2019.	06/06/2027.
09184#	AA	3			1	3.C PL.....	30,000,000	101.528	30,458,489	30,000,000	30,000,000					5.470	5.509	MJSD.....	4,558	1,641,000	02/18/2014.	02/18/2024.
092113	AH	2			1	2.A FE.....	14,942,580	109.606	16,331,324	14,900,000	14,925,508	(8,439)				4.250	4.185	MN.....	54,530	633,250	03/28/2018.	11/30/2023.
092113	AM	1			1	2.A FE.....	2,565,975	108.782	2,773,931	2,550,000	2,559,867	(1,467)				3.150	3.079	JJ.....	37,039	80,325	09/01/2016.	01/15/2027.
099724	AJ	5	LS.			2.B FE.....	4,966,207	110.186	5,509,290	5,000,000	4,969,735	3,529				3.375	2.094	MS.....	49,688	84,375	06/29/2020.	03/15/2025.
100743	AK	9			1	1.G FE.....	3,996,240	111.023	4,440,912	4,000,000	3,997,389	351				3.150	3.161	FA.....	52,500	126,000	07/31/2017.	08/01/2027.
10373Q	AB	6				1.F FE.....	11,000,000	113.396	12,473,516	11,000,000	11,000,000					3.796	3.796	MS.....	115,989	417,560	09/18/2018.	09/21/2025.
10373Q	AC	4			1	1.F FE.....	5,500,000	117.399	6,456,951	5,500,000	5,500,000					3.937	3.937	MS.....	60,149	216,535	09/18/2018.	09/21/2028.
10373Q	AV	2			1	1.F FE.....	4,316,305	110.387	4,967,393	4,500,000	4,357,938	20,665				3.017	3.603	JJ.....	62,226	135,765	12/14/2018.	01/16/2027.
10373Q	AZ	3			1	1.F FE.....	3,537,347	113.733	3,980,669	3,500,000	3,528,869	(4,268)				3.588	3.435	AO.....	26,860	125,580	12/14/2018.	04/14/2027.
110122	CN	8			1	1.F FE.....	7,110,833	108.526	7,596,785	7,000,000	7,098,525	(12,308)				2.900	2.475	JJ.....	87,403	101,500	07/17/2020.	07/26/2024.
110122	CM	6			1	1.F FE.....	3,990,834	112.513	4,500,532	4,000,000	3,991,553	720				3.200	3.243	JD.....	5,689	64,000	07/17/2020.	06/15/2026.
110122	CW	6			1	1.F FE.....	18,947,374	104.767	20,010,440	19,100,000	18,980,136	32,763				3.250	3.652	FA.....	234,506	310,375	07/17/2020.	08/15/2022.
12189L	AQ	4			1	1.E FE.....	2,066,574	108.348	2,166,964	2,000,000	2,027,708	(9,818)				3.850	3.302	MS.....	25,667	77,000	10/27/2016.	09/01/2023.
12189L	AR	2			1	1.E FE.....	8,751,568	109.619	9,317,615	8,500,000	8,603,772	(29,818)				3.750	3.350	AO.....	79,688	318,750	03/28/2018.	04/01/2024.
12189L	AT	8			1	1.G FE.....	998,453	109.723	1,097,233	1,000,000	999,088	230				3.400	3.427	MS.....	11,333	34,000	03/28/2018.	09/01/2024.
124857	AP	8			1	2.B FE.....	949,552	109.703	1,097,029	1,000,000	965,006	7,747				3.500	4.457	JJ.....	16,139	35,000	12/18/2018.	01/15/2025.
124857	AQ	6			1	2.B FE.....	3,927,520	114.450	4,578,008	4,000,000	3,961,321	6,757				4.000	4.215	JJ.....	73,778	160,000	07/07/2015.	01/15/2026.
124857	AT	0			2	2.B FE.....	9,888,250	112.439	11,243,850	10,000,000	9,920,891	9,623				3.375	3.501	FA.....	127,500	337,500	06/27/2017.	02/15/2028.
1248EP	BM	4				3.B FE.....	9,024,647	103.185	9,286,650	9,000,000	9,015,060	(2,468)				5.750	5.712	FA.....	195,500	517,500	05/23/2016.	02/15/2026.
12524@	AA	8				2.C.....	13,277,212	107.722	14,302,517	13,277,212	13,277,212					4.410	4.413	JD.....	1,626	585,525	09/28/2018.	12/31/2028.
125523	CL	2			1	2.B FE.....	2,612,600	106.622	2,665,553	2,500,000	2,610,638	(1,962)				2.400	1.861	MS.....	17,667		10/28/2020.	03/15/2030.
125896	BP	4			1	2.B FE.....	7,887,327	112.043	8,452,539	7,544,000	7,733,357	(35,584)				3.600	3.042	MN.....	34,702	271,584	06/02/2016.	11/15/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	C	T	R	E	A	A	A	A	S
CUSIP Identification	Description		Code	CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
125896	BQ	2			1	2.B FE.....	4,003,960	110.225	4,408,992	4,000,000	4,002,367		(402)			3.000	2.988	MN.....	15,333	120,000	06/21/2016.	05/15/2026.
125896	BS	8			2	2.B FE.....	1,008,380	112.998	1,129,978	1,000,000	1,005,667		(780)			3.450	3.351	FA.....	13,033	34,500	04/21/2017.	08/15/2027.
126307	AS	6			1	3.C FE.....	1,345,050	106.750	1,345,050	1,260,000	1,340,230		(4,820)			5.375	3.437	FA.....	28,219		10/07/2020.	02/01/2028.
126307	BD	8			1	4.C FE.....	752,456	104.375	767,156	735,000	752,365		(91)			4.625	4.270	JD.....	2,833		12/10/2020.	12/01/2030.
126307	BF	3			1	3.C FE.....	614,250	98.125	618,188	630,000	614,318		68			3.375	3.671	FA.....	7,914		12/10/2020.	02/15/2031.
126408	HB	2			1	2.A FE.....	3,990,107	109.243	4,369,732	4,000,000	3,994,235		1,486			3.400	3.443	FA.....	56,667	136,000	03/28/2018.	08/01/2024.
126410	LM	9			1	1.E FE.....	1,263,084	110.390	1,394,318	1,263,084	1,263,084					6.251	6.250	JJ.....	36,407	78,955	02/18/2013.	01/15/2023.
12656*	AQ	5				1.G.....	10,000,000	104.488	10,448,757	10,000,000	10,000,000					2.380	2.380	MN.....	22,478	119,000	05/27/2020.	05/27/2027.
126650	CL	2			1	2.B FE.....	7,919,520	113.251	9,060,080	8,000,000	7,959,411		7,980			3.875	3.998	JJ.....	138,639	310,000	07/13/2015.	07/20/2025.
126650	CQ	1			1	2.B FE.....	4,339,080	107.059	4,282,372	4,000,000	4,268,876		(70,204)			4.750	0.683	JD.....	15,833	95,000	07/22/2020.	12/01/2022.
12722*	AA	0			1	1.D.....	12,792,664	103.585	13,251,298	12,792,664	12,792,664					2.780	2.796	MON.....	15,806	352,672	11/24/2020.	12/15/2026.
134429	BE	8			1	2.B FE.....	1,071,520	106.775	1,067,747	1,000,000	1,059,200		(12,320)			3.650	0.825	MS.....	10,747	18,250	07/20/2020.	03/15/2023.
14149Y	BH	0			1	2.B FE.....	7,000,000	107.608	7,532,567	7,000,000	7,000,000					3.079	3.079	JD.....	9,579	215,530	06/01/2017.	06/15/2024.
141781	BM	5			1	1.F FE.....	6,759,420	105.207	7,101,500	6,750,000	6,758,808		(612)			2.125	2.109	AO.....	27,094	71,719	04/20/2020.	04/23/2030.
14448C	AQ	7			1	2.C FE.....	6,643,743	106.941	6,951,185	6,500,000	6,642,894		(849)			2.722	2.441	FA.....	66,840		12/10/2020.	02/15/2030.
150190	AB	2			1	5.B FE.....	997,612	102.250	1,022,500	1,000,000	998,250		229			5.375	5.408	AO.....	11,347	53,750	06/27/2018.	04/15/2027.
156700	BB	1			1	3.C FE.....	2,246,750	105.596	2,270,314	2,150,000	2,244,707		(2,043)			5.125	3.912	FA.....	41,626		11/24/2020.	12/15/2026.
156700	BD	7			1	3.C FE.....	2,460,900	101.750	2,462,350	2,420,000	2,453,600		(6,702)			4.500	4.128	JJ.....	10,285		12/08/2020.	01/15/2029.
161175	BB	9			2	2.C FE.....	3,464,495	105.424	3,426,290	3,250,000	3,415,155		(49,340)			4.464	0.790	JJ.....	63,674		07/31/2020.	07/23/2022.
161175	BK	9			1	2.C FE.....	7,398,230	115.373	8,076,089	7,000,000	7,345,202		(43,301)			4.200	3.398	MS.....	86,567	294,000	10/07/2019.	03/15/2028.
16117L	BX	6				2.C FE.....	4,875,158	99.389	4,956,896	4,987,374	4,875,578		420			1.898	2.296	MON.....	263	2,106	12/23/2020.	02/01/2027.
16412X	AG	0			1	2.C FE.....	8,115,000	118.298	9,463,824	8,000,000	8,083,771		(11,735)			5.125	4.921	JD.....	1,139	410,000	02/23/2018.	06/30/2027.
16829@	AA	1				2.A IF.....	35,000,000	100.372	35,130,335	35,000,000	35,000,000					1.480	1.480	AO.....	89,211		10/29/2020.	10/29/2023.
172967	FX	4				2.A FE.....	4,927,150	151.883	7,594,155	5,000,000	4,937,573		1,451			5.875	5.980	JJ.....	123,212	293,750	01/19/2012.	01/30/2042.
172967	KA	8				2.B FE.....	15,750,550	118.214	17,732,070	15,000,000	15,547,226		(70,024)			4.450	3.831	MS.....	170,583	667,500	12/20/2017.	09/29/2027.
172967	KJ	9				2.B FE.....	5,331,150	117.189	5,859,440	5,000,000	5,220,353		(38,009)			4.600	3.659	MS.....	71,556	230,000	12/18/2017.	03/09/2026.
172967	KU	4				2.B FE.....	5,727,956	116.968	5,813,310	4,970,000	5,709,243		(18,713)			4.125	1.997	JJ.....	88,839		10/26/2020.	07/25/2028.
172967	LU	3			1	1.G FE.....	7,027,380	119.169	7,150,110	6,000,000	7,017,387		(9,993)			3.878	2.637	JJ.....	101,474		10/15/2020.	01/24/2039.
172967	ML	2			1	2.A FE.....	4,104,189	107.280	4,183,912	3,900,000	4,099,407		(4,782)			2.666	2.046	JJ.....	43,900		10/15/2020.	01/29/2031.
174610	AJ	4			1	2.B FE.....	808,038	113.488	907,903	800,000	804,127		(800)			4.350	4.225	FA.....	14,500	34,800	08/13/2015.	08/01/2025.
191098	AK	8			1	2.B FE.....	20,685,804	111.590	22,987,540	20,600,000	20,646,453		(8,499)			3.800	3.749	MN.....	78,280	782,800	12/17/2015.	11/25/2025.
197677	AG	2				3.C FE.....	998,738	120.000	1,200,000	1,000,000	999,078		168			7.690	7.715	JD.....	3,418	76,900	12/18/2018.	06/15/2025.
20030N	BY	6			1	1.G FE.....	3,431,058	112.818	3,666,598	3,250,000	3,403,372		(23,067)			3.300	2.460	FA.....	44,688	107,250	10/15/2019.	02/01/2027.
20030N	DM	0			1	1.G FE.....	2,559,100	102.694	2,567,350	2,500,000	2,558,190		(910)			1.950	1.691	JJ.....	22,479		10/28/2020.	01/15/2031.
200339	AJ	8				2.A FE.....	10,169,480	132.564	10,598,476	7,995,000	9,112,261		(165,710)			7.875	5.025	MS.....	185,384	629,606	07/10/2013.	09/15/2026.
202795	JK	7			2	1.F FE.....	10,969,860	111.023	12,212,486	11,000,000	10,978,987		2,830			2.950	2.982	FA.....	122,589	324,500	08/16/2017.	08/15/2027.
20451N	AE	1			1	4.A FE.....	4,207,375	103.750	4,409,375	4,250,000	4,231,793		4,595			4.875	5.009	JJ.....	95,536	207,188	01/07/2015.	07/15/2024.
21036P	AL	2			1	2.C FE.....	3,730,000	109.004	4,360,160	4,000,000	3,921,401		30,850			4.250	5.154	MN.....	28,333	170,000	07/09/2015.	05/01/2023.
21036P	AN	8			1	2.C FE.....	3,526,875	114.818	3,788,984	3,300,000	3,402,103		(24,027)			4.750	3.881	MN.....	20,029	156,750	04/23/2015.	11/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R				R a t e U s e d t o O b t a i n F a i r V a l u e				U n r e a l i z e d V a l u a t i o n I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r' s (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r's O t h e r- T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A.C.V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c. D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification			Code			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
21036P AP 3	Constellation Brands Inc Sr Nt.....	.....			1	2 C FE.....	1,000,000	118.454	1,184,537	1,000,000	1,000,000					4.750	4.750	JD.....	3,958	47,500	11/19/2015.	12/01/2025.
212015 AN 1	Continental Resources Inc Sr Nt.....	LS.....			1	3 A FE.....	2,989,594	103.261	3,097,830	3,000,000	2,995,969		1.085			3.800	3.842	JD.....	9,500	114,000	09/08/2014.	06/01/2024.
212015 AS 0	Continental Resources Inc Sr Nt.....	LS.....			1	3 A FE.....	3,306,943	102.520	3,485,680	3,400,000	3,328,282		8.403			4.375	4.731	JJ.....	68,590	148,750	05/25/2018.	01/15/2028.
212168 AA 6	Continental Wind Sr Nt.....	.....			1	2 B FE.....	6,756,370	116.193	7,850,422	6,756,370	6,756,370					6.000	6.001	FA.....	136,253	414,218	09/23/2013.	02/28/2033.
21688A AE 2	Rabobank Nederland NY Sr Nt.....	.....				1 D FE.....	4,993,250	112.221	5,611,045	5,000,000	4,996,759		.675			3.375	3.391	MN.....	18,750	168,750	05/14/2015.	05/21/2025.
22003B AL 0	Corporate Office Prop LP Sr Nt.....	.....			1	2 C FE.....	8,717,404	104.248	9,080,036	8,710,000	8,717,013		(391)			2.250	2.233	MS.....	56,615		09/11/2020.	03/15/2026.
224044 BW 6	Cox Communications Inc Sr Nt.....	.....			1	2 B FE.....	10,590,600	105.331	11,165,075	10,600,000	10,597,994		.980			3.250	3.260	JD.....	15,311	344,500	02/18/2013.	12/15/2022.
22550L 2B 6	Credit Suisse New York Sr Nt.....	.....				1 E FE.....	5,999,760	103.235	6,194,106	6,000,000	5,999,848		.88			2.800	2.802	AO.....	38,267	84,000	04/06/2020.	04/08/2022.
22822V AN 1	Crown Castle Intl Corp Sr Nt.....	.....			1	2 C FE.....	5,437,300	110.193	5,509,670	5,000,000	5,431,087		(6,213)			3.100	2.006	MN.....	19,806	77,500	11/10/2020.	11/15/2029.
22822V AQ 4	Crown Castle Intl Corp Sr Nt.....	.....			1	2 C FE.....	3,568,950	121.549	3,646,467	3,000,000	3,568,267		(683)			4.150	3.149	JJ.....	62,250		12/07/2020.	07/01/2050.
232820 AJ 9	Cytec Inds Inc Sr Nt.....	.....			1	2 B FE.....	13,698,948	105.429	14,760,088	14,000,000	13,859,423		49,049			3.500	2.497	AO.....	122,500	332,500	06/29/2020.	04/01/2023.
23311V AD 9	DCP Midstream Operating Sr Nt.....	LS.....			1	3 A FE.....	9,197,450	103.000	10,300,000	10,000,000	9,770,313		96,594			3.875	4.990	MS.....	114,097	387,500	07/30/2014.	03/15/2023.
233331 AS 6	DTE Energy Co Sr Nt.....	.....			1	2 B FE.....	7,808,826	108.515	8,409,882	7,750,000	7,776,029		(7,168)			3.500	2.910	JD.....	22,604	240,625	06/29/2020.	06/01/2024.
233331 AW 7	DTE Energy Co Sr Nt.....	.....				2 B FE.....	1,999,340	106.548	2,130,952	2,000,000	1,999,487		.122			2.529	2.536	AO.....	12,645	50,580	08/08/2019.	10/01/2024.
233851 AF 1	Daimler Fin NA LLC Co Gtd Nt.....	LS.....			1	2 A FE.....	5,065,950	102.410	5,120,475	5,000,000	5,035,273		(30,677)			3.875	2.851	MS.....	57,049	96,875	05/14/2020.	09/15/2021.
233851 BE 3	Daimler Fin NA LLC Sr Nt.....	.....			1	2 A FE.....	1,599,671	100.451	1,607,214	1,600,000	1,599,922		.251			2.875	1.355	MS.....	14,183	23,000	06/29/2020.	03/10/2021.
233851 BJ 2	Daimler Fin NA LLC Sr Nt.....	.....			1	2 A FE.....	7,427,925	108.422	8,131,673	7,500,000	7,471,369		7,397			3.250	3.364	FA.....	101,563	243,750	07/24/2014.	08/01/2024.
233851 DN 1	Daimler Fin NA LLC Sr Nt.....	.....			1	2 A FE.....	2,509,475	102.771	2,569,283	2,500,000	2,505,260		(4,215)			3.750	3.494	MN.....	14,583	93,750	04/17/2020.	11/05/2021.
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt.....	.....				1 F FE.....	2,999,490	109.593	3,287,784	3,000,000	2,999,706		.50			2.650	2.652	JD.....	4,638	79,500	06/07/2016.	06/10/2026.
24715@ AS 3	Deloitte LLP Deloitte LLP.....	.....				1 F.....	17,000,000	106.076	18,032,938	17,000,000	17,000,000					3.320	3.320	MN.....	84,660	282,200	05/07/2020.	05/07/2025.
25470D AH 2	Discovery Communications Sr Nt.....	.....			1	2 C FE.....	9,325,900	105.284	10,528,400	10,000,000	9,820,629		74,859			3.250	4.094	AO.....	81,250	325,000	06/24/2013.	04/01/2023.
256746 AF 5	Dollar Tree Inc Sr Nt.....	.....			1	2 B FE.....	1,882,107	107.046	1,873,296	1,750,000	1,864,768		(17,339)			3.700	0.800	MN.....	8,274	32,375	08/24/2020.	05/15/2023.
25746U BM 0	Dominion Resources Inc Sr Nt Ser C.....	.....			1	2 B FE.....	1,055,944	131.051	1,048,411	800,000	1,055,549		(395)			4.900	2.808	FA.....	16,333		12/14/2020.	08/01/2041.
25746U CJ 6	Dominion Resources Inc Sr Nt.....	.....			1	2 B FE.....	6,989,990	100.836	7,058,485	7,000,000	6,998,705		2,049			2.000	2.030	FA.....	52,889	140,000	08/04/2016.	08/15/2021.
25746U CR 8	Dominion Resources Inc Sr Nt Ser B.....	.....			2	2 B FE.....	24,964,000	102.166	25,541,600	25,000,000	24,992,135		7,369			2.750	2.781	JJ.....	317,014	687,500	01/09/2017.	01/15/2022.
25746U DC 0	Dominion Resources Inc Sr Nt.....	.....			1	2 B FE.....	4,388,370	104.043	4,369,810	4,200,000	4,357,432		(30,938)			2.450	0.597	JJ.....	47,448		08/04/2020.	01/15/2023.
25746U DG 1	Dominion Resources Inc Sr Nt Ser C.....	.....			1	2 B FE.....	5,939,700	113.910	6,834,570	6,000,000	5,943,518		3,818			3.375	3.495	AO.....	50,625	100,125	03/31/2020.	04/01/2030.
26441C AL 9	Duke Energy Corp Sr Nt.....	.....			1	2 A FE.....	989,334	108.714	978,424	900,000	978,030		(11,304)			3.950	0.797	AO.....	7,505	17,775	08/03/2020.	10/15/2023.
26441C BH 7	Duke Energy Corp Sr Nt.....	.....			1	2 A FE.....	9,968,100	106.404	10,640,390	10,000,000	9,969,945		1,845			2.450	2.486	JD.....	20,417	133,389	05/13/2020.	06/01/2030.
26441Y AW 7	Duke-Weeks Realty LP Sr Nt.....	.....			1	2 A FE.....	3,510,375	105.038	3,466,247	3,300,000	3,363,474		(34,266)			3.875	2.763	AO.....	26,996	127,875	06/28/2016.	10/15/2022.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt.....	.....			1	2 A FE.....	13,820,593	112.015	15,486,129	13,825,000	13,841,007		1,441			3.250	2.795	JD.....	1,248	382,281	06/29/2020.	06/30/2026.
26441Y BB 2	Duke-Weeks Realty LP Sr Nt.....	.....			1	2 A FE.....	1,978,520	117.857	2,357,140	2,000,000	1,982,735		1,872			4.000	4.132	MS.....	23,556	80,000	09/04/2018.	09/15/2028.
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd.....	.....			1	1 F FE.....	10,009,630	104.733	10,473,250	10,000,000	10,009,107		(523)			2.125	2.114	JD.....	17,708	112,153	05/18/2020.	06/01/2030.
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd.....	.....			1	1 F FE.....	4,984,750	111.473	5,573,650	5,000,000	4,992,341		1,511			3.250	3.286	FA.....	61,389	162,500	08/10/2015.	08/15/2025.
278865 AU 4	Ecolab Inc Sr Nt.....	.....			2	2 A FE.....	2,546,575	105.241	2,631,018	2,500,000	2,515,550		(7,951)			3.250	2.907	JJ.....	37,691	81,250	11/28/2016.	01/14/2023.
278865 AV 2	Ecolab Inc Sr Nt.....	.....			1	2 A FE.....	5,266,300	110.992	6,104,555	5,500,000	5,353,769		22,489			2.700	3.204	MN.....	24,750	148,500	12/02/2016.	11/01/2026.
292505 AJ 3	EnCana Corp Sr Nt.....	.....			1	3 A FE.....	18,304,049	101.257	18,530,049	18,300,000	18,297,804		.923			3.900	3.914	MN.....	91,195	674,700	06/29/2020.	11/15/2021.
29273R AJ 8	Energy Transfer Partners Sr Nt.....	.....			1	2 C FE.....	10,796,209	132.932	12,927,666	9,725,000	10,590,411		(25,632)			7.500	6.633	JJ.....	364,688	729,375	01/29/2010.	07/01/2038.
29273R AR 0	Energy Transfer Partners Sr Nt.....	.....			1	2 C FE.....	4,982,100	121.999	6,099,930	5,000,000	4,984,649		.332			6.500	6.527	FA.....	135,417	325,000	01/09/2012.	02/01/2042.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd.....	.....			1	1 F FE.....	11,881,372	112.938	13,270,203	11,750,000	11,827,605		(13,507)			3.500	3.360	AO.....	102,813	411,250	12/18/2018.	04/01/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
29379V	BA	0	Enterprise Products Operations Nt.....	.....		1	2.A FE.....	5,482,200	...124.055	6,202,740	5,000,000	5,449,787	.....	.....(11,244)	.....	.....	.....4.850	4.237	MS.....	71,403	242,500	12/14/2017.	03/15/2044.
294429	AQ	8	Equifax Inc Sr Nt.....	.....		1	2.B FE.....	4,988,950	...107.106	5,355,280	5,000,000	4,991,305	.....	.....2,129	.....	.....	.....2.600	2.647	JD.....	10,833	134,333	11/15/2019.	12/01/2024.
30034W	AA	4	Evergy Inc Sr Nt.....	.....		1	2.B FE.....	10,627,500	...106.034	10,603,350	10,000,000	10,575,576	.....	.....(51,924)	.....	.....	.....2.450	0.832	MS.....	72,139	122,500	09/01/2020.	09/15/2024.
30040W	AA	6	Eversource Energy Sr Nt.....	.....		1	2.A FE.....	6,218,955	...100.240	6,129,688	6,115,000	6,119,951	.....	.....(24,362)	.....	.....	.....2.500	2.094	MS.....	45,013	152,875	10/12/2016.	03/15/2021.
30040W	AB	4	Eversource Energy Sr Nt.....	.....		1	2.A FE.....	1,411,466	...111.381	1,670,711	1,500,000	1,433,773	.....	.....11,155	.....	.....	.....3.350	4.307	MS.....	14,796	50,250	12/18/2018.	03/15/2026.
30040W	AE	8	Eversource Energy Sr Nt.....	.....		1	2.A FE.....	1,998,944	...112.218	2,244,356	2,000,000	1,999,028	.....	.....84	.....	.....	.....3.300	1.788	JJ.....	30,433	33,000	06/29/2020.	01/15/2028.
30040W	AK	4	Eversource Energy Sr Nt.....	.....		1	2.A FE.....	9,997,200	...99.595	9,959,490	10,000,000	9,997,300	.....	.....100	.....	.....	.....1.650	1.653	FA.....	62,792	.....	08/11/2020.	08/15/2030.
31428X	AY	2	Fedex Corp Sr Nt.....	.....		1	2.B FE.....	5,871,873	...110.756	6,252,193	5,645,000	5,736,758	.....	.....(28,189)	.....	.....	.....4.000	3.432	JJ.....	104,119	225,800	11/04/2015.	01/15/2024.
31428X	BC	9	Fedex Corp Sr Nt.....	.....		1	2.B FE.....	1,458,956	...109.744	1,646,162	1,500,000	1,479,931	.....	.....4,490	.....	.....	.....3.200	3.555	FA.....	20,000	48,000	01/01/2016.	02/01/2025.
31428X	BP	0	Fedex Corp Sr Nt.....	.....		1	2.B FE.....	5,006,250	...114.104	5,705,215	5,000,000	5,004,690	.....	.....(574)	.....	.....	.....3.400	3.385	FA.....	64,222	170,000	01/29/2018.	02/15/2028.
31620M	AR	7	Fidelity Natl Info Serv Inc Sr Nt.....	.....		1	2.B FE.....	7,779,520	...118.483	8,293,796	7,000,000	7,593,776	.....	.....(120,610)	.....	.....	.....5.000	2.987	AO.....	73,889	350,000	06/10/2019.	10/15/2025.
31620M	AT	3	Fidelity Natl Info Serv Inc Sr Nt.....	.....		1	2.B FE.....	12,032,400	...111.271	13,352,544	12,000,000	12,025,932	.....	.....(4,542)	.....	.....	.....3.000	2.955	FA.....	136,000	360,000	06/26/2019.	08/15/2026.
337738	AS	7	FiServe Inc Sr Nt.....	.....		1	2.B FE.....	16,977,040	...107.379	18,254,481	17,000,000	16,983,703	.....	.....4,374	.....	.....	.....2.750	2.779	JJ.....	233,750	476,590	06/17/2019.	07/01/2024.
337738	AT	5	FiServe Inc Sr Nt.....	.....		1	2.B FE.....	15,024,541	...112.018	16,802,700	15,000,000	15,019,595	.....	.....(3,315)	.....	.....	.....3.200	2.804	JJ.....	240,000	439,467	06/29/2020.	07/01/2026.
337932	AL	1	Firstenergy Corp Sr Nt.....	.....		1	3.A FE.....	2,999,211	...100.317	3,009,513	3,000,000	2,999,292	.....	.....80	.....	.....	.....2.650	2.351	MS.....	26,500	42,179	06/29/2020.	03/01/2030.
33829T	AA	4	Five Corners Funding Trust Sr Nt.....	.....		1	1.G FE.....	10,649,802	...110.922	10,981,318	9,900,000	10,474,430	.....	.....(88,847)	.....	.....	.....4.419	2.291	MN.....	55,900	329,216	08/13/2020.	11/15/2023.
33834D	AA	2	Five Corners Funding Trust Sr Nt.....	.....		1	1.G FE.....	17,717,225	...110.621	19,358,693	17,500,000	17,713,542	.....	.....(3,683)	.....	.....	.....2.850	2.694	MN.....	63,729	239,677	10/28/2020.	05/15/2030.
341081	FM	4	Florida Pwr & Lt Co Nt.....	.....		1	1.D FE.....	14,035,174	...110.950	15,366,520	13,850,000	13,955,004	.....	.....(19,661)	.....	.....	.....3.125	2.958	JD.....	36,068	432,813	03/28/2018.	12/01/2025.
341081	FZ	5	Florida Pwr & Lt Co Sec Nt.....	.....		1	1.D FE.....	4,994,900	...108.825	5,441,260	5,000,000	4,995,642	.....	.....742	.....	.....	.....2.850	2.872	AO.....	35,625	72,833	03/24/2020.	04/01/2025.
35137L	AH	8	Fox Corp Sr Nt.....	.....		1	2.B FE.....	4,801,600	...121.330	4,853,200	4,000,000	4,785,552	.....	.....(16,048)	.....	.....	.....4.709	1.984	JJ.....	81,623	.....	10/27/2020.	01/25/2029.
359694	AB	2	Fuller H B Co Sr Nt.....	.....		1	3.C FE.....	2,497,500	...104.250	2,606,250	2,500,000	2,497,624	.....	.....124	.....	.....	.....4.000	4.017	FA.....	37,778	.....	09/10/2020.	02/15/2027.
361448	AZ	6	GATX Corp Sr Nt.....	.....		1	2.B FE.....	2,138,963	...113.346	2,309,987	2,038,000	2,124,658	.....	.....(12,965)	.....	.....	.....3.850	3.068	MS.....	19,834	78,463	11/21/2019.	03/30/2027.
361448	BA	0	GATX Corp Sr Nt.....	.....		1	2.B FE.....	1,365,080	...112.451	1,518,082	1,350,000	1,364,090	.....	.....(989)	.....	.....	.....3.500	3.331	MS.....	13,913	23,625	06/01/2020.	03/15/2028.
361448	BE	2	GATX Corp Sr Nt.....	.....		1	2.B FE.....	3,723,544	...121.906	4,144,797	3,400,000	3,704,602	.....	.....(18,942)	.....	.....	.....4.700	3.411	AO.....	39,950	79,900	06/01/2020.	04/01/2029.
361448	BF	9	GATX Corp Sr Nt.....	.....		1	2.B FE.....	9,964,281	...118.180	11,788,455	9,975,000	9,965,404	.....	.....1,123	.....	.....	.....4.000	4.012	JD.....	1,108	252,700	05/11/2020.	06/30/2030.
369550	AW	8	General Dynamics Corp Sr Nt.....	.....		2	1.F FE.....	33,328,879	...103.706	36,234,702	34,940,000	34,273,448	.....	.....242,437	.....	.....	.....1.875	2.633	FA.....	247,492	655,125	12/09/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt.....	.....		2	1.F FE.....	8,024,360	...107.463	9,134,389	8,500,000	8,209,624	.....	.....46,989	.....	.....	.....2.125	2.785	FA.....	68,236	180,625	11/18/2016.	08/15/2026.
369550	BM	9	General Dynamics Corp Sr Nt.....	.....		1	1.F FE.....	3,957,880	...118.626	4,745,020	4,000,000	3,960,614	.....	.....2,734	.....	.....	.....3.625	3.752	AO.....	36,250	74,917	03/23/2020.	04/01/2030.
373334	KF	7	Georgia Pwr Co Sr Nt.....	.....		1	1.G FE.....	8,981,550	...100.335	9,030,123	9,000,000	8,999,053	.....	.....3,788	.....	.....	.....2.400	2.443	AO.....	54,000	216,000	03/02/2016.	04/01/2021.
375558	AU	7	Gilead Sciences Inc Sr Nt.....	.....		1	2.A FE.....	13,749,904	...102.740	13,135,296	12,785,000	12,903,285	.....	.....(125,518)	.....	.....	.....4.400	3.364	JD.....	46,878	562,540	03/28/2018.	12/01/2021.
375558	BF	9	Gilead Sciences Inc Sr Nt.....	.....		1	2.A FE.....	9,959,600	...113.448	11,344,820	10,000,000	9,978,079	.....	.....3,795	.....	.....	.....3.650	3.697	MS.....	121,667	365,000	09/09/2015.	03/01/2026.
37940X	AA	0	Global Payments Inc Sr Nt.....	.....		1	2.C FE.....	3,999,000	...107.088	4,283,536	4,000,000	3,999,239	.....	.....173	.....	.....	.....2.650	2.655	FA.....	40,044	106,294	08/07/2019.	02/15/2025.
37940X	AB	8	Global Payments Inc Sr Nt.....	.....		1	2.C FE.....	1,693,247	...110.654	1,706,285	1,542,000	1,691,121	.....	.....(2,126)	.....	.....	.....3.200	1.943	FA.....	18,641	.....	11/12/2020.	08/15/2029.
37940X	AD	4	Global Payments Inc Sr Nt.....	.....		1	2.C FE.....	3,460,893	...108.887	3,490,927	3,206,000	3,457,751	.....	.....(3,142)	.....	.....	.....2.900	1.956	MN.....	11,880	.....	11/13/2020.	05/15/2030.
38141G	ES	9	Goldman Sachs Group Inc Sub Nt.....	.....			2.B FE.....	1,244,770	...126.055	1,260,550	1,000,000	1,238,424	.....	.....(6,346)	.....	.....	.....5.950	1.769	JJ.....	27,436	.....	10/28/2020.	01/15/2027.
38141G	XG	4	Goldman Sachs Group Inc Sr Nt.....	.....		1	1.G FE.....	2,131,100	...107.565	2,151,304	2,000,000	2,128,840	.....	.....(2,260)	.....	.....	.....2.600	1.809	FA.....	20,800	.....	10/28/2020.	02/07/2030.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	.....			2.A FE.....	5,980,680	...112.275	6,736,500	6,000,000	5,990,624	.....	.....1,930	.....	.....	.....3.750	3.789	MN.....	24,375	225,000	05/19/2015.	05/22/2025.
38148Y	AA	6	Goldman Sachs Group Inc Sr Nt.....	.....		1	2.A FE.....	1,779,630	...122.034	1,830,509	1,500,000	1,777,381	.....	.....(2,249)	.....	.....	.....4.017	2.648	AO.....	10,210	30,128	10/28/2020.	10/31/2038.
38148Y	AC	2	Goldman Sachs Group Inc Sr Nt.....	.....		2	1.G FE.....	6,087,960	...102.030	6,121,770	6,000,000	6,048,696	.....	.....(39,264)	.....	.....	.....2.876	1.884	AO.....	29,239	172,560	04/24/2020.	10/31/2022.
383909	AG	3	WR Grace & CO Sr Nt.....	.....		1	3.C FE.....	9,143,355	...106.052	9,260,461	8,732,000	9,115,745	.....	.....(27,610)	.....	.....	.....4.875	3.793	JD.....	18,919	199,835	09/02/2020.	06/15/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4																	
				F	Bond			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
391164	AF	7	Great Plains Energy Sr Nt.....	.....	.....	1 2.B FE.....	29,174,576	105.588	27,689,371	26,224,000	27,018,286		(471,503)			5.292	2.798	JD.....	61,679	1,229,014	06/29/2020.	06/15/2022.
404119	BU	2	HCA Inc High Yield Corp.....	.....	.....	1 2.C FE.....	1,002,500	116.320	1,163,202	1,000,000	1,001,632		(227)			4.500	4.469	FA.....	17,000	45,000	09/14/2016.	02/15/2027.
40434L	AC	9	HP Inc Sr Nt.....	.....	.....	1 2.B FE.....	2,727,425	111.285	2,782,133	2,500,000	2,725,143		(2,282)			3.400	2.309	JD.....	3,306	42,500	11/20/2020.	06/17/2030.
40480*	AA	3	HS Wildcat LLC Sr Sec Nt Ser A.....	.....	.....	2 B.Z.....	8,000,000	102.456	8,196,507	8,000,000	8,000,000					3.830	3.848	JAJO..	851		12/30/2020.	12/31/2050.
41242*	AR	3	Hardwood Funding LLC Sr Nt.....	.....	.....	1 1.G FE.....	5,772,084	100.462	5,724,446	5,698,122	5,706,127		(18,232)			3.010	2.680	JD.....	11,434	170,561	03/28/2017.	06/07/2021.
423452	AC	5	Helmerich & Payne Sr Nt.....	.....	.....	1 2.A FE.....	8,207,290	110.911	8,983,799	8,100,000	8,176,426		(17,675)			4.650	4.384	MS.....	110,903	376,650	03/22/2019.	03/15/2025.
428236	BV	4	Hewlett-Packard Co Sr Nt.....	.....	.....	1 2.B FE.....	4,996,820	103.895	5,194,730	5,000,000	4,999,638		370			4.650	4.658	JD.....	14,208	232,500	02/18/2013.	12/09/2021.
437076	BM	3	Home Depot Inc Sr Nt.....	.....	.....	1 1.F FE.....	967,636	111.795	1,117,953	1,000,000	977,810		3,800			3.000	3.466	AO.....	7,500	30,000	03/28/2018.	04/01/2026.
437076	CB	6	Home Depot Inc Sr Nt.....	.....	.....	1 1.F FE.....	994,410	111.611	1,116,111	1,000,000	994,787		377			2.700	2.764	AO.....	5,700	14,625	03/26/2020.	04/15/2030.
438516	BL	9	Honeywell International Inc Sr Nt.....	.....	.....	2 1.F FE.....	16,099,816	110.388	18,545,117	16,800,000	16,364,773		67,404			2.500	2.987	MN.....	70,000	420,000	11/21/2016.	11/01/2026.
438516	BW	5	Honeywell International Inc Sr Nt.....	.....	.....	1 1.F FE.....	5,988,108	106.563	6,393,762	6,000,000	5,990,922		2,109			2.300	1.951	FA.....	52,133	122,763	06/29/2020.	08/15/2024.
438516	BZ	8	Honeywell International Inc Sr Nt.....	.....	.....	1 1.F FE.....	9,989,100	105.659	10,565,870	10,000,000	9,989,749		649			1.950	1.962	JD.....	16,250	104,542	05/14/2020.	06/01/2030.
44187@	AA	9	Housing Action Fund LLC Prom Nt Sec.....	.....	.....	4.A.....	810,053	75.806	614,066	810,053	614,066		(195,987)			3.000	3.011	MJSD..	68	15,004	08/28/2020.	01/17/2030.
442851	AK	7	Howard University Sr Nt.....	.....	.....	1 2.C FE.....	3,373,184	102.911	3,452,647	3,355,000	3,372,197		(987)			2.845	2.771	AO.....	23,862	47,725	06/16/2020.	10/01/2028.
442851	AL	5	Howard University Sr Nt.....	.....	.....	1 2.C FE.....	1,390,218	104.363	1,446,187	1,385,725	1,389,846		(372)			2.895	2.856	AO.....	10,029	25,407	02/03/2020.	10/01/2029.
442851	AM	3	Howard University Sr Nt.....	.....	.....	1 2.C FE.....	1,081,584	105.584	1,140,302	1,080,000	1,081,464		(120)			2.945	2.929	AO.....	7,952	20,144	02/05/2020.	10/01/2030.
442851	AN	1	Howard University Sr Nt.....	.....	.....	1 2.C FE.....	615,000	105.895	651,252	615,000	615,000					2.995	2.995	AO.....	4,605	11,666	01/31/2020.	10/01/2031.
446150	AK	0	Huntington Bancshares Sr Nt.....	.....	.....	2.A FE.....	13,978,860	101.801	14,252,196	14,000,000	13,995,741		4,019			2.300	2.330	JJ.....	149,372	322,000	08/04/2016.	01/14/2022.
446413	AL	0	Huntington Ingalls Industries Sr Nt.....	.....	.....	1 2.C FE.....	18,825,652	112.096	21,018,038	18,750,000	18,813,591		(6,071)			3.483	2.896	JD.....	54,422	500,681	06/29/2020.	12/01/2027.
449669	AK	6	IMC Global Inc Sr Nt.....	.....	.....	1 2.C FE.....	10,968,469	128.432	12,926,661	10,065,000	10,544,984		(52,643)			7.300	6.445	JJ.....	338,799	734,745	07/28/2010.	01/15/2028.
449934	AD	0	IMS Health Inc High Yield Corp.....	.....	.....	1 3.C FE.....	10,812,813	104.500	11,024,750	10,550,000	10,716,292		(24,583)			5.000	4.685	AO.....	111,361	527,500	10/13/2016.	10/15/2026.
452308	AX	7	Illinois Tool Works Inc Sr Nt.....	.....	.....	2 1.F FE.....	8,635,320	110.502	9,945,162	9,000,000	8,769,518		35,271			2.650	3.131	MN.....	30,475	238,500	01/05/2017.	11/15/2026.
45255@	AD	7	Impact Community Capital Nt.....	.....	.....	5.B GI.....	331,764	107.130	355,419	331,764	331,764		13,470			2.727	10.233	MON.....			05/16/2003.	07/25/2031.
457187	AB	8	Ingredion Inc Sr Nt.....	.....	.....	1 2.B FE.....	13,641,890	111.235	15,016,658	13,500,000	13,586,656		(13,628)			3.200	3.077	AO.....	108,000	432,000	10/03/2016.	10/01/2026.
457187	AC	6	Ingredion Inc Sr Nt.....	.....	.....	1 2.B FE.....	9,980,800	110.136	11,013,640	10,000,000	9,981,964		1,164			2.900	2.922	JD.....	24,167	159,500	05/08/2020.	06/01/2030.
458140	AR	1	Intel Corp Sr Nt.....	.....	.....	1 1.E FE.....	13,642,983	104.607	14,276,709	13,648,000	13,646,774		748			3.100	3.106	JJ.....	178,637	423,088	07/23/2015.	07/29/2022.
458140	AU	4	Intel Corp Sr Nt.....	LS..	.....	1 1.E FE.....	9,974,600	109.129	10,912,890	10,000,000	9,985,513		2,477			2.600	2.629	MN.....	30,333	260,000	05/12/2016.	05/19/2026.
458140	BD	1	Intel Corp Sr Nt.....	LS..	.....	2 1.E FE.....	14,996,250	107.907	16,186,095	15,000,000	14,998,107		530			2.875	2.879	MN.....	59,896	431,250	05/08/2017.	05/11/2024.
459200	AR	2	International Bus Machs Corp Sr Nt.....	.....	.....	1 1.F FE.....	4,878,944	131.082	6,554,090	5,000,000	4,931,197		8,148			6.220	6.480	FA.....	129,583	311,000	02/18/2013.	08/01/2027.
459200	JY	8	International Bus Machs Corp Sr Nt.....	.....	.....	1.F FE.....	6,521,775	108.328	6,770,506	6,250,000	6,447,727		(56,183)			3.000	2.024	MN.....	23,958	187,500	09/04/2019.	05/15/2024.
465685	AG	0	ITC Holdings Corp Sr Nt.....	.....	.....	1 2.B FE.....	2,780,216	107.743	2,962,944	2,750,000	2,766,543		(6,198)			4.050	3.795	JJ.....	55,688	111,375	12/18/2018.	07/01/2023.
465685	AH	8	ITC Holdings Corp Sr Nt.....	.....	.....	1 2.B FE.....	2,273,543	133.580	2,282,877	1,709,000	2,272,635		(908)			5.300	3.200	JJ.....	45,289		12/14/2020.	07/01/2043.
465685	AJ	4	ITC Holdings Corp Sr Nt.....	.....	.....	1 2.B FE.....	10,120,947	108.985	10,898,470	10,000,000	10,048,834		(13,199)			3.650	3.498	JD.....	16,222	365,000	10/27/2016.	06/15/2024.
465685	AM	7	ITC Holdings Corp Sr Nt.....	.....	.....	1 2.B FE.....	1,569,870	104.061	1,560,918	1,500,000	1,556,959		(12,911)			2.700	0.561	MN.....	5,175	20,250	08/03/2020.	11/15/2022.
465685	AP	0	ITC Holdings Corp Sr Nt.....	.....	.....	1 2.B FE.....	9,239,280	112.572	10,412,901	9,250,000	9,241,755		1,008			3.350	3.109	MN.....	39,595	284,750	06/29/2020.	11/15/2027.
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....	.....	.....	1.G FE.....	2,946,075	111.981	3,359,442	3,000,000	2,963,929		8,877			3.875	4.231	MS.....	35,844	116,250	12/18/2018.	09/10/2024.
46625H	LL	2	JPMorgan Chase & Co Sub Nt.....	.....	.....	1.G FE.....	3,424,475	141.672	3,541,808	2,500,000	3,420,054		(4,421)			4.950	2.848	JD.....	10,313	61,875	10/28/2020.	06/01/2045.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....	.....	.....	1.F FE.....	7,969,920	113.604	9,088,312	8,000,000	7,984,845		2,994			3.900	3.946	JJ.....	143,867	312,000	07/14/2015.	07/15/2025.
46625H	RX	0	JPMorgan Chase & Co Sub Nt.....	.....	.....	2 1.G FE.....	2,608,785	113.654	2,648,131	2,330,000	2,600,836		(7,949)			3.625	1.560	JD.....	7,039	42,231	10/22/2020.	12/01/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P AF 3	JP Morgan Chase & Co Sr Nt.....	.....			2	1.F FE.....	19,045,940	114.108	22,821,640	20,000,000	19,223,834		88,948			3.540	4.160	MN.....	118,000	708,000	12/19/2018.	05/01/2028.
46647P AJ 5	JP Morgan Chase & Co Sr Nt.....	.....			1	1.F FE.....	4,748,610	121.782	4,871,264	4,000,000	4,740,980		(7,630)			3.882	2.508	JJ.....	67,719		10/28/2020.	07/24/2038.
46647P AN 6	JP Morgan Chase & Co Sr Nt.....	.....			1	1.F FE.....	2,691,898	126.068	2,773,489	2,200,000	2,689,858		(2,040)			3.897	2.728	JJ.....	37,628		10/28/2020.	01/23/2049.
46647P AV 8	JP Morgan Chase & Co Sr Nt.....	.....			1	1.F FE.....	5,898,350	119.559	5,977,940	5,000,000	5,880,480		(17,870)			4.203	1.710	JJ.....	92,233		10/29/2020.	07/23/2029.
46647P BJ 4	JP Morgan Chase & Co Sr Nt Fix to Float.....	.....			1	1.F FE.....	6,115,500	123.013	6,150,640	5,000,000	6,096,611		(18,889)			4.493	1.891	MS.....	60,531		10/28/2020.	03/24/2031.
46647P BM 7	JP Morgan Chase & Co Sr Nt - Fix to Floa.....	.....			1	1.F FE.....	1,076,100	111.777	1,117,766	1,000,000	1,075,609		(491)			3.109	2.608	AO.....	5,959		10/30/2020.	04/22/2041.
46647P BP 0	JP Morgan Chase & Co Fix to Flt Sr Nt.....	.....			1	1.G FE.....	14,009,060	109.659	14,255,683	13,000,000	13,988,062		(20,998)			2.956	2.059	MN.....	51,237	147,800	12/09/2020.	05/13/2031.
46647P BV 7	JP Morgan Chase & Co Fix to Flt Sr Nt.....	.....			1	1.F FE.....	3,082,346	102.631	3,130,249	3,050,000	3,082,246		(100)			2.525	2.457	MN.....	8,985		12/01/2020.	11/19/2041.
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt.....	.....			1	2.B FE.....	3,321,242	111.824	3,354,711	3,000,000	3,286,201		(35,041)			4.300	1.537	JJ.....	59,483	64,500	06/29/2020.	01/15/2026.
478375 AE 8	Johnson Control Intl plc Sr Nt.....	.....				2.B FE.....	1,014,823	100.497	1,004,970	1,000,000	1,000,622		(3,764)			4.250	3.861	MS.....	14,167	42,500	12/28/2016.	03/01/2021.
478375 AF 5	Johnson Control Intl plc Sr Nt.....	.....			2	2.B FE.....	197,364	101.827	195,508	192,000	192,816		(1,188)			3.750	3.104	JD.....	600	7,200	12/28/2016.	12/01/2021.
478375 AG 3	Johnson Control Intl plc Sr Nt.....	.....			1	2.B FE.....	888,365	108.467	976,200	900,000	892,802		1,884			3.625	3.871	JJ.....	16,222	32,625	08/02/2018.	07/02/2024.
478375 AL 2	Johnson Control Intl plc Sr Nt.....	.....			1	2.B FE.....	2,471,500	131.865	2,581,265	1,957,500	2,467,505		(3,996)			4.625	3.042	JJ.....	45,016		09/23/2020.	07/02/2044.
485134 BP 4	Kansas City Power and Light Sr Nt.....	.....			1	1.F FE.....	17,437,700	112.662	19,715,815	17,500,000	17,468,324		6,177			3.650	3.693	FA.....	241,306	638,750	08/13/2015.	08/15/2025.
485170 AR 5	Kansas City Southern Inds Inc Sr Nt.....	.....			1	2.B FE.....	4,991,288	105.414	5,270,690	5,000,000	4,995,860		1,339			3.850	3.881	MN.....	24,597	192,500	03/28/2018.	11/15/2023.
49338C AB 9	Keyspan Gas East Corp Sr Nt.....	.....			1	1.G FE.....	15,307,034	109.825	16,803,164	15,300,000	15,304,181		(680)			2.742	2.737	FA.....	158,488	419,526	08/03/2016.	08/15/2026.
49446R AP 4	Kimco Realty Corp Sr Nt.....	.....			1	2.A FE.....	946,582	109.051	1,090,506	1,000,000	963,269		5,683			2.800	3.511	AO.....	7,000	28,000	12/18/2017.	10/01/2026.
494550 AL 0	Kinder Morgan Energy - LP Sr Nt.....	.....			1	2.B FE.....	5,808,950	141.386	7,069,285	5,000,000	5,557,135		(33,359)			7.750	6.345	MS.....	114,097	387,500	03/10/2011.	03/15/2032.
50076Q AZ 9	Kraft Foods Inc Sr Nt.....	.....				3.A FE.....	5,605,962	104.392	6,007,748	5,755,000	5,727,192		18,598			3.500	3.851	JD.....	13,988	201,425	09/04/2013.	06/06/2022.
50077L AK 2	Kraft Heinz Foods Co Sr Nt.....	.....			1	3.A FE.....	10,053,584	110.127	11,012,700	10,000,000	10,029,745		(5,887)			3.950	3.878	JJ.....	182,139	395,000	08/19/2016.	07/15/2025.
502431 AF 6	L3Harris Tech Inc Sr Nt.....	.....			1	2.B FE.....	1,495,965	110.489	1,657,332	1,500,000	1,496,366		379			2.900	2.931	JD.....	1,933	45,675	11/13/2019.	12/15/2029.
502431 AM 1	L3Harris Tech Inc Sr Nt.....	.....			1	2.B FE.....	9,345,408	119.908	10,144,217	8,460,000	9,278,969		(66,439)			4.400	2.902	JD.....	16,544	372,240	05/05/2020.	06/15/2028.
502431 AN 9	L3Harris Tech Inc Sr Nt.....	.....			1	2.B FE.....	2,499,050	101.514	2,537,848	2,500,000	2,499,050					1.800	1.804	JJ.....	4,500		11/10/2020.	01/15/2031.
50540R AT 9	Laboratory Corp of America Sr Nt.....	.....			2	2.B FE.....	6,984,250	108.840	7,618,828	7,000,000	6,991,367		2,188			3.250	3.286	MS.....	75,833	227,500	08/15/2017.	09/01/2024.
50540R AW 2	Laboratory Corp of America Sr Nt.....	.....			1	2.B FE.....	3,490,935	110.532	3,868,634	3,500,000	3,491,818		812			2.950	2.980	JD.....	8,604	104,971	11/18/2019.	12/01/2029.
525015 AC 7	Lehigh University Nt.....	.....			1	1.D FE.....	7,500,000	96.087	7,206,555	7,500,000	7,500,000					2.703	2.703	MN.....	74,333		08/13/2020.	11/15/2050.
52736R BG 6	Levi Strauss & Co Sr Nt.....	.....			1	3.B FE.....	10,710,263	102.500	11,018,750	10,750,000	10,729,926		3,973			5.000	5.048	MN.....	89,583	537,500	07/17/2015.	05/01/2025.
529043 AE 1	Lexington Realty Trust Sr Nt.....	.....			1	2.B FE.....	20,063,523	104.098	20,819,600	20,000,000	20,061,540		(1,983)			2.700	2.662	MS.....	184,500		08/17/2020.	09/15/2030.
53961* BL 9	Local Initiatives Support Corp Prom Nt.....	.....				1.D.....	20,000,000	103.429	20,685,809	20,000,000	20,000,000					2.500	2.500	JAJO.....	125,000	500,000	06/12/2015.	01/01/2023.
539830 BE 8	Lockheed Martin Corp Sr Nt.....	LS.....			1	1.G FE.....	3,491,570	109.070	3,817,461	3,500,000	3,495,543		995			2.900	2.933	MS.....	33,833	101,500	12/18/2017.	03/01/2025.
539830 BG 3	Lockheed Martin Corp Sr Nt.....	.....			1	1.G FE.....	5,464,855	105.091	5,779,994	5,500,000	5,489,227		5,037			3.100	3.200	JJ.....	78,619	170,500	11/16/2015.	01/15/2023.
539830 BH 1	Lockheed Martin Corp Sr Nt.....	.....			1	1.G FE.....	4,093,535	113.590	4,543,616	4,000,000	4,049,307		(8,961)			3.550	3.281	JJ.....	65,478	142,000	03/28/2018.	01/15/2026.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A.....	.....			1	1.F PL.....	3,500,000	101.283	3,544,898	3,500,000	3,500,000					2.450	2.450	JD.....	3,811	85,750	07/17/2014.	12/15/2021.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd.....	.....			1	1.F FE.....	987,557	111.020	1,110,199	1,000,000	991,765		1,571			3.300	3.490	AO.....	8,250	33,000	03/28/2018.	10/01/2025.
548661 DY 0	Lowes Cos Inc Sr Nt.....	.....			1	2.A FE.....	4,383,148	101.318	4,457,979	4,400,000	4,383,448		300			1.700	1.742	AO.....	14,337		10/07/2020.	10/15/2030.
548661 DZ 7	Lowes Cos Inc Sr Nt.....	.....			1	2.A FE.....	4,995,100	106.962	5,348,075	5,000,000	4,995,112		12			3.000	3.005	AO.....	28,750		10/07/2020.	10/15/2050.
55336V AG 5	MPLX LP Sr Nt.....	.....			1	2.B FE.....	1,033,730	114.759	1,147,587	1,000,000	1,020,816		(5,131)			4.875	4.257	JD.....	4,063	48,750	05/22/2018.	12/01/2024.
55336V AJ 9	MPLX LP Sr Nt.....	.....			1	2.B FE.....	6,242,341	115.507	6,930,414	6,000,000	6,172,888		(29,833)			4.875	2.987	JD.....	24,375	207,188	06/29/2020.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt.....	.....			1	2.B FE.....	5,690,040	115.334	6,631,676	5,750,000	5,703,058		4,710			4.125	3.744	MS.....	79,063	195,938	06/29/2020.	03/01/2027.
55336V AR 1	MPLX LP Sr Nt.....	.....			1	2.B FE.....	4,234,930	115.056	4,889,893	4,250,000	4,238,810		1,316			4.000	4.043	MS.....	50,056	170,000	02/06/2018.	03/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55354G	AD	2			1	3.B FE.....	11,580,557	104.249	12,145,009	11,650,000	11,600,556		7,189			4.750	4.835	FA	230,573	553,375	02/15/2018.	08/01/2026.
55396#	AA	0				2.B PL.....	17,323,417	103.081	17,857,182	17,323,417	17,323,417					2.900	2.910	MJSD.	1,396	224,645	07/21/2020.	05/31/2039.
559080	AK	2			2	2.A FE.....	6,436,382	119.176	7,150,560	6,000,000	6,292,602		(53,096)			5.000	3.901	MS	100,000	300,000	03/28/2018.	03/01/2026.
56081#	BE	9				1.F FE.....	3,000,000	101.685	3,050,554	3,000,000	3,000,000					2.640	2.640	JD	4,620	79,200	02/09/2017.	12/10/2023.
56081#	BF	6				1.F FE.....	4,000,000	102.616	4,104,624	4,000,000	4,000,000					2.920	2.920	JD	6,813	116,800	02/09/2017.	12/10/2026.
56081#	CA	6				1.F FE.....	5,000,000	103.657	5,182,873	5,000,000	5,000,000					3.150	3.150	JD	9,188	78,750	06/10/2020.	12/10/2024.
564759	QB	7				1.G FE.....	15,047,350	100.028	15,104,258	15,100,000	15,096,449		4,652			0.865	6.044	MJSD.	11,252	253,985	05/21/2007.	12/01/2021.
565849	AK	2			1	2.C FE.....	8,303,435	102.787	8,736,895	8,500,000	8,429,860		36,626			2.800	3.268	MN	39,667	238,000	05/31/2017.	11/01/2022.
565849	AP	1			2	2.C FE.....	12,226,830	111.163	13,339,572	12,000,000	12,159,300		(21,664)			4.400	4.159	JJ	243,467	528,000	09/20/2017.	07/15/2027.
57629W	BV	1				1.B FE.....	4,100,800	109.731	4,389,236	4,000,000	4,067,570		(19,397)			3.600	3.053	AO	32,800	144,000	04/04/2019.	04/09/2024.
57629W	CE	8				1.B FE.....	8,643,888	107.388	9,396,441	8,750,000	8,677,421		19,548			2.750	3.003	JD	6,016	240,625	04/15/2019.	06/22/2024.
57629W	CG	3				1.B FE.....	10,415,386	108.899	11,352,752	10,425,000	10,419,070		1,287			2.950	2.965	JJ	145,226	307,538	06/28/2019.	01/11/2025.
57629W	CH	1				1.B FE.....	9,367,659	112.384	10,002,149	8,900,000	9,286,776		(68,299)			3.400	2.500	MS	94,983	302,600	01/07/2020.	03/08/2026.
57636Q	AP	9			1	1.E FE.....	1,996,120	116.274	2,325,488	2,000,000	1,996,375		255			3.350	3.373	MS	17,681	33,500	03/24/2020.	03/26/2030.
579780	AL	1			1	2.B FE.....	10,998,900	103.526	11,387,849	11,000,000	10,999,635		217			2.700	2.702	FA	112,200	297,000	08/09/2017.	08/15/2022.
581557	BE	4			1	2.B FE.....	3,041,232	109.758	3,292,725	3,000,000	3,015,358		(4,455)			3.796	3.625	MS	33,531	113,880	07/30/2014.	03/15/2024.
58174#	AD	6				1.E PL.....	12,000,000	102.805	12,336,582	12,000,000	12,000,000					2.400	2.400	JD	16,000	144,000	06/11/2020.	06/11/2023.
58174#	AE	4				1.E PL.....	16,000,000	104.657	16,745,053	16,000,000	16,000,000					2.520	2.520	JD	22,400	201,600	06/11/2020.	06/11/2025.
591894	CC	2			1	3.A FE.....	1,689,915	113.176	1,697,643	1,500,000	1,668,487		(19,191)			4.300	2.692	JJ	29,742	64,500	11/14/2019.	01/15/2029.
59217G	AQ	2				1.D FE.....	11,752,220	104.515	11,496,661	11,000,000	11,214,859		(164,498)			3.875	2.310	AO	94,722	426,250	08/18/2017.	04/11/2022.
59217G	AX	7				1.D FE.....	4,103,480	105.423	4,216,924	4,000,000	4,040,263		(19,158)			3.000	2.487	JJ	57,000	120,000	08/02/2017.	01/10/2023.
59217G	BY	4				1.D FE.....	9,055,850	114.090	10,268,060	9,000,000	9,036,329		(5,528)			3.450	3.374	JD	11,213	310,500	08/28/2018.	12/18/2026.
59217G	CD	9				1.D FE.....	17,223,975	102.956	17,502,452	17,000,000	17,063,227		(48,708)			2.650	2.350	AO	103,865	450,500	08/02/2017.	04/08/2022.
59217G	EG	0				1.D FE.....	2,808,875	112.599	2,814,970	2,500,000	2,803,608		(5,267)			2.950	1.539	AO	16,799		10/28/2020.	04/09/2030.
594918	BJ	2			1	1.A FE.....	16,995,580	111.794	19,004,895	17,000,000	16,997,691		436			3.125	3.128	MN	85,590	531,250	10/29/2015.	11/03/2025.
594918	BP	8			1	1.A FE.....	7,979,449	100.688	8,055,032	8,000,000	7,996,845		5,148			1.550	1.616	FA	49,256	124,000	12/18/2017.	08/08/2021.
594918	BX	1			1	1.A FE.....	2,942,511	107.415	3,222,438	3,000,000	2,968,288		9,584			2.875	3.236	FA	34,740	86,250	03/28/2018.	02/06/2024.
609207	AT	2			1	2.B FE.....	21,151,000	109.837	21,967,400	20,000,000	21,079,698		(71,302)			2.750	2.091	AO	119,167	275,000	04/30/2020.	04/13/2030.
615369	AC	9			2	2.A FE.....	7,780,010	112.603	7,882,196	7,000,000	7,376,987		(124,012)			4.875	2.908	FA	128,917	341,250	08/16/2017.	02/15/2024.
615369	AP	0			1	2.A FE.....	5,739,792	120.171	5,768,189	4,800,000	5,735,645		(4,147)			4.250	1.593	FA	85,000		12/16/2020.	02/01/2029.
617446	7X	1				2.A FE.....	5,466,900	119.533	5,976,645	5,000,000	5,303,970		(55,817)			5.000	3.633	MN	25,694	250,000	12/19/2017.	11/24/2025.
617446	8L	6			1	1.F FE.....	8,178,996	108.875	8,252,748	7,580,000	8,170,921		(8,075)			2.699	1.764	JJ	90,358		11/30/2020.	01/22/2031.
617446	8U	6			1	1.F FE.....	2,500,000	100.715	2,517,875	2,500,000	2,500,000					1.794	1.794	FA	5,980		11/09/2020.	02/13/2032.
61744Y	AL	2			1	2.A FE.....	2,203,560	123.248	2,218,462	1,800,000	2,202,443		(1,117)			3.971	2.335	JJ	31,569		12/09/2020.	07/22/2038.
61746B	ED	4				2.A FE.....	14,923,350	101.974	15,296,070	15,000,000	14,985,823		15,805			2.625	2.735	MN	48,125	393,750	11/14/2016.	11/17/2021.
61761J	ZN	2				2.A FE.....	13,108,980	115.615	14,567,477	12,600,000	13,117,308		(2,553)			3.950	3.194	AO	94,010	355,500	12/07/2020.	04/23/2027.
620076	BN	8			1	2.C FE.....	2,707,679	119.802	2,737,464	2,285,000	2,701,339		(6,340)			4.600	2.149	MN	11,095	52,555	11/10/2020.	05/23/2029.
620076	BT	5			1	2.C FE.....	2,507,650	101.933	2,548,330	2,500,000	2,507,563		(87)			2.300	2.265	MN	7,347		11/13/2020.	11/15/2030.
626717	AF	9			1	3.C FE.....	2,874,066	101.500	3,045,000	3,000,000	2,969,900		13,872			4.950	4.228	JD	12,375	141,000	02/18/2013.	12/01/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	C	T	R	E	A	A	A	A	S
CUSIP Identification	Description		Code	CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62877V	AB	7				2	3.C FE.....		613,750	114.750	677,025					6.625	5.642	FA	15,744	26,500	11/25/2020.	08/06/2029.
62927#	AD	8					1.E FE.....		10,479,626	101.694	10,657,172					2.830	2.831	AO	62,610	296,573	06/30/2015.	03/31/2024.
62927@	AA	6				1	2.B PL.....		6,000,000	105.787	6,347,191					4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
62927@	AF	5					2.B PL.....		5,000,000	99.767	4,988,330					3.040	3.052	MJSD.	7,600	50,244	08/13/2020.	08/13/2027.
629377	CR	1				1	3.B FE.....		5,128,500	102.880	5,246,880		(3,541)	(267)		3.625	3.545	FA	14,893		12/02/2020.	02/15/2031.
63636#	AA	4					2.A PL.....		6,000,000	102.667	6,160,033					3.330	3.331	JD	8,880	199,800	08/10/2017.	08/10/2024.
637417	AJ	5				2	2.A FE.....		8,392,815	110.009	9,350,757			10,090		3.600	3.752	JD	13,600	306,000	12/09/2016.	12/15/2026.
637432	ND	3				1	1.E FE.....		995,305	108.684	1,086,838			638		2.850	2.923	JJ	12,192	28,500	12/18/2017.	01/27/2025.
637432	NP	6				1	1.E FE.....		5,982,360	114.888	6,893,274			1,607		3.400	3.435	FA	81,600	204,000	01/31/2018.	02/07/2028.
63946B	AF	7				1	1.G FE.....		5,998,405	157.665	9,459,876			19		6.400	6.401	AO	65,067	384,000	08/25/2011.	04/30/2040.
641062	AD	6				1	1.D FE.....		6,998,740	107.810	7,546,679			246		3.350	3.354	MS	63,185	234,500	09/17/2018.	09/24/2023.
64952W	CH	4					1.A FE.....		18,519,391	106.780	19,754,374			(1,892)		2.350	2.338	JJ	201,676	434,750	07/13/2016.	07/14/2026.
64952W	CJ	0					1.A FE.....		19,961,800	100.984	20,196,880			7,825		1.700	1.740	MS	101,056	340,000	09/07/2016.	09/14/2021.
651639	AY	2				1	2.A FE.....		5,199,350	105.243	5,262,140			(5,484)		2.250	1.804	AO	28,125	60,313	09/14/2020.	10/01/2030.
65339K	AT	7				1	2.A FE.....		6,735,460	113.860	7,400,894			(23,428)		3.550	3.105	MN	38,458	230,750	08/10/2017.	05/01/2027.
65339K	BQ	2					2.A FE.....		4,992,900	108.183	5,409,145			1,038		2.750	2.780	MN	22,917	78,299	04/01/2020.	05/01/2025.
65339K	BR	0				1	2.A FE.....		14,987,750	104.842	15,726,240			801		2.250	2.259	JD	28,125	186,563	05/06/2020.	06/01/2030.
65364U	AK	2				1	1.G FE.....		3,999,960	109.810	4,392,384			2		3.508	3.508	AO	35,080	140,320	09/22/2014.	10/01/2024.
65473P	AJ	4					2.B FE.....		1,002,470	115.717	1,157,174			(135)		3.600	3.570	MN	6,000	19,800	04/07/2020.	05/01/2030.
65473Q	BC	6				1	2.B FE.....		3,191,304	130.975	3,143,407			(1,120)		4.800	2.821	FA	43,520		12/11/2020.	02/15/2044.
65473Q	BE	2				1	2.B FE.....		5,101,630	113.393	5,669,640			(10,024)		3.490	3.240	MN	22,297	174,500	08/09/2017.	05/15/2027.
65473Q	BF	9				1	2.B FE.....		2,613,545	126.871	2,564,063			(798)		4.375	2.780	MN	11,298		12/14/2020.	05/15/2047.
654740	AS	8				1	2.C FE.....		9,981,000	100.692	10,069,190			3,902		1.900	1.940	MS	56,472	190,000	09/07/2016.	09/14/2021.
654740	G*	4					2.C		25,000,000	101.433	25,358,268					2.670	2.670	MS	194,688	667,500	09/16/2019.	09/16/2022.
655044	AH	8				1	2.C FE.....		20,391,189	111.593	22,597,502			(18,112)		3.900	3.728	MN	100,913	658,125	06/29/2020.	11/15/2024.
666807	BE	1				1	2.B FE.....		2,036,481	100.619	2,012,374			(11,769)		3.500	2.896	MS	20,611	70,000	03/28/2018.	03/15/2021.
666807	BG	6				1	2.B FE.....		2,477,823	107.481	2,579,546			(11,913)		3.250	1.428	FA	32,500	55,250	06/29/2020.	08/01/2023.
674599	DB	8				1	3.B FE.....		14,637,365	108.000	14,040,000		(188,442)	(320,620)		6.950	4.028	JJ	451,750	903,500	09/18/2019.	07/01/2024.
674599	DC	6				1	3.B FE.....		6,562,907	104.394	6,263,640		(193,633)	(82,407)		5.550	3.846	MS	98,050	333,000	09/18/2019.	03/15/2026.
674599	DF	9				1	3.C FE.....		10,341,324	104.700	10,470,000			(12,077)		6.450	6.124	MS	189,917	645,000	09/18/2019.	09/15/2036.
677415	CP	4					1.G FE.....		2,481,497	103.627	2,311,916			(54,206)		5.375	2.844	AO	29,979	119,916	12/16/2016.	10/01/2021.
679574	AG	8				1	1.E FE.....		333,333	117.391	391,302					6.210	6.210	JD	1,725	20,700	12/12/2002.	12/01/2028.
681919	BB	1				1	2.A FE.....		2,464,264	106.209	2,522,469			(1,179)		2.450	2.001	AO	9,860		11/12/2020.	04/30/2030.
68389X	BB	0				1	1.G FE.....		2,920,419	102.674	3,080,208			23,214		2.500	3.329	MN	9,583	75,000	12/18/2018.	05/15/2022.
68389X	BL	8				1	1.G FE.....		6,998,810	105.150	7,360,486			131		2.400	2.402	MS	49,467	168,000	06/29/2016.	09/15/2023.
68389X	BV	6				1	1.G FE.....		5,582,900	111.814	5,590,685			(8,189)		2.950	1.575	AO	36,875		11/09/2020.	04/01/2030.
68902V	AK	3				1	2.B FE.....		3,000,011	107.383	3,221,487			18		2.565	2.565	FA	29,070		09/08/2020.	02/15/2030.
69073T	AS	2					4.C FE.....		6,506,250	110.750	7,198,750			(607)		6.375	6.362	FA	156,542	414,375	08/12/2015.	08/15/2025.
690872	AB	2				1	4.C FE.....		2,563,669	107.750	2,656,038			(10,047)		5.375	4.862	AO	27,971	132,494	02/11/2015.	01/15/2025.
693304	AT	4				1	1.E FE.....		981,150	110.992	1,109,915			2,367		3.150	3.435	AO	6,650	31,500	03/28/2018.	10/15/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69349L AG 3	PNC Bank NA Sub Bk Nt.....					1.G FE.....	15,242,299	104.175	17,188,793	16,500,000	16,202,850		154,180			2.700	3.727	MN.....	74,250	445,500	01/01/2016.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt.....					1.G FE.....	10,032,010	115.291	11,529,100	10,000,000	10,014,819		(2,721)			4.200	4.166	MN.....	70,000	420,000	10/21/2013.	11/01/2025.
69352P AD 5	PPL Capital Funding Inc Sr Nt.....				1	2.A FE.....	13,153,880	104.415	13,573,937	13,000,000	13,039,544		(26,152)			4.200	3.982	JD.....	24,267	546,000	12/15/2015.	06/15/2022.
69352P AE 3	PPL Capital Funding Inc Sr Nt.....				1	2.A FE.....	1,326,063	104.862	1,310,774	1,250,000	1,311,099		(14,964)			3.500	0.547	JD.....	3,646	21,875	07/31/2020.	12/01/2022.
69352P AL 7	PPL Capital Funding Inc Sr Nt.....				1	2.B FE.....	8,988,480	110.352	9,931,680	9,000,000	8,993,364		1,119			3.100	3.115	MN.....	35,650	279,000	05/12/2016.	05/15/2026.
69362B AY 8	PSEG Power LLC Sr Nt.....				1	2.A FE.....	20,050,873	101.480	19,534,804	19,250,000	19,352,684		(142,691)			4.150	3.373	MS.....	235,224	798,875	12/18/2017.	09/15/2021.
69370C AC 4	PTC Inc Sr Nt.....				1	3.C FE.....	6,075,000	104.813	6,288,750	6,000,000	6,069,678		(5,322)			4.000	3.749	FA.....	90,667	121,333	07/17/2020.	02/15/2028.
695114 CW 6	Pacificorp 1st Mtg Bd.....				1	1.E FE.....	2,994,600	109.903	3,297,081	3,000,000	2,994,904		304			2.700	2.720	MS.....	23,850	35,325	04/06/2020.	09/15/2030.
701094 AM 6	Parker-Hannifin Corp Sr Nt.....				1	2.A FE.....	6,081,720	107.249	6,434,964	6,000,000	6,057,829		(16,285)			2.700	2.401	JD.....	7,650	162,000	07/24/2019.	06/14/2024.
70163# AA 0	Parliament Funding (Owl Rock) Nt.....					2.B PL.....	15,520,000	99.270	15,406,704	15,520,000	15,520,000					2.984	3.992	JAJO.....	100,338	312,111	11/16/2020.	07/15/2030.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A.....				1	1.C.....	16,406,329	108.182	17,616,573	16,284,197	16,376,798		(8,403)			3.470	3.391	MON.....	25,114	565,062	06/27/2017.	01/15/2032.
708696 BZ 1	Pennsylvania Elec Co Sr Nt.....				1	2.B FE.....	2,495,655	109.295	2,732,378	2,500,000	2,495,917		262			3.600	2.180	JD.....	7,500	45,000	06/29/2020.	06/01/2029.
71270Q EB 8	Peoples United Bank Sr Nt.....					2.B FE.....	13,608,782	107.797	14,742,249	13,676,000	13,635,926		8,212			4.000	3.459	JJ.....	252,246	443,520	06/29/2020.	07/15/2024.
713448 CY 2	Pepsico Inc Sr Nt.....				1	1.E FE.....	17,069,052	112.638	19,148,375	17,000,000	17,039,172		(7,946)			3.500	3.444	JJ.....	271,056	595,000	12/18/2017.	07/17/2025.
713448 DN 5	Pepsico Inc Sr Nt.....				2	1.E FE.....	2,457,605	109.016	2,725,393	2,500,000	2,460,837		3,232			2.375	0.759	AO.....	14,019	29,688	06/29/2020.	10/06/2026.
71427Q AB 4	Pernod Richard SA Sr Nt.....				1	2.A FE.....	4,915,750	98.350	4,917,515	5,000,000	4,917,524		1,774			1.625	1.802	AO.....	20,313	153,000	10/01/2020.	04/01/2031.
717081 EA 7	Pfizer Inc Nt.....				1	1.F FE.....	19,829,600	112.932	22,586,480	20,000,000	19,893,148		16,112			3.000	3.099	JD.....	26,667	600,000	11/14/2016.	11/21/2026.
718172 AV 1	Philip Morris Intl Inc Sr Nt.....					1.F FE.....	23,275,250	104.978	26,244,375	25,000,000	24,560,919		191,370			2.625	3.470	MS.....	209,635	656,250	06/27/2013.	03/06/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt.....				1	2.B FE.....	9,751,505	104.092	10,803,698	10,379,000	10,198,572		71,990			3.400	4.144	JD.....	29,407	329,443	06/29/2020.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt.....				1	2.B FE.....	8,025,750	107.108	8,525,805	7,960,000	7,997,486		(9,763)			4.450	4.133	MS.....	104,298	308,051	06/29/2020.	03/15/2024.
74005P BN 3	Praxair Inc Sr Nt.....				1	1.F FE.....	248,649	108.289	270,722	250,000	249,195		183			2.650	2.734	FA.....	2,687	6,625	12/18/2017.	02/05/2025.
74256L AU 3	Principal LFE GLB Fnd II Nt.....					1.E FE.....	5,154,895	111.203	5,671,343	5,100,000	5,142,848		(7,427)			3.000	2.828	AO.....	31,025	153,000	06/25/2019.	04/18/2026.
74256L AW 9	Principal LFE GLB Fnd II Nt.....				1	1.E FE.....	24,924,000	101.848	25,462,025	25,000,000	24,985,849		15,617			2.375	2.440	MN.....	65,972	593,750	11/14/2016.	11/21/2021.
74256L BJ 7	Principal LFE GLB Fnd II Nt.....					1.E FE.....	3,994,720	105.916	4,236,640	4,000,000	3,995,845		1,012			2.250	2.278	MN.....	10,000	90,000	11/14/2019.	11/21/2024.
74256L EG 0	Principal LFE GLB Fnd II Nt.....					1.E FE.....	7,951,280	97.879	7,830,344	8,000,000	7,952,840		1,560			1.500	1.566	FA.....	41,333		08/20/2020.	08/27/2030.
74264* AA 4	PRISA LHC LLC Sr Nt Ser A.....					1.F.....	13,000,000	100.684	13,088,914	13,000,000	13,000,000					3.530	3.530	AO.....	96,879	458,900	04/15/2014.	04/15/2021.
742718 EV 7	Procter & Gamble Co Sr Nt.....					1.D FE.....	9,979,300	111.634	11,163,380	10,000,000	9,985,665		1,942			2.850	2.874	FA.....	110,833	285,000	08/09/2017.	08/11/2027.
74340* AR 5	Prologis Targeted US Logistics Sr Nt Ser.....					2.A IF.....	12,000,000	103.542	12,425,069	12,000,000	12,000,000					2.440	2.440	JJ.....	139,893		07/09/2020.	07/10/2027.
74340X BE 0	Prologis LP Sr Nt.....				1	1.G FE.....	3,478,335	113.530	3,973,547	3,500,000	3,488,515		2,128			3.750	3.825	MN.....	21,875	131,250	10/27/2015.	11/01/2025.
74340X BK 6	Prologis LP Sr Nt.....				1	1.G FE.....	9,391,003	112.916	10,726,982	9,500,000	9,404,451		13,448			3.250	3.444	AO.....	77,188	308,750	02/10/2020.	10/01/2026.
74346G A* 3	Prologis Yen Finance LLC Sr Nt Ser A.....					1.G Z.....	28,452,200	99.622	28,945,798	29,055,690	29,055,690							MS.....	73,575		09/15/2020.	09/25/2032.
74740F FN 1	Quaker Oats MT Nt Ser D.....					1.F FE.....	6,574,560	104.070	6,244,188	6,000,000	6,028,824		(49,896)			7.750	6.844	MS.....	136,917	465,000	05/21/2002.	07/15/2021.
74834L BC 3	Quest Diagnostics Inc Sr Nt.....				1	2.B FE.....	2,718,175	109.648	2,741,205	2,500,000	2,714,915		(3,260)			2.800	1.874	JD.....	194	44,139	10/27/2020.	06/30/2031.
75513E CE 9	Raytheon Tech Corp Sr Nt.....				1	2.A FE.....	4,999,174	102.844	5,142,178	5,000,000	4,999,236		62			2.800	2.811	MS.....	41,222		12/10/2020.	03/15/2022.
75513E CF 6	Raytheon Tech Corp Sr Nt.....				1	2.A FE.....	1,194,657	108.738	1,196,118	1,100,000	1,192,597		(2,061)			3.700	0.558	JD.....	1,809	20,350	12/10/2020.	12/15/2023.
75513E CG 4	Raytheon Tech Corp Sr Nt.....				1	2.A FE.....	998,590	108.009	1,080,088	1,000,000	998,622		32			3.200	3.245	MS.....	9,422		12/10/2020.	03/15/2024.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt.....					2.B FE.....	5,073,400	105.564	5,278,180	5,000,000	5,020,787		(11,370)			4.150	3.900	MS.....	53,604	207,500	12/21/2015.	09/28/2022.
756109 AP 9	Realty Income Corp Sr Nt.....				1	1.G FE.....	1,106,280	109.580	1,095,801	1,000,000	1,042,787		(15,719)			4.650	2.919	FA.....	19,375	46,500	10/04/2016.	08/01/2023.
756109 AQ 7	Realty Income Corp Sr Nt.....				1	1.G FE.....	1,909,098	110.553	2,034,177	1,840,000	1,873,766		(8,885)			3.875	3.320	JJ.....	32,877	71,300	12/13/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt.....				1	1.G FE.....	5,086,863	117.646	5,882,300	5,000,000	5,055,462		(8,823)			4.125	3.900	AO.....	43,542	206,250	03/28/2018.	10/15/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.20

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
756109 AS 3	Realty Income Corp Sr Nt.....	.....			1	1.G FE.....	2,841,420	110.648	3,319,446	3,000,000	2,894,874		15,300			3.000	3.652	JJ.....	41,500	90,000	05/02/2017.	01/15/2027.
758203 AA 1	Reed Elsevier Plc Deb.....	.....				2.A FE.....	1,117,811	115.774	1,157,742	1,000,000	1,047,217		(15,513)			6.625	4.793	AO.....	13,986	66,250	01/01/2016.	10/15/2023.
760759 AR 1	Republic Services Inc Sr Nt.....	.....			1	2.B FE.....	20,031,970	110.492	22,098,360	20,000,000	20,018,695		(3,095)			2.900	2.881	JJ.....	290,000	580,000	06/21/2016.	07/01/2026.
761713 AY 2	Reynolds American Inc Sr Nt.....	.....			1	2.B FE.....	5,496,734	111.530	6,134,167	5,500,000	5,498,757		421			4.850	4.859	MS.....	78,543	266,750	10/27/2016.	09/15/2023.
761713 BW 5	Reynolds American Inc Sr Nt.....	.....			1	2.B FE.....	4,148,203	134.310	4,700,840	3,500,000	4,082,168		(14,721)			7.000	5.626	FA.....	100,042	245,000	12/23/2015.	08/04/2041.
771196 BK 7	Roche Hldgs Inc Sr Nt.....	.....			1	1.C FE.....	5,494,722	110.227	6,117,593	5,550,000	5,519,171		5,265			2.625	2.737	MN.....	18,616	145,688	02/22/2016.	05/15/2026.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt.....	LS.....				4.B FE.....	3,754,828	109.000	3,516,874	3,226,490	3,516,874	(48,240)	(40,048)			7.500	5.618	AO.....	51,086	241,987	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd High Yld Bd.....	.....			1	4.B FE.....	5,767,734	100.413	5,566,850	5,543,970	5,566,850	(40,958)	(32,030)			5.250	4.600	MN.....	37,191	291,058	07/01/2015.	11/15/2022.
78081B AA 1	Royalty Pharma PLC Sr Nt.....	.....			1	2.C FE.....	8,951,420	100.478	9,043,020	9,000,000	8,956,769		5,349			0.750	0.933	MS.....	22,313		08/24/2020.	09/02/2023.
78147# AB 2	Rumpke Consolidated Cos Inc Ser Sec Nt.....	.....				2.C IF.....	4,000,000	99.147	3,965,900	4,000,000	4,000,000					2.440	2.440	MS.....	26,298		09/24/2020.	09/24/2030.
78409V AQ 7	S&P Global Inc Sr Nt.....	.....			1	1.G FE.....	1,277,671	116.830	1,312,004	1,123,000	1,277,045		(626)			3.250	2.567	JD.....	3,041	18,249	10/27/2020.	12/01/2049.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt.....	.....			1	2.C FE.....	3,346,834	117.907	3,890,915	3,300,000	3,330,945		(4,659)			5.000	4.809	MS.....	48,583	165,000	05/11/2017.	03/15/2027.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt.....	.....			1	2.C FE.....	2,056,881	120.910	2,297,294	1,900,000	1,998,396		(17,103)			5.875	4.700	JD.....	310	111,625	05/11/2017.	06/30/2026.
79546V AL 0	Sally Holdings Sr Nt.....	LS.....			1	4.B FE.....	11,185,000	102.750	11,302,500	11,000,000	11,103,080		(17,906)			5.625	5.405	JD.....	51,563	618,750	11/23/2015.	12/01/2025.
80386W AA 3	Sasol Financing USA LLC Sr Nt.....	.....			1	3.B FE.....	1,279,259	106.150	2,032,773	1,915,000	1,357,201		77,942			5.875	17.646	MS.....	29,377	47,441	10/27/2020.	03/27/2024.
80386W AB 1	Sasol Financing USA LLC Sr Nt.....	.....			1	3.B FE.....	329,400	108.300	330,315	305,000	329,250		(150)			6.500	5.204	MS.....	5,177		12/09/2020.	09/27/2028.
806851 AG 6	Schlumberger Hldgs Corp Sr Nt.....	.....			1	2.A FE.....	13,741,063	113.631	15,624,318	13,750,000	13,745,116		872			4.000	4.008	JD.....	15,278	550,000	12/10/2015.	12/21/2025.
81211K AX 8	Sealed Air Corp Sr Nt.....	.....			1	3.C FE.....	8,996,250	111.875	9,509,375	8,500,000	8,794,683		(54,983)			5.500	4.670	MS.....	137,653	467,500	03/14/2017.	09/15/2025.
816851 BA 6	Sempra Energy Sr Nt.....	.....			1	2.B FE.....	7,477,050	111.757	8,381,783	7,500,000	7,484,395		2,138			3.250	3.286	JD.....	10,833	243,750	06/06/2017.	06/15/2027.
81725W AG 8	Sensata Technologies BV Sr Nt.....	.....				3.C FE.....	3,447,500	107.875	3,775,625	3,500,000	3,481,940		5,902			4.875	5.076	AO.....	36,021	170,625	04/16/2014.	10/15/2023.
817565 CD 4	Service Corp Intl Sr Nt.....	.....			1	3.C FE.....	4,421,250	106.500	4,792,500	4,500,000	4,440,912		6,994			4.625	4.850	JD.....	9,250	208,125	02/07/2018.	12/15/2027.
817565 CE 2	Service Corp Intl Sr Nt.....	.....			1	3.C FE.....	6,213,250	110.750	6,423,500	5,800,000	6,148,752	40,019	(53,768)			5.125	3.934	JD.....	24,771	297,250	10/11/2019.	06/01/2029.
83001A AC 6	Six Flags Entertainment Sr Nt.....	LS.....			1	5.B FE.....	985,000	102.750	1,027,500	1,000,000	988,977		1,423			5.500	5.711	AO.....	11,611	55,000	02/13/2018.	04/15/2027.
832696 AH 1	Smucker JM Co Sr Nt.....	.....			1	2.B FE.....	2,952,995	103.027	3,090,813	3,000,000	2,990,461		7,678			3.000	3.272	MS.....	26,500	90,000	10/13/2015.	03/15/2022.
842434 CQ 3	Southern CA Gas Co 1st Mtg.....	.....			1	1.D FE.....	9,859,326	108.630	10,862,980	10,000,000	9,903,833		15,797			2.600	2.789	JD.....	11,556	260,000	03/28/2018.	06/15/2026.
842587 CU 9	Southern Co Sr Nt.....	.....			1	2.B FE.....	4,995,750	105.896	5,294,820	5,000,000	4,998,452		588			2.950	2.963	JJ.....	73,750	147,500	05/19/2016.	07/01/2023.
8426EP AA 6	Southern CO Gas Capital Sr Nt.....	.....			1	2.A FE.....	10,264,150	105.025	10,502,510	10,000,000	10,233,388		(32,528)			2.450	1.570	AO.....	61,250	183,750	08/27/2020.	10/01/2023.
84756N AD 1	Spectra Energy Partners Nt.....	.....			1	2.A FE.....	7,924,071	111.639	8,931,152	8,000,000	7,967,464		9,142			4.750	4.888	MS.....	111,889	380,000	01/01/2016.	03/15/2024.
84861T AD 0	Spirit Realty LP Sr Nt.....	.....			1	2.B FE.....	1,588,918	112.590	1,778,919	1,580,000	1,587,818		(783)			4.000	3.929	JJ.....	29,142	66,360	08/15/2019.	07/15/2029.
84861T AE 8	Spirit Realty LP Sr Nt.....	.....			1	2.B FE.....	3,746,475	106.223	3,983,378	3,750,000	3,746,949		439			3.200	3.215	JJ.....	55,333	99,667	09/09/2019.	01/15/2027.
857477 AT 0	State Street Corp Sr Nt.....	.....				1.F FE.....	6,990,620	113.521	7,946,477	7,000,000	6,995,245		929			3.550	3.566	FA.....	91,807	248,500	08/13/2015.	08/18/2025.
858119 BN 9	Steel Dynamics Inc Sr Nt.....	.....			1	2.C FE.....	2,283,969	103.063	2,370,449	2,300,000	2,284,467		498			1.650	1.756	AO.....	8,644		10/07/2020.	10/15/2027.
86765B AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....	.....			1	2.C FE.....	10,416,600	117.722	11,772,180	10,000,000	10,346,596		(8,926)			6.850	6.530	FA.....	258,778	685,000	04/13/2010.	02/15/2040.
86787G AJ 1	SunTrust Bank Sub Nt.....	.....				1.G FE.....	9,454,960	111.817	10,622,587	9,500,000	9,473,954		4,360			3.300	3.356	MN.....	40,058	313,500	05/12/2016.	05/15/2026.
867914 BM 4	SunTrust Bank Sr Nt.....	.....			2	1.G FE.....	9,987,260	102.360	10,235,990	10,000,000	9,997,275		2,476			2.700	2.726	JJ.....	115,500	270,000	11/28/2016.	01/27/2022.
870836 AC 7	Swiss Bank Corp-NY Sub Nt.....	.....				2.A FE.....	6,854,037	123.046	6,767,514	5,500,000	6,134,392		(122,885)			7.500	4.651	JJ.....	190,208	412,500	07/30/2014.	07/15/2025.
871829 AZ 0	Sysco Corp Sr Nt.....	.....			1	2.C FE.....	12,099,480	112.270	13,472,376	12,000,000	12,052,471		(9,966)			3.750	3.649	AO.....	112,500	450,000	11/10/2015.	10/01/2025.
87264A AV 7	T-Mobile USA Inc Sr Nt.....	.....			1	3.B FE.....	23,791,513	107.489	23,846,435	22,185,000	23,673,977		(117,535)			4.750	2.539	FA.....	439,078		10/07/2020.	02/01/2028.
87264A BE 4	T-Mobile USA Inc 1st Lien.....	.....			1	2.C FE.....	5,698,850	115.820	5,791,000	5,000,000	5,681,625		(17,225)			3.875	2.203	AO.....	40,903	100,104	09/29/2020.	04/15/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A	BJ	3	T-Mobile USA Inc 1st Lien.....	.....	..	.....1	2.C FE.....	2,573,150	...105.007	2,625,175	2,500,000	2,572,097	.....	.....(1,053)	.....	.....	.....2.550	2.223	FA.....	33,115	.....	10/28/2020.	02/15/2031.
87264A	BK	0	T-Mobile USA Inc Nt.....	.....	..	.....1	2.C FE.....	4,879,400	...103.672	5,183,600	5,000,000	4,880,117	.....	......717	.....	.....	.....3.000	3.162	FA.....	35,417	.....	10/19/2020.	02/15/2041.
87264A	BP	9	T-Mobile USA Inc Nt.....	.....	..	.....1	2.C FE.....	2,339,766	...102.634	2,401,636	2,340,000	2,339,772	.....	......6	.....	.....	.....2.250	2.251	MN.....	9,214	.....	10/19/2020.	11/15/2031.
87305Q	CH	2	TTX Co Sr Nt.....	.....	..	.....1	1.F FE.....	3,166,226	...111.327	3,395,477	3,050,000	3,134,530	.....	.....(19,697)	.....	.....	.....3.600	2.863	JJ.....	50,630	109,800	08/28/2019.	01/15/2025.
880349	AR	6	Tenneco Automotive Inc Sr Nt.....	LS..	..	1	5.A FE.....	2,924,250	...92.000	2,668,000	2,900,000	2,668,000	3,626	(3,626)	.....	.....	.....5.000	4.847	JJ.....	66,861	145,000	02/12/2018.	07/15/2026.
883556	BR	2	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	.....1	2.A FE.....	6,915,090	...111.477	7,803,397	7,000,000	6,948,340	.....	.....8,162	.....	.....	.....2.950	3.092	MS.....	58,508	206,500	09/14/2016.	09/19/2026.
883556	BX	9	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	.....1	2.A FE.....	4,963,150	...112.406	5,620,290	5,000,000	4,974,291	.....	.....3,423	.....	.....	.....3.200	3.287	FA.....	60,444	160,000	08/10/2017.	08/15/2027.
89054X	AD	7	Topaz Solar Farms LLC Nt.....	.....	..	.....1	3.B FE.....	6,400,488	...108.817	6,935,521	6,373,564	6,400,232	.....	.....(255)	.....	.....	.....4.875	3.637	MS.....	78,541	155,356	06/29/2020.	09/30/2039.
891906	AB	5	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	1,077,510	...106.893	1,068,927	1,000,000	1,065,262	.....	.....(12,248)	.....	.....	.....3.750	0.707	JD.....	3,125	18,750	07/31/2020.	06/01/2023.
893570	BM	2	Transcontinental Gas P L Corp Deb.....	.....	..	.....1	2.B FE.....	1,240,250	...129.020	1,419,220	1,100,000	1,157,816	.....	.....(7,885)	.....	.....	.....7.250	6.176	JD.....	6,646	79,750	02/24/2005.	12/01/2026.
902494	BH	5	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2.B FE.....	3,453,100	...143.963	3,599,070	2,500,000	3,449,217	.....	.....(3,883)	.....	.....	.....5.100	3.039	MS.....	32,938	.....	10/28/2020.	09/23/2048.
90265E	AT	7	UDR Inc Sr MTN.....	.....	..	.....1	2.A FE.....	12,483,925	...101.928	12,741,025	12,500,000	12,484,390	.....	.....465	.....	.....	.....2.100	2.112	FA.....	116,667	.....	10/28/2020.	08/01/2032.
90265E	AU	4	UDR Inc Sr Nt.....	.....	..	.....1	2.A FE.....	1,692,826	...100.022	1,700,377	1,700,000	1,692,848	.....	.....22	.....	.....	.....1.900	1.939	MS.....	1,525	.....	11/30/2020.	03/15/2033.
90363@	AA	8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....	.....	..	.....1	1.G FE.....	4,883,111	...101.333	4,948,216	4,883,111	4,883,111	.....	.....	.....	.....	.....3.110	3.108	JJ.....	72,979	151,865	09/08/2014.	09/08/2024.
904764	AU	1	Unilever Cap Corp Sr Nt.....	.....	..	.....1	1.E FE.....	8,883,970	...106.643	10,131,104	9,500,000	9,078,229	.....	.....68,139	.....	.....	.....2.000	2.861	JJ.....	80,750	190,000	12/18/2018.	07/28/2026.
904764	AX	5	Unilever Cap Corp Sr Nt.....	.....	..	.....2	1.E FE.....	14,960,252	...106.566	15,984,915	15,000,000	15,004,555	.....	.....3,776	.....	.....	.....2.600	2.417	MN.....	60,667	364,000	06/29/2020.	05/05/2024.
904764	BG	1	Unilever Cap Corp Sr Nt.....	.....	..	.....1	1.E FE.....	6,453,070	...108.592	7,058,500	6,500,000	6,471,824	.....	.....8,273	.....	.....	.....3.250	3.395	MS.....	66,896	211,250	09/04/2018.	03/07/2024.
906548	CM	2	Union Elec Co Sr Nt.....	.....	..	.....2	1.F FE.....	9,986,925	...110.447	11,044,670	10,000,000	9,991,129	.....	.....1,230	.....	.....	.....2.950	2.965	JD.....	13,111	295,000	06/07/2017.	06/15/2027.
907818	DY	1	Union Pacific Corp Nt.....	.....	..	.....1	2.A FE.....	2,987,797	...109.242	3,277,269	3,000,000	2,991,810	.....	.....1,644	.....	.....	.....3.250	2.169	JJ.....	44,958	73,125	06/29/2020.	01/15/2025.
90783T	AA	8	Union Pacific RR PTC Ser 2004-1.....	.....	..	.....1	1.D FE.....	785,201	...101.652	798,175	785,201	785,201	.....	.....	.....	.....	.....5.404	5.402	JJ.....	21,098	42,432	02/18/2013.	07/02/2025.
910637	N#	0	United Illuminating Co Sr Nt Ser A.....	.....	..	.....1	1.G.....	15,182,720	...108.356	15,169,793	14,000,000	15,163,642	.....	.....(19,078)	.....	.....	.....6.260	1.230	MS.....	282,396	.....	12/22/2020.	09/05/2022.
910637	P*	2	United Illuminating Co Sr Nt Ser B.....	.....	..	.....1	1.G.....	11,515,140	...109.588	11,506,706	10,500,000	11,501,030	.....	.....(14,110)	.....	.....	.....6.260	1.240	JD.....	45,646	.....	12/22/2020.	12/06/2022.
911312	AY	2	United Parcel Service Sr Nt.....	.....	..	.....1	1.G FE.....	14,551,102	...109.155	16,591,514	15,200,000	14,796,323	.....	.....62,252	.....	.....	.....2.400	2.895	MN.....	46,613	364,800	11/17/2016.	11/15/2026.
91159H	HM	5	US Bancorp Sub Nt MTN.....	.....	..	.....1	1.G FE.....	10,043,900	...111.294	11,129,370	10,000,000	10,025,235	.....	.....(4,313)	.....	.....	.....3.100	3.048	AO.....	55,111	310,000	05/18/2016.	04/27/2026.
91159H	HN	3	US Bancorp Sr MT Nt.....	.....	..	.....1	1.E FE.....	2,889,900	...108.259	3,247,758	3,000,000	2,929,870	.....	.....11,475	.....	.....	.....2.375	2.832	JJ.....	31,469	71,250	12/18/2017.	07/22/2026.
912920	AK	1	Qwest Corp Sr Nt.....	.....	..	.....1	3.B FE.....	244,920	...118.250	245,960	208,000	244,444	.....	.....(476)	.....	.....	.....7.250	3.205	MS.....	4,440	.....	12/04/2020.	09/15/2025.
91324P	CP	5	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	2,140,580	...113.934	2,278,672	2,000,000	2,108,734	.....	.....(22,370)	.....	.....	.....3.750	2.476	JJ.....	34,583	75,000	07/24/2019.	07/15/2025.
91324P	CU	4	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	7,477,125	...100.373	7,527,983	7,500,000	7,499,044	.....	.....4,703	.....	.....	.....2.125	2.189	MS.....	46,927	159,375	02/22/2016.	03/15/2021.
91324P	DX	7	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1.G FE.....	14,873,550	...106.069	15,910,335	15,000,000	14,880,665	.....	.....7,115	.....	.....	.....2.000	2.094	MN.....	38,333	147,500	05/13/2020.	05/15/2030.
91533B	AC	4	Upjohn Inc Sr Nt.....	.....	..	.....1	2.C FE.....	2,248,988	...106.462	2,395,397	2,250,000	2,249,058	.....	......71	.....	.....	.....2.300	2.307	JD.....	1,294	25,875	06/17/2020.	06/22/2027.
91533B	AD	2	Upjohn Inc Sr Nt.....	.....	..	.....1	2.C FE.....	9,968,700	...106.113	10,611,250	10,000,000	9,970,148	.....	.....1,448	.....	.....	.....2.700	2.736	JD.....	6,750	135,000	06/17/2020.	06/22/2030.
91533B	AF	7	Upjohn Inc Sr Nt.....	.....	..	.....1	2.C FE.....	2,688,450	...114.569	2,864,220	2,500,000	2,687,904	.....	.....(546)	.....	.....	.....4.000	3.581	JD.....	2,500	50,000	10/28/2020.	06/22/2050.
91831A	AC	5	VRX Escrow Corp Sr Nt.....	.....	..	.....1	4.B FE.....	1,030,000	...103.066	1,030,660	1,000,000	1,015,083	.....	.....(3,030)	.....	.....	.....6.125	5.723	AO.....	12,931	61,250	05/06/2015.	04/15/2025.
92203#	AT	5	Vanguard Group Inc Sr Nt.....	.....	..	.....1	1.G.....	7,000,000	...98.873	6,921,144	7,000,000	7,000,000	.....	.....	.....	.....	.....1.940	1.940	FA.....	49,793	.....	08/19/2020.	08/22/2030.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2.A FE.....	34,912,485	...112.684	38,876,015	34,500,000	34,810,869	.....	.....(63,683)	.....	.....	.....5.150	3.806	MS.....	523,154	1,519,250	06/29/2020.	09/15/2023.
92826C	AC	6	Visa Inc Sr Nt.....	.....	..	.....1	1.D FE.....	8,972,992	...104.642	9,417,735	9,000,000	8,990,111	.....	.....4,817	.....	.....	.....2.800	2.858	JD.....	11,900	252,000	03/28/2018.	12/14/2022.
92840V	AF	9	Vistra Operations Co LLC Sr Nt.....	.....	..	.....1	3.A FE.....	631,620	...106.000	636,000	600,000	629,221	.....	.....(2,399)	.....	.....	.....5.000	3.363	JJ.....	12,583	.....	09/17/2020.	07/31/2027.
931427	AQ	1	Walgreens Boots Alliance Sr Nt.....	LS..	..	1	2.B FE.....	6,483,620	...110.600	7,189,013	6,500,000	6,490,435	.....	.....1,580	.....	.....	.....3.450	3.480	JD.....	18,688	224,250	05/26/2016.	06/01/2026.
931899	9A	8	Walkers SPV Nt.....	.....	..	.....6	*.....	39,000	.....	.....5,643,688	14,470,995	.....	.....	.....	.....	.....	.....0.138	.....	MON.....	.....	.....110,934	12/30/2014.	09/16/2021.
941053	AH	3	Waste Connections Inc Sr Nt.....	.....	..	.....1	2.A FE.....	2,255,363	...119.064	2,381,282	2,000,000	2,238,192	.....	.....(17,171)	.....	.....	.....4.250	1.999	JD.....	7,083	53,125	06/29/2020.	12/01/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9					12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
941053	AJ	9	Waste Connections Inc Sr Nt.....		1	2.A FE.....			2,826,503	114.065	2,999,899	2,630,000	2,814,109		(12,394)			3.500	2.075	MN.....	15,342	57,050	06/29/2020.	05/01/2029.	
94106B	AA	9	Waste Connections Inc Sr Nt.....		1	2.A FE.....			2,249,809	107.636	2,421,812	2,250,000	2,249,844		35			2.600	2.084	FA.....	24,375	30,550	06/29/2020.	02/01/2030.	
94106B	AB	7	Waste Connections Inc Sr Nt.....		1	2.A FE.....			2,624,325	108.555	2,713,885	2,500,000	2,623,853		(472)			3.050	2.798	AO.....	19,063		10/28/2020.	04/01/2050.	
94106L	BA	6	Waste Management Inc Sr Nt.....		1	2.A FE.....			18,380,945	109.482	20,254,115	18,500,000	18,444,779		12,202			3.125	3.202	MS.....	192,708	578,125	09/01/2015.	03/01/2025.	
948741	AH	6	Weingarten Realty Inv Sr Nt.....		1	2.B FE.....			5,050,517	103.161	5,158,065	5,000,000	5,031,556		(13,577)			3.375	2.813	MS.....	49,688	135,000	06/29/2020.	10/15/2022.	
948741	AK	9	Weingarten Realty Inv Sr Nt.....		1	2.B FE.....			4,487,498	106.993	4,440,218	4,150,000	4,297,480		(45,508)			4.450	3.213	JJ.....	85,156	184,675	08/02/2016.	01/15/2024.	
948741	AL	7	Weingarten Realty Inv Sr Nt.....		1	2.B FE.....			3,140,820	107.318	3,219,528	3,000,000	3,075,490		(15,674)			3.850	3.234	JD.....	9,625	115,500	08/02/2016.	06/01/2025.	
948741	AM	5	Weingarten Realty Inv Sr Nt.....		1	2.B FE.....			6,965,320	106.136	7,429,548	7,000,000	6,982,877		2,707			3.250	3.298	FA.....	85,944	227,500	10/03/2019.	08/15/2026.	
949746	RF	0	Wells Fargo & Co Sub Nt.....			2.B FE.....			2,019,965	141.730	2,820,425	1,990,000	2,017,012		(573)			5.606	5.501	JJ.....	51,441	111,559	02/05/2014.	01/15/2044.	
94974B	GL	8	Wells Fargo & Co Sub Nt.....			2.B FE.....			9,962,000	117.178	11,717,760	10,000,000	9,976,843		2,993			4.300	4.341	JJ.....	189,917	430,000	07/15/2015.	07/22/2027.	
95000U	2G	7	Wells Fargo & Co Sr MTN.....		2	1.F FE.....			3,740,205	109.099	3,818,465	3,500,000	3,736,151		(4,054)			2.879	2.040	AO.....	17,074		10/29/2020.	10/30/2030.	
95709T	AL	4	Westar Energy Inc 1st Mtg Bd.....		1	1.F FE.....			11,999,880	110.710	13,285,236	12,000,000	12,000,027		(5)			3.250	3.250	JD.....	32,500	390,000	11/05/2015.	12/01/2025.	
96145D	AF	2	Westrock Co Sr Nt.....		1	2.B FE.....			10,973,427	111.475	12,262,228	11,000,000	10,981,140		4,074			3.750	3.795	MS.....	121,458	412,500	02/20/2019.	03/15/2025.	
96316#	AB	9	Wheeling Power Co Sr Nt Ser A.....			1.G.....			20,000,000	102.974	20,594,707	20,000,000	20,000,000					3.360	3.360	JD.....	56,000	672,000	06/01/2015.	06/01/2022.	
963320	AR	7	Whirlpool Corp Sr Nt.....		1	2.B FE.....			4,100,988	109.767	4,390,664	4,000,000	4,087,794		(13,194)			4.000	2.428	MS.....	53,333	80,000	06/29/2020.	03/01/2024.	
96950F	AF	1	Williams Partners LP Sr Nt.....		1	2.B FE.....			6,954,358	132.994	9,309,573	7,000,000	6,963,963		935			6.300	6.347	AO.....	93,100	441,000	07/09/2010.	04/15/2040.	
976657	AL	0	Wisconsin Energy Corp Sr Nt.....		1	2.A FE.....			10,183,986	111.462	11,235,349	10,080,000	10,134,259		(11,266)			3.550	3.417	JD.....	15,904	357,840	04/27/2016.	06/15/2025.	
97670M	A#	3	Wisconsin Gas LLC Deb.....			1.F.....			11,000,000	104.078	11,448,549	11,000,000	11,000,000					2.380	2.380	MN.....	43,633	266,891	10/24/2019.	11/01/2024.	
98389B	AR	1	Xcel Energy Inc Sr Nt.....		1	2.A FE.....			4,817,048	109.918	5,276,059	4,800,000	4,809,446		(2,012)			3.300	3.251	JD.....	13,200	158,400	05/09/2016.	06/01/2025.	
98389B	AS	9	Xcel Energy Inc Sr Nt.....		1	2.A FE.....			7,997,760	100.223	8,017,816	8,000,000	7,999,906		462			2.400	2.406	MS.....	56,533	192,000	03/03/2016.	03/15/2021.	
98389B	AU	4	Xcel Energy Inc Sr Nt.....		2	2.A FE.....			9,980,600	112.807	11,280,720	10,000,000	9,987,752		1,843			3.350	3.373	JD.....	27,917	335,000	11/28/2016.	12/01/2026.	
98389B	AY	6	Xcel Energy Inc Sr Nt.....		1	2.A FE.....			996,700	114.617	1,146,173	1,000,000	996,966		266			3.400	3.438	JD.....	2,833	22,667	03/27/2020.	06/01/2030.	
988498	AL	5	Yum Brands Inc Sr Nt.....		1	4.A FE.....			1,500,000	109.650	1,644,750	1,500,000	1,500,000					4.750	4.750	JJ.....	32,854	60,167	09/04/2019.	01/15/2030.	
988498	AN	1	Yum Brands Inc Sr Nt.....		1	4.A FE.....			997,500	101.083	1,010,830	1,000,000	997,549		49			3.625	3.654	MS.....	9,667		09/10/2020.	03/15/2031.	
98877D	AC	9	ZF NA Capital Sr Nt.....		1	3.A FE.....			7,148,750	107.761	7,543,270	7,000,000	7,095,082		(19,579)			4.750	4.402	AO.....	57,264	332,500	02/14/2018.	04/29/2025.	
98978V	AL	7	Zoetis Inc Sr Nt.....		2	2.B FE.....			2,989,731	111.899	3,356,961	3,000,000	2,990,464		733			3.000	1.446	MS.....	27,250	45,000	06/29/2020.	09/12/2027.	
P16259	AM	8	BBVA Bancomer SA Texas Sub Nt.....		2	3.B FE.....			900,865	108.550	1,020,370	940,000	904,729		369			5.125	5.339	JJ.....	21,946	36,900	02/03/2020.	01/18/2033.	
000000	00	0	48 Forty Nt.....			5.B Z.....			783,461	98.000	783,461	799,450	783,456		(5)			11.500	11.944	MN.....	7,917		12/23/2020.	05/31/2027.	
134808	AC	8	Canacol Energy Ltd Sr Nt.....	A	2	4.A FE.....			827,125	107.126	931,996	870,000	832,643		5,518			7.250	8.437	MN.....	10,162	63,075	03/11/2020.	05/03/2025.	
136385	AW	1	Canadian Natural Resources Sr Nt.....	A	1	2.B FE.....			8,986,770	104.588	9,412,920	9,000,000	8,995,066		2,314			2.950	2.978	JJ.....	122,425	265,500	05/23/2017.	01/15/2023.	
335934	AL	9	First Quantum Minerals LTD Sr Nt.....	A	2	5.A FE.....			1,023,413	104.125	1,072,488	1,030,000	1,024,523		1,083			7.500	7.645	AO.....	19,313	77,250	11/19/2019.	04/01/2025.	
335934	AT	2	First Quantum Minerals LTD Sr Nt.....	A	1	5.A FE.....			1,315,000	108.500	1,426,775	1,315,000	1,315,000					6.875	6.875	AO.....	22,602		09/17/2020.	10/15/2027.	
448055	AK	9	Husky Energy Inc Sr Nt.....	A	1	2.B FE.....			5,684,761	107.170	6,081,898	5,675,000	5,680,878		(1,706)			4.000	3.965	AO.....	47,922	227,000	06/27/2018.	04/15/2024.	
58518N	2A	9	Meglobal Canada ULC Sr Nt.....	A		2.B FE.....			450,000	124.500	560,250	450,000	450,000					5.875	5.875	MN.....	3,158	13,219	05/12/2020.	05/18/2030.	
65334H	AA	0	Nexen Inc Sr Nt.....		1	1.E FE.....			4,554,920	146.941	5,877,640	4,000,000	4,385,031		(22,609)			7.875	6.643	MS.....	92,750	315,000	01/24/2011.	03/15/2032.	
65334H	AG	7	Nexen Inc Sr Nt.....		1	1.E FE.....			1,945,211	136.205	2,724,100	2,000,000	1,946,319		1,109			6.400	3.241	MN.....	16,356	64,000	06/29/2020.	05/15/2037.	
65334H	AJ	1	Nexen Inc Sr Nt.....		1	1.E FE.....			1,614,665	154.821	2,322,315	1,500,000	1,613,259		(1,406)			7.500	3.220	JJ.....	47,188	56,250	06/29/2020.	07/30/2039.	
67077M	AJ	7	Nutrien Ltd Sr Nt.....	A	1	2.B FE.....			1,570,485	104.004	1,560,056	1,500,000	1,557,360		(13,125)			3.150	0.581	AO.....	11,813	23,625	08/26/2020.	10/01/2022.	
67077M	AK	4	Nutrien Ltd Sr Nt.....	A	1	2.B FE.....			1,070,070	106.328	1,063,282	1,000,000	1,058,567		(11,503)			3.500	0.767	JD.....	2,917	17,500	07/23/2020.	06/01/2023.	
775109	BF	7	Rogers Communications Inc Sr Nt.....	A	2	2.A FE.....			8,007,680	110.552	9,396,946	8,500,000	8,188,596		46,890			2.900	3.598	MN.....	31,497	246,500	12/02/2016.	11/15/2026.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.23	98417E AC 4	Xstrata Finance Canada Gtd Nt.....	.....	..	.....	1	2.A FE.....	11,099,484	...137.458	14,037,211	10,212,000	10,914,211	.....	.....(23,029)	.....	.....	.....6.900	6.235	MN.....	90,036	704,628	05/06/2010.	11/15/2037.
	000000 00 0	United Bank For Africa Sr Nt.....	.....	D	.....		4.B FE.....	454,500	...102.538	461,421	450,000	453,805	.....	.....(695)	.....	.....	.....7.750	7.119	JD.....	2,228	17,438	09/09/2020.	06/08/2022.
	000000 00 0	Banco BTG Pactual Sub Nt.....	.....	D	.....		4.B FE.....	461,000	...106.126	466,954	440,000	458,806	.....	.....(2,194)	.....	.....	.....5.750	3.199	MS.....	6,536	.....	10/16/2020.	09/28/2022.
	000000 00 0	VTB Bank OJSC Sub Nt.....	.....	D	.....		4.C FE.....	902,459	...107.081	888,771	830,000	876,171	.....	.....2.501	(24,514)	.....	.....6.950	3.709	AO.....	11,857	57,685	12/03/2019.	10/17/2022.
	000000 00 0	Sberbank of Russia Sub Nt.....	.....	D	.....		3.A FE.....	455,155	...105.285	452,726	430,000	446,077	.....	.....(8,462)	.....	.....	.....5.125	3.002	AO.....	3,795	22,038	12/03/2019.	10/29/2022.
	000000 00 0	Petkim Petrokimya Holdings Sr Nt.....	.....	D	.....	2	4.B FE.....	478,225	...102.149	480,098	470,000	477,945	.....	.....(280)	.....	.....	.....5.875	5.003	JJ.....	11,889	.....	11/30/2020.	01/26/2023.
	000000 00 0	Cia Latino Americana 1st Lien.....	.....	D	.....		5.C FE.....	80,289	...40.000	78,326	195,814	78,326	.....	.....(14,626)	12,663	.....	.....9.500	46.828	JJ.....	8,319	10,814	07/20/2020.	07/20/2023.
	000000 00 0	Studio City Finance LTD Sr Nt.....	.....	D	.....	1	4.A FE.....	753,279	...104.404	746,489	715,000	742,729	.....	.....(10,007)	.....	.....	.....7.250	4.745	FA.....	20,159	30,088	09/16/2020.	02/11/2024.
	000000 00 0	MARB BondCo PLC Sr Nt.....	.....	D	.....	2	3.C FE.....	267,930	...102.919	267,589	260,000	266,092	.....	.....(1,838)	.....	.....	.....7.000	3.921	MS.....	5,359	.....	10/02/2020.	03/15/2024.
	000000 00 0	Ades International Sr Nt.....	.....	D	.....	2	4.A FE.....	755,000	...100.000	755,000	755,000	755,000	.....	.....	.....	.....	.....8.625	8.625	AO.....	12,119	65,119	04/16/2019.	04/24/2024.
	000000 00 0	MTN Mauritius Investments Sr Nt.....	.....	D	.....		3.C FE.....	436,170	...105.470	442,974	420,000	435,688	.....	.....(482)	.....	.....	.....4.755	3.707	MN.....	2,774	.....	11/12/2020.	11/11/2024.
	000000 00 0	DTEK Finance PLC 1st Lien PIK.....	.....	D	.....	2	6. FE.....	577,910	...63.000	371,700	590,000	371,700	.....	.....(207,077)	.....	.....	.....10.750	11.334	JAJO.....	.....	.....15,856	10/30/2019.	12/31/2024.
	000000 00 0	Banco Do Brasil (Cayman) Sr Nt.....	.....	D	.....	1	3.C FE.....	558,976	...109.000	577,700	530,000	555,312	.....	.....(3,664)	.....	.....	.....4.625	3.351	JJ.....	11,303	14,916	06/12/2020.	01/15/2025.
	000000 00 0	Turkiye Vakiflar Bankasi Sr Nt.....	.....	D	.....		4.B FE.....	832,500	...98.500	886,500	900,000	838,465	.....	.....5.965	.....	.....	.....5.250	7.208	FA.....	19,163	23,625	07/10/2020.	02/05/2025.
	000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	.....	D	.....		4.A FE.....	464,213	...100.400	451,800	450,000	451,760	.....	.....(10,351)	(2,073)	.....	.....6.750	6.001	FA.....	11,475	25,313	01/22/2020.	02/15/2025.
	000000 00 0	Akbank TAS Sr Nt.....	.....	D	.....		4.B FE.....	837,191	...101.000	959,500	950,000	851,425	.....	.....14,234	.....	.....	.....5.125	8.032	MS.....	12,307	37,541	04/06/2020.	03/31/2025.
	000000 00 0	China Evergrande Group Sec Nt.....	.....	D	.....	1	4.B FE.....	580,250	...82.803	538,222	650,000	538,222	.....	.....(34,361)	9,329	.....	.....8.750	11.318	JD.....	474	56,875	01/09/2020.	06/28/2025.
	000000 00 0	YPF Sociedad Anonima Sr Nt.....	.....	D	.....	1	5.C FE.....	1,757,277	...77.882	1,686,924	2,166,000	1,670,085	.....	.....(127,358)	40,165	.....	.....8.500	13.584	JJ.....	78,247	73,355	09/08/2020.	07/28/2025.
	000000 00 0	Office Cherifien Des Pho Sr Nt.....	.....	D	.....		3.A FE.....	817,355	...108.797	843,174	775,000	814,380	.....	.....(2,975)	.....	.....	.....4.500	3.346	AO.....	6,684	17,438	09/25/2020.	10/22/2025.
	000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt.....	.....	D	.....	1	4.B FE.....	418,600	...111.000	510,600	460,000	422,529	.....	.....3.929	.....	.....	.....6.950	8.944	MS.....	9,502	15,985	04/17/2020.	03/14/2026.
	000000 00 0	MHP Lux SA Sr Nt.....	.....	D	.....		4.B FE.....	573,203	...109.500	711,750	650,000	580,539	.....	.....7.336	.....	.....	.....6.950	9.316	AO.....	11,043	33,881	09/08/2020.	04/03/2026.
	000000 00 0	Country Garden Holdings Co 1st Lien.....	.....	D	.....	1	2.C FE.....	635,925	...112.557	686,596	610,000	630,248	.....	.....(4,021)	.....	.....	.....7.250	6.349	AO.....	10,196	44,225	07/17/2019.	04/08/2026.
	000000 00 0	Yuzhou Group 1st Lien.....	.....	D	.....	1	4.A FE.....	473,525	...106.805	501,985	470,000	473,431	.....	.....(94)	.....	.....	.....7.850	7.687	FA.....	14,246	.....	09/17/2020.	08/12/2026.
	000000 00 0	Emaar Sukuk Ltd Sr Nt MTN.....	.....	D	.....		3.A FE.....	781,468	...101.400	801,060	790,000	781,797	.....	.....329	.....	.....	.....3.635	3.839	MS.....	8,455	.....	10/15/2020.	09/15/2026.
	000000 00 0	MTN Mauritius Investments Sr Nt.....	.....	D	.....	1	3.C FE.....	565,669	...114.500	612,575	535,000	560,998	.....	.....2,331	(4,158)	.....	.....6.500	5.478	AO.....	7,535	27,950	04/28/2020.	10/13/2026.
	000000 00 0	Digicel Intl Finance Sub Nt.....	.....	D	.....		5.B FE.....	467,550	...83.625	493,388	590,000	470,458	.....	.....2.908	.....	.....	.....8.000	12.957	JD.....	2,098	24,000	12/18/2020.	12/31/2026.
	000000 00 0	Medco Bell PTE Ltd 1st Lien.....	.....	D	.....	1	4.A FE.....	621,830	...102.625	815,869	795,000	634,567	.....	.....12,737	.....	.....	.....6.375	10.899	JJ.....	21,258	16,575	09/17/2020.	01/30/2027.
	000000 00 0	Kuwait Projects Co Spc L Euro MTN.....	.....	D	.....		3.B FE.....	874,825	...103.125	984,844	955,000	880,925	.....	.....6.100	.....	.....	.....4.500	6.030	FA.....	15,280	21,488	05/26/2020.	02/23/2027.
	000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	.....	D	.....		4.A FE.....	667,590	...100.253	786,982	785,000	672,614	.....	.....5,024	.....	.....	.....6.875	10.021	FA.....	18,739	15,469	09/22/2020.	02/26/2027.
	000000 00 0	Turkiye Garanti Bankasi Sr Nt.....	.....	D	.....	2	5.B FE.....	893,769	...98.360	939,338	955,000	900,780	.....	.....446	6,486	.....	.....6.125	7.250	MN.....	6,012	58,494	12/16/2019.	05/24/2027.
	000000 00 0	C&W Senior Financing DAC Sr Nt.....	.....	D	.....	1	4.A FE.....	1,516,788	...107.887	1,531,995	1,420,000	1,511,445	.....	.....(2,605)	(2,737)	.....	.....6.875	4.676	JJ.....	45,016	.....	12/17/2020.	09/15/2027.
	000000 00 0	Oztel Holdings SPC Ltd Sec Nt.....	.....	D	.....		3.C FE.....	687,230	...107.240	702,422	655,000	683,910	.....	.....(3,060)	.....	.....	.....6.625	5.873	AO.....	8,076	43,394	12/03/2019.	04/24/2028.
	000000 00 0	Wynn Macau LTD Sr Nt.....	.....	D	.....	1	4.A FE.....	904,500	...105.250	947,250	900,000	904,426	.....	.....(74)	.....	.....	.....5.625	5.503	FA.....	17,578	.....	11/10/2020.	08/26/2028.
	000000 00 0	AI Candelaria Spain SLU Sec Nt.....	.....	D	.....	2	3.C FE.....	451,615	...116.500	477,650	410,000	449,576	.....	.....(2,039)	.....	.....	.....7.500	5.130	JD.....	1,367	15,375	09/18/2020.	12/15/2028.
	000000 00 0	MHP Lux SA Sr Nt.....	.....	D	.....		4.B FE.....	512,531	...102.000	535,500	525,000	512,696	.....	.....165	.....	.....	.....6.250	6.607	MS.....	9,297	.....	11/10/2020.	09/19/2029.
	000000 00 0	Metinvest BV Sr Nt.....	.....	D	.....		4.B FE.....	197,500	...108.978	217,956	200,000	197,594	.....	.....94	.....	.....	.....7.750	7.944	MN.....	1,894	7,750	09/09/2020.	10/17/2029.
	000000 00 0	Melco Resorts Finance Sr Nt.....	.....	D	.....	1	3.B FE.....	464,063	...103.790	467,055	450,000	463,622	.....	.....(440)	.....	.....	.....5.375	4.855	JD.....	1,814	12,094	09/16/2020.	12/04/2029.
	000000 00 0	Braskem Netherlands Sr Nt.....	.....	D	.....	1	3.A FE.....	1,608,063	...103.375	1,710,856	1,655,000	1,609,758	.....	.....1,695	.....	.....	.....4.500	4.866	JJ.....	31,238	15,188	12/02/2020.	01/31/2030.
	000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt.....	.....	D	.....	2	4.A FE.....	428,670	...103.530	455,532	440,000	429,205	.....	.....535	.....	.....	.....5.950	6.303	AO.....	5,527	13,090	05/28/2020.	04/15/2030.
	000000 00 0	Banco Internac Del Peru Sub Nt.....	.....	D	.....	1	3.A FE.....	468,740	...103.375	475,525	460,000	468,290	.....	.....(450)	.....	.....	.....4.000	3.565	JJ.....	8,842	.....	09/17/2020.	07/08/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	Intl Airport Finance SA 1st Lien.....			D	.....	1	5.B FE.....	155,639	99.250	198,040	199,537	157,286	.....	.....1,648	.....	.....	.....12.000	16.864	MS.....	7,050	11,972	03/12/2020.	03/15/2033.
000000	00	0	Bangkok Bank PCL Euro MTN.....			D	.....	2	3.A FE.....	838,773	104.953	965,569	920,000	841,430	2,657	.....	.....	.....	.....3.733	4.576	MS.....	9,158	17,172	06/05/2020.	09/25/2034.
000000	00	0	ACWA Power Mgmt Invst Sec Nt.....			D	.....	1	2.C FE.....	487,988	119.458	543,534	455,000	485,461	(2,527)	.....	.....	.....	.....5.950	5.025	JD.....	1,203	27,073	01/06/2020.	12/15/2039.
000000	00	0	Office Cherifien Des Pho Sr Nt.....			D	.....		3.A FE.....	929,188	130.856	1,020,678	780,000	928,192	(995)	.....	.....	.....	.....6.875	5.423	AO.....	9,831	14,094	10/27/2020.	04/25/2044.
00105D	AF	2	AES Gener SA Jr Sb Nt.....			D	.....	2	3.B FE.....	849,558	111.000	943,500	850,000	849,997	.....	.....12	.....	.....	.....7.125	7.125	JJ.....	29,440	77,385	03/18/2019.	03/26/2079.
00109A	AB	3	AES Panama Generation HL Sr Nt.....			D	.....	1	2.C FE.....	290,000	108.190	313,751	290,000	290,000	.....	.....	.....	.....	.....4.375	4.375	MN.....	1,093	3,736	08/10/2020.	05/31/2030.
00205G	AA	5	APT Pipelines Ltd Sr Nt.....			C	.....	1	2.B FE.....	24,364,250	104.807	26,201,700	25,000,000	24,863,476	72,750	.....	.....	.....	.....3.875	4.198	AO.....	215,278	968,750	02/18/2013.	10/11/2022.
00654A	AA	4	Adani Green Energy UP Sr Nt.....			D	.....	1	3.A FE.....	715,000	110.875	792,756	715,000	715,000	.....	.....	.....	.....	.....6.250	6.250	JD.....	2,607	44,688	05/30/2019.	12/10/2024.
00913R	AC	0	Air Liquide Fin Sr Nt.....			D	.....	1	1.G FE.....	24,761,050	104.589	26,147,275	25,000,000	24,899,651	34,927	(17,196)	.....	.....	.....5.875	5.471	MS.....	146,875	562,500	11/18/2016.	09/27/2023.
00973R	AC	7	Aker BP ASA Sr Nt.....			D	.....	1	3.A FE.....	5,087,500	103.591	5,179,545	5,000,000	5,042,060	.....	.....(17,196)	.....	.....	.....5.875	5.471	MS.....	74,253	293,750	03/16/2018.	03/31/2025.
00973R	AE	3	Aker BP ASA Nt.....			D	.....	1	2.C FE.....	10,485,594	104.949	11,019,635	10,500,000	10,488,198	2,604	.....	.....	.....	.....3.000	3.030	JJ.....	145,250	157,500	01/17/2020.	01/15/2025.
03512T	AE	1	Anglogold Holdings PLC Sr Nt.....			D	.....	1	2.C FE.....	613,074	107.488	634,181	590,000	612,744	(330)	.....	.....	.....	.....3.750	3.270	AO.....	5,531	.....	10/30/2020.	10/01/2030.
05565Q	CJ	5	BP Capital Markets PLC Nt.....			C	.....	1	1.F FE.....	17,465,176	109.501	18,834,172	17,200,000	17,282,515	(28,326)	.....	.....	.....	.....3.994	3.807	MS.....	181,283	686,968	10/22/2013.	09/26/2023.
05565Q	DN	5	BP Capital Markets PLC Nt.....			D	.....		1.F FE.....	6,000,000	112.283	6,736,980	6,000,000	6,000,000	.....	.....	.....	.....	.....3.279	1.970	MS.....	55,743	98,370	06/29/2020.	09/19/2027.
05578D	AW	2	BPCE SA Sr Nt.....			D	.....		1.E FE.....	9,966,200	102.175	10,217,490	10,000,000	9,993,440	6,966	.....	.....	.....	.....2.750	2.823	JD.....	22,153	275,000	11/29/2016.	12/02/2021.
05578Q	AA	1	BPCE SA Sub Nt.....			D	.....		2.A FE.....	1,051,700	113.184	1,131,838	1,000,000	1,029,421	(9,634)	.....	.....	.....	.....5.700	4.570	AO.....	10,925	57,000	08/08/2018.	10/22/2023.
05578Q	AE	3	BPCE SA Sub Nt.....			D	.....		2.A FE.....	1,979,900	117.599	2,351,984	2,000,000	1,988,229	1,920	.....	.....	.....	.....4.875	5.004	AO.....	24,375	97,500	03/29/2016.	04/01/2026.
05581K	AC	5	BNP Paribas Sub Nt.....			D	.....		2.A FE.....	11,432,156	116.444	11,644,420	10,000,000	11,382,110	(50,045)	.....	.....	.....	.....4.625	2.224	MS.....	138,750	28,906	12/04/2020.	03/13/2027.
05583J	AG	7	BPCE SA Sr Nt.....			D	.....		1.G FE.....	4,473,090	105.685	4,755,843	4,500,000	4,478,026	4,936	.....	.....	.....	.....2.375	2.503	JJ.....	49,578	53,438	01/06/2020.	01/14/2025.
059490	AB	8	Banco Continental SAE Sr Nt.....			D	.....	1	3.A FE.....	630,000	99.500	626,850	630,000	626,850	(3,150)	.....	.....	.....	.....2.750	2.750	JD.....	1,011	.....	12/03/2020.	12/10/2025.
05968L	AL	6	Bancolumbia SA Sub Nt.....			D	.....	2	3.C FE.....	933,888	105.001	955,509	910,000	929,682	(4,206)	.....	.....	.....	.....4.625	4.029	JD.....	1,520	42,088	01/21/2020.	12/18/2029.
05969B	AD	5	Banco Santander Mexico Sr Nt.....			D	.....	1	2.A FE.....	450,000	114.886	516,987	450,000	450,000	.....	.....	.....	.....	.....5.375	5.375	AO.....	4,972	12,094	04/14/2020.	04/17/2025.
05971A	AE	1	Banco BTG Pactual Sr Nt.....			D	.....	1	3.C FE.....	546,893	106.876	587,818	550,000	547,504	593	.....	.....	.....	.....4.500	4.625	JJ.....	11,756	14,438	12/03/2019.	01/10/2025.
06034L	AB	6	Banistmo SA Sr Nt.....			D	.....	1	2.C FE.....	863,501	107.434	934,676	870,000	863,837	336	.....	.....	.....	.....4.250	4.375	JJ.....	15,509	.....	07/28/2020.	07/31/2027.
067316	AD	1	Bacardi LTD Sr Nt.....			D	.....	1	2.C FE.....	23,165,444	105.949	25,003,917	23,600,000	23,262,206	51,622	.....	.....	.....	.....2.750	3.020	JJ.....	299,261	649,000	12/18/2018.	07/15/2026.
067316	AG	4	Bacardi LTD Sr Nt.....			D	.....	1	2.C FE.....	1,384,398	127.909	1,432,585	1,120,000	1,382,787	(1,611)	.....	.....	.....	.....5.150	3.322	MN.....	7,370	28,840	11/09/2020.	05/15/2038.
067316	AH	2	Bacardi LTD Sr Nt.....			D	.....	1	2.C FE.....	3,770,613	138.716	3,863,229	2,785,000	3,769,577	(1,037)	.....	.....	.....	.....5.300	3.305	MN.....	18,861	.....	12/14/2020.	05/15/2048.
09659T	2B	6	BNP Paribas Fix-To-Fit Sub Nt.....			D	.....	2	2.A FE.....	2,277,499	102.233	2,392,243	2,340,000	2,278,150	651	.....	.....	.....	.....2.588	2.810	FA.....	23,383	.....	10/22/2020.	08/12/2035.
11042A	AA	2	British Airways Plc EETC.....			D	.....	1	1.F FE.....	10,800,823	99.442	10,619,015	10,678,645	10,718,285	(11,017)	.....	.....	.....	.....4.625	4.472	MJSD.	15,091	493,887	10/07/2013.	06/20/2024.
11042T	AA	1	British Airways Plc EETC.....			C	.....		1.F FE.....	868,159	101.013	876,952	868,159	868,159	.....	.....	.....	.....	.....3.800	3.818	MJSD.	1,008	32,990	03/14/2018.	09/20/2031.
12642K	AB	0	CSN Islands XI Corp Sr Nt.....			D	.....	1	4.B FE.....	445,698	108.250	476,300	440,000	445,615	(83)	.....	.....	.....	.....6.750	6.450	JJ.....	12,623	.....	11/10/2020.	01/28/2028.
12686L	AA	7	Cable Onda SA Sr Nt.....			D	.....	1	3.A FE.....	519,724	110.130	578,183	525,000	520,178	409	.....	.....	.....	.....4.500	4.625	JJ.....	9,909	17,653	10/28/2019.	01/30/2030.
151290	BV	4	Cemex SAB de CV Sec Nt.....			D	.....	1	3.C FE.....	689,703	110.001	737,007	670,000	687,840	(1,863)	.....	.....	.....	.....5.450	4.984	MN.....	4,260	36,515	02/13/2020.	11/19/2029.
151290	BW	2	Cemex SAB de CV Sr Sec Nt.....			D	.....	2	3.C FE.....	200,000	113.800	227,600	200,000	200,000	.....	.....	.....	.....	.....7.375	7.375	JD.....	1,065	7,375	06/02/2020.	06/05/2027.
15236F	AB	6	Centrais Eletricas Brasiler Sr Nt.....			D	.....	1	3.C FE.....	1,070,255	106.126	1,119,629	1,055,000	1,069,238	(1,017)	.....	.....	.....	.....4.625	4.442	FA.....	19,924	24,397	03/03/2020.	02/04/2030.
15238X	AB	5	Central American Bottling Corp Sr Nt.....			D	.....	2	3.B FE.....	768,313	106.251	770,320	725,000	750,665	(5,569)	.....	.....	.....	.....5.750	4.785	JJ.....	17,486	53,438	10/11/2017.	01/31/2027.
19533P	AC	4	Colombia Telecom Sr Nt.....			D	.....	1	3.A FE.....	624,200	111.000	671,550	605,000	623,706	(494)	.....	.....	.....	.....4.950	4.534	JJ.....	13,643	.....	09/08/2020.	07/17/2030.
197832	13	4	Abengoa Abenewco Two BSA 144A Sec Nt.....			B	.....		5.B GI.....	1,125	.....	.....103,855	9,231,535	.....	.....	.....	.....	.....	.....1.500	1.500	MJSD.	.....	.....	05/10/2019.	04/26/2024.
20445P	AG	0	Cia Latino Americana 1st Lien.....			D	.....	1	5.B FE.....	2,328,888	40.000	985,519	2,463,798	985,519	(1,359,138)	15,770	.....	.....	.....9.500	11.346	JJ.....	104,677	136,074	07/20/2020.	07/20/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	D	.....	2.A FE.....	10,941,269	111.455	12,126,326	10,880,000	10,937,288		(11,690)			4.625	3.022	JD	41,933	383,413	06/29/2020.	12/01/2023.
21685W	DF	1	Rabobank Nederland Sub Nt.....	.....	D	.....	2.A FE.....	944,940	106.164	955,477	900,000	935,347		(9,593)			3.950	1.783	MN	5,135	25,675	07/17/2020.	11/09/2022.
22113A	AB	1	Cosan Ltd Sr Nt.....	.....	D	1	3.C FE.....	669,913	109.626	734,494	670,000	669,999		38			5.500	5.500	MS	10,338	41,968	07/24/2019.	09/20/2029.
225313	AM	7	Credit Agricole SA Sub Nt.....	.....	D	.....	2.A FE.....	6,016,997	109.721	6,583,284	6,000,000	6,016,897		(100)			3.250	2.992	JJ	90,458	97,500	06/29/2020.	01/14/2030.
22535W	AE	7	Credit Agricole Sr Nt.....	.....	D	.....	1.G FE.....	7,016,675	107.348	6,977,614	6,500,000	6,952,203		(64,472)			3.750	0.709	AO	45,365	121,875	09/01/2020.	04/24/2023.
22535W	AG	2	Credit Agricole London Sr Nt.....	.....	D	.....	1.G FE.....	10,000,000	103.721	10,372,070	10,000,000	10,000,000					1.907	1.907	JD	7,946	95,350	06/09/2020.	06/16/2026.
225401	AB	4	Credit Suisse Group Sr Nt.....	.....	D	1	2.A FE.....	4,562,888	103.031	4,533,355	4,400,000	4,515,680		(47,208)			3.574	0.981	JJ	75,133		07/28/2020.	01/09/2023.
23636T	AD	2	Danone SA Sr Nt.....	.....	D	2	2.A FE.....	13,000,000	105.225	13,679,302	13,000,000	13,000,000					2.589	2.589	MN	55,160	336,570	10/26/2016.	11/02/2023.
24820R	AB	4	StatoilHydro ASA Sr Nt.....	.....	D	.....	1.D FE.....	11,974,700	116.065	11,606,450	10,000,000	10,648,785		(201,281)			6.500	4.155	JD	18,056	650,000	06/26/2013.	12/21/2023.
25156P	AV	5	Deutsche Telekom Sr Nt.....	.....	D	1	2.B FE.....	16,998,980	104.598	17,781,643	17,000,000	16,999,584		147			2.485	2.486	MS	119,694	422,450	09/13/2016.	09/19/2023.
25156P	AY	9	Deutsche Telekom Nt.....	.....	D	2	2.B FE.....	9,999,500	102.191	10,219,070	10,000,000	9,999,889		103			2.820	2.821	JJ	126,900	282,000	01/09/2017.	01/19/2022.
25156P	BA	0	Deutsche Telekom Nt.....	.....	D	1	2.B FE.....	8,988,750	112.431	10,118,799	9,000,000	8,992,721		1,059			3.600	3.615	JJ	145,800	324,000	01/09/2017.	01/19/2027.
25381Y	AB	7	Digicel Group 0.5 Ltd Sr Nt.....	.....	D	.....	6. FE.....	739	52.250	3,157	6,042	846		106			8.000	73.271	AO	129		11/13/2020.	04/01/2025.
25381Y	AD	3	Digicel Group 0.5 Ltd 1st Lien PIK.....	.....	D	.....	5.C FE.....	341,033	89.500	466,015	520,687	355,507		14,475			10.000	23.674	AO		24,926	10/01/2020.	04/01/2024.
30217A	AC	7	Experian Finance PLC Sr Nt.....	.....	D	1	2.A FE.....	6,930,195	108.576	7,600,306	7,000,000	6,934,396		4,108			2.750	2.415	MS	60,424	109,694	06/29/2020.	03/08/2030.
37959D	AB	0	Globo Comunicacoes Sr Nt.....	.....	D	1	3.A FE.....	895,688	106.751	1,019,472	955,000	898,238		2,550			4.875	5.719	JJ	20,562	23,278	06/16/2020.	01/22/2030.
39530V	AB	4	Greenko Solar Mauritius Sr Nt.....	.....	D	1	3.B FE.....	662,588	108.008	712,854	660,000	662,164	355	(394)			5.950	5.867	JJ	16,581	39,270	11/20/2019.	07/29/2026.
40052C	AC	0	Grupo Kuo SAB De CV Sr Nt.....	.....	D	2	3.C FE.....	440,750	105.000	472,500	450,000	442,803		875			5.750	6.050	JJ	12,506	25,875	07/25/2018.	07/07/2027.
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	.....	D	1	2.B FE.....	15,055,578	109.422	16,413,300	15,000,000	15,022,277		(5,871)			3.875	3.829	JD	6,458	581,250	03/28/2018.	06/27/2024.
404280	AJ	8	HSBC Holdings PLC Nt.....	.....	C	.....	1.G FE.....	15,641,373	151.473	21,048,702	13,896,000	15,282,686		(44,832)			6.800	5.877	JD	78,744	944,928	08/10/2010.	06/01/2038.
40435W	AB	6	HTA Group LTD Sr Nt.....	.....	D	2	4.B FE.....	1,012,099	107.500	1,048,125	975,000	1,009,524		(2,575)			7.000	5.819	JD	2,465	34,125	09/09/2020.	12/18/2025.
423012	AD	5	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	6,628,568	104.907	7,081,196	6,750,000	6,710,411		16,807			2.750	3.022	AO	46,406	185,625	10/22/2015.	04/01/2023.
423012	AF	0	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	13,026,840	113.803	14,794,390	13,000,000	13,008,429		(3,063)			3.500	2.757	JJ	192,111	367,500	06/29/2020.	01/29/2028.
44962L	AG	2	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	2,492,675	108.730	2,718,250	2,500,000	2,496,055		1,417			4.125	4.190	FA	42,969	103,125	07/19/2018.	08/01/2023.
44963L	AB	2	IHS Netherlands Holdco Sr Nt.....	.....	D	2	4.B FE.....	800,000	104.750	838,000	800,000	800,000					7.125	7.125	MS	16,308	57,000	09/10/2019.	03/18/2025.
44963L	AC	0	IHS Netherlands Holdco Sr Nt.....	.....	D	2	4.B FE.....	465,000	107.500	499,875	465,000	465,000					8.000	8.000	MS	10,643	37,200	09/10/2019.	09/18/2027.
449786	AY	8	Ing Bank NV Sub Nt.....	.....	D	.....	2.A FE.....	14,100,020	113.550	14,761,526	13,000,000	13,391,634		(132,168)			5.800	4.611	MS	201,067	754,000	02/05/2016.	09/25/2023.
456837	AG	8	ING Groep NV Sr Nt.....	.....	D	.....	1.G FE.....	14,971,050	103.419	15,512,820	15,000,000	14,992,391		5,934			3.150	3.192	MS	120,750	472,500	03/21/2017.	03/29/2022.
48300T	AD	4	Kaisa Group Holdings LTD Sec Nt.....	.....	D	1	4.B FE.....	283,219	106.300	281,695	265,000	277,396		(5,823)			11.950	9.078	AO	6,070	31,668	01/09/2020.	10/22/2022.
49989A	AC	3	Koc Holdings AS Sr Nt.....	.....	D	1	4.B FE.....	870,393	108.700	918,515	845,000	866,319		(4,445)			6.500	5.754	MS	16,783	54,925	01/31/2020.	03/11/2025.
55388R	AA	4	MV24 Capital BV 1st Lien.....	.....	D	1	3.B FE.....	851,688	109.626	933,671	851,688	851,688					6.748	6.750	JD	4,789	57,472	08/01/2019.	06/01/2034.
58547D	AD	1	Melco Resorts Finance Sr Nt.....	.....	D	1	3.B FE.....	951,088	103.820	944,761	910,000	943,987		(2,900)		(4,193)	5.375	4.682	JD	3,668	48,913	01/15/2020.	12/04/2029.
591555	AF	4	Metinvest BV Sr Nt.....	.....	D	.....	4.B FE.....	300,818	108.978	332,383	305,000	301,211		341			7.750	7.950	MN	2,889	25,607	10/01/2019.	10/17/2029.
600814	AN	7	Millicom Intl Cellular Sr Nt.....	.....	D	1	3.B FE.....	203,000	106.290	212,580	200,000	201,976		(363)			5.125	4.889	JJ	4,726	10,250	01/11/2018.	01/15/2028.
600814	AR	8	Millicom Intl Cellular Sr Nt.....	.....	D	1	3.B FE.....	200,000	108.000	216,000	200,000	200,000					4.500	4.500	AO	1,600		10/19/2020.	04/27/2031.
680617	AC	1	Oleoducto Central SA Sr Nt.....	.....	D	1	2.C FE.....	577,416	108.551	613,313	565,000	576,999		(417)			4.000	3.619	JJ	10,484		09/18/2020.	07/14/2027.
692733	AB	4	Oztel Holdings SPC Ltd Sec Nt.....	.....	D	.....	3.C FE.....	190,450	107.240	278,824	260,000	194,670		4,220			6.625	11.862	AO	3,206	17,225	03/25/2020.	04/24/2028.
714264	AH	1	Pernod Ricard SA Sr Nt.....	.....	D	1	2.A FE.....	5,271,720	105.579	5,067,811	4,800,000	4,927,157		(80,133)			4.250	2.484	JJ	94,067	204,000	06/30/2016.	07/15/2022.
714264	AM	0	Pernod Ricard SA Sr Nt.....	.....	D	1	2.A FE.....	24,293,629	112.000	26,991,880	24,100,000	24,212,635		(18,785)			3.250	3.156	JD	50,041	783,250	10/27/2016.	06/08/2026.
71645W	AQ	4	Petrobras Intl Fin Co Sr Nt.....	.....	D	1	3.C FE.....	912,000	125.401	953,048	760,000	911,418		(582)			6.875	5.213	JJ	23,367		11/09/2020.	01/20/2040.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.26

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71647N	BD	0	Petrobras Global Finance Sr Nt.....			D	1	3.C FE.....	422,400	126.750	557,700	440,000	422,562	.....	.....162	.....	.....	.....6.900	7.231	MS.....	8,602	15,180	04/02/2020.	03/19/2049.
71647N	BE	8	Petrobras Global Finance Sr Nt.....			D	1	3.C FE.....	1,952,977	111.750	2,108,723	1,887,000	1,951,333	.....	.....(1,644)	.....	.....	.....5.093	4.611	JJ.....	44,315	.....	09/17/2020.	01/15/2030.
71654Q	AZ	5	Petroleos Mexicanos Sr Nt.....			D	1	3.B FE.....	856,781	93.375	975,769	1,045,000	858,150	.....	.....1,369	.....	.....	.....6.500	8.333	JD.....	5,472	33,963	11/09/2020.	06/02/2041.
71654Q	DG	4	Petroleos Mexicanos Sr Nt.....			D	1	3.B FE.....	518,378	109.490	569,348	520,000	518,436	.....	.....59	.....	.....	.....6.875	6.950	AO.....	7,448	.....	10/08/2020.	10/16/2025.
74365P	AE	8	Prosus NV Sr Nt.....			D	1	2.C FE.....	414,967	98.133	407,252	415,000	414,967	.....	.....	.....	.....	.....3.832	3.832	FA.....	1,016	.....	12/01/2020.	02/08/2051.
75975A	AA	8	Renew Power Pvt Ltd 1st Lien Nt.....			D	1	3.C FE.....	687,000	105.935	727,773	687,000	687,000	.....	.....	.....	.....	.....5.875	5.875	JJ.....	17,041	20,181	01/21/2020.	03/05/2027.
80007R	AG	0	Sands China Ltd Sr Nt.....			D	1	2.C FE.....	642,291	111.197	717,221	645,000	642,429	.....	.....138	.....	.....	.....4.375	4.427	JD.....	1,019	15,207	06/02/2020.	06/18/2030.
822582	BD	3	Shell International Finance Sr Nt.....			LS.....D	1	1.D FE.....	15,973,550	110.843	17,734,864	16,000,000	15,987,458	.....	.....2,636	.....	.....	.....3.250	3.269	MN.....	72,222	520,000	06/02/2015.	05/11/2025.
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....			D	1	2.B FE.....	4,523,308	106.043	4,506,823	4,250,000	4,483,503	.....	.....(39,805)	.....	.....	.....2.875	0.703	MS.....	33,262	61,094	07/23/2020.	09/23/2023.
82620K	AD	5	Siemens Financieringsmat Sr Nt.....			D	1	1.E FE.....	9,890,100	103.197	10,319,700	10,000,000	9,975,743	.....	.....16,678	.....	.....	.....2.900	3.078	MN.....	27,389	290,000	07/02/2015.	05/27/2022.
82620K	AE	3	Siemens Financieringsmat Sr Nt.....			D	1	1.E FE.....	4,040,160	111.003	4,440,136	4,000,000	4,019,922	.....	.....(4,160)	.....	.....	.....3.250	3.128	MN.....	12,278	130,000	10/09/2015.	05/27/2025.
82620K	AJ	2	Siemens Financieringsmat Nt.....			D	1	1.E FE.....	9,990,900	100.969	10,096,890	10,000,000	9,998,676	.....	.....1,863	.....	.....	.....1.700	1.719	MS.....	50,056	170,000	09/06/2016.	09/15/2021.
82620K	AK	9	Siemens Financieringsmat Nt.....			D	1	1.E FE.....	7,954,880	104.137	8,330,960	8,000,000	7,981,809	.....	.....6,491	.....	.....	.....2.000	2.087	MS.....	47,111	160,000	09/06/2016.	09/15/2023.
82620K	AM	5	Siemens Financieringsmat Nt.....			D	1	1.E FE.....	2,881,425	117.445	2,936,130	2,500,000	2,879,583	.....	.....(1,842)	.....	.....	.....3.300	2.496	MS.....	24,292	.....	10/27/2020.	09/15/2046.
83006L	AB	9	Sixsigma Networks Mexico Sr Nt.....			D	2	4.B FE.....	140,000	92.750	129,850	140,000	129,850	.....	.....(10,150)	.....	.....	.....7.500	7.500	MN.....	1,721	10,500	04/26/2018.	05/02/2025.
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2.....			D	1	2.C.....	20,000,000	108.723	21,744,667	20,000,000	20,000,000	.....	.....	.....	.....	.....4.380	4.380	JD.....	41,367	876,000	12/16/2013.	12/16/2023.
874060	AX	4	Takeda Pharmaceutical Co Sr Nt.....			D	1	2.B FE.....	14,970,600	102.359	15,353,880	15,000,000	14,972,880	.....	.....2,280	.....	.....	.....2.050	2.071	MS.....	146,917	.....	06/29/2020.	03/31/2030.
87656X	A@	0	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....			D	.....	2.B.....	7,042,560	106.422	7,449,542	7,000,000	7,022,693	.....	.....(7,497)	.....	.....	.....3.830	3.708	AO.....	46,173	268,100	03/20/2018.	10/29/2023.
88034Q	AC	1	Tengizchevroil Fin Co Inc Sec Nt.....			D	1	2.B FE.....	465,013	105.778	497,158	470,000	465,202	.....	.....189	.....	.....	.....3.250	3.375	FA.....	6,704	.....	07/15/2020.	08/15/2030.
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....			C	1	3.C FE.....	1,260,360	99.750	1,292,760	1,296,000	1,277,182	.....	.....	.....	.....	.....2.200	4.890	JJ.....	12,672	14,256	06/29/2020.	07/21/2021.
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....			C	1	3.C FE.....	4,057,043	96.126	4,311,251	4,485,000	4,132,278	.....	.....76,219	40,071	.....	.....3.150	4.631	AO.....	35,319	76,388	12/10/2020.	10/01/2026.
899415	AE	3	Tullow Oil Plc Sr Nt.....			D	1	5.B FE.....	640,000	66.500	425,600	640,000	425,600	.....	.....(113,165)	.....	.....	.....7.000	7.000	MS.....	14,933	44,800	03/16/2018.	03/01/2025.
90015W	AK	9	Türkiye Vakıflar Bankası Sr Nt.....			D	.....	4.B FE.....	198,916	102.430	204,860	200,000	198,916	.....	.....	.....	.....	.....6.500	6.625	JJ.....	831	.....	12/01/2020.	01/08/2026.
90015Y	AA	7	Türkiye Sinai Kalkınma Sr Nt.....			D	.....	4.C FE.....	323,274	100.790	327,569	325,000	323,561	.....	.....286	.....	.....	.....6.000	6.125	JJ.....	8,558	9,750	01/15/2020.	01/23/2025.
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....			C	1	2.A FE.....	1,046,850	151.185	1,511,846	1,000,000	1,037,478	.....	.....(1,182)	.....	.....	.....7.125	6.748	AO.....	17,813	71,250	01/04/2010.	10/01/2037.
902133	AR	8	Tyco Electronics Group Sr Nt.....			D	2	1.G FE.....	7,673,294	108.231	8,009,079	7,400,000	7,541,730	.....	.....(39,914)	.....	.....	.....3.450	2.845	FA.....	106,375	255,300	08/01/2017.	08/01/2024.
902613	AB	4	UBS Group AG Sr Nt.....			LS.....D	2	1.G FE.....	4,402,890	100.967	4,442,544	4,400,000	4,402,489	.....	.....(401)	.....	.....	.....1.008	0.986	JJ.....	18,603	.....	07/28/2020.	07/30/2024.
902613	AC	2	UBS Group AG Sr Nt.....			D	2	1.G FE.....	5,000,000	101.120	5,055,980	5,000,000	5,000,000	.....	.....	.....	.....	.....1.364	1.364	JJ.....	28,606	.....	07/27/2020.	01/30/2027.
902674	YA	2	UBS AG London BRH Sr Nt.....			D	2	1.D FE.....	4,993,450	101.779	5,088,965	5,000,000	4,995,710	.....	.....2,260	.....	.....	.....1.750	1.817	AO.....	17,014	43,750	04/14/2020.	04/21/2022.
90351D	AB	3	UBS Group Funding Sr Nt.....			D	.....	1.G FE.....	988,850	114.506	1,145,058	1,000,000	993,982	.....	.....1,129	.....	.....	.....4.125	4.267	MS.....	11,115	41,250	02/05/2016.	09/24/2025.
90351D	AH	0	UBS Group Funding Sr Nt.....			D	.....	1.G FE.....	14,991,000	102.542	15,381,330	15,000,000	14,998,101	.....	.....1,705	.....	.....	.....2.650	2.662	FA.....	165,625	397,500	08/03/2016.	02/01/2022.
90352J	AE	3	UBS Grp Fdg Switzerland Sr Nt.....			D	2	1.G FE.....	13,999,582	103.667	14,513,408	14,000,000	13,999,808	.....	.....69	.....	.....	.....2.859	2.860	FA.....	151,209	400,260	08/07/2017.	08/15/2023.
91823N	2A	0	Veon Holdings BV Sr Nt.....			D	1	3.A FE.....	930,000	102.761	955,677	930,000	930,000	.....	.....	.....	.....	.....3.375	3.375	MN.....	3,139	.....	11/18/2020.	11/25/2027.
918367	AA	1	VTR Comunicaciones SPA Sr Nt.....			D	1	3.C FE.....	200,000	106.500	213,000	200,000	200,000	.....	.....	.....	.....	.....5.125	5.125	JJ.....	5,125	.....	06/24/2020.	01/15/2028.
918374	AA	7	VTR Finance BV Sr Nt.....			D	1	4.A FE.....	340,000	109.250	371,450	340,000	340,000	.....	.....	.....	.....	.....6.375	6.375	JJ.....	10,838	.....	06/24/2020.	07/15/2028.
92856H	AB	0	Vivo Energy Investments Sr Nt.....			D	1	3.A FE.....	580,000	106.154	615,693	580,000	580,000	.....	.....	.....	.....	.....5.125	5.125	MS.....	8,009	.....	09/17/2020.	09/24/2027.
92857W	BH	2	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	7,202,230	109.276	7,649,299	7,000,000	7,137,152	.....	.....(42,402)	.....	.....	.....3.750	3.070	JJ.....	120,313	262,500	06/11/2019.	01/16/2024.
92857W	BJ	8	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	4,166,280	114.350	4,573,980	4,000,000	4,124,885	.....	.....(26,942)	.....	.....	.....4.125	3.331	MN.....	14,208	165,000	06/11/2019.	05/30/2025.
92857W	BU	3	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	5,835,950	123.856	6,192,820	5,000,000	5,833,168	.....	.....(2,782)	.....	.....	.....4.250	3.359	MS.....	61,389	.....	10/28/2020.	09/17/2050.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
											Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	F o r e i g n Bond CHAR																				
98313R	AH	9	Wynn Macau LTD Sr Nt.....	.....	D	.....	2	4.A FE.....	.....	427,450	...105.250	436,788	415,000	427,391	.....	.....(59)	.....	.....	.....5.625	4.898	FA.....	8,105	.....	12/15/2020.	08/26/2028.
A3158#	AB	5	Hofer Financial Services GmbH Sr Nt Ser.....	.....	D	.....		1.G PL.....	.....	18,000,000	...102.949	18,530,767	18,000,000	18,000,000	.....	.....	.....	.....	.....3.080	3.080	JJ.....	240,240	554,400	07/25/2017.	07/25/2022.
A3158#	AC	3	Hofer Financial Services GmbH Sr Nt Ser.....	.....	D	.....		1.G PL.....	.....	48,041,250	...107.165	51,439,352	48,000,000	48,029,199	.....	.....(7,585)	.....	.....	.....3.410	3.392	JJ.....	709,280	1,636,800	03/27/2019.	07/25/2024.
A3158#	AG	4	Hofer Financial Services GmbH Sr Nt Ser.....	.....	D	.....		1.G PL.....	.....	25,000,000	...101.802	25,450,557	25,000,000	25,000,000	.....	.....	.....	.....	.....3.620	3.620	MS.....	238,819	905,000	09/26/2018.	09/26/2021.
D2736#	AM	1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser.....	.....	D	.....		2.C PL.....	.....	10,000,000	...100.071	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....4.440	4.440	AO.....	109,767	514,000	04/02/2014.	04/02/2021.
G0369@	AV	8	Anglian Water Services Fin plc Sec Nt.....	.....	D	.....	1	2.B FE.....	.....	5,000,000	...108.704	5,435,208	5,000,000	5,000,000	.....	.....	.....	.....	.....4.990	4.990	MN.....	24,257	251,500	11/26/2013.	11/26/2023.
G2037*	AJ	5	Chanel Ltd Sr Nt Ser A.....	.....	D	.....		1.F IF.....	.....	4,000,000	...103.197	4,127,889	4,000,000	4,000,000	.....	.....	.....	.....	.....2.450	2.450	AO.....	21,233	.....	10/13/2020.	10/13/2030.
G2037*	AK	2	Chanel Ltd Sr Nt Ser B.....	.....	D	.....		1.F IF.....	.....	6,000,000	...103.558	6,213,457	6,000,000	6,000,000	.....	.....	.....	.....	.....2.550	2.550	AO.....	33,150	.....	10/13/2020.	10/13/2032.
G27649	AG	0	Digicel Limited Sr Nt.....	.....	D	.....	1	5.C FE.....	.....	174,250	...77.250	328,313	425,000	174,250	.....	.....	.....24,034	.....	.....6.750	30.572	MS.....	9,563	28,688	02/08/2019.	03/01/2023.
G4273*	AA	3	Hammerson plc Sr Nt.....	.....	D	.....	1	2.C.....	.....	20,640,000	...97.000	20,020,800	20,640,000	20,640,000	.....	.....	.....	.....	.....3.970	3.970	JD.....	31,866	849,408	02/06/2014.	06/17/2021.
G4588#	BQ	3	Intermediate Capital Group Plc Sr Nt.....	.....	D	.....		2.C.....	.....	15,000,000	...110.841	16,626,202	15,000,000	15,000,000	.....	.....	.....	.....	.....4.760	4.760	AO.....	132,883	714,000	04/24/2019.	04/24/2024.
G5825A	AB	8	MARB BondCo PLC Sr Nt.....	.....	D	.....	2	3.C FE.....	.....	190,287	...103.769	212,726	205,000	194,484	.....	.....2,102	.....	.....	.....6.875	8.396	JJ.....	6,342	14,094	12/04/2018.	01/19/2025.
G6093#	AA	2	AptarGroup UK Holdings Ltd Sr Nt Ser D.....	.....	B	.....		2.B.....	.....	8,060,500	...101.375	8,668,815	8,551,200	8,551,200	.....	.....	.....	.....702,100	0.980	0.980	JJ.....	37,711	77,244	07/19/2017.	07/19/2023.
G6093#	AB	0	AptarGroup UK Holdings Ltd Sr Nt Ser E.....	.....	B	.....		2.B.....	.....	9,212,000	...102.608	10,027,654	9,772,800	9,772,800	.....	.....	.....	.....802,400	1.170	1.170	JJ.....	51,454	105,394	07/19/2017.	07/19/2024.
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	.....	D	.....	1	6. FE.....	.....	233,675	...4.001	143,836	3,595,000	143,836	(67,370)	.....	.....	.....	.....7.125	107.180	JD.....	.....	.....	10/31/2018.	06/26/2042.
G6710E	AP	5	Odebrecht Finance LTD Sr Nt.....	.....	D	.....	1	6. FE.....	.....	125,550	...4.000	124,000	3,100,000	124,000	(1,550)	.....	.....	.....	.....4.375	107.549	AO.....	.....	.....	10/03/2016.	04/25/2025.
G6764#	AA	0	Omega Leasing Ltd Sr Nt Ser 9.....	.....	O	.....		3.C.....	.....	12,631,579	...93.000	11,747,368	12,631,579	11,747,368	(884,211)	.....	.....	.....	.....2.400	2.407	JAJO.....	66,526	303,158	04/12/2017.	10/12/2026.
G6764@	AA	2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro.....	.....	D	.....		3.C.....	.....	9,994,380	...94.000	9,394,718	9,994,380	9,394,718	(599,663)	.....	.....	.....	.....2.960	2.971	JAJO.....	64,919	295,834	04/25/2018.	04/12/2027.
G7178*	AE	4	Porterbrook Rail Finance Ltd Sr Nt Ser A.....	.....	B	.....		2.B FE.....	.....	8,925,680	...104.927	9,753,597	9,295,600	9,295,600	.....	.....	.....	.....280,840	2.690	2.690	AO.....	52,094	232,052	11/07/2018.	04/16/2028.
G7178*	AF	1	Porterbrook Rail Finance Ltd Sr Sec Nt S.....	.....	B	.....		2.B FE.....	.....	8,872,640	...105.214	9,780,297	9,295,600	9,295,600	.....	.....	.....	.....280,840	2.770	2.770	AO.....	53,643	238,953	04/16/2019.	04/16/2028.
L6388G	AB	6	Millicom Intl Cellular Sr Nt.....	.....	D	.....	2	3.B FE.....	.....	1,544,250	...106.290	1,631,552	1,535,000	1,540,691	.....	.....(1,236)	.....	.....	.....5.125	5.023	JJ.....	36,275	78,669	01/17/2018.	01/15/2028.
L9116P	AG	8	Tonon Luxembourg SA 1st Lien Nt.....	.....	D	.....		6. *.....	.....	39,674	...0.040	317	793,476	317	(24,003)	16,386	.....	.....	.....6.500	106.650	OCT.....	8,739	.....	05/15/2019.	10/31/2024.
L9619@	AA	7	VTG AG Sr Sec Nt.....	.....	B	.....		2.B FE.....	.....	19,845,800	...103.174	21,426,270	20,767,200	20,767,200	.....	.....	.....	.....921,400	1.450	1.450	AO.....	51,860	.....	10/29/2020.	10/29/2032.
M8903B	AS	1	Turkcell Iletisim Hizmet Sr Nt.....	.....	D	.....	1	3.C FE.....	.....	888,263	...106.099	1,007,944	950,000	892,294	.....	.....4,030	.....	.....	.....5.800	6.860	AO.....	12,244	40,165	08/14/2020.	04/11/2028.
N5657T	AJ	5	Metinvest BV Sr Nt.....	.....	D	.....	1	4.B FE.....	.....	263,750	...111.750	279,375	250,000	261,180	.....	.....(1,758)	.....	.....	.....8.500	7.426	AO.....	4,014	21,250	06/25/2019.	04/23/2026.
P06076	AA	4	AES El Salvador Trust II Sr Nt.....	.....	D	.....	1	4.C FE.....	.....	719,138	...95.501	721,033	755,000	721,033	(19,559)	5,708	.....	.....	.....6.750	7.696	MS.....	13,165	50,963	10/05/2016.	03/28/2023.
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	.....	D	.....	1	5.A FE.....	.....	1,048,493	...85.251	826,935	970,000	826,935	96,464	(26,139)	.....	.....	.....12.625	9.595	JJ.....	60,551	122,463	05/02/2018.	07/03/2021.
P7354P	AA	2	Oi SA Sr Nt - PIK.....	.....	D	.....		5.A FE.....	.....	459,640	...106.501	468,604	440,000	459,425	.....	.....(215)	.....	.....	.....10.000	8.803	FA.....	17,844	.....	12/04/2020.	07/27/2025.
P8704L	AB	4	Sixsigma Networks Mexico Sr Nt.....	.....	D	.....	2	4.B FE.....	.....	288,750	...92.750	278,250	300,000	278,250	(12,827)	1,650	.....	.....	.....7.500	8.332	MN.....	3,688	22,500	08/07/2019.	05/02/2025.
Q6634@	AK	7	Newcastle Coal Infra Grp Ltd Ser 2014A G.....	.....	D	.....	1	2.C FE.....	.....	20,000,000	...105.953	21,190,546	20,000,000	20,000,000	.....	.....	.....	.....	.....5.670	5.670	MN.....	148,050	1,134,000	01/15/2014.	11/14/2023.
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	.....	D	.....	1	1.G.....	.....	1,052,030	...103.651	1,036,513	1,000,000	1,015,015	.....	.....(9,056)	.....	.....	.....3.480	2.520	MN.....	4,350	34,800	09/28/2016.	08/09/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									4,553,723,615	XXX	4,869,845,241	4,527,124,960	4,542,424,894	(3,936,136)	(3,833,196)	24,034	3,591,070	XXX	XXX	XXX	37,974,274	129,301,754	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 Cl.....	.....		.....	4	1.D FM.....	.....	584,351	...51.170	746,799	1,459,435	584,351	.....	.....	.....	.....	.....0.468	11.256	MON.....	76	14,237	01/10/2008.	09/25/2035.
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	.....		.....	4	1.A FM.....	.....	1,073,883	...99.977	1,173,370	1,173,643	1,141,834	.....	.....32,196	.....	.....	.....1.048	2.555	MON.....	137	18,408	08/06/2013.	06/25/2034.
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....		.....	4	5.B FM.....	.....	546,466	...80.579	516,551	641,047	516,551	(3,749)	.....	.....	.....	.....5.500	9.482	MON.....	2,938	35,241	08/20/2008.	05/25/2037.
03072S	ZK	4	Amerquest Mtg Sec Inc RMBS Ser 2005-X1.....	.....		.....	4	1.A FM.....	.....	887,042	...100.106	921,982	921,004	919,021	.....	.....14,014	.....	.....	.....1.348	2.476	MON.....	138	17,270	12/16/2014.	03/25/2035.
03215P	BN	8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	.....		.....	4	1.A FM.....	.....	20,280	...99.814	20,521	20,559	20,559	.....	.....107	.....	.....	.....6.549	6.747	MON.....	112	1,265	12/20/1999.	03/25/2027.
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser.....	.....		.....	4	1.A FM.....	.....	10	...102.192	10	10	10	.....	.....	.....	.....	.....6.510	6.564	MON.....	1	.....	01/29/1998.	08/25/2027.
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....	.....		.....	4	1.A FM.....	.....	12,799,632	...100.954	12,905,656	12,783,725	12,784,179	.....	.....(15,453)	.....	.....	.....2.466	2.152	MON.....	26,271	249,856	05/13/2020.	12/25/2059.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.28

1		2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification					NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
040104	MF	5			1.A FM.....	3,976,912	100.222	4,178,345	4,169,073	4,148,879		70,179			1.198	2.116	MON...	555	71,782	04/01/2014.	11/25/2034.
04541G	AL	6			1.A FM.....		99.793	152,830	153,148						3.402		MON...	159	6,441	02/09/2000.	06/21/2029.
04541G	GB	2			1.A FM.....	2,218,388	99.659	2,302,294	2,310,170	2,277,163		32,218			1.123	1.875	MON...	288	38,005	11/17/2014.	11/25/2033.
05951G	AV	4			5.B FM.....	518,450	89.715	525,525	585,773	525,525	(438)	9,165			5.750	10.812	MON...	2,807	33,682	10/12/2018.	03/25/2037.
07332B	AA	7			1.A FM.....	1,902,062	101.767	1,923,232	1,889,846	1,896,096		(4,151)			3.000	2.822	MON...	472	56,695	12/18/2017.	03/28/2057.
07333A	AA	8			1.A FM.....	8,417,027	102.890	8,745,390	8,499,772	8,456,316		31,174			3.500	3.961	MON...	2,479	297,492	10/12/2018.	05/28/2069.
07333A	AD	2			1.A FM.....	9,953,970	108.633	10,863,250	10,000,000	9,972,522		15,273			4.000	4.134	MON...	3,333	400,000	10/12/2018.	05/28/2069.
07333B	AA	6			1.A FM.....	6,167,412	102.772	6,246,601	6,078,140	6,155,961		(11,451)			4.000	3.524	MON...	2,026	182,344	04/01/2020.	06/28/2054.
07386H	NU	1			1.A FM.....	9,182,168	101.117	10,183,799	10,071,272	9,748,549		411,596			1.078	4.146	MON...	1,206	161,024	01/20/2017.	01/25/2035.
07401P	AA	2			1.D FM.....	69,426	94.198	150,531	159,803	69,426					0.468	4.761	MON...	8	1,558	11/28/2007.	03/25/2037.
12553H	AA	6			1.A FM.....	13,563,654	102.047	13,719,362	13,444,107	13,483,423		(56,637)			3.000	2.651	MON...	33,610	403,323	10/04/2017.	04/25/2057.
12558M	BM	3			1.A FM.....	931,725	102.967	953,705	926,225	929,941					5.170	5.140	MON...	3,990	47,886	04/06/2004.	10/20/2032.
12566U	AN	4			1.D FM.....	901,018	99.677	1,108,538	1,112,128	901,018					5.750	11.293	MON...	5,329	63,947	08/20/2008.	02/25/2037.
12566U	AT	1			1.A FM.....	163,366	103.850	174,510	168,040	166,898		181			5.500	6.122	MON...	770	9,141	08/23/2007.	02/25/2022.
126405	AA	7			1.A FE.....	15,665,872	102.860	15,613,015	15,178,928	15,702,888		37,015			2.000	1.375	MON...	25,298	75,895	09/30/2020.	01/25/2060.
126671	6B	7			1.A FM.....	5,009,084	96.603	5,129,052	5,309,397	5,138,601		73,202			0.648	1.511	MON...	287	61,564	11/25/2020.	10/25/2034.
126673	VE	9			1.A FM.....	348,924	94.881	793,884	836,718	348,924					0.429	12.306	MON...	169	7,744	08/22/2007.	03/15/2034.
12667G	W7	4			4.B FM.....	2,914,108	89.676	2,636,739	2,940,295	2,636,739	(76,830)				5.500	5.609	MON...	13,476	161,749	09/28/2005.	09/25/2035.
126686	AC	8			1.D FM.....	355,672	78.798	809,541	1,027,361	355,672					0.309	6.788	MON...	150	11,317	08/29/2007.	11/15/2036.
12668A	YS	8			4.B FM.....	259,986	81.537	253,386	310,763	253,386	(6,600)				5.500	10.506	MON...	1,424	17,037	10/30/2006.	12/25/2035.
12668F	AB	0			1.A FM.....	172,134	95.653	174,065	181,975	173,487		662			0.299	0.780	MON...	26	1,447	10/12/2018.	01/15/2037.
126694	NS	3			4.B FM.....	720,573	94.014	696,039	740,355	696,039	(7,606)	1,029			5.500	5.898	MON...	3,393	40,720	11/10/2005.	12/25/2035.
126694	WE	4			1.D FM.....	1,382,252	98.032	1,802,526	1,838,710	1,382,252					2.919	10.511	MON...	4,473	61,210	11/13/2006.	03/20/2036.
12669F	T2	9			1.A FM.....	1,200,266	101.780	1,244,876	1,223,103	1,209,600		1,281			3.172	3.492	MON...	3,233	44,579	10/24/2006.	08/25/2034.
12669G	R3	7			4.B FM.....	415,367	80.995	341,820	422,028	341,820	(23,921)	91			5.500	5.736	MON...	1,934	23,029	11/10/2005.	08/25/2035.
144527	AB	4			1.A FM.....	222,209	99.861	249,853	250,200	222,209					0.348	1.784	MON...	7	2,134	08/20/2008.	02/25/2037.
152314	NB	2			1.A FM.....	848,811	99.818	919,538	921,213	916,322		20,746			0.748	2.688	MON...	77	11,624	03/19/2015.	03/25/2035.
16165M	AD	0			1.A FM.....	597,249	80.991	631,988	780,315	651,478		1,852			0.348	4.105	MON...	30	7,858	08/20/2008.	09/25/2036.
162765	AS	0			1.A FM.....	6,969,332	97.739	7,076,302	7,240,013	7,061,526		21,068			0.628	0.952	MON...	506	117,995	10/29/2014.	07/25/2034.
17025Q	AC	1			1.D FM.....	522,518	64.519	396,759	614,953	396,759	(44,370)	596			6.000	10.811	MON...	3,075	34,437	08/20/2008.	07/25/2037.
17323M	AA	3			1.A FM.....	7,150,762	102.005	7,257,532	7,114,865	7,144,879		(2,830)			3.500	3.434	MON...	20,752	205,980	03/16/2020.	06/25/2058.
17324V	AH	7			1.A FM.....	3,303,218	103.065	3,350,065	3,250,426	3,279,902		(13,131)			3.750	3.462	MON...	10,158	121,891	11/13/2015.	09/25/2042.
17326Q	AA	1			1.A FM.....	17,331,821	105.762	18,479,720	17,472,896	17,344,276		5,502			3.000	3.087	MON...	43,682	462,018	04/16/2020.	09/25/2064.
17327D	AA	9			1.A FM.....	26,834,374	105.864	28,461,002	26,884,623	26,886,794		35,961			3.250	3.196	MON...	72,813	702,684	10/08/2020.	03/25/2061.
17327R	AA	8			1.A FM.....	8,953,213	107.084	9,382,240	8,761,554	8,928,029		(25,185)			3.500	2.695	MON...	25,555	204,436	04/23/2020.	01/25/2066.
18976G	AZ	9			1.A FM.....	124,782	100.254	133,074	132,737	130,789		842			5.500	7.163	MON...	608	7,171	08/20/2008.	06/25/2022.
251510	AW	3			1.A FM.....	6,842	101.173	6,924	6,843	6,833		(4)			5.470	5.486	MON...	31	348	09/23/2003.	09/25/2033.
251563	CB	6			1.A FM.....	36,093	101.757	36,737	36,103	36,661		(63)			5.240	4.851	MON...	158	1,856	01/16/2004.	12/25/2033.
251563	DM	1			1.A FM.....	20,332	102.418	20,829	20,337	20,437		(168)			5.180	4.679	MON...	88	1,053	02/19/2004.	01/25/2034.
32027N	RE	3			1.A FM.....	4,158,166	99.925	4,704,955	4,708,468	4,618,145		151,629			0.728	2.955	MON...	381	72,405	05/21/2015.	05/25/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32052E	AA	7	First Horizon Mtg PT Tr RMBS Ser 2006-AR	4	1.D FM	864,987	81.485	784,075	962,235	784,075	(80,912)	11,379,000	11,378,922	5,156,000	5,155,948				2.506	5.483	MON	2,009	30,181	11/14/2006	11/25/2036
33767J	AA	0	FirstKey Homes RMBS Ser 2020-SFR2 CI A	4	1.A FE	11,378,910	100.428	11,427,714	11,379,000	11,378,922	12	17,500,000	17,498,909	5,155,948				1.266	1.269	MON	5,602	16,407	10/02/2020	10/19/2037	
33767J	AC	6	FirstKey Homes RMBS Ser 2020-SFR2 CI B	4	1.C FE	5,155,939	99.258	5,117,722	5,156,000	5,155,948	8	17,500,000	17,498,909	5,155,948				1.567	1.572	MON	3,142	9,202	10/02/2020	10/19/2037	
33767M	AA	3	FirstKey Homes RMBS Ser 2020-SFR1 CI A	4	1.A FE	17,499,640	101.145	17,700,393	17,500,000	17,498,909	(730)	100,709	103,939	100,639				1.339	1.331	MON	19,527	69,647	07/31/2020	09/17/2025	
33767M	AE	5	FirstKey Homes RMBS Ser 2020-SFR1 CI C	4	1.F FE	3,499,987	100.134	3,504,687	3,500,000	3,499,771	(215)	100,709	103,939	100,639				1.941	1.931	MON	5,661	20,192	07/31/2020	09/17/2025	
35729Q	AS	7	Fremont Home Loan Tr RMBS Ser 2006-B CI	4	1.D FM	540,504	6.375	869,602	13,641,665	540,504		100,709	103,939	100,639				0.338	83.314	MON		9,738	10/01/2007	08/25/2036	
36228F	C5	3	GS Mortgage Securities Corp RMBS Ser 200	4	1.A FM	100,709	103.203	103,939	100,713	100,639	(15)	210,989	237,707	222,020	218,541				4.863	4.836	MON	408	4,918	02/12/2004	11/25/2033
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200	4	1.A FM	210,989	107.066	237,707	222,020	218,541	2,413	172,209	863,337	906,365	172,209				5.250	6.060	MON	971	11,656	11/08/2005	06/25/2035
41164T	AA	0	Harborview Mtg Loan Tr RMBS Ser 2007-A C	4	1.D FM	172,209	95.253	863,337	906,365	172,209		6,261,437	6,620,602	6,629,147	6,491,719				0.852	11.562	MON	236	12,259	07/15/2008	06/21/2037
43708A	RY	4	Home Equity Asset Tr RMBS Ser 2006-1 CI	4	1.A FM	6,261,437	99.871	6,620,602	6,629,147	6,491,719	96,938	6,261,437	6,620,602	6,629,147	6,491,719				0.608	1.621	MON	448	74,157	11/30/2016	04/25/2036
43709J	AB	8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 CI	4	6. FM	445,723	10.833	360,742	3,330,000	360,742	(35,901)	445,723	360,742	3,330,000	360,742				6.230	57.076	MON	3,458	22,004	09/21/2007	11/25/2036
43739E	AP	2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI	4	1.D FM	248,131	89.554	240,364	268,400	248,131		248,131	240,364	268,400	248,131				0.398	2.269	MON	12	3,112	02/15/2005	03/25/2035
44329E	AC	5	HSI Asset Loan Obligation RMBS Ser 2007	4	1.D FM	808,438	95.265	1,267,567	1,330,571	808,438		808,438	1,267,567	1,330,571	808,438				3.305	15.995	MON	3,664	47,288	08/20/2008	09/25/2037
45254N	JG	3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1	4	1.A FM	58,103	103.599	60,084	57,997	58,034	(57)	58,103	103.599	60,084	57,997				0.868	0.838	MON	4	803	02/07/2005	10/25/2034
45254N	KX	4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1	4	1.A FM	114,869	100.528	115,187	114,582	114,760	(16)	114,869	100.528	115,187	114,582				0.908	0.856	MON	12	1,633	02/07/2005	01/25/2035
456652	AA	4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1	4	1.D FM	859,840	59.653	758,510	1,271,534	758,510	(3,044)	859,840	59.653	758,510	1,271,534				6.000	23.905	MON	6,358	75,982	10/12/2018	08/25/2037
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C	4	1.A FE	7,287,759	100.220	7,391,739	7,375,490	7,332,154		7,287,759	100.220	7,391,739	7,375,490				1.053	3.390	MON	3,234	39,770	06/29/2020	06/17/2037
466247	H8	9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1	4	1.D FM	76,439	89.819	68,959	76,775	68,959	(1,667)	76,439	89.819	68,959	76,775				3.795	3.856	MON	243	3,009	11/09/2006	04/25/2036
46631N	EZ	8	JP Morgan Mtg Tr RMBS Ser 2007-S3 CI 2A3	4	1.D FM	60,839	105.813	68,408	64,650	62,533	741	60,839	105.813	68,408	64,650				6.000	10.189	MON	323	3,873	10/12/2018	08/25/2022
542514	NC	4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2	4	1.A FM	2,946,802	99.918	3,102,427	3,104,961	3,073,666	78,515	2,946,802	99.918	3,102,427	3,104,961				0.883	2.424	MON	305	43,462	11/02/2016	08/25/2035
552759	AA	0	MFRA Tr RMBS 2017-RPL1 CI A1	4	1.A FM	2,063,100	101.166	2,087,182	2,063,120	2,060,827	(1,408)	2,063,100	101.166	2,087,182	2,063,120				2.588	2.538	MON	4,449	53,394	06/09/2017	02/25/2057
552759	AB	8	MFRA Tr RMBS 2017-RPL1 CI M1	4	1.A FM	11,650,605	103.968	12,113,288	11,651,000	11,636,529	(9,175)	11,650,605	103.968	12,113,288	11,651,000				3.489	3.474	MON	33,875	406,503	06/09/2017	02/25/2057
589929	5F	1	Merrill Lynch Mtg Investors RMBS Ser 200	4	1.A FM	11,736,395	97.842	12,503,173	12,778,995	12,377,358	321,440	11,736,395	97.842	12,503,173	12,778,995				0.868	2.143	MON	1,232	176,917	11/21/2013	07/25/2034
59166D	AA	5	Metlife Securitization Trust RMBS Ser 20	4	1.A FM	9,770,205	107.819	10,514,826	9,752,303	9,757,061	(11,221)	9,770,205	107.819	10,514,826	9,752,303				3.750	3.658	MON	30,476	364,048	08/14/2018	03/25/2057
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20	4	1.A FM	4,280,961	110.055	4,645,259	4,220,872	4,268,806	(8,383)	4,280,961	110.055	4,645,259	4,220,872				3.750	3.394	MON	13,190	158,206	04/26/2019	04/25/2058
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4	4	1.A FM	12,205,334	106.387	12,787,637	12,019,902	12,181,791	(23,543)	12,205,334	106.387	12,787,637	12,019,902				3.500	2.990	MON	35,058	280,464	04/17/2020	04/25/2066
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G	4	1.A FM	10,114,934	103.927	10,565,752	10,166,503	10,120,077	5,143	10,114,934	103.927	10,565,752	10,166,503				2.750	2.883	MON	23,298	182,352	05/07/2020	07/25/2059
61744C	FB	7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	4	1.A FM	1,095,954	98.704	1,175,820	1,191,254	1,146,057	23,586	1,095,954	98.704	1,175,820	1,191,254				0.973	2.083	MON	129	17,768	11/14/2013	08/25/2034
61749T	AA	2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1	4	1.D FM	972,685	27.914	1,363,718	4,885,410	972,685		972,685	27.914	1,363,718	4,885,410				0.278	19.207	MON	151	94,608	03/18/2008	08/25/2036
63860H	AD	1	Nationstar Home Equity Loan Tr RMBS Ser	4	1.A FM	3,824,418	98.961	4,482,234	4,529,288	4,356,151	296,278	3,824,418	98.961	4,482,234	4,529,288				0.378	3.969	MON	334	40,018	10/08/2015	03/25/2037
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014	4	1.A FE	1,871,715	106.310	1,947,220	1,831,648	1,869,645	(2,070)	1,871,715	106.310	1,947,220	1,831,648				3.750	3.248	MON	5,724	34,343	06/29/2020	01/25/2054
64828C	AA	7	New Residential Mtg Ln Tr RMBS Ser 2018	4	1.A FM	20,970,820	108.228	20,848,044	19,263,007	20,899,364	(63,308)	20,970,820	108.228	20,848,044	19,263,007				4.500	2.649	MON	72,236	327,706	09/17/2020	03/25/2036
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019	4	1.A FM	24,026,519	106.107	24,921,347	23,487,107	23,962,979	(51,664)	24,026,519	106.107	24,921,347	23,487,107				3.500	2.973	MON	68,504	822,049	11/26/2019	09/25/2059
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017	4	1.A FM	6,416,119	106.344	6,761,420	6,358,077	6,401,351	(10,563)	6,416,119	106.344	6,761,420	6,358,077				4.000	3.826	MON	21,194	254,323	10/12/2018	04/25/2057
64828X	AA	1	New Residential Mtg Ln Tr RMBS Ser 2020	4	1.A FM	4,886,230	105.078	5,055,363	4,811,057	4,878,593	(7,637)	4,886,230	105.078	5,055,363	4,811,057				2.750	2.310	MON	11,025	77,177	05/07/2020	11/25/2059
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014	4	1.C FE	1,276,424	107.137	1,340,614	1,251,311	1,274,985	(1,439)	1,276,424	107.137	1,340,614	1,251,311				3.750	3.277	MON	3,910	23,462	06/29/2020	11/25/2054
64829K	BW	9	New Residential Mtg Ln Tr RMBS Ser 2017	4	1.A FM	3,212,577	107.775	3,479,750	3,228,720	3,213,240	663	3,212,577	107.775	3,479,750	3,228,720				4.000	4.101	MON	10,762	96,861	03/27/2020	03/25/2057
64829L	AA	6	New Residential Mtg Ln Tr RMBS Ser 2016	4	1.A FM	1,837,190	106.553	1,943,000	1,823,514	1,836,232	(958)	1,837,190	106.553	1,943,000	1,823,514				3.750	3.625	MON	5,698	45,588	03/31/2020	11/25/2056
64830B	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017	4	1.A FM	5,307,218	108.014	5,545,461	5,134,016	5,261,683	(32,605)	5,307,218	108.014	5,545,461	5,134,016				4.000	3.414	MON	17,113	205,310	10/10/2017	08/27/2057

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A FM.....	5,738,191	107.972	6,556,244	6,072,160	5,772,896		34,705			3.850	5.488	MON...	19,482	175,276	03/27/2020.	08/27/2057.
64830C	AA	3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM.....	2,636,630	107.903	2,834,770	2,627,154	2,634,839		(1,107)			4.000	3.948	MON...	8,757	105,086	01/09/2019.	09/25/2057.
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM.....	11,610,036	107.702	12,074,073	11,210,662	11,552,543		(47,351)			4.250	3.288	MON...	39,704	406,473	03/13/2020.	12/25/2057.
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A FM.....	14,425,983	108.136	15,180,822	14,038,690	14,378,410		(37,666)			4.000	3.509	MON...	46,796	504,494	03/13/2020.	12/25/2057.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM.....	10,205,195	105.968	10,569,440	9,974,153	10,166,175		(37,949)			3.250	2.487	MON...	27,013	324,160	12/13/2019.	02/25/2049.
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A FM.....	15,467,419	108.435	15,675,436	14,456,093	15,327,686		(130,326)			4.500	2.896	MON...	54,210	614,384	06/29/2020.	05/25/2058.
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM.....	9,264,475	104.354	9,414,073	9,021,320	9,208,322		(46,058)			3.500	2.526	MON...	26,312	315,746	10/03/2019.	08/25/2059.
64830T	AD	0	New Residential Mtg Ln Tr RMBS Ser 2020-			4	1.A FM.....	11,318,450	106.747	11,747,622	11,005,159	11,281,231		(37,219)			3.500	2.881	MON...	32,098	385,180	01/09/2020.	10/25/2059.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A FM.....	5,789,072	105.525	5,957,196	5,645,294	5,770,469		(18,603)			3.500	2.489	MON...	16,465	115,258	04/30/2020.	12/25/2058.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1.A FM.....	6,546	102.138	6,686	6,546	6,541		4			4.820	4.802	MON...	26	330	02/05/2004.	03/25/2034.
70069F	AZ	0	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM.....	4,597,125	99.112	5,153,798	5,200,000	5,027,331		304,968			1.198	3.278	MON...	692	89,532	06/27/2016.	10/25/2034.
70069F	CH	8	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM.....	969,033	101.546	1,024,350	1,008,752	1,002,063		15,694			1.168	2.425	MON...	131	17,059	03/18/2016.	10/25/2034.
70069F	DM	6	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM.....	8,823,067	102.186	9,364,151	9,163,847	9,082,577		122,464			1.798	2.598	MON...	1,831	213,985	11/10/2015.	12/25/2034.
74160M	KU	5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9			4	1.D FM.....	613,986	99.299	748,569	753,857	652,164		(21,118)			5.500	9.296	MON...	3,455	41,426	08/20/2008.	10/25/2035.
74924D	AA	7	Residential Accredit Loans Inc RMBS Ser			4	1.D FM.....	1,247,364	97.516	1,679,216	1,721,987	1,247,364					6.500	14.914	MON...	9,327	111,738	08/20/2008.	09/25/2037.
75406B	AE	7	Residential Asset Secs Corp RMBS Ser 200			4	1.A FM.....	473,844	99.953	549,125	549,384	548,369		22,993			0.518	3.320	MON...	32	6,679	03/27/2014.	03/25/2036.
78472J	AE	3	SPS Servicer Advance Rec Tr LBASS Ser 20			4	1.A FE.....	14,997,127	100.582	15,087,285	15,000,000	14,997,223		96			1.830	1.841	MON...	12,200	38,125	10/23/2020.	11/15/2055.
785811	AA	8	SACO I Tr RMBS Ser 2006-5 CI 1A			4	1.A FM.....	95,209	99.552	274,732	275,969	95,249					0.448	26.389	MON...	14	2,595	03/20/2008.	04/25/2036.
83612M	AF	4	Soundview Home Eq Loan Tr RMBS Ser 2006-			4	1.A FM.....	15,037,819	99.285	15,354,990	15,465,538	15,308,454		110,356			0.368	0.957	MON...	474	150,942	06/08/2017.	12/25/2036.
86358E	CL	8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1.A FM.....	2,608,421	99.971	2,837,537	2,838,352	2,776,252		89,619			1.273	2.822	MON...	401	51,046	07/23/2014.	07/25/2033.
86358E	EK	8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1.A FM.....	19,789,241	98.690	19,499,837	19,758,596	19,784,391		(2,350)			1.098	1.082	MON...	3,619	313,840	10/12/2018.	10/25/2033.
86358E	HQ	2	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1.A FM.....	7,275,608	98.732	7,729,198	7,828,495	7,421,528		41,529			0.948	1.668	MON...	825	114,782	06/24/2016.	04/25/2034.
86358E	LS	3	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1.A FM.....	2,671,999	99.545	2,662,245	2,674,427	2,672,504		324			1.148	1.166	MON...	341	44,680	10/12/2018.	09/25/2034.
86358E	QJ	8	Structured Asset Inv Ln Tr RMBS Ser 2005			4	1.A FM.....	1,028,164	100.404	1,102,607	1,098,173	1,088,540		26,791			0.868	2.407	MON...	106	15,203	03/12/2015.	02/25/2035.
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004-			4	1.A FM.....	1,916	100.324	1,922	1,916	1,913					5.130	5.150	MON...	8	98	02/20/2004.	03/25/2034.
86359U	AE	9	Structured Asset Sec Corp RMBS Ser 2006-			4	1.A FM.....	1,764,123	98.914	1,828,190	1,848,261	1,775,685		11,562			0.408	2.746	MON...	84	4,040	06/29/2020.	04/25/2036.
881561	VC	5	Terwin Mortgage Trust RMBS Ser 05-10HE C			4	1.A FM.....	239,268	99.988	251,749	251,778	250,948		2,538			0.638	1.677	MON...	18	3,525	06/20/2014.	06/25/2036.
89172R	AC	9	Towd Point Mortgage Tr RMBS Ser 2015-6 C			4	1.A FM.....	6,002,172	107.823	6,090,933	5,649,000	5,917,545		(84,627)			3.750	1.301	MON...	17,653	123,531	05/29/2020.	04/25/2055.
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			4	1.A FM.....	9,192,819	103.623	9,173,217	8,852,534	9,186,200		(6,618)			2.750	2.208	MON...	20,287	40,574	10/08/2020.	06/25/2057.
89175M	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A FM.....	14,363,734	106.425	14,788,154	13,895,415	14,323,715		(40,019)			3.750	3.021	MON...	43,423	360,083	05/06/2020.	05/25/2058.
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A FM.....	7,580,615	109.904	7,707,596	7,013,000	7,543,321		(37,294)			3.875	2.988	MON...	22,646	202,355	03/11/2020.	05/25/2058.
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A FM.....	547,891	111.708	558,538	500,000	542,630		(5,261)			3.750	2.224	MON...	1,563	14,063	03/12/2020.	03/25/2058.
89176L	AL	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A FM.....	1,992,662	108.249	2,009,759	1,856,608	1,979,145		(13,518)			3.750	1.280	MON...	5,802	34,811	06/15/2020.	03/25/2058.
89176V	AA	0	Towd Point Mortgage Trust RMBS Ser 2018-			4	1.A FM.....	33,998,114	106.073	33,585,894	31,662,970	33,896,073		(102,042)			3.250	1.949	MON...	85,754	428,769	07/13/2020.	07/25/2058.
89178B	AA	2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A FM.....	25,332,310	105.556	25,397,048	24,060,283	25,249,823		(82,486)			2.900	1.223	MON...	58,146	238,229	09/10/2020.	07/25/2059.
89178B	AB	0	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A FM.....	3,199,770	108.812	3,429,757	3,152,000	3,196,849		(2,921)			3.250	3.035	MON...	8,537	51,220	06/29/2020.	07/25/2059.
89179J	AA	4	Towd Point Mortgage Tr RMBS Ser 2020-4 C			4	1.A FM.....	13,122,552	102.264	13,170,440	12,878,888	13,120,252		(2,301)			1.750	1.608	MON...	18,782	37,563	10/08/2020.	10/25/2060.
89612L	AA	4	Tricon American Homes RMBS Ser 2019-SFR1			4	1.A FE.....	12,555,589	105.123	13,045,777	12,410,000	12,539,029		(16,174)			2.750	2.521	MON...	28,440	295,968	06/10/2020.	03/17/2038.
89612L	AB	2	Tricon American Homes RMBS Ser 2019-SFR1			4	1.C FE.....	2,619,892	103.828	2,720,299	2,620,000	2,619,236		(515)			2.999	2.994	MON...	6,548	78,574	09/16/2019.	03/17/2038.
89613F	AA	6	Tricon American Homes RMBS Ser 2017-SFR2			4	1.A FE.....	8,918,777	103.091	8,931,693	8,663,884	8,872,762		(46,015)			2.928	1.291	MON...	21,140	149,795	06/04/2020.	01/17/2036.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	O			Rate Used				Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	r	r	Administrative	Actual Cost	to Obtain	Fair Value	Par Value	Book/Adjusted	(Decrease)	(Amortization) /	Temporary	Exchange		Rate of	Paid	Amount Accrued	During Year		Contractual
				e	e	Symbol		Fair Value			Carrying Value		Accretion	Impairment	Change in							Maturity
				i	i									Recognized	B./A.C.V.							Date
92837B	AB	7	Visio RMBS Ser 2019-1 CI A1.....	.....	.....	4 1.A FE.....	14,675,119	101.300	14,866,055	14,675,276	14,647,771	.....	.....	.....(26,560)	.....	.....3.572	3.377	MON.....	43,683	524,201	05/02/2019.	06/25/2054.
92837D	AA	5	Visio RMBS Ser 2019-2 CI A1.....	.....	.....	4 1.A FM.....	2,479,480	103.562	2,568,153	2,479,819	2,479,264	.....	.....	.....(216)	.....	.....2.722	2.704	MON.....	5,625	33,750	06/29/2020.	11/25/2054.
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1.....	.....	.....	4 1.A FE.....	6,532,184	100.736	6,580,360	6,532,282	6,531,274	.....	.....	.....(911)	.....	.....1.545	1.483	MON.....	8,410	42,052	07/24/2020.	08/25/2055.
93362F	AB	9	Washington Mutual Mtg RMBS Ser 2006-AR8.....	.....	.....	4 1.D FM.....	1,820,742	95.677	1,952,765	2,041,003	1,820,742	.....	.....	.....	.....	.....3.095	5.402	MON.....	5,264	71,463	11/02/2006.	08/25/2046.
93363E	AB	1	Washington Mutual Mtg RMBS Ser 2006-AR10.....	.....	.....	4 1.D FM.....	169,453	95.423	161,464	169,209	161,464	.....	.....(1,552)	7	.....	.....3.014	2.977	MON.....	425	5,797	04/19/2007.	09/25/2036.
93363N	AA	3	Washington Mutual Mtg RMBS Ser 2006-AR12.....	.....	.....	4 2.B FM.....	293,344	98.106	286,924	292,464	286,924	.....	.....(74)	2	.....	.....3.037	2.962	MON.....	740	10,157	04/19/2007.	10/25/2036.
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14.....	.....	.....	4 1.D FM.....	525,403	99.247	568,272	572,586	525,403	.....	.....	.....	.....	.....2.644	4.592	MON.....	1,262	17,872	10/31/2006.	11/25/2036.
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	.....	4 1.D FM.....	3,961,761	88.350	4,553,423	5,153,846	3,961,761	.....	.....	.....	.....	.....3.056	8.556	MON.....	13,125	161,036	03/23/2007.	04/25/2037.
9497EN	AE	3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C.....	.....	.....	4 1.A FM.....	1,196,765	99.987	1,230,081	1,230,246	1,225,871	.....	.....	.....18,727	.....	.....1.093	1.979	MON.....	149	19,859	12/18/2017.	11/25/2035.
94980G	BF	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	.....	.....	4 1.A FM.....	5,790,216	98.459	5,909,236	6,001,698	5,808,525	.....	.....	.....18,309	.....	.....1.148	2.286	MON.....	766	36,066	06/29/2020.	10/25/2034.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....		.....	.....	.....	.....	.....721,079,534	XXX	747,311,836	744,070,882	724,052,493	(286,664)	1,457,103	102,590	0	XXX	XXX	XXX	1,455,054	15,873,639	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

00183H	AA	9	Avenue of Americas CMBS Ser 2015-1177 CI.....	.....	.....	4 1.A FM.....	8,362,587	100.899	8,384,665	8,310,000	8,312,526	.....	.....(10,981)	.....	.....	.....2.957	2.836	MON.....	20,477	245,727	03/08/2016.	12/13/2029.
00183H	AE	1	Avenue of Americas CMBS Ser 2015-1177 CI.....	.....	.....	4 1.A FM.....	13,052,576	100.369	13,047,996	13,000,000	12,996,004	.....	.....(9,282)	.....	.....	.....3.010	2.953	MON.....	32,607	397,808	12/18/2017.	12/13/2029.
05491L	AE	8	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	.....	4 1.A FM.....	12,031,396	83.393	10,841,090	13,000,000	12,269,163	.....	.....110,083	.....	.....	.....3.391	4.551	MON.....	31,838	440,830	10/12/2018.	08/14/2036.
05529S	AC	3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....	.....	.....	4 1.A FM.....	6,030,534	99.774	5,912,875	5,926,286	5,932,654	.....	.....(10,424)	.....	.....	.....3.756	3.344	MON.....	18,550	222,603	09/20/2016.	09/05/2032.
05538U	AA	1	BB-UBS Trust CMBS Ser 2012-SHOW CI A.....	.....	.....	4 1.A FM.....	4,681,250	104.186	5,209,285	5,000,000	4,873,741	.....	.....29,242	.....	.....	.....3.430	4.167	MON.....	14,293	171,510	06/27/2013.	11/05/2036.
05538U	AC	7	BB-UBS Trust CMBS Ser 2012-SHOW CI B.....	.....	.....	4 1.A FM.....	15,080,499	99.957	14,993,520	15,000,000	15,059,372	.....	.....(15,854)	.....	.....	.....3.882	3.788	MON.....	48,528	582,330	04/17/2019.	11/05/2036.
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201.....	.....	.....	4 1.A FM.....	4,921,541	107.016	5,113,494	4,778,252	4,821,821	.....	.....(17,459)	.....	.....	.....3.429	2.976	MON.....	13,654	163,846	09/14/2015.	09/15/2048.
06054M	AC	7	Banc of America Comm Mtg Tr CMBS Ser 201.....	.....	.....	4 1.A FM.....	3,969,694	106.216	4,248,640	4,000,000	3,979,101	.....	.....5,668	.....	.....	.....3.019	3.198	MON.....	10,063	120,760	12/18/2018.	06/15/2049.
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B.....	.....	.....	4 1.A FM.....	18,314,768	113.486	20,540,876	18,100,000	18,296,698	.....	.....(17,209)	.....	.....	.....3.574	3.369	MON.....	53,908	453,005	06/29/2020.	02/01/2050.
06541W	BA	9	BANK CMBS Ser 2017-BNK5 CI AS.....	.....	.....	4 1.A FM.....	18,093,420	112.027	19,679,766	17,567,000	17,919,427	.....	.....(51,670)	.....	.....	.....3.624	3.277	MON.....	53,052	636,628	06/16/2017.	06/01/2060.
08161C	AF	8	Benchmark Mortgage Trust CMBS 2018-B2 AS.....	.....	.....	4 1.A FM.....	7,209,986	112.116	7,848,099	7,000,000	7,127,118	.....	.....(30,017)	.....	.....	.....3.780	3.302	MON.....	22,051	264,614	02/09/2018.	02/15/2051.
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 CI AS.....	.....	.....	4 1.A FM.....	6,179,968	115.426	6,925,530	6,000,000	6,154,660	.....	.....(16,593)	.....	.....	.....3.784	3.434	MON.....	18,920	227,040	05/22/2019.	05/15/2052.
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 CI B.....	.....	.....	4 1.A FM.....	2,577,310	114.678	2,866,955	2,500,000	2,562,096	.....	.....(7,005)	.....	.....	.....4.618	4.259	MON.....	9,622	117,400	09/20/2018.	11/10/2051.
08162F	AG	8	Benchmark Mtg Tr CMBS Ser 2019-B12 CI AS.....	.....	.....	4 1.A FM.....	11,175,424	112.709	12,228,959	10,850,000	11,133,605	.....	.....(30,096)	.....	.....	.....3.419	3.072	MON.....	30,912	370,940	07/19/2019.	08/15/2052.
08162P	AV	3	Benchmark Mtg Tr CMBS Ser 2018-B1 CI ASB.....	.....	.....	4 1.A FM.....	6,642,102	112.011	7,223,615	6,449,000	6,567,096	.....	.....(26,691)	.....	.....	.....3.602	3.140	MON.....	19,358	232,293	01/19/2018.	01/15/2051.
08162W	BC	9	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A5.....	.....	.....	4 1.A FM.....	9,990,557	102.617	9,953,820	9,700,000	9,983,037	.....	.....(7,520)	.....	.....	.....1.850	1.502	MON.....	14,954	44,863	09/21/2020.	09/15/2053.
08163A	AE	3	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A5.....	.....	.....	4 1.A FM.....	20,598,391	103.170	20,634,060	20,000,000	20,574,936	.....	.....(23,455)	.....	.....	.....1.925	1.590	MON.....	32,083	160,417	07/23/2020.	07/15/2053.
08163L	AG	4	Benchmark Mtg Tr CMBS Ser 2020-B21 CI A5.....	.....	.....	4 1.A FE.....	10,299,980	103.348	10,334,750	10,000,000	10,297,436	.....	.....(2,544)	.....	.....	.....1.978	1.637	MON.....	16,479	16,479	11/20/2020.	12/15/2053.
12515H	AZ	8	CD Comm Mtg Tr CMBS Ser 2017-CD5 CI A4.....	.....	.....	4 1.A FM.....	6,694,739	113.343	7,367,321	6,500,000	6,631,949	.....	.....(19,268)	.....	.....	.....3.431	3.083	MON.....	18,585	223,015	07/24/2017.	08/01/2050.
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....	.....	.....	4 1.A FM.....	7,713,427	111.826	8,386,928	7,500,000	7,646,745	.....	.....(20,739)	.....	.....	.....3.572	3.225	MON.....	22,324	250,033	06/29/2020.	06/15/2050.
12591U	AG	8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....	.....	.....	4 1.A FE.....	6,005,000	2.900	1,885,529	.....	.....1,977,927	.....	.....(635,392)	.....	.....	.....1.149	3.414	MON.....	62,286	810,794	08/22/2014.	03/10/2047.
12593F	BB	9	Comm Mortgage Trust CMBS Ser 2015-LC21 C.....	.....	.....	4 1.A FM.....	7,420,144	105.869	7,627,067	7,204,243	7,265,625	.....	.....(22,620)	.....	.....	.....3.421	2.971	MON.....	20,538	254,560	06/12/2015.	07/10/2048.
12593J	BC	9	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	.....	.....	4 1.A FM.....	14,005,089	105.640	14,364,230	13,597,315	13,712,806	.....	.....(45,894)	.....	.....	.....3.445	2.986	MON.....	39,036	468,427	07/24/2015.	08/10/2055.
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	.....	.....	4 1.A FM.....	9,758,614	110.413	10,668,559	9,662,430	9,689,988	.....	.....(8,863)	.....	.....	.....3.432	3.288	MON.....	27,635	331,615	07/24/2015.	08/10/2055.
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	.....	.....	4 1.A FM.....	6,459,876	112.084	7,032,150	6,274,000	6,387,567	.....	.....(22,316)	.....	.....	.....3.630	3.203	MON.....	18,979	213,226	06/29/2020.	10/10/2048.
12593Y	BC	6	Comm Mortgage Trust CMBS Ser 2016-CR28 C.....	.....	.....	4 1.A FM.....	19,041,161	106.876	19,758,193	18,487,042	18,676,580	.....	.....(71,365)	.....	.....	.....3.525	3.066	MON.....	54,306	651,668	01/27/2016.	02/10/2049.
12625E	AC	3	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	.....	.....	4 1.A FM.....	6,548,828	99.982	6,998,740	7,000,000	6,873,842	.....	.....49,357	.....	.....	.....2.987	3.801	MON.....	17,423	212,562	07/31/2013.	04/12/2035.
12625E	AG	4	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	.....	.....	4 1.A FM.....	6,214,714	94.941	5,986,024	6,305,000	6,267,822	.....	.....13,068	.....	.....	.....2.987	3.235	MON.....	15,693	191,453	09/20/2016.	04/12/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.32	12635Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR27 C		4	1.A FM.	24,998,288	106.349	25,811,732	24,270,894	24,503,856		(91,556)			3.404	2.957	MON	68,848	826,181	10/20/2015	10/10/2058
	12655T	BM	0	COMM Mortgage Tr CMBS Ser 2019-GC44 CI A		4	1.A FM.	22,263,281	111.420	22,284,000	20,000,000	22,165,521		(97,761)			2.950	1.630	MON	49,167	245,833	07/23/2020	08/15/2057
	17291E	AX	9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		4	1.A FM.	307,846	109.064	327,193	300,000	304,172		(1,248)			3.512	3.064	MON	878	10,536	12/18/2017	12/10/2049
	233063	AT	3	Deutsche Bank Comm Mtg Trust CMBS Ser 20		4	1.A FM.	8,754,646	103.230	8,774,576	8,500,000	8,745,842		(8,804)			1.926	1.580	MON	13,643	54,570	08/20/2020	09/15/2053
	36197X	AL	8	GS Mortgage Securities Trust CMBS Ser 20		4	1.A FM.	9,301,271	101.987	9,210,362	9,030,908	9,063,722		(20,630)			2.678	2.231	MON	20,154	241,848	05/16/2013	06/10/2046
	36251X	AS	6	GS Mortgage Securities Trust CMBS Ser 20		4	1.A FM.	4,730,525	107.803	4,958,943	4,600,000	4,658,780		(19,258)			3.278	2.831	MON	12,566	150,788	12/18/2017	11/10/2049
	36252H	AE	1	GS Mortgage Securities Trust CMBS Ser 20		4	1.A FM.	2,054,156	109.111	2,182,218	2,000,000	2,028,837		(8,593)			3.467	3.003	MON	5,778	69,340	12/18/2017	03/10/2050
	44421G	AA	1	Hudson Yards HY 2019-30HY CI A		4	1.A FM.	10,299,214	113.092	11,309,220	10,000,000	10,259,626		(27,323)			3.228	2.891	MON	26,900	322,800	06/24/2019	06/10/2037
	44421G	AE	3	Hudson Yards HY 2019-30HY B		4	1.A FM.	5,664,979	112.443	6,184,338	5,500,000	5,643,271		(14,988)			3.380	3.041	MON	15,492	185,900	06/24/2019	06/10/2037
	45256H	AE	8	Impact Funding LLC CMBS Ctf Tranche D		4	1.B FE	246,865	99.693	239,394	240,131	239,707		(816)			5.034	4.835	MON	1,007	13,198	11/16/2001	11/25/2031
	45257H	AA	5	Impact Funding LLC CMBS Ser 2010-1 CI A1		4	1.A FM.	9,397,600	108.155	10,158,475	9,392,524	9,391,804		(602)			5.314	5.315	MON	41,593	499,119	06/18/2010	01/25/2051
	45257H	AN	7	Impact Funding LLC CMBS Ser 2010-1 CI A2		4	1.A FM.	4,387,182	109.079	4,798,105	4,398,751	4,384,317		(351)			5.876	5.936	MON	21,539	258,471	06/18/2010	01/25/2051
	46361T	AG	7	Irvine Core Office Tr CMBS Ser 2013-IRV		4	1.A FM.	1,472,344	104.162	1,562,429	1,500,000	1,485,629		5,440			3.173	3.602	MON	2,776	48,390	06/26/2018	05/15/2048
	46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016-		4	1.A FM.	6,516,726	109.087	7,636,118	7,000,000	6,633,310		56,478			2.870	3.926	MON	16,744	200,928	12/18/2018	08/15/2049
	46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		4	1.A FM.	4,929,599	103.354	5,044,448	4,880,806	4,883,922		(4,220)			3.414	3.258	MON	13,885	166,616	06/28/2013	01/15/2046
	46640J	AV	9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		4	1.A FM.	5,401,392	106.678	5,853,434	5,487,000	5,456,125		8,359			4.078	4.289	MON	18,645	227,387	06/28/2013	01/15/2046
	46641W	AW	7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		4	1.A FM.	3,200,891	104.306	3,243,851	3,109,949	3,128,150		(6,890)			3.584	3.116	MON	9,289	111,464	07/30/2014	04/15/2047
	556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD		4	1.A FM.	6,085,251	109.961	6,597,672	6,000,000	6,041,177		(8,998)			3.555	3.400	MON	17,774	216,843	09/15/2015	09/10/2033
	61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201		4	1.A FM.	18,817,094	108.974	19,942,315	18,300,000	18,549,525		(72,299)			3.436	2.983	MON	52,399	590,992	06/29/2020	12/15/2049
	617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2		4	1.A FM.	38,465,661	100.580	38,214,990	37,994,697	37,955,338		(92,121)			4.661	4.319	MON	147,578	1,815,776	09/20/2016	06/15/2044
	61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		4	1.A FM.	476,502	101.489	487,495	480,340	478,262		853			2.699	3.080	MON	1,080	12,964	12/18/2018	12/15/2048
	61762D	AU	5	Morgan Stanley BAML Tr CMBS Ser 2013-C9		4	1.A FM.	3,285,005	102.066	3,491,876	3,421,184	3,396,378		10,109			2.657	3.283	MON	7,575	93,473	06/27/2013	05/15/2046
	61762M	BU	4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		4	1.A FM.	12,055,283	103.337	12,094,882	11,704,321	11,745,318		(27,898)			3.912	3.447	MON	38,156	479,169	06/24/2013	07/15/2046
	61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		4	1.A FM.	25,474,403	104.098	25,746,710	24,733,170	24,833,352		(58,084)			3.845	3.387	MON	79,249	950,990	08/01/2013	08/15/2046
	61764J	AA	4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		4	1.A FM.	1,328,818	100.996	1,312,948	1,300,000	1,302,745		(6,390)			3.469	2.979	MON	3,758	45,097	09/20/2016	08/11/2029
	61764J	AE	6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		4	1.A FM.	3,044,455	101.103	3,033,084	3,000,000	3,003,291		(10,149)			3.693	3.365	MON	9,233	112,646	09/20/2016	08/11/2029
	61764R	AA	6	Morgan Stanley BAML Tr CMBS 2015-C20 CI		4	1.C FE	1,021,830	124.8	911,539		916,962		(104,868)			0.300	6.268	MON	18,289	137,099	06/29/2020	02/15/2048
	61764R	BD	9	Morgan Stanley BAML Tr CMBS 2015-C20 CI		4	1.A FM.	7,488,238	104.761	7,855,420	7,498,441	7,487,391		575			3.069	3.105	MON	19,177	230,127	03/28/2018	02/15/2048
	61764R	BF	4	Morgan Stanley BAML Tr CMBS Ser 2015-C20		4	1.A FM.	4,770,962	108.512	5,133,707	4,731,000	4,766,010		(4,951)			3.249	3.033	MON	12,809	76,855	06/29/2020	02/15/2048
	61764R	BG	2	Morgan Stanley BAML Tr CMBS 2015-C20 CI		4	1.B FE	1,712,343	3.996	1,629,640		1,533,338		(179,005)			1.284	8.745	MON	43,623	279,405	06/29/2020	02/15/2048
	61765D	AT	5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS		4	1.A FM.	5,049,686	108.754	5,437,700	5,000,000	5,020,129		(5,806)			3.510	3.397	MON	14,625	175,500	06/25/2015	05/15/2048
	61765L	AS	9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		4	1.A FM.	33,718,453	106.364	34,826,560	32,742,961	33,039,012		(114,465)			3.479	3.001	MON	94,927	1,139,128	09/20/2016	08/15/2047
	61766L	BQ	1	Morgan Stanley BAML Tr CMBS Ser 2016-C28		4	1.A FM.	22,659,685	105.312	23,168,706	22,000,000	22,205,060		(98,853)			3.288	2.819	MON	60,280	723,360	02/12/2016	04/15/2025
	61771L	AA	0	Morgan Stanley Capital I Tr CMBS Ser 201		4	1.A FM.	10,299,950	103.867	10,386,710	10,000,000	10,235,039		(59,074)			3.170	2.522	MON	26,417	317,000	11/15/2019	11/10/2036
	61771L	AE	2	Morgan Stanley Capital I Tr CMBS Ser 201		4	1.A FM.	11,795,893	97.010	11,224,045	11,570,000	11,746,553		(45,029)			3.177	2.754	MON	30,633	373,717	11/15/2019	11/10/2036
	61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201		4	1.A FM.	6,076,726	113.204	6,679,030	5,900,000	6,053,293		(16,450)			3.261	2.916	MON	16,033	192,399	07/15/2019	07/15/2052
	74824D	AG	5	Queens Center Mtg Tr CMBS Ser 2013-QCA C		4	1.A FM.	1,946,758	99.281	1,985,610	2,000,000	1,962,687		7,980			3.376	3.883	MON	5,627	67,520	12/18/2018	01/11/2037
	87246A	AH	1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		4	1.A FM.	1,926,706	99.528	2,042,514	2,052,196	1,926,706					5.516	6.350	MON	6,604	113,272	08/02/2007	08/15/2039
	90269P	AA	9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-		4	1.A FM.	1,468,669	100.496	1,467,247	1,460,000	1,468,484		(185)			3.663	3.206	MON	4,457		12/17/2020	06/10/2030

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90269P AG 6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-				.4	1.A FM.	5,340,625	.96.668	4,833,405	5,000,000	5,053,751		(39,271)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012-				.4	1.A FM.	2,074,238	100.683	2,091,342	2,077,155	2,075,733		16			2.533	2.568	MON	4,384	58,274	01/01/2016.	12/10/2045.
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C				.4	1.A FM.	8,342,874	111.746	9,051,458	8,100,000	8,264,745		(24,028)			3.487	3.138	MON	23,537	282,447	07/31/2017.	08/15/2050.
90276E AE 7	UBS Commercial Mtg Tr CMBS Ser 2017-C1 C				.4	1.A FM.	26,984,381	111.494	29,211,454	26,200,000	26,718,055		(77,930)			3.460	3.112	MON	75,543	906,520	05/31/2017.	06/15/2050.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1				.4	1.A FM.	5,575,842	104.411	5,652,242	5,413,476	5,438,398		(13,526)			3.963	3.507	MON	17,878	234,194	09/16/2013.	07/15/2046.
92939G AA 5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A				.4	1.A FM.	5,987,813	101.735	6,104,094	6,000,000	5,990,300		1,031			3.755	3.805	MON	18,774	229,043	06/29/2018.	08/10/2031.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2				.4	1.A FM.	244,972	109.352	262,444	240,000	244,376		(596)			3.607	3.071	MON	721	4,328	06/29/2020.	11/15/2047.
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2				.4	1.A FM.	3,309,143	104.687	3,435,996	3,282,155	3,305,276		(3,867)			3.324	2.871	MON	9,092	54,549	06/29/2020.	11/15/2047.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT				.4	1.A FM.	12,838,332	100.805	12,832,477	12,730,000	12,754,436		(17,990)			3.544	3.413	MON	37,596	451,151	07/11/2018.	04/16/2035.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC				.4	1.A FM.	13,094,670	104.673	13,524,831	12,921,044	12,965,572		(18,056)			2.978	2.761	MON	32,066	384,789	10/08/2015.	04/15/2050.
94989J AZ 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2				.4	1.A FM.	11,952,096	111.041	12,914,057	11,630,000	11,805,233		(41,026)			3.540	3.150	MON	34,309	411,702	04/04/2017.	05/15/2048.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2				.4	1.A FM.	5,616,637	106.128	5,792,271	5,457,842	5,504,155		(15,198)			3.306	2.847	MON	15,036	177,901	06/29/2020.	05/15/2048.
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX				.4	1.A FM.	9,846,786	107.126	10,241,648	9,560,357	9,648,176		(35,091)			3.371	2.916	MON	26,857	343,120	09/25/2015.	09/15/2057.
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX				.4	1.A FM.	18,024,860	106.639	18,661,860	17,500,000	17,677,960		(75,621)			3.382	2.927	MON	49,321	591,850	02/18/2016.	01/15/2059.
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3				.4	1.A FM.	5,104,090	106.262	5,313,115	5,000,000	5,039,616		(16,066)			2.911	2.576	MON	12,129	145,550	10/27/2016.	05/15/2049.
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC				.4	1.A FM.	17,785,996	108.475	18,766,210	17,300,000	17,526,137		(70,924)			3.486	3.020	MON	50,257	568,218	06/29/2020.	12/15/2059.
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-C3				.4	1.A FM.	4,480,182	111.953	4,869,947	4,350,000	4,437,494		(12,816)			3.665	3.317	MON	13,286	159,428	06/27/2017.	07/15/2050.
95001N AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4				.4	1.A FM.	5,149,730	114.978	5,748,900	5,000,000	5,117,568		(24,463)			4.147	3.585	MON	17,279	207,350	06/28/2018.	06/15/2051.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						773,722,018	XXX	798,619,763	749,571,870	762,200,964		0	(2,519,132)	0	XXX	XXX	XXX	2,262,772	25,671,711	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A CI A1A2				.4	1.A FE	26,500,000	99.709	26,423,002	26,500,000	26,500,000					1.407	1.409	JAJO	80,778	673,662	06/21/2019.	07/15/2029.
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15				.4	1.A FE	2,298,389	99.606	2,384,723	2,394,155	2,309,949		11,560			1.497	2.763	JAJO	7,765	24,394	05/08/2020.	01/15/2032.
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13				.4	1.C FE	4,500,000	98.708	4,441,849	4,500,000	4,500,000					1.915	1.919	JAJO	16,036	135,650	06/23/2017.	07/24/2029.
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16				.4	1.C FE	12,000,000	98.399	11,807,860	12,000,000	12,000,000					1.824	1.828	JAJO	48,035	359,106	03/29/2017.	04/14/2029.
009503 AD 5	Airspeed Ltd LBASS VitesseAir Hdg TrCtFS				.4	5.B GI				10,966,661						7.000		MON		1,469,554	01/03/2008.	06/15/2047.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A					1.B	2,736,018	102.582	2,647,804	2,581,149	2,588,602		(13,926)			7.500	6.921	MON	8,604	193,586	08/15/2002.	06/15/2021.
01448T AB 0	ALESCO Pfd Fdg Ltd ABS Ser 5A CI A2				.4	1.C FE	3,262,500	76.105	5,707,906	7,500,000	4,308,675		371,617			0.895	5.171	MJSD	1,678	119,097	09/19/2012.	12/23/2034.
02376* AA 0	American Airlines Pass Through EETC Ser					1.F PL	11,452,238	88.313	10,113,779	11,452,238	11,452,238					4.140	4.139	JD	21,072	474,123	05/22/2018.	06/15/2027.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201-				.1	3.B FE	2,587,256	84.713	2,307,329	2,723,705	2,307,329		(342,957)			4.000	4.867	JJ	50,237	108,948	07/30/2014.	07/15/2025.
02377H AA 1	American Airlines Inc EETC Ser 12-2 C				.1	4.C FE	14,894,550	93.746	14,061,885	15,000,000	14,061,885		(921,480)			4.700	4.950	JD	54,833	705,000	05/01/2018.	06/03/2021.
02377L AA 2	American Airlines Inc Secured Ser AA				.1	2.A FE	6,169,776	97.992	6,148,036	6,274,005	6,173,158		3,382			3.150	3.379	FA	74,661	174,828	06/29/2020.	08/15/2033.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201-				.1	4.C FE	7,928,148	95.287	7,507,817	7,879,162	7,507,817		(382,445)			4.950	4.813	JJ	179,842	390,019	01/01/2016.	01/15/2023.
02582J JF 8	American Express Cr Acct M Tr LBASS Ser				.4	1.A FE	3,995,214	101.529	3,969,780	3,909,988	3,945,954		(49,260)			3.060	1.350	MON	5,318	89,734	04/01/2020.	02/15/2024.
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR				.4	1.A FE	4,904,419	107.814	5,019,324	4,655,553	4,862,791		(26,406)			3.786	1.392	MON	14,688	115,461	08/21/2020.	10/17/2036.
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR				.4	1.A FE	18,460,126	107.986	19,879,830	18,409,670	18,462,728		(8,799)			3.678	3.469	MON	56,426	515,882	06/29/2020.	12/17/2036.
02666B AA 4	American Homes 4 Rent LBASS Ser 2015-SFR				.4	1.A FE	5,937,743	109.098	5,953,131	5,456,662	5,884,052		(53,691)			3.732	0.520	MON	16,970	101,821	06/12/2020.	10/17/2052.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL				.1	1.B	1,254,467	110.059	1,380,656	1,254,467	1,254,467					6.340	6.424	MON	3,535	79,533	02/11/2003.	02/15/2025.
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R				.4	1.A FE	3,500,000	99.247	3,473,652	3,500,000	3,500,000					1.276	1.278	JAJO	9,054	38,429	02/24/2020.	04/20/2031.
03765X AJ 5	Apidos CLO CLO Ser 2015-22A A2R				.4	1.C FE	2,000,000	97.980	1,959,609	2,000,000	2,000,000					1.716	1.719	JAJO	6,958	27,386	02/24/2020.	04/20/2031.
03768M AA 5	Apidos CLO CLO Ser 2020-33A A				.4	1.A FE	13,000,000	100.146	13,019,026	13,000,000	13,000,000					1.920	1.616	JAJO	119,899		06/04/2020.	07/24/2031.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03768M	AB	3	Apidos CLO CLO Ser 2020-33A CI B.....	.....	..	.....4	1.C FE.....	9,000,000	...100.317	9,028,504	9,000,000	9,000,000	.....	.....	.....	.....	.....2.415	2.421	JAJO..	103,975	.....	06/04/2020.	07/24/2031.
04018B	AA	5	ARES CLO Ltd CLO Ser 2020-55A CI A1.....	.....	..	.....4	1.A FE.....	8,500,000	...100.231	8,519,626	8,500,000	8,500,000	.....	.....	.....	.....	.....1.918	1.922	JAJO..	35,319	69,780	05/15/2020.	04/15/2031.
04018B	AC	1	ARES CLO Ltd CLO Ser 2020-55A CI B.....	.....	..	.....4	1.C FE.....	4,000,000	...100.270	4,010,819	4,000,000	4,000,000	.....	.....	.....	.....	.....2.718	2.726	JAJO..	23,554	45,904	05/15/2020.	04/15/2031.
04018N	AA	9	ARES CLO Ltd CLO Ser 2020-56A CI A1.....	.....	..	.....4	1.A FE.....	2,250,000	...100.088	2,251,975	2,250,000	2,250,000	.....	.....	.....	.....	.....1.489	1.488	JAJO..	5,584	.....	09/21/2020.	10/25/2031.
04018N	AE	1	ARES CLO Ltd CLO Ser 2020-56A CI B.....	.....	..	.....4	1.C FE.....	2,500,000	...99.220	2,480,504	2,500,000	2,500,000	.....	.....	.....	.....	.....1.917	1.921	JAJO..	7,985	.....	09/21/2020.	10/25/2031.
04964K	AL	5	Atrium CDO Corp CLO Ser 9A CI AR.....	.....	..	.....4	1.A FE.....	11,500,000	...99.705	11,466,108	11,500,000	11,500,000	.....	.....	.....	.....	.....1.473	1.476	FMAN.	15,057	265,980	03/30/2017.	05/28/2030.
05522R	CY	2	Bank of America Credit Card Tr LBASS Ser.....	.....	..	.....4	1.A FE.....	557,819	...100.301	553,658	551,997	552,820	.....	.....(4,999)	.....	.....	.....2.700	1.483	MON.....	662	11,178	03/31/2020.	07/17/2023.
05522R	CZ	9	Bank of America Credit Card Tr LBASS Ser.....	.....	..	.....4	1.A FE.....	1,419,898	...100.786	1,406,823	1,395,852	1,402,698	.....	.....(17,200)	.....	.....	.....3.000	1.302	MON.....	1,861	31,407	04/06/2020.	09/15/2023.
05522R	DA	3	Bank of America Credit Card Tr LBASS Ser.....	.....	..	.....4	1.A FE.....	5,100,301	...101.529	5,080,626	5,004,128	5,044,671	.....	.....(55,630)	.....	.....	.....3.100	1.594	MON.....	6,895	116,346	03/27/2020.	12/15/2023.
05568D	AA	2	BNSF Railway Co ABS PTC Ser 2006-3.....	.....	..	.....4	1.C FE.....	1,460,955	...105.509	1,541,440	1,460,955	1,460,955	.....	.....	.....	.....	.....5.342	5.341	AO.....	19,511	78,044	02/18/2013.	04/01/2024.
05618D	AJ	3	Babson CLO Ltd CLO Ser 2014-1A CI A1R.....	.....	..	.....4	1.A FE.....	62,350	...99.994	62,346	62,350	62,350	.....	.....	.....	.....	.....1.368	1.371	JAJO..	7,173	1,546	03/07/2017.	07/20/2025.
07331Q	AA	5	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....4	1.A FM.....	5,384,871	...102.007	5,337,591	5,232,599	5,292,908	.....	.....(49,207)	.....	.....	.....4.000	3.112	MON.....	1,744	209,304	12/16/2016.	06/28/2053.
07331Y	AA	8	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....4	1.A FM.....	636,194	...102.394	635,185	620,337	627,544	.....	.....(4,846)	.....	.....	.....3.500	2.767	MON.....	181	21,712	05/23/2017.	01/25/2055.
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E.....	.....	..	.....4	3.B FE.....	900,415	...100.000	900,415	900,415	900,415	.....	.....	.....	.....	.....4.500	4.524	JAJO..	9,679	.....	12/21/2020.	07/21/2030.
09261W	AN	4	Blackrock DLF IX CLO Ser 2020-1 CI W.....	.....	..	.....4	4.B FE.....	4,707,485	...100.000	4,707,485	4,707,485	4,707,485	.....	.....	.....	.....	.....2.500	2.508	JAJO..	28,114	.....	12/21/2020.	07/21/2030.
11124T	AA	2	Broad River BSL Funding CLO Lt CLO Ser 2.....	.....	..	.....4	1.A FE.....	5,500,000	...100.087	5,504,771	5,500,000	5,500,000	.....	.....	.....	.....	.....2.068	2.073	JAJO..	23,068	44,306	05/21/2020.	04/20/2029.
11124T	AC	8	Broad River BSL Funding CLO Lt CLO Ser 2.....	.....	..	.....4	1.C FE.....	3,980,000	...100.202	4,008,069	4,000,000	3,981,918	.....	.....1,918	.....	.....	.....2.596	2.697	JAJO..	21,054	40,349	05/21/2020.	04/20/2029.
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....	1.B.....	851,013	...105.757	900,006	851,013	851,013	.....	.....	.....	.....	.....7.230	7.232	AO.....	12,989	61,528	08/16/2001.	10/15/2022.
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....	1.B.....	2,025,387	...104.089	2,108,205	2,025,387	2,025,387	.....	.....	.....	.....	.....6.260	6.261	FA.....	47,898	126,789	12/19/2001.	02/15/2023.
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....	1.B.....	2,165,300	...104.981	2,273,154	2,165,300	2,165,300	.....	.....	.....	.....	.....5.980	5.981	JJ.....	59,707	129,485	11/19/2002.	01/15/2024.
12510F	AB	0	CCG Receivables Trust LBASS Ser 2019-2 C.....	.....	..	.....4	1.A FE.....	6,643,487	...101.398	6,737,069	6,644,157	6,643,787	.....	.....268	.....	.....	.....2.110	2.125	MON.....	6,620	140,192	11/05/2019.	03/15/2027.
12510G	AB	8	CCG Receivables Trust LBASS Ser 2019-1 C.....	.....	..	.....4	1.A FE.....	8,202,348	...101.544	8,329,915	8,203,264	8,202,917	.....	.....287	.....	.....	.....2.800	2.822	MON.....	10,847	229,691	04/09/2019.	09/14/2026.
12644@	BQ	7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....	.....	..	.....1	2.B.....	736,511	...105.617	777,884	736,511	736,511	.....	.....	.....	.....	.....6.718	6.813	MON.....	2,199	49,800	12/03/2002.	07/15/2022.
126650	BP	4	CVS Health Corp LBASS PTC Nt.....	.....	..	.....1	2.B.....	4,899,550	...116.178	4,946,652	4,257,829	4,603,463	.....	.....(41,892)	.....	.....	.....6.036	3.956	MON.....	14,992	257,003	03/28/2018.	12/10/2028.
126650	BQ	2	CVS Health Corp LBASS PTC Nt.....	.....	..	.....1	2.B IF.....	9,032,156	...119.569	10,703,884	8,952,063	9,011,426	.....	.....(9,232)	.....	.....	.....6.943	6.847	MON.....	36,257	621,542	02/18/2013.	01/10/2030.
126650	BS	8	CVS Health Corp LBASS PTC Nt.....	.....	..	.....1	2.B Z.....	4,234,826	...122.932	4,027,129	3,275,903	3,849,957	.....	.....(50,186)	.....	.....	.....7.507	4.218	MON.....	14,345	245,922	02/18/2013.	01/10/2032.
12665U	AA	2	CVS Health Corp ABS PTC Nt.....	.....	..	.....1	5.B GI.....	7,879,315	...113.453	8,939,327	7,879,315	7,879,315	.....	.....	.....	.....	.....4.704	4.750	MON.....	21,621	370,643	12/11/2013.	01/10/2036.
12714#	AA	6	CTL Tr Ser 2019-3 Boston U (Geneva).....	.....	..	.....	1.B.....	5,848,136	...107.585	6,291,730	5,848,136	5,848,136	.....	.....	.....	.....	.....3.606	3.633	MON.....	9,373	210,884	04/24/2019.	12/15/2028.
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....	.....	..	.....4	1.A FE.....	13,430,091	...99.881	13,483,886	13,500,000	13,435,953	.....	.....5,862	.....	.....	.....1.567	1.662	JAJO..	45,831	259,050	06/29/2020.	01/15/2033.
14317X	AA	4	Caryle US CLO Ltd CLO Ser 2020-1A CI A1.....	.....	..	.....4	1.A FE.....	2,650,000	...99.450	2,635,428	2,650,000	2,650,000	.....	.....	.....	.....	.....1.856	1.860	JAJO..	17,516	.....	07/16/2020.	07/20/2031.
14317X	AC	0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2.....	.....	..	.....4	1.C FE.....	3,500,000	...100.277	3,509,705	3,500,000	3,500,000	.....	.....	.....	.....	.....2.418	2.425	JAJO..	30,140	.....	07/16/2020.	07/20/2031.
149791	AA	3	Cayuga Park CLO CLO Ser 2020-1A CI A.....	.....	..	.....2	1.A FE.....	20,000,000	...100.347	20,069,382	20,000,000	20,000,000	.....	.....	.....	.....	.....1.830	1.834	JAJO..	146,961	.....	06/29/2020.	07/17/2031.
149791	AC	9	Cayuga Park CLO CLO Ser 2020-1A CI B1.....	.....	..	.....2	1.C FE.....	5,000,000	...100.112	5,005,589	5,000,000	5,000,000	.....	.....	.....	.....	.....2.330	2.336	JAJO..	46,671	.....	06/29/2020.	07/17/2031.
15032E	AA	7	Cedar Funding Ltd CLO Ser 2017-8A CI A1.....	.....	..	.....4	1.A FE.....	13,000,000	...100.341	13,044,335	13,000,000	13,000,000	.....	.....	.....	.....	.....1.468	1.470	JAJO..	39,222	339,520	08/09/2017.	10/17/2030.
15032T	AS	5	Cedar Funding Ltd CLO Ser 2013-1A A1R.....	.....	..	.....4	1.A FE.....	4,000,000	...99.903	3,996,127	4,000,000	4,000,000	.....	.....	.....	.....	.....1.460	1.463	MJSD.	3,732	84,933	12/18/2018.	06/09/2030.
17305E	FX	8	Citibank Cr Card Issuance Tr LBASS Ser 2.....	.....	..	.....4	1.A FE.....	1,140,685	...101.737	1,141,506	1,122,014	1,132,238	.....	.....(8,447)	.....	.....	.....2.190	1.150	MN.....	2,867	24,572	04/02/2020.	11/20/2023.
17305E	GK	5	Citibank Cr Card Issuance Tr LBASS Ser 2.....	.....	..	.....4	1.A FE.....	4,311,539	...100.123	4,287,181	4,281,919	4,283,911	.....	.....(27,628)	.....	.....	.....2.490	1.596	JJ.....	47,683	53,310	04/08/2020.	01/20/2023.
17313J	AF	1	Citigroup Mtg Loan Trust RMBS Ser 2007-W.....	.....	..	.....4	1.A FM.....	6,951,470	...100.697	6,796,034	6,749,000	6,790,900	.....	.....(122,918)	.....	.....	.....1.798	1.008	MON.....	2,360	157,596	12/18/2017.	07/25/2037.
21079R	AA	0	Continental Airlines Inc LBASS EETC Ser.....	.....	..	.....1	3.B FE.....	1,001,205	...99.449	956,075	961,377	956,075	.....	.....(20,801)	.....	.....	.....6.903	4.690	AO.....	13,273	66,364	10/08/2015.	10/19/2023.
22534B	AA	2	Credit Accept Auto Loan Tr LBASS Ser 201.....	.....	..	.....4	1.A FE.....	412,282	...100.084	412,708	412,363	412,360	.....	.....	.....	.....	.....3.010	3.037	MON...	552	12,412	02/13/2018.	02/16/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
254683	CG	8	Discover Card Mstr Tr LBASS Ser 2018-A4.....	.....	.....	4	1.A FE.....	291,756	101.541	289,336	284,944	287,893	.....	(3,863)	.....	.....	3.110	1.185	MON.....	394	5,908	04/13/2020.	01/16/2024.
254683	CK	9	Discover Card Mstr Tr LBASS Ser 2019-A1.....	.....	.....	4	1.A FE.....	1,071,618	102.959	1,080,666	1,049,613	1,062,588	.....	(9,030)	.....	.....	3.040	1.844	MON.....	1,418	23,931	04/07/2020.	07/15/2024.
26245X	AA	5	Dryden Sr Ln Fd CLO Ser 2020-86A CI A.....	.....	.....	2	1.A FE.....	3,300,000	100.377	3,312,436	3,300,000	3,300,000	.....	.....	.....	.....	1.868	1.872	JAJO.....	22,188	.....	08/19/2020.	07/17/2030.
26245X	AC	1	Dryden Sr Ln Fd CLO Ser 2020-86A CI B.....	.....	.....	2	1.C FE.....	50,000	100.267	50,134	50,000	50,000	.....	.....	.....	.....	2.418	2.150	JAJO.....	434	.....	08/19/2020.	07/17/2030.
30259M	AA	4	FCI Funding LLC US Tax Lien Ser 2019-1A.....	.....	.....	4	1.A FE.....	2,053,544	101.552	2,085,776	2,053,895	2,053,671	.....	75	.....	.....	3.630	3.665	MON.....	3,314	74,556	03/27/2019.	02/18/2031.
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....	.....	.....	4	2.A FE.....	706,997	101.951	724,203	710,341	710,440	.....	(464)	.....	.....	6.720	6.651	JJ.....	22,011	40,381	06/29/2020.	07/15/2023.
38081E	AA	9	Golden Bear LBASS Ser 2016-1A CI A.....	.....	.....	4	1.A FE.....	6,186,738	104.714	6,480,388	6,188,672	6,186,965	.....	81	.....	.....	3.750	3.753	MS.....	65,110	232,075	04/28/2017.	09/20/2047.
38082J	AA	7	Golden Bear LBASS Ser 2016-2A CI A.....	.....	.....	4	1.A FE.....	7,422,803	103.113	7,889,108	7,650,905	7,450,765	.....	8,781	.....	.....	3.160	3.439	MS.....	67,830	205,137	06/29/2020.	09/20/2047.
38136N	AB	2	GoldenTree Ln Mgt CLO Ser 2020-8A CI A.....	.....	.....	4	1.A FE.....	8,250,000	100.064	8,255,313	8,250,000	8,250,000	.....	.....	.....	.....	1.768	1.771	JAJO.....	55,050	.....	07/24/2020.	07/20/2031.
38136N	AC	0	GoldenTree Ln Mgt CLO Ser 2020-8A CI B1.....	.....	.....	4	1.C FE.....	3,750,000	100.309	3,761,594	3,750,000	3,750,000	.....	.....	.....	.....	2.318	2.325	JAJO.....	32,700	.....	07/24/2020.	07/20/2031.
38217T	AA	3	Goodgreen Trust LBASS Ser 2020-1A CI A.....	.....	.....	4	1.A FE.....	14,644,294	101.499	14,871,310	14,651,623	14,644,093	.....	(201)	.....	.....	2.630	2.639	MON.....	32,111	81,425	07/23/2020.	04/15/2055.
38217V	AA	8	Goodgreen Trust LBASS Ser 2017-1A CI A.....	.....	.....	4	1.A FE.....	6,552,744	105.428	6,911,663	6,555,795	6,553,321	.....	369	.....	.....	3.740	3.775	MON.....	10,897	253,408	04/21/2017.	10/15/2052.
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....	.....	.....	4	1.C FE.....	1,573,265	105.695	1,588,971	1,503,356	1,571,538	.....	(1,727)	.....	.....	3.860	3.389	MON.....	2,579	29,928	06/29/2020.	10/15/2054.
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A CI.....	.....	.....	1	4.A FE.....	5,699,199	89.050	5,101,608	5,728,932	5,101,608	.....	(604,100)	.....	.....	3.900	4.013	JJ.....	103,025	223,428	04/22/2019.	01/15/2026.
42770L	AA	1	Hero Funding Trust LBASS Ser 2015-1A CI.....	.....	.....	4	1.A FE.....	6,823,198	105.700	7,172,314	6,785,545	6,817,530	.....	(4,378)	.....	.....	3.840	3.751	MON.....	7,962	271,885	03/26/2019.	09/21/2040.
42770Q	AA	0	Hero Funding Trust LBASS Ser 2014-2A CI.....	.....	.....	4	1.A FE.....	4,802,592	105.549	5,059,842	4,793,832	4,800,328	.....	(465)	.....	.....	3.990	3.969	MS.....	53,663	191,274	05/09/2016.	09/21/2040.
42770R	AA	8	Hero Funding Trust LBASS Ser 2014-1A CI.....	.....	.....	4	1.A FE.....	4,570,461	106.283	4,846,158	4,559,670	4,567,006	.....	(482)	.....	.....	4.750	4.723	MS.....	60,764	216,584	03/13/2014.	09/20/2038.
42770U	AA	1	Hero Funding Trust LBASS Ser 2015-2A CL.....	.....	.....	4	1.A FE.....	3,630,685	105.848	3,843,428	3,631,096	3,630,798	.....	18	.....	.....	3.990	4.024	MON.....	4,829	150,966	07/27/2015.	09/20/2040.
42771T	AA	3	Hero Funding Trust LBASS Ser 2015-3A CI.....	.....	.....	4	1.A FE.....	3,418,109	107.009	3,657,812	3,418,225	3,418,127	.....	3	.....	.....	4.280	4.319	MON.....	4,470	152,666	12/22/2015.	09/20/2041.
45256#	AB	8	Impact CIL Parent LLC ABS Revolving Nt S.....	.....	.....	.....	2.B FE.....	31,004,478	131.140	40,659,272	31,004,478	31,004,478	.....	.....	.....	.....	1.214	1.216	MJSD.....	3,138	1,345,125	12/17/2020.	10/25/2056.
47215B	AD	9	JCP&L Transition Funding LLC LBASS Ser 2.....	.....	.....	4	1.A FE.....	1,016,535	101.053	1,031,592	1,020,847	1,020,601	.....	366	.....	.....	5.610	5.724	MJSD.....	4,136	57,269	02/18/2013.	06/05/2023.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL.....	.....	.....	1	4.A.....	26,496	100.202	25,314	25,263	25,268	.....	(83)	.....	.....	7.750	7.194	MON.....	87	1,829	07/02/2002.	01/15/2021.
55818P	AL	4	Madison Park Funding LTD CLO Ser 2014-12.....	.....	.....	4	1.A FE.....	1,677,722	99.998	1,677,681	1,677,722	1,677,722	.....	.....	.....	.....	1.478	1.481	JAJO.....	5,030	43,471	01/12/2017.	07/20/2026.
55955E	AA	6	Magnetite CLO Ltd CLO 2020-27A A1.....	.....	.....	2	1.A FE.....	11,500,000	100.268	11,530,790	11,500,000	11,500,000	.....	.....	.....	.....	1.768	1.772	JAJO.....	76,736	.....	07/24/2020.	07/20/2033.
55955E	AE	8	Magnetite CLO Ltd CLO Ser 2020-27A CI B.....	.....	.....	4	1.C FE.....	1,950,000	100.466	1,959,089	1,950,000	1,950,000	.....	.....	.....	.....	2.268	2.274	JAJO.....	16,641	.....	07/24/2020.	07/20/2033.
55955L	AA	0	Magnetite CLO Ltd CLO Ser 2020-28A CI A.....	.....	.....	4	1.A FE.....	11,200,000	99.999	11,199,847	11,200,000	11,200,000	.....	.....	.....	.....	1.479	1.475	JAJO.....	32,689	.....	09/10/2020.	10/25/2031.
55955L	AC	6	Magnetite CLO Ltd CLO Ser 2020-28A CI B.....	.....	.....	4	1.C FE.....	3,400,000	99.392	3,379,337	3,400,000	3,400,000	.....	.....	.....	.....	1.859	1.840	JAJO.....	12,472	.....	09/10/2020.	10/25/2031.
58769E	AA	6	Mercedes-Benz Auto Lease Trust LBASS Ser.....	.....	.....	4	1.A FE.....	1,191,180	100.000	1,191,185	1,191,180	1,191,180	.....	.....	.....	.....	0.184	0.184	MON.....	104	506	09/15/2020.	10/15/2021.
59166B	AA	9	Melife Securitization Tr RMBS Ser 2017-.....	.....	.....	4	1.A FM.....	5,052,958	105.315	5,487,012	5,210,105	5,090,309	.....	31,931	.....	.....	3.000	3.721	MON.....	13,025	156,303	10/12/2018.	04/25/2055.
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1.....	.....	.....	4	4.B FE.....	2,241,045	107.462	2,863,984	2,665,116	2,241,045	.....	.....	.....	.....	6.280	8.985	MON.....	7,439	167,369	11/06/2001.	02/15/2036.
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1.....	.....	.....	4	4.B FE.....	1,375,276	106.600	1,466,075	1,375,305	1,375,294	.....	(6)	.....	.....	5.598	5.664	MON.....	3,422	76,990	06/18/2003.	07/15/2038.
60700K	AA	0	MMAF Equipment Finance LLC ABS Ser 2020.....	.....	.....	4	1.D FE.....	1,710,293	100.000	1,710,293	1,710,293	1,710,293	.....	.....	.....	.....	0.229	0.229	MON.....	196	893	09/10/2020.	10/14/2021.
60700M	AA	6	MMAF Equipment Finance LLC LBASS Ser 20.....	.....	.....	4	1.D FE.....	4,955,203	100.010	4,955,719	4,955,203	4,955,203	.....	.....	.....	.....	0.360	0.360	MON.....	1,140	8,672	06/05/2020.	07/07/2021.
62942Q	CW	1	NRZ Advance Receivables Trust LBASS Ser.....	.....	.....	4	1.A FE.....	15,799,973	100.423	15,866,755	15,800,000	15,799,973	.....	.....	.....	.....	1.475	1.480	MON.....	10,361	58,278	09/10/2020.	09/15/2053.
62942Q	CX	9	NRZ Advance Receivables Trust NRART 2020.....	.....	.....	4	1.C FE.....	799,998	100.394	803,150	800,000	799,998	.....	.....	.....	.....	1.724	1.730	MON.....	613	3,447	09/10/2020.	09/15/2053.
64133G	AA	8	Neuberger Berman CLO Ltd CLO Ser 2020-37.....	.....	.....	4	1.A FE.....	5,000,000	100.303	5,015,146	5,000,000	5,000,000	.....	.....	.....	.....	1.968	1.973	JAJO.....	19,957	32,294	06/12/2020.	07/20/2031.
64133G	AG	5	Neuberger Berman CLO Ltd CLO Ser 2020-37.....	.....	.....	4	1.C FE.....	20,000,000	100.321	20,064,166	20,000,000	20,000,000	.....	.....	.....	.....	2.421	2.428	JAJO.....	98,744	158,427	06/12/2020.	07/20/2031.
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	.....	4	1.A FE.....	500,000	99.404	497,018	500,000	500,000	.....	.....	.....	.....	1.338	1.340	JAJO.....	1,357	4,807	03/09/2020.	04/20/2033.
64133R	AA	4	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	.....	.....	4	1.A FE.....	2,050,000	99.645	2,042,721	2,050,000	2,050,000	.....	.....	.....	.....	1.518	1.521	JAJO.....	6,849	.....	09/10/2020.	10/20/2032.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.36

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64133R AC 0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....				4	1.C FE.....	1,050,000	98.550	1,034,774	1,050,000	1,050,000					1.918	1.923	JAJO..	4,430		09/10/2020.	10/20/2032.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....					1.C	3,010,000	100.061	3,011,845	3,010,000	3,010,000					3.250	5.870	MON..	4,348	178,468	10/22/2002.	01/15/2021.
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-.....				4	1.A FM.....	2,980,712	105.229	3,104,086	2,949,831	2,973,158		(4,732)			3.250	3.093	MON..	7,989	95,869	12/14/2017.	09/25/2056.
65341K BA 3	Nextgear Floorplan Mast Ow Tr LBASS Ser.....				4	1.A FE.....	5,999,287	100.328	6,019,692	6,000,000	5,999,963		250			3.220	3.246	MON..	8,587	193,200	03/06/2018.	02/15/2023.
65341K BD 7	Nextgear Floorplan Mast Ow Tr LBASS Ser.....				4	1.A FE.....	3,332,976	102.583	3,419,446	3,333,333	3,333,112		136			3.690	3.727	MON..	5,467	61,500	06/29/2020.	10/16/2023.
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....				4	1.A FE.....	2,603,841	103.147	2,758,053	2,673,900	2,631,104		27,262			3.210	4.714	MON..	3,815	52,337	06/29/2020.	02/15/2024.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1.....				1	3.B FE.....	4,187,450	98.207	4,105,398	4,180,360	4,105,398	(75,460)	(922)			7.041	7.012	AO.....	73,585	294,339	08/15/2007.	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....					1.B	2,426,863	107.124	2,599,742	2,426,863	2,426,863					6.500	6.589	MON..	10,516	157,746	09/19/2002.	11/07/2023.
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A.....				4	1.A FE.....	12,000,000	100.041	12,004,952	12,000,000	12,000,000					1.659	1.662	FMAN..	23,105	301,608	12/09/2016.	11/20/2027.
67102Q AK 4	Oak Hill Credit Partners CLO Ser 2012-7A.....				4	1.C FE.....	25,000,000	99.413	24,853,313	25,000,000	25,000,000					2.074	2.079	FMAN..	60,484	737,642	12/09/2016.	11/20/2027.
68268X AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201.....				4	1.A FE.....	11,897,817	100.987	12,018,020	11,900,537	11,900,116		1,155			3.430	3.464	MON..	19,276	408,189	07/17/2018.	12/16/2024.
73019# AA 0	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....					1.D	4,064,014	105.797	4,299,597	4,064,014	4,064,014					3.000	3.000	MS.....	36,576	121,920	02/18/2013.	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....					1.D	2,935,986	105.797	3,106,180	2,935,986	2,935,986					3.000	3.000	MS.....	26,424	88,080	02/18/2013.	09/13/2027.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N.....				4	1.C FE.....	5,558,952	89.880	6,669,379	7,420,352	6,065,911		137,644			0.719	3.603	MJSD..	444	101,880	10/13/2015.	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....				4	3.B FE.....	263,842	66.304	3,150,534	4,751,631	263,842	4,300	(16,882)			1.217	68.542	MJSD..	1,445	50,763	06/25/2012.	03/23/2035.
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt.....				4	1.C FE.....	2,148,928	93.782	2,336,318	2,491,222	2,262,452		24,719			0.929	2.417	MJSD..	514	38,595	06/06/2013.	12/24/2033.
74041N AB 1	Preferred Term Sec Ltd VI LBASS Trust Pr.....					1.F FE.....	12,150,000	85.813	15,446,371	18,000,000	13,468,949		437,449			1.109	3.504	MJSD..	4,435	311,210	09/28/2015.	12/24/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.....				4	1.A FE.....	1,249,958	93.782	1,789,673	1,908,333	1,508,142		58,466			0.759	3.381	MJSD..	322	26,204	12/24/2020.	12/24/2033.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.....					1.C FE.....	5,250,192	90.916	6,239,551	6,862,996	5,733,900		133,428			0.619	1.907	MJSD..	1,062	84,914	04/17/2013.	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....				4	1.F FE.....	3,090,102	85.986	3,894,121	4,528,781	3,512,113		101,115			0.567	3.916	MJSD..	713	52,719	02/18/2013.	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....					1.F FE.....	4,726,757	85.904	5,325,187	6,199,026	5,115,166		115,942			0.567	1.732	MJSD..	975	72,162	04/17/2013.	03/22/2038.
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....				4	1.E PL.....	3,322,438	64.387	3,019,294	4,689,293	3,422,675					0.847	30.307	MJSD..	1,103	67,900	08/20/2008.	09/22/2036.
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C.....				4	1.C FE.....	356,284	86.704	438,172	505,368	401,919		10,462			0.599	3.713	MJSD..	76	6,052	10/15/2012.	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....				4	2.B FE.....	231,270	86.829	305,182	351,474	291,320		10,231			0.417	3.660	MJSD..	41	3,557	08/20/2008.	12/22/2036.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P.....				4	1.A FE.....	693,294	90.137	624,916	693,294	693,294		1,170,998	477,704		0.751	0.752	MJSD..	128	4,015	12/09/2004.	03/23/2035.
74980E AC 2	RR LTD CLO Ser 2019-7A CI A1A.....				4	1.A FE.....	12,045,552	100.261	12,216,832	12,185,000	12,057,339		11,787			1.587	1.793	JAJO..	41,895	191,524	06/29/2020.	01/15/2033.
74988L AC 8	ALM Loan Funding CLO Ser 2014-14A CI A2R.....				4	1.C FE.....	20,000,000	98.770	19,753,922	20,000,000	20,000,000					1.637	1.640	JAJO..	70,931	555,190	01/18/2018.	01/15/2030.
75903A AD 9	Regional Diversified Fdg LBASS Sr Nt Ser.....					6. FE.....		31.569	395,222	1,251,942						1.535	40.670	JAJO..		35,605	04/25/2012.	01/25/2036.
75903E AA 7	Regional Diversified Fdg LBASS Combo Nt.....					6. FE.....		8.010	481,331	6,009,203						1.965		JAJO..			03/22/2005.	01/25/2036.
75973L AA 6	Renew LBASS Ser 2017-1A CI A.....				4	1.A FE.....	2,121,352	103.035	2,186,320	2,121,911	2,121,442		52			3.670	3.701	MON..	2,379	78,106	04/21/2017.	09/20/2052.
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A CI BR.....				4	1.C FE.....	20,000,000	99.530	19,906,026	20,000,000	20,000,000					1.909	1.913	JAJO..	78,466	614,426	06/10/2019.	10/18/2028.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....				4	2.C FE.....	683,025	95.970	665,026	692,955	678,080		142			0.967	1.298	MJSD..	316	7,256	06/29/2020.	03/15/2033.
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A CI A.....				4	1.A FE.....	1,400,000	99.889	1,398,447	1,400,000	1,400,000					1.537	1.539	JAJO..	7,173		08/10/2020.	10/15/2028.
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A CI B1.....				4	1.C FE.....	1,050,000	99.401	1,043,715	1,050,000	1,050,000					2.087	2.091	JAJO..	7,289		08/10/2020.	10/15/2028.
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20.....				4	1.A FE.....	774,188	100.677	781,007	775,757	775,464		374			3.090	3.265	MON..	1,065	23,971	10/12/2018.	12/15/2029.
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A CI.....				4	1.A FE.....	1,895,319	100.224	1,905,296	1,901,045	1,898,026		1,240			3.131	3.286	MON..	2,645	59,522	10/12/2018.	06/15/2028.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C.....					3.B FE.....	5,778,193	93.147	5,382,225	5,778,193	5,382,225	(395,968)				8.390	8.386	MS.....	161,597	484,790	10/16/2012.	09/01/2023.
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl.....				1	3.B FE.....	19,821,196	100.775	19,893,468	19,740,440	19,750,722		(13,980)			5.375	5.280	FA.....	400,841	1,061,049	07/22/2014.	02/15/2023.
90931V AA 4	United Air Lines PTC Ser 2018-1 A.....				1	2.A FE.....	4,995,342	94.902	4,740,660	4,995,342	4,995,342					3.700	3.700	MS.....	61,609	184,828	01/31/2018.	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT.....				1	1.E FE.....	985,231	96.482	950,567	985,231	985,231					2.700	2.699	MN.....	4,434	30,148	09/03/2019.	11/01/2033.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	g	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90932P	AB	4	United Airlines LBASS EETC Ser 2014-1 CI					1	3.B FE	5,004,289	100.390	5,023,826	5,004,289	5,004,289					4.750	4.749	AO	52,823	237,704	03/24/2014	04/11/2022
90945B	AA	2	United Auto Credit Securizat LBASS Ser					4	1.A FE	2,412,964	100.055	2,414,359	2,413,027	2,412,992		29			0.850	0.856	MON	1,196	9,116	06/19/2020	05/10/2022
915328	AU	2	Upland Ltd CLO Ser 2016-1A CI A1AR					4	1.A FE	11,000,000	98.893	10,878,276	11,000,000	11,000,000					1.238	1.240	JAJO	27,623	258,253	04/25/2018	04/20/2031
915328	BE	7	Upland Ltd CLO Ser 2016-1A CI A1B2					4	1.A FE	20,000,000	99.788	19,957,604	20,000,000	20,000,000					1.842	1.846	JAJO	72,657	62,423	08/11/2020	04/20/2031
91736#	AA	4	United States of America BIA CTL GSA Gtd					1	1.B	1,064,845	107.084	1,140,274	1,064,845	1,064,845					5.730	5.731	MS	17,966	61,016	04/09/2003	03/15/2024
92851@	AA	3	Vivendi SPC Tr CTL					1	2.B	467,830	102.814	480,993	467,830	467,830					6.630	6.722	MON	1,379	31,017	11/25/2002	04/15/2022
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20						2.B	1,324,057	114.131	1,511,162	1,324,057	1,324,057					6.650	6.743	MON	7,337	88,048	07/28/2002	08/01/2027
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L						1.B	3,347,719	132.861	4,248,178	3,197,463	3,270,908		(5,445)			7.380	7.019	MON	10,488	235,973	07/30/2002	05/15/2032
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co					1	2.B	1,768,003	108.615	1,920,314	1,768,003	1,768,003					6.640	6.733	MON	6,848	117,432	10/09/2002	10/10/2024
94978#	BC	0	Wells Fargo Bank Northwest NA CTL					1	3.C	1,507,861	101.589	1,531,817	1,507,861	1,507,861					6.599	6.688	MON	8,292	99,504	02/26/2003	11/01/2022
98163W	AA	4	World OMNI Select Auto Tr LBASS Ser 20-B					4	1.A FE	1,411,834	100.001	1,411,854	1,411,834	1,411,834					0.268	0.268	MON	1,826	1,826	06/16/2020	07/15/2021
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31					1	2.C	4,412,780	110.068	4,841,561	4,398,705	4,401,708		(1,166)			7.338	7.298	JJ	139,870	322,777	03/31/2003	12/23/2022
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt					4	1.F FE	5,542,178	85.986	7,030,466	8,176,285	6,299,122		183,040			0.567	4.056	MJSD	1,287	95,179	02/18/2013	12/22/2035
G7222R	AA	8	Preferred Term Secs XVII LBASS Sec Nt					4	1.F FE	3,341,148	85.904	4,192,525	4,880,500	3,742,268		101,387			0.567	3.667	MJSD	768	56,813	02/18/2013	03/22/2038
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA			A		1	1.G FE	897,600	97.846	878,268	897,600	897,600					3.300	3.300	JJ	13,658	29,621	12/07/2017	07/15/2031
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A			A		1	2.B FE	897,600	87.552	785,869	897,600	897,600					3.550	3.550	JJ	14,693	31,865	12/07/2017	07/15/2031
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B			A		1	2.C FE	1,232,703	97.375	1,215,532	1,248,306	1,241,273		2,518			3.875	4.185	MS	14,243	48,372	04/04/2017	03/15/2023
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities										827,719,365	XXX	860,220,798	871,582,858	829,555,551	(2,738,911)	2,394,274	477,704	0	XXX	XXX	XXX	4,107,152	23,066,760	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)										6,876,244,532	XXX	7,275,997,638	6,892,350,570	6,858,233,902	(6,961,711)	(2,500,951)	604,328	3,591,070	XXX	XXX	XXX	45,799,252	193,913,864	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																									
01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Fit G						1.G FE	1,496,655	99.904	1,498,556	1,500,000	1,497,653		309			3.325	3.335	JAJO	12,746	69,137	09/26/2002	10/01/2042
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities										1,496,655	XXX	1,498,556	1,500,000	1,497,653	0	309	0	0	XXX	XXX	XXX	12,746	69,137	XXX	XXX
4899999. Total - Hybrid Securities										1,496,655	XXX	1,498,556	1,500,000	1,497,653	0	309	0	0	XXX	XXX	XXX	12,746	69,137	XXX	XXX
Unaffiliated Bank Loans - Acquired																									
000000	00	0	SecurAmerica LLC Delayed Draw Term Ln #4						2.C Z	167,546	100.000	169,452	169,452	167,570		24			9.250	9.874	MON	697	229	12/16/2020	12/19/2023
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln						3.A Z	6,716,160	100.000	6,784,000	6,784,000	6,717,887		1,727			5.750	6.096	MON	1,084	48,045	11/18/2020	12/15/2024
000000	00	0	HCA Inc Term Ln B-12 Nt 1						2.C FE	1,580,945	99.925	1,579,759	1,580,945	1,580,945					1.976	1.984	MON	260	38,175	10/08/2019	03/13/2025
000000	00	0	AQ Sunshine Inc aka Relation Term Ln B N						3.A PL	127,338	99.000	128,858	130,159	127,092	(247)	2			7.000	7.660	MJSD	25		12/31/2020	04/15/2025
000000	00	0	AQ Sunshine Inc aka Relation Delayed Dra						3.B Z	177,117	99.000	175,346	177,117	175,346	(1,771)				7.000	7.061	MJSD	69		12/30/2020	04/15/2025
000000	00	0	Animal Supply Company Holdco Term Ln Nt						5.B Z	3,733,180	92.320	4,126,259	4,469,518	3,746,182		13,002			7.000	11.762	MON	869	183,502	12/31/2020	08/14/2025
000000	00	0	Animal Supply Company New 1st Lien Term						5.B Z	487,019	92.320	538,873	583,701	488,814		1,795			9.500	14.711	MON	616	20,943	12/31/2020	08/14/2025
000000	00	0	Wealth Enhance Group LLC Delayed Draw Te						3.B PL	108,236	100.000	109,330	109,330	108,237		1			7.000	7.312	MJSD	43		12/30/2020	10/02/2025
000000	00	0	Vistra Operations Co LLC Incremental Ter						2.C FE	7,139,831	99.646	7,171,442	7,196,934	7,140,569		738			1.897	2.060	MON	379	8,380	12/23/2020	12/31/2025
000000	00	0	Vistra Operations Co LLC Incremental Ter						2.C FE	1,726,507	99.646	1,734,151	1,740,315	1,726,685		178			1.903	2.074	MON	1,380	829	12/23/2020	12/31/2025
000000	00	0	Messer Industries Initial Term B-1 Loan						4.A FE	19,736,938	99.109	19,524,552	19,700,000	19,524,552	(195,634)	(5,016)			2.740	2.721	MJSD	4,498	696,353	04/11/2019	03/01/2026
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1						4.B Z	9,900,824	98.300	9,756,337	9,925,063	9,756,337	(147,306)	2,819			3.902	3.978	MON	3,227	343,972	03/05/2020	07/03/2026
000000	00	0	Sonny's Enterprises LLC Delayed Draw Ter						4.B Z	1,463,415	102.000	1,492,683	1,463,415	1,463,415					8.000	8.134	MON	7,480	18,415	10/23/2020	08/31/2026
000000	00	0	Sensata Technologies New #2 1st Lien Ter						2.C FE	5,023,625	99.853	5,028,073	5,035,500	5,025,566		1,653			1.989	2.025	MON	3,060	138,151	10/21/2019	09/20/2026
000000	00	0	Invo Healthcare (Olympia Acq) PIK Term L						3.C PL	1,093	90.000	1,004	1,116	1,004	(89)				2.000	2.382	MON			12/31/2020	09/24/2026
000000	00	0	THG Acquisition LLC 1st Lien DD Term Ln						3.A Z	33,328	98.750	33,328	33,750	33,328					7.250	7.581	MJSD	7		12/31/2020	12/02/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.38

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	THG Acquisition LLC 1st Lien Term Ln Nt.....	.....	..	.....	3.A Z.....	658,125	97.500	.....	.....658,125	675,000	658,125	(87)	87	.....	.....	.....7.250	7.847	MJSD.	136	2,100	12/15/2020.	12/02/2026.
000000	00	0	Generac Power Systems Inc New Term Ln B.....	.....	..	.....	3.B FE.....	23,505,876	99.781	.....	.....23,458,293	23,509,732	23,446,602	(59,784)	510	.....	.....	.....1.978	1.988	MON...	40,027	525,898	01/02/2020.	12/13/2026.
000000	00	0	Elevation Services Holding LLC Term Ln N.....	.....	..	.....	3.A Z.....	752,143	97.500	.....	.....752,143	771,429	752,143	(102)	102	.....	.....	.....6.500	7.018	JD.....	1,811	.....	12/18/2020.	12/18/2026.
000000	00	0	Rawlings Sporting Goods Inc Term Ln Nt 1.....	.....	..	.....	3.B Z.....	1,750,500	97.500	.....	.....1,755,000	1,800,000	1,750,518	.....	.....18	.....	.....	.....8.500	9.109	JD.....	425	.....	12/31/2020.	12/31/2026.
000000	00	0	Command Alkon (Potter Buyer) Incremental.....	.....	..	.....	3.C Z.....	226,002	100.000	.....	.....229,444	229,444	226,007	.....	.....5	.....	.....	.....9.250	9.679	MJSD.	59	695	12/23/2020.	04/23/2027.
000000	00	0	Sophia LP 1st Lien Term Ln Nt 1.....	.....	..	.....	4.B FE.....	14,887,500	100.042	.....	.....15,006,255	15,000,000	14,890,348	.....	.....2,848	.....	.....	.....4.500	4.651	MJSD.	1,875	146,250	10/14/2020.	10/06/2027.
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.....	.....	..	.....	3.B PL.....	2,278,034	99.000	.....	.....2,289,574	2,312,701	2,280,837	4.932	5.330	.....	.....	.....5.898	6.243	MJSD.	1,516	153,781	12/31/2020.	04/15/2025.
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt.....	.....	..	.....	3.B PL.....	1,299,974	99.000	.....	.....1,319,959	1,333,292	1,301,832	.....	.....1,859	.....	.....	.....6.500	7.070	MJSD.	480	38,505	12/31/2020.	07/31/2026.
00797*	AA	5	Aero Operating LLC Term Ln Nt 1.....	.....	..	.....	3.A PL.....	1,352,278	95.000	.....	.....1,317,604	1,386,952	1,317,604	(38,875)	4,201	.....	.....	.....6.653	7.222	MJSD.	7,946	94,843	02/07/2020.	02/07/2026.
00797*	AB	3	Aero Operating LLC Delayed Draw Term Ln.....	.....	..	.....	3.A PL.....	397,909	95.000	.....	.....378,013	397,909	378,013	(19,895)	.....	.....	.....	.....8.000	8.073	JAJO..	8,135	16,012	04/03/2020.	02/07/2026.
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....	.....	..	.....	5.A FE.....	2,138,892	94.000	.....	.....2,067,413	2,199,375	2,067,413	(52,465)	8,478	.....	.....	.....4.398	4.902	MON...	1,075	120,681	07/12/2018.	07/12/2025.
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1.....	.....	..	.....	4.B PL.....	2,103,757	99.540	.....	.....2,136,816	2,146,690	2,110,380	324	6,300	.....	.....	.....5.147	5.601	MON...	307	138,693	12/11/2019.	11/25/2025.
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....	.....	..	.....	4.B PL.....	3,744,499	98.310	.....	.....3,756,344	3,820,918	3,756,344	(14,691)	12,078	.....	.....	.....6.000	6.397	MON...	5,095	240,960	08/24/2018.	08/24/2024.
03979*	AA	9	US Metals Bidco Term Ln Nt 1.....	.....	..	.....	3.A PL.....	4,354,088	97.000	.....	.....4,354,088	4,488,750	4,354,088	(7,911)	7,911	.....	.....	.....8.250	8.896	JJ.....	169,731	.....	07/20/2020.	07/20/2026.
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1.....	.....	..	.....	4.B FE.....	493,546	100.000	.....	.....606,539	606,539	503,542	.....	.....9,996	.....	.....	.....4.654	8.860	MJSD.	1,725	27,367	05/15/2020.	02/11/2026.
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....	.....	..	.....	3.B FE.....	3,963,071	99.832	.....	.....3,955,056	3,961,724	3,955,056	(6,245)	(585)	.....	.....	.....2.149	2.143	MON...	5,202	107,172	10/18/2019.	10/01/2022.
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....	.....	..	.....	3.B FE.....	7,922,047	99.484	.....	.....7,845,995	7,886,659	7,845,995	(56,811)	(8,139)	.....	.....	.....2.149	2.049	MON...	10,356	213,348	10/18/2019.	01/19/2024.
09523@	AA	5	Marcone Appliance Parts Inc Incremental.....	.....	..	.....	3.B PL.....	312,576	100.000	.....	.....318,144	318,144	313,295	.....	.....719	.....	.....	.....4.592	4.964	JAJO..	2,963	11,929	02/20/2020.	01/02/2026.
09523C	AC	6	Marcone Appliance Parts Inc Delayed Draw.....	.....	..	.....	3.B PL.....	80,830	100.000	.....	.....80,830	80,830	80,830	.....	.....	.....	.....	.....4.254	4.276	MJSD.	38	628	12/31/2020.	01/02/2025.
09523C	AD	4	Marcone Appliance Parts Inc Term Ln Nt 1.....	.....	..	.....	5.A.....	566,740	100.000	.....	.....574,307	574,307	569,023	.....	.....1,218	.....	.....	.....4.504	4.782	MJSD.	72	33,655	01/02/2019.	01/02/2025.
09788H	AN	1	Advanced Infusion Solutions Last Out Ter.....	.....	..	.....	4.A PL.....	4,785,641	99.650	.....	.....4,868,921	4,886,022	4,809,349	.....	.....19,358	.....	.....	.....5.640	6.214	MON...	1,531	347,361	10/31/2019.	06/27/2024.
10483*	AA	3	Bragg Live Food Products LLC Term Ln Nt.....	.....	..	.....	2.C PL.....	2,991,190	100.000	.....	.....3,057,354	3,057,354	3,012,677	.....	.....12,587	.....	.....	.....5.971	6.527	MJSD.	1,014	190,949	12/31/2020.	03/11/2024.
12505M	AF	3	Outfront Media Capital LLC Term Ln Nt 1.....	.....	..	.....	3.B FE.....	4,621,713	98.021	.....	.....4,535,291	4,626,866	4,535,291	(87,164)	705	.....	.....	.....1.904	1.928	MON...	4,405	115,498	12/12/2019.	11/18/2026.
12632B	AG	1	CPI International Inc 1st Lien Term Ln N.....	.....	..	.....	4.C FE.....	15,472,713	98.219	.....	.....15,197,113	15,472,713	15,197,113	343,309	.....	.....	.....	.....3.645	3.673	MON...	6,267	734,591	08/09/2017.	07/26/2024.
12702#	AA	0	Bakemark Holdings LLC Term Ln Nt 1.....	.....	..	.....	4.A PL.....	3,689,178	99.000	.....	.....3,765,244	3,803,276	3,748,335	.....	.....20,157	.....	.....	.....5.464	6.104	JAJO..	36,952	207,399	08/17/2017.	08/14/2023.
12702#	AC	6	Bakemark Holdings LLC New Term Ln Nt 1.....	.....	..	.....	3.B PL.....	2,041,253	99.000	.....	.....2,051,615	2,072,338	2,051,615	(4,300)	6,161	.....	.....	.....5.464	5.831	JAJO..	20,460	113,007	05/09/2018.	08/14/2023.
12731@	AA	7	Spectrum Auto (CC SAG Acq) 1st Lien Term.....	.....	..	.....	4.A PL.....	4,862,813	97.580	.....	.....4,866,803	4,987,500	4,866,803	(369)	4,359	.....	.....	.....6.750	7.424	MJSD.	935	84,164	10/02/2020.	10/02/2025.
14173@	AA	8	CarePathrx Midco Inc Term Ln Nt 1.....	.....	..	.....	4.A PL.....	2,796,786	97.770	.....	.....2,804,531	2,868,498	2,804,458	.....	.....7,672	.....	.....	.....6.897	7.608	MON...	550	151,851	05/14/2020.	05/14/2025.
14852D	AC	5	Castle US Holding Corp Term Ln Nt 1.....	.....	..	.....	4.C FE.....	8,714,442	97.800	.....	.....8,504,016	8,695,312	8,504,016	(208,577)	(1,849)	.....	.....	.....4.004	3.990	MJSD.	3,844	341,233	03/04/2020.	01/31/2027.
14880B	AG	6	Catalent Pharma Solutions Inc Term Ln B.....	.....	..	.....	3.A FE.....	4,918,641	99.938	.....	.....4,909,430	4,912,500	4,908,326	.....	.....1,926	.....	.....	.....2.501	2.377	MON...	341	170,799	06/20/2019.	05/17/2026.
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....	.....	..	.....	4.B FE.....	747,478	96.250	.....	.....717,176	745,118	717,176	(28,857)	(406)	.....	.....	.....1.904	1.857	MON...	158	17,992	03/14/2018.	04/13/2024.
15644G	A#	1	Centric Brands Inc 1st Lien Exit Term Ln.....	.....	..	.....	4.C PL.....	6,059,595	98.700	.....	.....6,055,509	6,135,268	6,055,509	(8,735)	4,649	.....	.....	.....10.000	10.600	JAJO..	143,156	.....	10/09/2020.	10/29/2023.
15644G	A*	5	Centric Brands Inc DIP Ln Nt 4.....	.....	..	.....	4.C PL.....	303,559	100.000	.....	.....303,559	303,559	303,559	.....	.....	.....	.....	.....8.750	6.567	MJSD.	3,294	26,472	10/02/2020.	05/20/2021.
18449E	AD	2	Clean Harbors Inc New Term Ln 2 Nt 1.....	.....	..	.....	3.A FE.....	5,822,380	99.625	.....	.....5,802,385	5,824,225	5,802,385	(20,725)	319	.....	.....	.....1.902	1.907	MON...	308	140,637	07/19/2018.	06/30/2024.
20602*	AB	6	Concert Golf Partners LLC Delayed Draw T.....	.....	..	.....	2.B PL.....	117,528	100.000	.....	.....118,677	118,677	117,619	.....	.....91	.....	.....	.....4.733	4.977	MJSD.	31	5,009	12/31/2020.	08/20/2025.
22526@	AA	5	Concert Golf Partners LLC Term Ln Nt 1.....	.....	..	.....	2.C PL.....	1,456,478	100.000	.....	.....1,486,202	1,486,202	1,462,454	.....	.....4,496	.....	.....	.....4.753	5.171	MJSD.	196	99,056	08/20/2019.	08/20/2025.
23361*	AA	3	DRB Holdings LLC Term Ln Nt 1.....	.....	..	.....	3.A PL.....	5,717,234	100.000	.....	.....5,864,170	5,864,170	5,790,151	76,976	24,930	.....	.....	.....5.895	6.442	MJSD.	2,881	424,065	10/06/2017.	10/06/2023.
24360@	AA	0	DecoPac Inc Term Ln Nt 2.....	.....	..	.....	3.B PL.....	6,037,467	100.000	.....	.....6,161,482	6,161,482	6,114,524	.....	.....26,516	.....	.....	.....6.500	4.976	MJSD.	2,337	344,821	03/29/2019.	09/29/2022.
24702N	BE	9	Dell International LLC Term Ln B-1 Nt 1.....	.....	..	.....	2.C Z.....	8,977,719	100.024	.....	.....8,983,286	8,981,122	8,977,759	.....	.....40	.....	.....	.....2.750	2.774	MON...	686	14,787	12/17/2020.	09/19/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25540#	AA	8				2.C PL.....	1,484,100	...99.000	1,514,700	1,530,000	1,486,471		2,371			7.500	8.211	FMAN.	10,200	35,468	08/14/2020.	08/14/2026.
26887@	AA	9				1.F PL.....	793,739	...99.000	805,950	814,091	794,624		885			6.250	6.812	MJSD.	283	17,383	09/04/2020.	09/04/2026.
26887@	AB	7				1.F PL.....	193,909	...99.000	194,400	196,364	193,946		37			6.250	6.561	FMAN.	1,295	2,307	11/24/2020.	09/04/2026.
30282#	AE	2				3.C PL.....	757,882	...95.000	719,988	757,882	719,988	(37,894)				6.500	6.302	MJSD.	1,443	54,466	12/24/2020.	08/21/2023.
30282#	AF	9				5.B GI.....	615,866	...95.000	585,073	615,866	585,073	(30,793)				6.001	6.048	MJSD.	1,126	44,786	12/24/2020.	08/21/2023.
30282#	AG	7				3.C PL.....	366,689	...95.000	348,355	366,689	348,355	(18,334)				6.500	5.791	MJSD.	642	26,666	12/24/2020.	08/21/2023.
30282#	AH	5				3.C PL.....	2,693	...95.000	2,559	2,693	2,559	(135)				6.500	6.553	MJSD.	4		12/24/2020.	08/21/2023.
30282#	AJ	1				3.C PL.....	3,344,661	...95.000	3,241,271	3,411,864	3,241,271	(134,696)	12,432			6.251	6.668	MJSD.	6,423	248,310	12/24/2020.	08/21/2023.
31528#	AA	2				2.C PL.....	2,282,687	...100.000	2,329,273	2,329,273	2,301,587		7,913			4.463	4.874	MJSD.	289	130,739	05/09/2018.	05/09/2024.
31528#	AC	8				2.C PL.....	126,181	...100.000	128,103	128,103	126,856		350			4.475	4.816	MJSD.	48	7,190	12/07/2018.	05/09/2024.
31528#	AD	6				2.C PL.....	693,313	...100.000	703,871	703,871	696,550		1,986			4.456	4.818	MJSD.	87	39,507	05/10/2019.	05/09/2024.
31850F	AW	2				4.C FE.....	1,404,766	...100.000	1,418,956	1,418,956	1,406,030		1,264			5.234	5.442	JAJO.	17,946	41,389	04/09/2020.	03/04/2027.
35041@	AA	3				3.B PL.....	991,552	...100.000	1,011,788	1,011,788	1,000,083		3,869			4.896	5.365	MJSD.	413	64,083	08/09/2018.	11/10/2023.
35041@	AC	9				3.B PL.....	1,659,427	...100.000	1,675,434	1,675,434	1,664,401		3,118			5.750	5.315	MJSD.	660	92,997	09/30/2020.	11/10/2023.
35041@	AD	7				3.B PL.....	2,129,799	...100.000	2,171,435	2,171,435	2,141,278		8,203			4.899	5.455	MJSD.	887	104,075	09/30/2020.	11/10/2023.
35041@	AG	0				3.B PL.....	271,249	...100.000	273,964	273,964	271,576		327			5.750	6.127	MJSD.	88	8,297	10/01/2020.	11/10/2023.
35921@	AA	8				3.C PL.....	5,747,263	...100.000	5,964,838	5,964,838	5,855,155		38,726			6.250	7.052	JAJO.	68,347	349,962	09/18/2017.	09/18/2023.
35921@	AC	4				3.C PL.....	1,192,064	...100.000	1,192,064	1,192,064	1,192,064					6.714	6.769	JAJO.	14,455	69,940	09/30/2019.	09/18/2023.
36147@	AA	4				4.A PL.....	1,484,287	...100.000	1,501,175	1,501,175	1,485,574		1,288			7.500	7.824	MJSD.	1,855	51,774	12/15/2020.	10/19/2024.
36198@	AA	2				4.B PL.....	3,290,535	...97.970	3,223,737	3,290,535	3,223,737	(66,798)				7.500	7.567	MJSD.	1,371	147,562	06/01/2020.	06/01/2025.
36198@	AC	8				4.B PL.....	584,913	...97.970	579,502	591,509	579,502	(5,612)	200			7.500	7.860	MJSD.	123	9,977	12/31/2020.	06/01/2025.
36221@	AA	3				3.A PL.....	1,682,370	...100.000	1,710,091	1,710,091	1,685,102		2,732			5.004	5.325	MJSD.	238	102,666	06/10/2020.	02/28/2027.
36221@	AB	1				3.A PL.....	653,310	...100.000	670,061	670,061	653,730		420			6.250	6.804	MJSD.	116	10,121	10/05/2020.	02/28/2027.
36850@	AB	9				3.C PL.....	7,381,636	...95.000	7,150,819	7,527,178	7,150,819	(307,176)	80,296			5.653	6.377	MON.	113,540	336,991	12/01/2020.	01/25/2024.
39341#	AA	0				3.A PL.....	5,806,500	...98.000	5,806,500	5,925,000	5,806,500	(19,495)	14,948			5.504	5.892	MJSD.	1,806	377,049	08/27/2019.	08/27/2026.
40406#	AD	4				2.C PL.....	8,093,876	...100.000	8,302,500	8,302,500	8,170,870		26,793			9.250	9.941	MON.	53,332	630,967	11/01/2017.	11/01/2024.
41755@	AA	7				4.A PL.....	4,712,516	...97.610	4,717,833	4,833,350	4,717,764		5,248			7.000	7.675	MON.	940	117,477	08/28/2020.	08/28/2026.
41781@	AA	5				3.A PL.....	6,734,524	...100.000	6,890,815	6,890,815	6,799,175		23,364			4.971	5.392	MJSD.	2,854	427,120	10/12/2017.	10/12/2024.
41781@	AB	3				3.A PL.....	1,716,927	...100.000	1,734,270	1,734,270	1,722,348		2,915			4.984	5.216	MJSD.	480	107,497	01/02/2019.	10/12/2024.
41902@	AA	9				3.A PL.....	4,817,559	...99.000	4,867,115	4,916,278	4,865,723		17,310			5.004	5.430	MJSD.	683	371,587	10/31/2017.	10/31/2023.
44903*	AC	0				4.A PL.....	2,443,477	...100.000	2,461,663	2,461,663	2,447,569		4,093			4.254	4.638	FMAN.	9,237	52,310	06/30/2020.	08/26/2022.
44969C	BF	6				3.A FE.....	1,459,711	...99.275	1,436,528	1,447,019	1,436,528	(13,649)	(2,269)			1.897	1.751	MON.	152	37,755	04/27/2018.	03/06/2024.
44969C	BH	2				3.A FE.....	9,797,997	...99.275	9,710,964	9,781,882	9,710,964	(80,868)	(3,091)			2.147	2.127	MON.	1,750	242,670	10/09/2018.	01/18/2025.
44989*	AA	1				4.B IF.....	8,622,425	...99.410	8,702,084	8,753,731	8,668,749		107,250			5.724	6.064	FMAN.	44,537	616,337	08/20/2018.	08/20/2024.
45004K	AC	0				4.C FE.....	4,016,325	...99.000	4,016,325	4,056,894	4,016,325	(10,735)	5,617			4.648	4.865	MON.	2,095	212,175	12/07/2018.	11/07/2025.
452526	A#	3				3.C PL.....	4,429,910	...98.310	4,443,923	4,520,316	4,437,561		7,652			6.750	7.289	MJSD.	848	154,256	07/02/2020.	07/02/2025.
45763F	AN	8				4.C FE.....	2,238,243	...94.500	2,226,463	2,356,045	2,226,463	(34,065)	22,285			4.254	5.411	MJSD.	278	126,254	04/10/2019.	05/01/2024.
45778E	AG	9				4.A FE.....	4,838,934	...99.750	4,851,092	4,863,250	4,841,584		2,650			3.898	4.011	MON.	1,053	178,148	02/13/2020.	02/07/2027.
48240@	AA	5				2.C PL.....	4,665,617	...100.000	4,760,833	4,760,833	4,691,484		17,828			5.225	5.721	MJSD.	691	313,349	07/01/2019.	07/01/2024.
48240@	AB	3				2.C PL.....	823,567	...100.000	823,567	823,567	823,567					5.240	5.229	MJSD.	430	28,433	09/29/2020.	07/01/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d	C H A R			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u e I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r 's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r 's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A. C. V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value										Acquired	Stated Contractual Maturity Date
48773#	AA	8				4.A PL.....	1,153,059	100.000	1,164,706	1,164,706	1,154,593		1,372			6.627	6.806	FMAN.	11,363	92,294	11/14/2019.	11/07/2026.
48773#	AB	6				4.A PL.....	253,673	100.000	256,235	256,235	253,962		289			6.647	6.883	JAJO..	3,738	18,327	01/10/2020.	11/07/2026.
48773#	AC	4				4.A PL.....	66,132	100.000	66,800	66,800	66,154		22			7.500	7.405	FMAN.	600	1,465	10/30/2020.	11/07/2026.
48881#	AB	5				3.B PL.....	1,224,471	98.000	1,224,471	1,249,460	1,224,471	(4,340)	3,199			4.464	4.827	MJSD.	155	70,559	08/08/2019.	08/07/2026.
48881#	AC	3				3.B PL.....	206,901	98.000	204,787	208,967	204,787	(2,341)	228			4.464	4.666	MJSD.	26	10,336	03/31/2020.	08/07/2026.
538030	A*	8				1.G PL.....	2,824,412	97.000	2,824,412	2,911,765	2,832,181		7,769			7.500	8.309	MJSD.	9,099	111,011	06/17/2020.	06/30/2025.
552462	B#	9				4.C	456,422	97.950	451,581	461,032	451,581	(5,214)	373			7.000	7.328	MON.	179	36,016	04/30/2020.	02/28/2026.
552462	B@	1				4.C	5,203,901	97.950	5,193,182	5,301,870	5,193,182	(22,014)	11,295			7.000	7.378	MON.	2,062	319,336	02/27/2020.	02/28/2026.
55340#	AB	5				3.C PL.....	5,734,169	98.000	5,684,104	5,800,106	5,684,104	(79,670)	12,561			5.251	5.533	MJSD.	846	391,797	06/28/2019.	09/29/2023.
55392*	AA	8				3.C PL.....	1,021,511	91.510	953,862	1,042,358	953,862	(67,212)	3,836			5.714	6.224	JAJO..	10,591	83,820	07/30/2019.	07/30/2024.
55418#	AA	4				3.B PL.....	5,224,444	93.000	4,911,272	5,280,938	4,911,272	(324,516)	7,660			4.897	5.131	MON.	2,873	302,156	12/21/2018.	12/17/2025.
55418#	AB	2				3.B PL.....	616,250	93.000	576,019	619,375	576,019	(36,542)	5			4.147	4.707	MON.	277	23,967	12/29/2020.	12/17/2025.
57810J	AC	2				4.C FE.....	989,565	91.000	938,019	1,030,791	938,019	(63,745)	6,460			4.152	4.945	MON.	475	53,709	04/30/2019.	02/08/2025.
57810J	AC	2				4.C FE.....	659,706	91.000	625,346	687,194	625,346	(42,469)	4,285			4.152	4.893	MON.	317	35,806	12/21/2018.	02/28/2025.
60367*	AA	9				3.C PL.....	3,535,058	95.000	3,358,305	3,535,058	3,358,305	(141,402)				5.166	5.199	JAJO..	32,473	173,178	06/29/2018.	12/02/2022.
62931*	AA	2				3.C PL.....	1,292,130	97.000	1,283,310	1,323,000	1,283,310	(18,850)	5,002			4.897	5.406	MON.	540	81,738	10/31/2018.	10/31/2024.
62931*	AC	8				3.C PL.....	441,539	97.000	432,327	445,698	432,327	(9,777)	443			4.905	5.189	MON.	182	15,167	07/31/2020.	10/31/2024.
62976#	AE	6				3.A PL.....	5,821,459	100.000	5,895,521	5,895,521	5,828,959		7,499			5.970	6.265	MJSD.	1,955	309,269	04/07/2020.	05/11/2026.
64027#	AA	9				3.A PL.....	144,796	97.000	143,318	147,750	143,318	(2,016)	397			4.464	4.859	MJSD.	1,159	6,791	10/30/2020.	07/02/2026.
64027*	AA	3				3.A PL.....	892,597	97.000	883,482	910,806	883,482	(12,509)	2,345			4.464	4.829	JAJO..	7,098	41,866	10/30/2020.	07/02/2026.
65716@	AA	4				2.C PL.....	1,874,356	99.000	1,896,393	1,915,548	1,875,859		1,503			7.250	7.697	MJSD.	5,477	28,860	12/29/2020.	09/15/2026.
67096@	AA	0				2.A PL.....	1,739,438	100.000	1,777,500	1,777,500	1,743,014		3,577			5.769	6.207	MJSD.	1,139	88,081	03/31/2020.	10/24/2026.
67113@	AB	7				4.B PL.....	1,915,071	86.000	1,656,198	1,925,811	1,656,198	(262,193)	3,276			7.221	8.470	MJSD.	967	89,458	12/31/2020.	08/26/2021.
67113@	AC	5				4.A Z.....	211,121	86.000	181,564	211,121	181,564	(29,557)				8.000	8.085	FMAN.	644	22,513	12/31/2020.	08/26/2021.
70559@	AE	6				3.A PL.....	1,295,312	96.000	1,295,312	1,349,283	1,295,312	(2,029)	2,029			7.750	8.898	JAJO..	22,366	2,021	10/16/2020.	05/29/2025.
70559@	AF	3				3.A PL.....	50,099	100.000	50,099	50,099	50,099					7.250	7.316	MJSD.	10	646	10/28/2020.	05/29/2025.
71579U	AF	2				5.A FE.....	6,925,120	95.847	9,619,614	10,036,406	6,925,120				250,910	4.250	20.190	JAJO..	74,646	475,750	02/17/2017.	01/26/2023.
71639#	AA	4				3.C PL.....	4,083,502	100.000	4,165,978	4,165,978	4,103,540		12,168			5.397	5.839	MON.	1,249	253,506	09/30/2019.	07/08/2025.
71667*	AA	3				3.B PL.....	44,540	100.000	44,990	44,990	44,598		57			5.488	5.745	MJSD.	55	7,383	03/24/2020.	07/23/2025.
71667*	AB	1				3.B PL.....	2,210,954	100.000	2,256,075	2,256,075	2,220,354	2,656	6,744			5.709	6.105	JAJO..	25,045	154,200	07/23/2019.	07/23/2025.
72584D	AE	4				3.A FE.....	6,202,705	99.281	6,181,989	6,226,747	6,181,989	(29,779)	3,603			1.898	1.964	MON.	4,595	150,528	04/03/2018.	03/29/2025.
74140#	AA	0				3.C PL.....	3,128,013	100.000	3,224,755	3,224,755	3,135,078		7,066			8.398	9.140	MON.	1,505	209,107	04/23/2020.	04/23/2027.
74140#	AB	8				3.C PL.....	1,006,567	100.000	1,037,698	1,037,698	1,007,043		476			9.250	10.080	MON.	267	13,229	11/18/2020.	04/23/2027.
74741@	AA	5				3.C PL.....	887,694	90.000	819,384	910,427	819,384	(72,720)	3,741			8.643	9.264	MON.	1,749	79,565	12/31/2020.	09/24/2026.
74966F	AL	7				4.C FE.....	13,516,108	99.625	13,457,960	13,508,618	13,456,579	(58,977)	(552)			4.000	4.022	MON.	6,004	227,988	08/10/2020.	01/30/2026.
75734@	AB	9				3.B PL.....	2,032,532	96.000	2,011,549	2,095,364	2,011,549	(34,714)	9,517			5.234	5.814	MJSD.	27,909	152,521	10/05/2020.	07/01/2025.
75734@	AC	7				3.B PL.....	135,646	96.000	132,192	137,700	132,192	(3,708)	254			5.751	6.127	MJSD.	2,007	5,138	10/05/2020.	07/01/2025.
76168J	AR	7				3.A FE.....	9,406,720	99.771	9,342,761	9,364,224	9,342,761	(45,730)	(8,717)			1.902	1.810	MON.	4,452	232,100	11/21/2019.	08/21/2024.
78411E	AC	2				4.C FE.....	2,849,325	99.000	2,834,880	2,863,515	2,834,880	(21,769)	2,577			4.466	4.498	JAJO..	31,476	144,557	04/03/2018.	09/01/2023.
78431@	AA	1				3.C PL.....	1,110,064	100.000	1,124,116	1,124,116	1,115,141		2,831			5.220	5.550	JAJO..	12,568	74,100	02/04/2019.	12/13/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78433*	AA	1				3.B PL.....	1,625,190	100.000	1,658,357	1,658,357	1,628,801		3,611			5.898	6.247	MON...	1,087	97,971	01/27/2020.	01/27/2027.
78486@	AA	5				1.G PL.....	1,339,063	97.000	1,339,063	1,380,477	1,341,610		2,547			10.220	10.901	MJSD.	784	74,185	06/30/2020.	06/30/2026.
78642#	AA	4				2.C FE.....	1,487,181	99.000	1,502,357	1,517,532	1,489,822		2,641			8.250	8.838	MON...	9,738	44,006	08/04/2020.	08/04/2024.
79546K	AE	0				3.A FE.....	4,323,186	99.000	4,260,288	4,303,321	4,260,288	(20,895)	(3,311)			2.398	2.331	MON...	573	125,967	03/29/2018.	07/05/2024.
81389#	AA	5				2.C PL.....	2,061,250	100.000	2,108,493	2,108,493	2,076,181		7,472			9.250	10.035	MON...	5,329	150,284	12/31/2020.	12/19/2023.
81389#	AB	3				2.C PL.....	531,688	100.000	535,406	535,406	532,113		231			6.897	7.231	MON...	410	10,751	12/31/2020.	12/19/2023.
81389#	AC	1				2.C PL.....	94,918	100.000	95,948	95,948	95,221		201			6.902	7.291	MON...	202	9,159	12/31/2020.	12/19/2023.
81389#	AD	9				2.C PL.....	60,380	100.000	60,380	60,380	60,380					10.250	10.471	MON...	241	4,165	10/21/2020.	12/19/2023.
816307	A@	1				2.C PL.....	9,511,765	98.620	9,571,941	9,705,882	9,551,234		34,531			6.153	6.619	MON...	1,659	706,662	11/05/2019.	10/31/2024.
816307	A@	1				3.B PL.....	1,731,770	98.620	1,740,353	1,764,706	1,736,526		4,756			6.147	6.614	MON...	301	95,009	03/31/2020.	10/31/2024.
81760H	AG	7				3.A FE.....	4,916,361	99.438	4,894,825	4,922,514	4,894,825	(22,455)	845			1.895	1.922	MON...	777	120,267	11/27/2019.	11/05/2026.
83549#	AA	8				4.B Z.....	9,298,646	102.000	9,678,183	9,488,415	9,308,708		10,062			7.153	7.680	MON...	47,131	263,531	08/07/2020.	08/31/2026.
84611@	AF	0				4.A PL.....	10,458,979	97.800	10,437,635	10,672,428	10,437,635	(86,795)	40,776			4.751	5.200	MON...	4,225	642,319	04/29/2019.	04/29/2024.
84611@	AG	8				4.A PL.....	457,638	97.800	452,090	462,260	452,090	(4,736)	899			4.754	4.982	MON...	182	27,821	07/31/2019.	04/29/2024.
84611@	AH	6				4.A Z.....	420,295	100.000	420,295	420,295	420,295					4.895	4.895	MON...	114	1,100	12/30/2020.	04/29/2024.
84756#	AA	4				2.B PL.....	3,898,377	90.000	3,580,111	3,977,901	3,931,783		13,584			4.734	5.151	MJSD.	1,569	237,736	12/31/2020.	04/02/2024.
84967#	AA	9				2.C Z.....	1,323,000	98.000	1,323,000	1,350,000	1,323,412		412			7.500	8.060	MJSD.	2,531	8,438	11/23/2020.	11/23/2025.
86738*	AA	6				3.A PL.....	2,802,056	99.000	2,830,880	2,859,474	2,830,070		10,068			5.004	5.430	MJSD.	397	193,618	10/31/2017.	10/31/2023.
86803@	AA	4				3.A PL.....	3,264,167	92.000	3,064,320	3,330,783	3,064,320	(226,198)	11,349			4.895	5.311	JAJO.	29,438	171,226	05/25/2018.	05/27/2024.
86803@	AB	2				3.A PL.....	1,945,085	92.000	1,813,549	1,971,249	1,813,549	(139,676)	4,783			4.898	5.219	JAJO.	17,428	101,336	03/18/2019.	05/27/2024.
88870T	AF	5				4.C FE.....	48,282	98.700	57,486	58,243	49,798		1,516			4.397	9.836	MON...	7	1,818	04/23/2020.	03/08/2024.
88870T	AG	3				4.C FE.....	2,291,799	98.880	2,338,581	2,365,070	2,304,796		8,920			5.504	6.140	MON...	1,442	138,446	05/06/2020.	03/08/2026.
89158*	AC	7				3.B PL.....	2,808,054	98.000	2,822,454	2,880,055	2,822,454	(4,484)	9,688			4.897	5.376	MON...	783	167,757	11/15/2018.	11/15/2025.
89158*	AD	5				3.B PL.....	600,016	98.000	598,490	610,704	598,490	(2,112)	585			7.000	7.464	MJSD.	119	10,739	08/20/2020.	11/15/2025.
90347B	AH	1				3.A FE.....	13,224,561	99.063	13,018,641	13,141,845	13,018,641	(125,947)	(14,080)			2.251	2.148	MJSD.	2,465	370,901	04/17/2018.	06/01/2024.
90351H	AB	4				4.C FE.....	27,985,466	98.350	27,381,021	27,840,387	27,381,021	(496,371)	(30,113)			1.897	1.796	MON...	2,934	672,027	09/21/2018.	06/27/2023.
90385P	AC	4				4.A PL.....	2,109,138	96.000	2,024,773	2,109,138	2,024,773	(84,366)				4.504	4.529	MJSD.	1,050	123,977	09/30/2019.	02/01/2024.
928432	A*	4				5.A PL.....	6,284,677	97.000	6,231,566	6,424,294	6,231,566	(135,784)	31,014			5.974	6.587	FMAN.	36,249	560,747	11/30/2020.	08/31/2022.
928432	A@	2				5.A PL.....	5,775,821	97.000	5,678,256	5,853,872	5,678,256	(119,925)	18,356			5.904	6.310	FMAN.	32,634	556,590	11/30/2020.	08/31/2022.
92940J	AB	4				3.A FE.....	3,596,814	98.500	3,547,296	3,601,316	3,547,296	(51,189)	698			1.984	2.008	MJSD.	595	99,839	04/20/2018.	04/03/2025.
92940J	AD	0				2.C FE.....	6,165,967	98.500	6,081,079	6,173,684	6,168,832		1,197			1.984	2.008	MJSD.	1,021	171,152	04/20/2018.	04/03/2025.
92974*	AA	7				3.A PL.....	940,817	100.000	960,017	960,017	945,810		3,818			6.519	7.027	MJSD.	348	77,244	08/30/2019.	03/30/2024.
92974*	AC	3				3.A PL.....	250,415	100.000	255,525	255,525	251,591		1,030			6.519	7.098	MJSD.	139	22,780	10/31/2019.	03/30/2024.
92975@	AA	4				3.B PL.....	1,505,697	100.000	1,528,626	1,528,626	1,509,927	749	3,480			7.001	7.375	MJSD.	8,026	110,235	10/02/2019.	10/02/2025.
92975@	AB	2				3.B PL.....	801,481	100.000	807,700	807,700	801,884		403			6.750	7.191	JAJO.	6,208	29,851	12/30/2020.	10/02/2025.
93710@	AA	2				4.C FE.....	3,314,246	98.000	3,284,857	3,351,895	3,265,505	(14,850)	10,658			4.895	4.628	MON...	10,470	197,689	09/16/2020.	05/14/2022.
96145@	AA	0				2.C PL.....	7,338,179	101.070	7,548,358	7,468,446	7,355,352		17,173			6.733	7.152	FMAN.	44,698	485,006	11/30/2020.	02/28/2025.
96811*	AA	5				2.C PL.....	374,603	100.000	383,223	383,223	375,624		1,021			5.754	6.249	MJSD.	244	21,756	05/27/2020.	02/27/2026.
96811*	AB	3				2.C PL.....	72,174	100.000	72,995	72,995	72,243		69			6.500	6.792	MJSD.	53	3,611	05/27/2020.	02/27/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BL2961	73	0	Ultimate Software Group Inc Initial Term.....			.....	..	.....	4.A FE.....	19,730,867	99.850	19,621,773	19,651,250	19,619,425	(77,067)	(10,764)	.....	.....	.....3.895	3.860	MON...	8,507	874,091	05/17/2019.	05/03/2026.
C2567#	AA	2	WASH Multifamily Acq Inc 1st Lien Term L.....			.....	..	.....	4.C FE.....	5,975	96.000	6,409	6,676	6,111	.....	.....136	.....	.....	.....4.250	11.069	MON...	2	151	08/21/2020.	05/14/2022.
000000	00	0	Burger King Term Ln B-4 Nt 1.....			.....	A	.....	3.B FE.....	34,698,748	98.219	34,086,495	34,704,654	34,086,495	(602,410)	455	.....	.....	.....1.897	1.905	MON...	1,828	838,008	11/19/2019.	11/14/2026.
22526@	AA	5	Creation Holdings Inc 1st Lien Term Ln N.....			.....	A	.....	2.C PL.....	1,459,421	97.000	1,451,937	1,496,842	1,466,926	.....	.....5,635	.....	.....	.....5.916	6.465	MJSD.	246	110,408	08/15/2019.	08/15/2025.
22526@	AB	3	Creation Holdings Inc Delayed Draw Term.....			.....	A	.....	2.C PL.....	282,079	97.000	273,617	282,079	282,079	.....	.....	.....	.....	.....6.750	6.807	MJSD.	106	12,746	05/04/2020.	08/15/2025.
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....			.....	A	.....	2.C FE.....	7,208,053	99.679	7,159,854	7,182,940	7,201,589	.....	.....(4,144)	.....	.....	.....1.898	1.845	MON...	1,136	173,445	07/10/2019.	05/30/2025.
C7740G	AB	7	Regent Purchaser Inv (RGL) New Term Ln N.....			.....	A	.....	6. *.....	678,933	20.000	1,131,370	5,656,852	678,933	136,061	.....	.....2,085,506	.....	.....10.000	97.549	APR...	432,121	262,533	06/30/2020.	12/21/2024.
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....			.....	D	.....	3.C FE.....	18,360,617	97.796	18,005,470	18,411,348	18,005,470	(269,311)	9,195	.....	.....	.....3.761	3.831	JAJO..	121,167	932,073	04/29/2019.	04/28/2024.
000000	00	0	Desarrolladora Energetica SA Term Ln 1L.....			.....	D	.....	6. *.....	1,864,107	60.000	1,720,714	2,867,857	1,720,714	(143,393)	615,750	902,536	.....	.....9.500	89.328	JD.....	.....	.....	01/27/2020.	01/29/2021.
93279#	AA	3	Walnut Parent Inc Term Ln Nt 1.....			.....	C	.....	3.C PL.....	1,755,000	97.500	1,755,000	1,800,000	1,755,000	(731)	731	.....	.....	.....6.500	7.054	MON...	7,150	9,750	11/09/2020.	11/09/2027.
6499999.			Unaffiliated Bank Loans - Acquired.....			.....				.....666,868,380	XXX	667,519,158	682,984,808	661,917,100	(5,071,121)	1,487,763	3,238,952	0	XXX	XXX	XXX	2,031,061	27,600,022	XXX	XXX
6599999.			Total - Unaffiliated Bank Loans.....			.....				.....666,868,380	XXX	667,519,158	682,984,808	661,917,100	(5,071,121)	1,487,763	3,238,952	0	XXX	XXX	XXX	2,031,061	27,600,022	XXX	XXX
Totals																									
7699999.			Total - Issuer Obligations.....			.....				.....7,184,050,870	XXX	7,812,045,277	6,997,024,812	7,152,430,475	9,811,808	(15,074,166)	178,252	3,876,455	XXX	XXX	XXX	63,241,310	..208,799,337	XXX	XXX
7799999.			Total - Residential Mortgage-Backed Securities.....			.....				.....1,004,791,633	XXX	1,043,870,723	1,021,378,280	1,007,093,682	(286,664)	1,369,276	102,590	0	XXX	XXX	XXX	2,227,741	24,304,718	XXX	XXX
7899999.			Total - Commercial Mortgage-Backed Securities.....			.....				.....773,744,127	XXX	798,643,457	749,594,106	762,223,261	0	(2,519,137)	0	0	XXX	XXX	XXX	2,262,894	25,673,176	XXX	XXX
7999999.			Total - Other Loan-Backed and Structured Securities.....			.....				.....880,314,967	XXX	914,243,394	922,497,858	880,361,369	(2,738,911)	2,323,603	477,704	0	XXX	XXX	XXX	4,851,832	25,204,958	XXX	XXX
8299999.			Total - Unaffiliated Bank Loans.....			.....				.....666,868,380	XXX	667,519,158	682,984,808	661,917,100	(5,071,121)	1,487,763	3,238,952	0	XXX	XXX	XXX	2,031,061	27,600,022	XXX	XXX
8399999.			Grand Total - Bonds.....			.....				.....10,509,769,977	XXX	11,236,322,009	10,373,479,864	10,464,025,887	1,715,112	(12,412,661)	3,997,498	3,876,455	XXX	XXX	XXX	74,614,838	..311,582,211	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	3,561,471,074	1B	242,748,772	1C	487,462,449	1D	464,536,622	1E	465,601,675	1F	791,528,762	1G	..785,134,010
2A	871,481,523	2B	1,143,166,935	2C	551,482,574								
3A	226,047,826	3B	265,665,584	3C	214,106,150								
4A	106,508,855	4B	105,224,292	4C	127,472,960								
5A	27,834,249	5B	20,872,319	5C	2,278,168								
6	3,401,088												

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2			Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17		18						
						3	4					7	8			10	11	12	13	14	15	16									
							F or ei gn	Number of Shares		Book/Adjusted Carrying Value		Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol							
CUSIP Identification			Description			Code																									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																															
14817C	10	7	Cassava Sciences Inc Com.....	.....	...	.....	.....	584.000	.....	3,983	.....	6.820	.....	3,983	.....	29,535	.....	.....	.....	946	.....	.....	946	.....	03/28/2019.	.....					
69121K	10	4	Owl Rock Capital Corp Com.....		...		...	2,623,066.000		33,208,016		12.660		33,208,016		39,999,986		1,022,996		3,987,060		(13,718,635)		(13,718,635)		07/18/2019.					
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										33,211,999		XXX		33,211,999		40,029,521		1,022,996		3,987,060		0		(13,717,689)		0		XXX	XXX		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																															
00829J	10	7	Affinity Financial Corp Com.....	.....	...	.....	...	2,543.000	.....	26,066	.....	10.250	.....	26,066	.....	26,892	.....	.....	.....	.....	.....	.....	0	.....	02/18/2013.	.....					
000000	00	0	Animal Supply Company Class A Units.....	.....	...	.....	...	40,000.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	08/14/2020.	.....						
31340#	00	1	Federal Home Loan Bank Com Cl B.....	RF...	.....	.....	...	300,000.000	.....	30,000,000	.....	100.000	.....	30,000,000	.....	30,000,000	.....	.....	675.639	.....	.....	.....	0	.....	08/22/2019.	.....					
62989*	10	5	NAMIC Com.....	.....	...	.....	...	540.000	.....	118,997	.....	220.365	.....	118,997	.....	75,365	.....	.....	.....	.....	.....	0	.....	05/08/2003.	.....						
000000	00	0	Banro Corporation Com.....		A.....		...	177,745.000		454,654		2.558		454,654		454,654				34,802		335,192		(300,390)		05/23/2018.					
000000	00	0	Regent Purchaser Inv (RGL) Com.....	.....	A.....	.....	...	1,396,207.000	.....	1,396	.....	0.001	.....	1,396	.....	.....	.....	.....	.....	.....	.....	0	.....	12/21/2017.	.....						
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....										30,601,113		XXX		30,601,113		30,556,911		0		675.639		0		34,802		335,192		(300,390)		XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																															
01922#	10	9	Allied Holdings (Delaware) Inc Com.....		...		...	100.000		726,659,599	#####		726,659,599		2,279,934,183			18,150,000			(99,618,336)			(99,618,336)		11/01/2013.					
02738#	10	1	American Marine Underwriters Com.....	.....	...	.....	...	20.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	12/31/1998.	.....						
04855@	10	6	Allied Ins Co of America Com.....	.....	...	.....	...	15,000.000	.....	15,095,853	.....	1,006.390	.....	15,095,853	.....	13,000,000	.....	.....	.....	262,372	.....	.....	262,372	.....	02/13/2013.	.....					
22610#	10	2	Crestbrook Insurance Co Com.....	.....	...	.....	...	90,000.000	.....	48,803,329	.....	542.259	.....	48,803,329	.....	108,064,995	.....	.....	.....	1,167,294	.....	.....	1,167,294	.....	01/31/2014.	.....					
412828	10	5	Harleysville Life Insurance Co.....	.....	...	.....	...	306,000.000	.....	57,569,090	.....	188.134	.....	57,569,090	.....	28,074,012	.....	.....	.....	2,570,691	.....	.....	2,570,691	.....	12/01/1994.	.....					
45789*	10	2	NBS Insurance Agency Com.....	.....	...	.....	...	1,615.000	.....	21,890,902	.....	13,554.738	.....	21,890,902	.....	6,403,341	.....	.....	.....	9,539,506	.....	.....	9,539,506	.....	12/31/2005.	.....					
54228*	10	3	Lone Star General Agy Com.....	.....	...	.....	...	1,000.000	.....	8,691,911	.....	8,691.911	.....	8,691,911	.....	9,000,000	.....	.....	.....	160,275	.....	.....	160,275	.....	06/21/1984.	.....					
635264	10	4	National Casualty Co Com.....	.....	...	.....	...	100.000	.....	129,015,868	#####	.....	129,015,868	.....	67,442,439	.....	.....	.....	.....	(16,986,734)	.....	.....	(16,986,734)	.....	06/30/1997.	.....					
63861*	11	4	Nationwide Agribusiness Ins Co Com.....	.....	...	.....	...	5,690.000	.....	220,595,514	.....	38,768.983	.....	220,595,514	.....	227,714,335	.....	.....	.....	(42,877,114)	.....	.....	(42,877,114)	.....	09/01/2014.	.....					
63861@	10	4	Nationwide Cash Mgmt Co Com.....	.....	...	.....	...	100.000	.....	(959,314)	.....	(9,593.140)	.....	(959,314)	.....	11,226	.....	.....	.....	28,824	.....	.....	28,824	.....	12/30/1999.	.....					
63862@	10	3	Nationwide Corp Com.....	.....	...	.....	...	12,992,922.000	.....	6,566,658,557	.....	505.403	.....	6,566,658,557	.....	2,566,093,590	.....	.....	.....	330,433,209	.....	.....	330,433,209	.....	12/30/2006.	.....					
63863*	10	4	Nationwide General Ins Co Com.....	.....	...	.....	...	33,600.000	.....	224,419,062	.....	6,679.139	.....	224,419,062	.....	222,644,422	.....	.....	.....	(5,481,446)	.....	.....	(5,481,446)	.....	04/30/2019.	.....					
63864@	10	1	Nationwide Ppty & Cas Ins Co Com.....	.....	...	.....	...	84,000.000	.....	31,100,462	.....	370.244	.....	31,100,462	.....	28,200,000	.....	.....	.....	(1,225,875)	.....	.....	(1,225,875)	.....	02/28/2019.	.....					
63865@	10	0	Nationwide Indemnity Co Com.....	.....	...	.....	...	28,000.000	.....	1,080,166,214	.....	38,577.365	.....	1,080,166,214	.....	1,079,529,000	.....	.....	.....	45,597,464	.....	.....	45,597,464	.....	02/09/1994.	.....					
63870@	10	3	Nationwide Ins Co of FL Com.....	.....	...	.....	...	30,000.000	.....	21,979,157	.....	732.639	.....	21,979,157	.....	221,400,000	.....	.....	.....	559,552	.....	.....	559,552	.....	08/20/2019.	.....					
63871@	10	2	Nationwide Assurance Company Com.....	.....	...	.....	...	1,750.000	.....	36,361,835	.....	20,778.192	.....	36,361,835	.....	36,437,983	.....	.....	.....	817,649	.....	.....	817,649	.....	05/30/2000.	.....					
63872*	10	3	Nationwide Affinity Ins Co of America.....	.....	...	.....	...	500,000.000	.....	8,020,285	.....	16.041	.....	8,020,285	.....	25,843,431	.....	.....	.....	(1,241,869)	.....	.....	(1,241,869)	.....	01/05/2001.	.....					
81049*	10	3	Scottsdale Ins Co Com.....		...		...	30,136.000		150,185,956		4,983.606		150,185,956		116,063,770			411,063,270			(339,785,494)		(339,785,494)		04/27/1990.					
81052#	10	3	Scottsdale Indemnity Ins Co Com.....		...		...	58,334.000		38,458,104		659.274		38,458,104		25,865,384				4,000,000			(3,252,868)		(3,252,868)		05/25/2016.				
87267*	10	5	THI Holdings Inc Com.....		...		...	100.000		172,070,806	#####		172,070,806		320,590,165				1,039,479			(6,627,897)			(6,627,897)		12/31/2020.				
92624#	10	9	Victoria National Ins Co Com.....	.....	...	.....	...	1,000.000	.....	3,801,545	.....	3,801.545	.....	3,801,545	.....	2,500,000	.....	.....	.....	64,184	.....	.....	64,184	.....	09/28/2017.	.....					
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....										9,560,584,735		XXX		9,560,584,735		7,384,812,276		0		434,252,749		0		(125,896,613)		0		XXX	XXX		
Common Stocks - Mutual Funds																															
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....		...		...	1,000.000		1,739		1.739		1,739		1,000						290			290		12/03/2008.				
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....		...		...	1,000.000		1,836		1.836		1,836		1,000						211			211		12/03/2008.				
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....		...		...	1,000.000		1,612		1.612		1,612		1,000						233			233		12/03/2008.				

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
CUSIP Identification		Description	Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,942	1.942	1,942	1,000				310		310		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,270	2.270	2,270	1,000				491		491		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,699	2.699	2,699	1,000				549		549		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,566	2.566	2,566	1,000				472		472		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,333	2.333	2,333	1,000				303		303		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,589	2.589	2,589	1,000				504		504		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,486	2.486	2,486	1,000				388		388		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	3,037	3.037	3,037	1,000				516		516		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	3,003	3.003	3,003	1,000				604		604		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	3,082	3.082	3,082	1,000				422		422		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,837	2.837	2,837	1,000				374		374		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,737	1.737	1,737	1,000				383		383		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,826	1.826	1,826	1,000				280		280		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,773	1.773	1,773	1,000				323		323		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,105	2.105	2,105	1,000				319		319		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,125	2.125	2,125	1,000				297		297		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,644	2.644	2,644	1,000				410		410		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,218	2.218	2,218	1,000				354		354		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,087	2.087	2,087	1,000				331		331		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,468	2.468	2,468	1,000				583		583		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,553	2.553	2,553	1,000				451		451		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,665	2.665	2,665	1,000				605		605		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,376	2.376	2,376	1,000				325		325		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,648	1.648	1,648	1,000				309		309		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,647	1.647	1,647	1,000				283		283		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,722	1.722	1,722	1,000				180		180		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	1,523	1.523	1,523	1,000				176		176		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,456	2.456	2,456	1,000				471		471		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,447	2.447	2,447	1,000				392		392		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,429	2.429	2,429	1,000				417		417		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,450	2.450	2,450	1,000				462		462		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,584	2.584	2,584	1,000				449		449		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,487	2.487	2,487	1,000				338		338		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,868	2.868	2,868	1,000				554		554		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,953	2.953	2,953	1,000				480		480		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,759	2.759	2,759	1,000				398		398		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,668	2.668	2,668	1,000				471		471		12/03/2008.	
000000 00 0		Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	1,000,000	2,939	2.939	2,939	1,000				611		611		12/03/2008.	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....		.....	...	.....1,000,000	2,130	2.130	2,130	1,000	.....	.....	.....	.....399	.....	.....399	.....	12/03/2008.	.....
9499999	Total - Common Stocks - Mutual Funds.....		.....	.....	.....	.....98,318	XXX	98,318	42,000	0	0	0	16,718	0	16,718	0	XXX	XXX
9799999	Total - Common Stock.....		.....	.....	.....	.....9,624,496,165	XXX	9,624,496,165	7,455,440,708	1,022,996	438,915,448	0	(139,562,782)	335,192	(139,897,974)	0	XXX	XXX
9899999	Total Common and Preferred Stock.....		.....	.....	.....	.....9,647,505,024	XXX	9,647,818,990	7,476,763,854	1,133,666	439,168,913	0	(137,856,761)	335,192	(138,191,953)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	.....
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
912810	QY	7	U S Treasury Bd 2.750% 11/15/42.....				03/11/2020.....	Citigroup.....				64,902,544	50,000,000	445,742
912828	H4	5	U S Treasury 01/15/2025 TIPS.....				06/29/2020.....	Scottsdale.....				22,981,967	22,500,000	27,781
912828	N7	1	U S Treasury 01/15/2026 TIPS.....				06/29/2020.....	Scottsdale.....				62,525,562	60,000,000	184,614
0599999. Total - Bonds - U.S. Government.....											150,410,073	132,500,000	658,137	
Bonds - All Other Government														
135087	K3	7	Canada /Govt/ Bd CDN\$ 1.250% 06/01/30.....				03/25/2020.....	RW Pressprich & Co.....				2,225,599	2,145,156	8,595
000000	00	0	Argentina (Republic of) Nt.....			D.....	09/10/2020.....	Taxable Exchange.....				83,589	189,008	
040114	HS	2	Argentina (Republic of) Sr Nt.....			D.....	09/10/2020.....	Taxable Exchange.....				729,646	1,479,250	31
040114	HT	0	Argentina (Republic of) Sr Nt.....			D.....	12/31/2020.....	Direct.....				464,759	1,300,165	164
040114	HX	1	Argentina (Republic of) Sr Nt.....			D.....	09/10/2020.....	Taxable Exchange.....				25,763	51,397	9
1099999. Total - Bonds - All Other Government.....											3,529,356	5,164,976	8,799	
Bonds - U.S. States, Territories and Possessions														
605581	NF	0	Mississippi St GO TxbI Ref Ser A.....				07/24/2020.....	Wells Fargo Securities LLC.....				10,000,000	10,000,000	
605581	NG	8	Mississippi St GO TxbI Ser A.....				07/24/2020.....	Wells Fargo Securities LLC.....				10,000,000	10,000,000	
605581	NH	6	Mississippi St GO TxbI Ser A.....				07/24/2020.....	Wells Fargo Securities LLC.....				8,750,000	8,750,000	
605581	NJ	2	Mississippi St GO TxbI Ser A.....				07/24/2020.....	Wells Fargo Securities LLC.....				3,000,000	3,000,000	
882724	QM	2	Texas St GO TxbI-Ref-State of Tx Hwy Imp.....				06/29/2020.....	Scottsdale.....				1,540,000	1,540,000	10,857
1799999. Total - Bonds - U.S. States, Territories & Possessions.....											33,290,000	33,290,000	10,857	
Bonds - U.S. Political Subdivisions of States														
265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref.....				06/29/2020.....	Scottsdale.....				2,570,236	2,645,000	
295173	KT	4	Erie Cnty PA GO Ser A 5.500% 09/01/23.....				06/29/2020.....	Scottsdale.....				2,030,509	1,970,000	35,515
669096	MX	4	Norwalk La Mirada CA USD GO Cap Apprec B.....				06/29/2020.....	Scottsdale.....				2,160,935	2,900,000	
758449	SF	0	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....				02/05/2020.....	JP Morgan Securities LLC.....				2,620,000	2,620,000	
832432	AR	9	Smithsonian Institution GO.....				06/11/2020.....	JP Morgan Securities LLC.....				3,500,000	3,500,000	
832432	AS	7	Smithsonian Institution GO.....				06/11/2020.....	JP Morgan Securities LLC.....				4,500,000	4,500,000	
832432	AT	5	Smithsonian Institution GO.....				06/11/2020.....	JP Morgan Securities LLC.....				3,500,000	3,500,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											20,881,680	21,635,000	35,515	
Bonds - U.S. Special Revenue and Special Assessment														
083778	DY	3	Bergen County NJ Impt Auth Rev LBASS Cnt.....				06/29/2020.....	Scottsdale.....				4,342,266	4,210,000	25,728
091096	NN	3	Birmingham AL Wtrwks Brd Rev TxbI-Ref-Sr.....				06/29/2020.....	Scottsdale.....				3,325,000	3,325,000	50,817
14329N	BY	9	Carmel IN Redev Auth Rev LBASS Cap App P.....				06/29/2020.....	Scottsdale.....				2,102,762	2,800,000	
16772P	CQ	7	Chicago IL Transit Auth Rev TxbI-Ref-Ser.....				08/28/2020.....	Goldman Sachs & Company.....				3,750,000	3,750,000	
235036	6W	5	Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....				07/31/2020.....	Morgan Stanley & Co LLC.....				10,000,000	10,000,000	
235241	VS	2	Dallas TX Area Rapid Tr Rev TxbI Ref.....				10/30/2020.....	Loop Capital Markets LLC.....				5,000,000	5,000,000	
3132D5	6B	3	FHLMC Pool #SB8066 1.500% 08/25/35.....				07/21/2020.....	Citigroup.....				29,038,146	28,381,817	24,834
3132D5	6D	9	FHLMC Pool #SB8068 1.500% 10/25/35.....				08/19/2020.....	Wells Fargo Securities LLC.....				9,955,242	9,734,319	6,490
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.....				06/29/2020.....	Scottsdale.....				1,323,421	1,292,308	3,015
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45.....				06/29/2020.....	Scottsdale.....				3,445,709	3,337,635	9,086
3138YH	UZ	4	FNMA Pool #AY4200 3.000% 05/25/45.....				06/29/2020.....	Scottsdale.....				4,066,700	4,046,194	9,441
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48.....				06/29/2020.....	Scottsdale.....				3,694,728	3,808,951	8,888
3140KD	BK	5	FNMA Pool #BP5441 3.000% 06/25/50.....				05/28/2020.....	Citigroup.....				2,395,107	2,276,650	5,312
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45.....				06/29/2020.....	Scottsdale.....				5,916,460	5,741,525	15,630
31418C	T9	5	FNMA Pool #MA3275 3.000% 02/25/48.....				06/29/2020.....	Scottsdale.....				4,517,716	4,658,300	10,869
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49.....				06/29/2020.....	Scottsdale.....				4,289,063	4,101,747	14,356
39081H	CQ	3	Great Lakes MI Wtr Auth Swr TxbI Ref Ser.....				06/05/2020.....	Citigroup.....				3,000,000	3,000,000	
442349	ES	1	Houston TX Arpt Sys Rev TxbI Ref Ser C.....				09/18/2020.....	Morgan Stanley & Co LLC.....				1,992,000	1,992,000	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
442349	ET	9	Houston TX Arpt Sys Rev Txbl Ref Ser C.....		09/18/2020.....	Morgan Stanley & Co LLC.....		1,426,000	1,426,000	
490303	GD	0	Kent Cnty MI Bldg Auth Rev LBASS Ref.....		06/29/2020.....	Scottsdale.....		2,582,967	2,500,000	10,694
546475	TX	2	Louisiana St Gas&Fuels Tax Rev Ser A2.....		08/21/2020.....	JP Morgan Securities LLC.....		2,500,000	2,500,000	
546475	TY	0	Louisiana St Gas&Fuels Tax Rev Txbl Ref.....		08/21/2020.....	JP Morgan Securities LLC.....		7,835,000	7,835,000	
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B.....		06/29/2020.....	Scottsdale.....		3,877,719	3,665,000	99,668
59447T	CL	5	Michigan St Fin Auth Rev Ref.....		06/29/2020.....	Scottsdale.....		3,998,024	3,735,000	22,825
594615	HW	9	Michigan St Bldg Auth Rev Ser II Txbl Re.....		09/11/2020.....	Jefferies & Company Inc.....		5,000,000	5,000,000	
631060	CV	0	Narragansett Bay RI Wtr Sys Re Txbl Ref.....		02/27/2020.....	Barclays Capital Inc.....		1,140,000	1,140,000	
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se.....		06/29/2020.....	Scottsdale.....		4,331,549	4,000,000	82,222
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....		02/26/2020.....	Merrill Lynch.....		5,000,000	5,000,000	
658289	K4	4	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		2,650,000	2,650,000	
658289	K5	1	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		4,405,000	4,405,000	
658289	K7	7	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		2,085,000	2,085,000	
658289	K8	5	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		1,050,000	1,050,000	
658289	K9	3	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		1,230,000	1,230,000	
658289	L2	7	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		1,385,000	1,385,000	
658289	L3	5	North Carolina St Univ Txbl Ref Ser B.....		06/17/2020.....	Goldman Sachs & Company.....		1,750,000	1,750,000	
71884W	AN	1	Phoenix AZ Civic Impt Corp Rev Conv Cap.....		06/29/2020.....	Scottsdale.....		3,108,839	3,000,000	81,583
769036	BQ	6	Riverside CA Pension Oblig Txbl Ser A.....		06/05/2020.....	Merrill Lynch.....		1,250,000	1,250,000	
769036	BR	4	Riverside CA Pension Oblig Txbl Ser A.....		06/05/2020.....	Merrill Lynch.....		1,100,000	1,100,000	
769036	BS	2	Riverside CA Pension Oblig Txbl- Ser A.....		06/05/2020.....	Merrill Lynch.....		1,100,000	1,100,000	
76913C	BD	0	County of Riverside CA Pension Obligatio.....		08/03/2020.....	Various.....		18,255,000	17,390,000	77,133
76913C	BF	5	County of Riverside CA Pension Oblig Txb.....		06/03/2020.....	Citigroup.....		5,945,362	5,540,000	17,039
880591	DV	1	New Valley Generation III Sr Nt Ser B.....		06/15/2020.....	KeyCorp.....		34,900,423	25,226,000	497,303
956704	D3	1	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		2,380,000	2,380,000	
977100	HD	1	Wisconsin St Gen Fd Rev Ref Ser A.....		01/29/2020.....	Citigroup.....		2,771,000	2,771,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							225,211,203	212,569,446	1,072,933

Bonds - Industrial and Miscellaneous

000000	00	0	Hikma Pharmaceutic Sr Nt.....		10/20/2020.....	Direct.....		457,575	445,000	4,098
00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15.....		05/08/2020.....	JP Morgan Securities LLC.....		2,298,389	2,394,155	4,066
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....		11/04/2020.....	MUFG Securities Inc.....		7,971,720	7,971,720	
00287Y	AP	4	Abbvie Inc Sr Nt 3.200% 11/06/22.....		08/05/2020.....	Bank of America BISD Dealer.....		1,899,126	1,800,000	14,560
00287Y	BC	2	Abbvie Inc Sr Nt 3.750% 11/14/23.....		07/21/2020.....	KeyCorp.....		1,097,290	1,000,000	7,188
00287Y	BM	0	Abbvie Inc Sr Nt 2.300% 11/21/22.....		11/19/2020.....	Tax Free Exchange.....		1,549,511	1,500,000	17,058
00287Y	CT	4	Abbvie Inc Sr Nt 3.250% 10/01/22.....		11/19/2020.....	Tax Free Exchange.....		4,991,249	5,000,000	21,667
00287Y	CX	5	Abbvie Inc Sr Nt 3.800% 03/15/25.....		11/19/2020.....	Tax Free Exchange.....		4,013,822	4,000,000	27,022
009158	BC	9	Air Prods & Chems Inc Sr Nt.....		04/28/2020.....	Various.....		15,069,500	15,000,000	
01400E	AB	9	Alcon Finance Corp Sr Nt.....		12/11/2020.....	Various.....		2,910,678	2,672,000	18,259
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....		12/11/2020.....	Various.....		2,669,505	2,696,000	17,373
01882Y	AA	4	Alliant Energy Finance Sr Nt.....		07/21/2020.....	Wells Fargo Securities LLC.....		4,053,188	3,750,000	14,844
01882Y	AC	0	Alliant Energy Finance Sr Nt.....		11/19/2020.....	Various.....		4,692,018	4,700,000	17
023608	AG	7	Ameren Corp Sr Nt 3.650% 02/15/26.....		06/29/2020.....	Scottsdale.....		4,072,133	3,947,000	53,624
02377L	AA	2	American Airlines Inc Secured Ser AA.....		06/29/2020.....	Scottsdale.....		1,343,618	1,447,847	16,976
02582J	JF	8	American Express Cr Acct M Tr LBASS Ser.....		04/01/2020.....	Goldman Sachs & Company.....		3,995,214	3,909,988	5,982
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR.....		08/21/2020.....	Barclays Capital Inc.....		2,614,611	2,419,886	6,108
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR.....		06/10/2020.....	Barclays Capital Inc.....		1,503,934	1,393,136	1,566

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR.....		06/29/2020.....	Scottsdale.....		7,507,133	7,493,654	21,437
02666B	AA	4	American Homes 4 Rent LBASS Ser 2015-SFR.....		06/12/2020.....	Barclays Capital Inc.....		5,937,743	5,456,662	8,485
03027X	BA	7	American Tower Corp Sr Nt.....		10/28/2020.....	Various.....		12,650,220	12,500,000	21,146
031162	CX	6	Amgen Inc Sr Nt 2.770% 09/01/53.....		10/28/2020.....	RBC Capital Markets LLC.....		2,421,075	2,500,000	14,042
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....		05/13/2020.....	Various.....		12,799,632	12,783,725	16,156
03522A	AJ	9	Anheuser-Busch Co/Inbev Sr Nt.....		10/28/2020.....	Deutsche Bank Capital.....		3,090,475	2,500,000	30,285
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt.....		06/29/2020.....	Scottsdale.....		3,340,945	3,250,000	66,896
036752	AN	3	Anthem Inc Sr Nt 2.250% 05/15/30.....		04/30/2020.....	Deutsche Bank Capital.....		9,962,500	10,000,000	
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R.....		02/24/2020.....	JP Morgan Securities LLC.....		3,500,000	3,500,000	
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R.....		02/24/2020.....	JP Morgan Securities LLC.....		2,000,000	2,000,000	
03768M	AA	5	Apidos CLO CLO Ser 2020-33A A.....		06/04/2020.....	Goldman Sachs & Company.....		13,000,000	13,000,000	
03768M	AB	3	Apidos CLO CLO Ser 2020-33A CI B.....		06/04/2020.....	Goldman Sachs & Company.....		9,000,000	9,000,000	
039482	AB	0	Archer-Daniels-Midland Co Sr Nt.....		03/25/2020.....	Citigroup.....		992,230	1,000,000	
04018B	AA	5	ARES CLO Ltd CLO Ser 2020-55A CI A1.....		05/15/2020.....	JP Morgan Securities LLC.....		8,500,000	8,500,000	
04018B	AC	1	ARES CLO Ltd CLO Ser 2020-55A CI B.....		05/15/2020.....	JP Morgan Securities LLC.....		4,000,000	4,000,000	
04018N	AA	9	ARES CLO Ltd CLO Ser 2020-56A CI A1.....		09/21/2020.....	Goldman Sachs & Company.....		2,250,000	2,250,000	
04018N	AE	1	ARES CLO Ltd CLO Ser 2020-56A CI B.....		09/21/2020.....	Goldman Sachs & Company.....		2,500,000	2,500,000	
05522R	CY	2	Bank of America Credit Card Tr LBASS Ser.....		03/31/2020.....	BNP Paribas Securities Corp.....		557,819	551,997	704
05522R	CZ	9	Bank of America Credit Card Tr LBASS Ser.....		04/06/2020.....	Barclays Capital Inc.....		1,419,898	1,395,852	2,675
05522R	DA	3	Bank of America Credit Card Tr LBASS Ser.....		03/27/2020.....	Barclays Capital Inc.....		5,100,301	5,004,128	6,895
06051G	GC	7	Bank of America Corp Sub Nt.....		09/25/2020.....	Bank of America BISD Dealer.....		5,721,000	5,000,000	72,041
06051G	GM	5	Bank of America Corp Fix to Flt Sr Nt.....		09/23/2020.....	Bank of America BISD Dealer.....		6,099,850	5,000,000	89,006
06051G	HG	7	Bank of America Corp Sr MTN.....		12/01/2020.....	Various.....		4,828,140	4,200,000	19,585
06051G	HX	0	Bank of America Corp Fix to Float.....		10/05/2020.....	Bank of America BISD Dealer.....		5,414,750	5,000,000	66,092
06051G	JL	4	Bank of America Corp Sr Nt Fix to Float.....		10/16/2020.....	Bank of America BISD Dealer.....		7,000,000	7,000,000	
06051G	JM	2	Bank of America Corp Sr Nt.....		10/16/2020.....	Bank of America BISD Dealer.....		2,050,000	2,050,000	
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B.....		06/29/2020.....	Scottsdale.....		11,070,003	10,850,000	30,161
071734	AM	9	Bausch Health Cos Inc. Sr Nt.....		11/19/2020.....	Various.....		4,771,250	4,750,000	
07274E	AG	8	Bayer US Finance LLC Sr Nt.....		06/29/2020.....	Scottsdale.....		2,986,052	3,000,000	22,781
07274N	AE	3	Bayer US Finance II LLC Sr Nt.....		08/25/2020.....	Various.....		16,120,608	14,700,000	103,150
07333B	AA	6	Bayview Opport Mast Fund Trust RMBS Ser.....		04/01/2020.....	Goldman Sachs & Company.....		6,167,412	6,078,140	3,377
08162W	BC	9	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A5.....		09/21/2020.....	Citigroup.....		9,990,557	9,700,000	14,456
08163A	AE	3	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A5.....		07/23/2020.....	Deutsche Bank Capital.....		20,598,391	20,000,000	32,083
08163L	AG	4	Benchmark Mtg Tr CMBS Ser 2020-B21 CI A5.....		11/20/2020.....	Goldman Sachs & Company.....		10,299,980	10,000,000	15,930
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E.....		12/21/2020.....	Direct.....		900,415	900,415	
09261W	AN	4	Blackrock DLF IX CLO Ser 2020-1 CI W.....		12/21/2020.....	Various.....		4,707,485	4,707,485	
099724	AJ	5	Borg Warner Automotive Sr Nt.....		06/29/2020.....	Scottsdale.....		4,966,207	5,000,000	48,750
110122	CM	8	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		7,110,833	7,000,000	96,425
110122	CN	6	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		3,990,834	4,000,000	11,378
110122	CW	6	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		18,947,374	19,100,000	262,094
11124T	AA	2	Broad River BSL Funding CLO Lt CLO Ser 2.....		05/21/2020.....	Citigroup.....		5,500,000	5,500,000	
11124T	AC	8	Broad River BSL Funding CLO Lt CLO Ser 2.....		05/21/2020.....	Citigroup.....		3,980,000	4,000,000	
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....		06/29/2020.....	Scottsdale.....		1,021,288	1,000,000	2,778
125523	CL	2	Cigna Corp Sr Nt 2.400% 03/15/30.....		10/28/2020.....	Barclays Capital Inc.....		2,612,600	2,500,000	7,500
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		06/29/2020.....	Scottsdale.....		816,995	800,000	2,259
126307	AS	6	CSC Holdings Inc Sr Nt.....		10/07/2020.....	Credit Suisse Securities LLC.....		1,345,050	1,260,000	12,792

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CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126307	BD	8	CSC Holdings Inc Sr Nt.....		12/10/2020.....	JP Morgan Securities LLC.....		752,456	735,000	1,228
126307	BF	3	CSC Holdings Inc Sr Nt.....		12/10/2020.....	JP Morgan Securities LLC.....		614,250	630,000	6,910
126405	AA	7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4.....		09/30/2020.....	Credit Suisse Securities LLC.....		15,665,872	15,178,928	26,141
12655T	BM	0	COMM Mortgage Tr CMBS Ser 2019-GC44 CI A.....		07/23/2020.....	Deutsche Bank Capital.....		22,263,281	20,000,000	42,611
12656*	AQ	5	CSLB Holdings Inc Sr Nt Ser A.....		05/27/2020.....	Bank of America Bisd Dealer.....		10,000,000	10,000,000	
126650	CQ	1	CVS Health Corp Sr Nt 4.750% 12/01/22.....		07/22/2020.....	Wells Fargo Securities LLC.....		4,339,080	4,000,000	27,972
134429	BE	8	Campbell Soup Co Sr Nt Ser 5Y.....		07/20/2020.....	Morgan Stanley & Co LLC.....		1,071,520	1,000,000	12,876
141781	BM	5	Cargill Inc Sr Nt 2.125% 04/23/30.....		04/20/2020.....	Various.....		6,759,420	6,750,000	
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....		06/29/2020.....	Scottsdale.....		5,430,091	5,500,000	77,269
14317X	AA	4	Caryle US CLO Ltd CLO Ser 2020-1A CI A1.....		07/16/2020.....	Citigroup.....		2,650,000	2,650,000	
14317X	AC	0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2.....		07/16/2020.....	Citigroup.....		3,500,000	3,500,000	
14448C	AQ	7	Carrier Global Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		6,643,743	6,500,000	56,519
149791	AA	3	Cayuga Park CLO CLO Ser 2020-1A CI A.....		06/29/2020.....	BNP Paribas Securities Corp.....		20,000,000	20,000,000	
149791	AC	9	Cayuga Park CLO CLO Ser 2020-1A CI B1.....		06/29/2020.....	BNP Paribas Securities Corp.....		5,000,000	5,000,000	
156700	BB	1	Lumen Technologies Inc Sr Nt.....		11/24/2020.....	Citigroup.....		2,246,750	2,150,000	31,220
156700	BD	7	Lumen Technologies Inc Sr Nt.....		12/08/2020.....	Various.....		2,460,900	2,420,000	1,718
161175	BB	9	Charter Comm Opt 1st Lien Sr Sec Nt.....		07/31/2020.....	Barclays Capital Inc.....		3,464,495	3,250,000	3,038
16117L	BX	6	Charter Communications Inc Term Ln B-2 N.....		12/23/2020.....	Various.....		4,875,158	4,987,374	
16829@	AA	1	Chick-Fil-A, Inc Sr Nt Ser A.....		10/29/2020.....	Wells Fargo Securities LLC.....		35,000,000	35,000,000	
172967	KU	4	Citigroup Inc Sub Nt 4.125% 07/25/28.....		10/26/2020.....	Various.....		5,727,956	4,970,000	46,430
172967	LU	3	Citigroup Inc Sr Nt 3.878% 01/24/39.....		10/15/2020.....	Various.....		7,027,380	6,000,000	51,707
172967	ML	2	Citigroup Inc Fix to Flt Sr Nt.....		10/15/2020.....	Various.....		4,104,189	3,900,000	18,662
17305E	FX	8	Citibank Cr Card Issuance Tr LBASS Ser 2.....		04/02/2020.....	RBC Capital Markets LLC.....		1,140,685	1,122,014	9,351
17305E	GK	5	Citibank Cr Card Issuance Tr LBASS Ser 2.....		04/08/2020.....	Various.....		4,311,539	4,281,919	22,615
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI.....		03/16/2020.....	Citigroup.....		4,946,588	4,918,919	8,130
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....		04/16/2020.....	First Tennessee Bank NA.....		6,220,834	6,216,948	9,844
17327D	AA	9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1.....		10/08/2020.....	Various.....		9,895,887	9,662,095	12,481
17327R	AA	8	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 CI.....		04/23/2020.....	Citigroup.....		8,953,213	8,761,554	22,147
20030N	DM	0	Comcast Corp Sr Nt 1.950% 01/15/31.....		10/28/2020.....	Barclays Capital Inc.....		2,559,100	2,500,000	14,219
22003B	AL	0	Corporate Office Prop LP Sr Nt.....		09/11/2020.....	Various.....		8,717,404	8,710,000	
22550L	2B	6	Credit Suisse New York Sr Nt.....		04/06/2020.....	Credit Suisse Securities LLC.....		5,999,760	6,000,000	
22822V	AN	1	Crown Castle Intl Corp Sr Nt.....		11/10/2020.....	Various.....		5,437,300	5,000,000	76,639
22822V	AQ	4	Crown Castle Intl Corp Sr Nt.....		12/07/2020.....	Bank of America Bisd Dealer.....		3,568,950	3,000,000	54,642
232820	AJ	9	Cytec Inds Inc Sr Nt 3.500% 04/01/23.....		06/29/2020.....	Scottsdale.....		8,940,969	9,000,000	77,000
233063	AT	3	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....		08/20/2020.....	Deutsche Bank Capital.....		8,754,646	8,500,000	12,278
233331	AS	6	DTE Energy Co Sr Nt 3.500% 06/01/24.....		06/29/2020.....	Scottsdale.....		1,749,362	1,750,000	4,764
233851	AF	1	Daimler Fin NA LLC Co Gtd Nt.....		05/14/2020.....	Toronto Dominion.....		5,065,950	5,000,000	33,906
233851	BE	3	Daimler Fin NA LLC Sr Nt.....		06/29/2020.....	Scottsdale.....		1,599,671	1,600,000	13,928
233851	DN	1	Daimler Fin NA LLC Sr Nt.....		04/17/2020.....	Toronto Dominion.....		2,509,475	2,500,000	43,229
24715@	AS	3	Deloitte LLP Deloitte LLP.....		05/07/2020.....	Us Bancorp Investments Inc.....		17,000,000	17,000,000	
254683	CG	8	Discover Card Mstr Tr LBASS Ser 2018-A4.....		04/13/2020.....	Toronto Dominion.....		291,756	284,944	
254683	CK	9	Discover Card Mstr Tr LBASS Ser 2019-A1.....		04/07/2020.....	Various.....		1,071,618	1,049,613	1,764
256746	AF	5	Dollar Tree Inc Sr Nt 3.700% 05/15/23.....		08/24/2020.....	Morgan Stanley & Co LLC.....		1,882,107	1,750,000	18,166
25746U	BM	0	Dominion Resources Inc Sr Nt Ser C.....		12/14/2020.....	Jefferies & Company Inc.....		1,055,944	800,000	14,700
25746U	DC	0	Dominion Resources Inc Sr Nt.....		08/04/2020.....	Deutsche Bank Capital.....		4,388,370	4,200,000	6,003
25746U	DG	1	Dominion Resources Inc Sr Nt Ser C.....		03/31/2020.....	Scotia Capital.....		5,939,700	6,000,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A CI A.....		08/19/2020.....	Goldman Sachs & Company.....		3,300,000	3,300,000	
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A CI B.....		08/19/2020.....	Goldman Sachs & Company.....		50,000	50,000	
26441C AL 9	Duke Energy Corp Sr Nt.....		08/03/2020.....	Barclays Capital Inc.....		989,334	900,000	10,863
26441C BH 7	Duke Energy Corp Sr Nt.....		05/13/2020.....	Wells Fargo Securities LLC.....		9,968,100	10,000,000	
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt.....		06/29/2020.....	Scottsdale.....		4,180,783	4,125,000	66,659
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd.....		05/18/2020.....	Various.....		10,009,630	10,000,000	
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21.....		06/29/2020.....	Scottsdale.....		1,995,442	2,000,000	9,533
30034W AA 4	Evergy Inc Sr Nt 2.450% 09/15/24.....		09/01/2020.....	Deutsche Bank Capital.....		10,627,500	10,000,000	114,333
30040W AE 8	Eversource Energy Sr Nt.....		06/29/2020.....	Scottsdale.....		1,998,944	2,000,000	30,067
30040W AK 4	Eversource Energy Sr Nt.....		08/11/2020.....	Goldman Sachs & Company.....		9,997,200	10,000,000	
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A.....		06/29/2020.....	Scottsdale.....		219,968	218,874	6,700
33767J AA 0	FirstKey Homes RMBS Ser 2020-SFR2 CI A.....		10/02/2020.....	Morgan Stanley & Co LLC.....		11,378,910	11,379,000	
33767J AC 6	FirstKey Homes RMBS Ser 2020-SFR2 CI B.....		10/02/2020.....	Morgan Stanley & Co LLC.....		5,155,939	5,156,000	
33767M AA 3	FirstKey Homes RMBS Ser 2020-SFR1 CI A.....		07/31/2020.....	Morgan Stanley & Co LLC.....		17,499,640	17,500,000	
33767M AE 5	FirstKey Homes RMBS Ser 2020-SFR1 CI C.....		07/31/2020.....	Morgan Stanley & Co LLC.....		3,499,987	3,500,000	
337738 AT 5	FiServe Inc Sr Nt 3.200% 07/01/26.....		06/29/2020.....	Scottsdale.....		2,999,831	3,000,000	47,467
337932 AL 1	Firstenergy Corp Sr Nt.....		02/18/2020.....	Various.....		999,730	1,000,000	
337932 AL 1	Firstenergy Corp Sr Nt.....		06/29/2020.....	Scottsdale.....		1,999,481	2,000,000	18,992
33829T AA 4	Five Corners Funding Trust Sr Nt.....		08/13/2020.....	Wells Fargo Securities LLC.....		5,472,502	4,900,000	53,421
33834D AA 2	Five Corners Funding Trust Sr Nt.....		10/28/2020.....	Various.....		17,717,225	17,500,000	31,271
341081 FZ 5	Florida Pwr & Lt Co Sec Nt.....		03/24/2020.....	Wells Fargo Securities LLC.....		4,994,900	5,000,000	
35137L AH 8	Fox Corp Sr Nt 4.709% 01/25/29.....		10/27/2020.....	Bank of America BISD Dealer.....		4,801,600	4,000,000	49,183
359694 AB 2	Fuller H B Co Sr Nt 4.000% 02/15/27.....		09/10/2020.....	Barclays Capital Inc.....		2,497,500	2,500,000	6,833
361448 BA 0	GATX Corp Sr Nt 3.500% 03/15/28.....		06/01/2020.....	Us Bancorp Investments Inc.....		1,365,080	1,350,000	10,238
361448 BE 2	GATX Corp Sr Nt 4.700% 04/01/29.....		06/01/2020.....	Goldman Sachs & Company.....		3,723,544	3,400,000	27,521
361448 BF 9	GATX Corp Sr Nt 4.000% 06/30/30.....		05/11/2020.....	Various.....		9,964,281	9,975,000	211
369550 BM 9	General Dynamics Corp Sr Nt.....		03/23/2020.....	Wells Fargo Securities LLC.....		3,957,880	4,000,000	
37940X AB 8	Global Payments Inc Sr Nt.....		11/12/2020.....	JP Morgan Securities LLC.....		1,693,247	1,542,000	12,189
37940X AD 4	Global Payments Inc Sr Nt.....		11/13/2020.....	Various.....		3,460,893	3,206,000	517
38082J AA 7	Golden Bear LBASS Ser 2016-2A CI A.....		06/29/2020.....	Scottsdale.....		2,318,456	2,318,456	20,147
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A CI A.....		07/24/2020.....	Wells Fargo Securities LLC.....		8,250,000	8,250,000	
38136N AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A CI B1.....		07/24/2020.....	Wells Fargo Securities LLC.....		3,750,000	3,750,000	
38141G ES 9	Goldman Sachs Group Inc Sub Nt.....		10/28/2020.....	Goldman Sachs & Company.....		1,244,770	1,000,000	17,354
38141G XG 4	Goldman Sachs Group Inc Sr Nt.....		10/28/2020.....	Goldman Sachs & Company.....		2,131,100	2,000,000	11,989
38148Y AA 6	Goldman Sachs Group Inc Sr Nt.....		10/28/2020.....	Goldman Sachs & Company.....		1,779,630	1,500,000	30,128
38148Y AC 2	Goldman Sachs Group Inc Sr Nt.....		04/24/2020.....	Goldman Sachs & Company.....		6,087,960	6,000,000	85,321
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A CI A.....		07/23/2020.....	Deutsche Bank Capital.....		14,644,294	14,651,623	
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A.....		06/29/2020.....	Scottsdale.....		1,573,265	1,503,356	2,257
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27.....		09/02/2020.....	Goldman Sachs & Company.....		9,143,355	8,732,000	68,629
391164 AF 7	Great Plains Energy Sr Nt.....		06/29/2020.....	Scottsdale.....		6,227,110	6,000,000	12,348
40434L AC 9	HP Inc Sr Nt 3.400% 06/17/30.....		11/20/2020.....	JP Morgan Securities LLC.....		2,727,425	2,500,000	37,069
40480* AA 3	HS Wildcat LLC Sr Sec Nt Ser A.....		12/30/2020.....	Citigroup.....		8,000,000	8,000,000	
437076 CB 6	Home Depot Inc Sr Nt 2.700% 04/15/30.....		03/26/2020.....	JP Morgan Securities LLC.....		994,410	1,000,000	
438516 BW 5	Honeywell International Inc Sr Nt.....		06/29/2020.....	Scottsdale.....		1,497,423	1,500,000	12,842
438516 BZ 8	Honeywell International Inc Sr Nt.....		05/14/2020.....	Wells Fargo Securities LLC.....		9,989,100	10,000,000	
44187@ AA 9	Housing Action Fund LLC Prom Nt Sec.....		08/28/2020.....	Direct.....		810,053	810,053	
442851 AK 7	Howard University Sr Nt.....		06/16/2020.....	Loop Capital Markets LLC.....		3,373,184	3,355,000	20,416

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442851	AL	5	Howard University Sr Nt.....		02/03/2020.....	Loop Capital Markets LLC.....		1,390,218	1,385,725	
442851	AM	3	Howard University Sr Nt.....		02/05/2020.....	Loop Capital Markets LLC.....		1,081,584	1,080,000	
442851	AN	1	Howard University Sr Nt.....		01/31/2020.....	Loop Capital Markets LLC.....		.615,000	.615,000	
446413	AL	0	Huntington Ingalls Industries Sr Nt.....		06/29/2020.....	Scottsdale.....		8,783,961	8,750,000	23,704
45256#	AB	8	Impact CIL Parent LLC ABS Revolving Nt S.....		12/17/2020.....	Direct.....		8,970,155	8,970,155	
457187	AC	6	Ingredion Inc Sr Nt 2.900% 06/01/30.....		05/08/2020.....	Bank of America BISD Dealer.....		9,980,800	10,000,000	
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C.....		06/29/2020.....	Scottsdale.....		7,287,759	7,375,490	2,443
465685	AH	8	ITC Holdings Corp Sr Nt.....		12/14/2020.....	Various.....		2,273,543	1,709,000	40,454
465685	AM	7	ITC Holdings Corp Sr Nt.....		08/03/2020.....	Mizuho Securities USA Inc.....		1,569,870	1,500,000	9,000
465685	AP	0	ITC Holdings Corp Sr Nt.....		06/29/2020.....	Scottsdale.....		1,498,555	1,500,000	6,142
46625H	LL	2	JPMorgan Chase & Co Sub Nt.....		10/28/2020.....	Morgan Stanley & Co LLC.....		3,424,475	2,500,000	51,219
46625H	RX	0	JPMorgan Chase & Co Sub Nt.....		10/22/2020.....	Goldman Sachs & Company.....		2,608,785	2,330,000	34,020
46647P	AJ	5	JP Morgan Chase & Co Sr Nt.....		10/28/2020.....	Various.....		4,748,610	4,000,000	34,615
46647P	AN	6	JP Morgan Chase & Co Sr Nt.....		10/28/2020.....	JP Morgan Securities LLC.....		2,691,898	2,200,000	23,101
46647P	AV	8	JP Morgan Chase & Co Sr Nt.....		10/29/2020.....	Morgan Stanley & Co LLC.....		5,898,350	5,000,000	57,791
46647P	BJ	4	JP Morgan Chase & Co Sr Nt Fix to Float.....		10/28/2020.....	JP Morgan Securities LLC.....		6,115,500	5,000,000	22,465
46647P	BM	7	JP Morgan Chase & Co Sr Nt - Fix to Floa.....		10/30/2020.....	JP Morgan Securities LLC.....		1,076,100	1,000,000	950
46647P	BP	0	JP Morgan Chase & Co Fix to Flt Sr Nt.....		12/09/2020.....	Various.....		14,009,060	13,000,000	114,052
46647P	BV	7	JP Morgan Chase & Co Fix to Flt Sr Nt.....		12/01/2020.....	JP Morgan Securities LLC.....		3,082,346	3,050,000	1,767
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt.....		02/21/2020.....	Scotia Capital.....		1,112,990	1,000,000	4,778
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt.....		06/29/2020.....	Scottsdale.....		2,208,252	2,000,000	39,178
478375	AL	2	Johnson Control Intl plc Sr Nt.....		09/23/2020.....	Jefferies & Company Inc.....		2,471,500	1,957,500	20,873
502431	AM	1	L3Harris Tech Inc Sr Nt.....		05/05/2020.....	Tax Free Exchange.....		9,345,408	8,460,000	144,760
502431	AN	9	L3Harris Tech Inc Sr Nt.....		11/10/2020.....	Morgan Stanley & Co LLC.....		2,499,050	2,500,000	
525015	AC	7	Lehigh University Nt 2.703% 11/15/50.....		08/13/2020.....	Wells Fargo Securities LLC.....		7,500,000	7,500,000	
529043	AE	1	Lexington Realty Trust Sr Nt.....		08/17/2020.....	Various.....		20,063,523	20,000,000	
548661	DY	0	Lowes Cos Inc Sr Nt 1.700% 10/15/30.....		10/07/2020.....	Wells Fargo Securities LLC.....		4,383,148	4,400,000	
548661	DZ	7	Lowes Cos Inc Sr Nt 3.000% 10/15/50.....		10/07/2020.....	Wells Fargo Securities LLC.....		4,995,100	5,000,000	
55336V	AJ	9	MPLX LP Sr Nt 4.875% 06/01/25.....		06/29/2020.....	Scottsdale.....		3,578,716	3,500,000	13,271
55336V	AK	6	MPLX LP Sr Nt 4.125% 03/01/27.....		06/29/2020.....	Scottsdale.....		1,970,956	2,000,000	27,042
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt.....		07/21/2020.....	CIBC World Markets Corp.....		17,323,417	17,323,417	
55955E	AA	6	Magnetite CLO Ltd CLO 2020-27A A1.....		07/24/2020.....	Morgan Stanley & Co LLC.....		11,500,000	11,500,000	
55955E	AE	8	Magnetite CLO Ltd CLO Ser 2020-27A CI B.....		07/24/2020.....	Morgan Stanley & Co LLC.....		1,950,000	1,950,000	
55955L	AA	0	Magnetite CLO Ltd CLO Ser 2020-28A CI A.....		09/10/2020.....	Barclays Capital Inc.....		11,200,000	11,200,000	
55955L	AC	6	Magnetite CLO Ltd CLO Ser 2020-28A CI B.....		09/10/2020.....	Barclays Capital Inc.....		3,400,000	3,400,000	
56081#	CA	6	Major League Baseball Tr Sr Sec Nt Ser 4.....		06/10/2020.....	Bank of America BISD Dealer.....		5,000,000	5,000,000	
57629W	CH	1	Mass Mutual Global Funding Nt.....		01/07/2020.....	Goldman Sachs & Company.....		5,180,819	4,900,000	55,996
57636Q	AP	9	Mastercard Inc Sr Nt 3.350% 03/26/30.....		03/24/2020.....	Citigroup.....		1,996,120	2,000,000	
58174#	AD	6	McKinsey & Co Inc Sr Nt.....		06/11/2020.....	Bank of America BISD Dealer.....		12,000,000	12,000,000	
58174#	AE	4	McKinsey & Co Inc Sr Nt.....		06/11/2020.....	Bank of America BISD Dealer.....		16,000,000	16,000,000	
58769E	AA	6	Mercedes-Benz Auto Lease Trust LBASS Ser.....		09/15/2020.....	Mizuho Securities USA Inc.....		1,191,180	1,191,180	
59217G	EG	0	Met Life Global Funding I Sec Nt.....		10/28/2020.....	Goldman Sachs & Company.....		2,808,875	2,500,000	4,302
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4.....		04/17/2020.....	Various.....		12,205,334	12,019,902	17,150
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G.....		05/07/2020.....	Various.....		10,114,934	10,166,503	5,197
60700K	AA	0	MMAF Equipment Finance LLC ABS Ser 2020.....		09/10/2020.....	JP Morgan Securities LLC.....		1,710,293	1,710,293	
60700M	AA	6	MMAF Equipment Finance LLC LBASS Ser 20.....		06/05/2020.....	JP Morgan Securities LLC.....		4,955,203	4,955,203	

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
609207	AT	2	Mondelez International Sr Nt.....	04/30/2020.....	Barclays Capital Inc.....		21,151,000	20,000,000	32,083
615369	AP	0	Moodys Corp Sr Nt 4.250% 02/01/29.....	12/16/2020.....	JP Morgan Securities LLC.....		5,739,792	4,800,000	77,633
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201.....	06/29/2020.....	Scottsdale.....		2,234,701	2,200,000	5,879
617446	8L	6	Morgan Stanley Fx to Flt Sr GMTN.....	11/30/2020.....	Various.....		8,178,996	7,580,000	62,257
617446	8U	6	Morgan Stanley Dean Witter Fix to Flt Sr.....	11/09/2020.....	Morgan Stanley & Co LLC.....		2,500,000	2,500,000	
61744Y	AL	2	Morgan Stanley Sr Nt 3.971% 07/22/38.....	12/09/2020.....	Morgan Stanley & Co LLC.....		2,203,560	1,800,000	27,598
61761J	ZN	2	Morgan Stanley Sub Nt 3.950% 04/23/27.....	12/07/2020.....	Various.....		4,141,380	3,600,000	18,170
61764R	AA	6	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....	06/29/2020.....	Scottsdale.....		1,021,830		25,583
61764R	BF	4	Morgan Stanley BAML Tr CMBS Ser 2015-C20.....	06/29/2020.....	Scottsdale.....		4,770,962	4,731,000	11,955
61764R	BG	2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....	06/29/2020.....	Scottsdale.....		1,712,343		46,217
620076	BN	8	Motorola Solutions Inc Sr Nt.....	11/10/2020.....	Fifth Third Securities Inc.....		2,707,679	2,285,000	49,635
620076	BT	5	Motorola Solutions Inc Sr Nt.....	11/13/2020.....	Barclays Capital Inc.....		2,507,650	2,500,000	319
62877V	AB	7	NBM US Holding Inc. Sr Nt.....	11/25/2020.....	Direct.....		213,750	190,000	3,986
62927@	AF	5	NHL US Funding LP Sr Nt Ser 6.....	08/13/2020.....	Citigroup.....		5,000,000	5,000,000	
629377	CR	1	NRG Energy Inc Sr Nt 3.625% 02/15/31.....	12/02/2020.....	Various.....		5,128,500	5,100,000	121
62942Q	CW	1	NRZ Advance Receivables Trust LBASS Ser.....	09/10/2020.....	Barclays Capital Inc.....		15,799,973	15,800,000	
62942Q	CX	9	NRZ Advance Receivables Trust NRART 2020.....	09/10/2020.....	Barclays Capital Inc.....		799,998	800,000	
64133G	AA	8	Neuberger Berman CLO Ltd CLO Ser 2020-37.....	06/12/2020.....	Credit Suisse Securities LLC.....		5,000,000	5,000,000	
64133G	AG	5	Neuberger Berman CLO Ltd CLO Ser 2020-37.....	06/12/2020.....	Credit Suisse Securities LLC.....		20,000,000	20,000,000	
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	03/09/2020.....	Wells Fargo Securities LLC.....		500,000	500,000	
64133R	AA	4	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	09/10/2020.....	Barclays Capital Inc.....		2,050,000	2,050,000	
64133R	AC	0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	09/10/2020.....	Barclays Capital Inc.....		1,050,000	1,050,000	
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014.....	06/29/2020.....	Scottsdale.....		1,871,715	1,831,648	5,342
64828C	AA	7	New Residential Mtg Ln Tr RMBS Ser 2018.....	09/17/2020.....	Morgan Stanley & Co LLC.....		17,596,580	15,974,201	39,936
64828X	AA	1	New Residential Mtg Ln Tr RMBS Ser 2020.....	05/07/2020.....	Morgan Stanley & Co LLC.....		4,886,230	4,811,057	3,675
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014.....	06/29/2020.....	Scottsdale.....		1,276,424	1,251,311	3,650
64829K	BW	9	New Residential Mtg Ln Tr RMBS Ser 2017.....	03/27/2020.....	Citigroup.....		3,212,577	3,228,720	10,762
64829L	AA	6	New Residential Mtg Ln Tr RMBS Ser 2016.....	03/31/2020.....	Citigroup.....		1,837,190	1,823,514	190
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017.....	03/27/2020.....	Citigroup.....		5,738,191	6,072,160	19,482
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019.....	03/13/2020.....	Wells Fargo Securities LLC.....		6,872,441	6,586,346	12,441
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018.....	03/13/2020.....	Cantor Fitzgerald & Co.....		5,976,355	5,705,351	10,143
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018.....	06/29/2020.....	Scottsdale.....		1,710,037	1,606,233	5,622
64830T	AD	0	New Residential Mtg Ln Tr RMBS Ser 2020.....	01/09/2020.....	Goldman Sachs & Company.....		11,318,450	11,005,159	46,008
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....	04/30/2020.....	Amherst Pierpont.....		5,789,072	5,645,294	1,647
651639	AY	2	Newmont Mining Corp Sr Nt.....	09/14/2020.....	Morgan Stanley & Co LLC.....		5,199,350	5,000,000	55,625
65339K	BQ	2	Nextera Energy Capital Sr Nt.....	04/01/2020.....	Credit Suisse Securities LLC.....		4,992,900	5,000,000	
65339K	BR	0	Nextera Energy Capital Sr Nt.....	05/06/2020.....	Various.....		14,987,750	15,000,000	
65341K	BD	7	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	06/29/2020.....	Scottsdale.....		3,332,976	3,333,333	4,783
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	03/25/2020.....	Deutsche Bank Capital.....		1,103,970	1,173,900	1,256
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	06/29/2020.....	Scottsdale.....		1,499,871	1,500,000	1,873
65473P	AJ	4	Nisource Inc Sr Nt 3.600% 05/01/30.....	04/07/2020.....	Citigroup.....		1,002,470	1,000,000	
65473Q	BC	6	NiSource Finance Corp Sr Nt.....	12/11/2020.....	Jefferies & Company Inc.....		3,191,304	2,400,000	38,400
65473Q	BF	9	NiSource Finance Corp Sr Nt.....	12/14/2020.....	JP Morgan Securities LLC.....		2,613,545	2,021,000	7,013
655044	AH	8	Noble Energy Inc Sr Nt.....	06/29/2020.....	Scottsdale.....		6,754,505	6,750,000	32,175
666807	BG	6	Northrop Grumman Corp Sr Nt.....	06/29/2020.....	Scottsdale.....		1,431,333	1,400,000	18,706
681919	BB	1	Omnicom Group Inc Sr Nt.....	11/12/2020.....	Morgan Stanley & Co LLC.....		2,464,264	2,375,000	2,203

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68389X	BV	6	Oracle Corp Sr Nt 2.950% 04/01/30		11/09/2020.....	Various.....		5,582,900	5,000,000	16,799
68902V	AK	3	Otis Worldwide Corp Sr Nt.....		09/08/2020.....	Tax Free Exchange.....		3,000,011	3,000,000	4,916
69352P	AE	3	PPL Capital Funding Inc Sr Nt.....		07/31/2020.....	Fifth Third Securities Inc.....		1,326,063	1,250,000	7,656
69370C	AC	4	PTC Inc Sr Nt 4.000% 02/15/28.....		07/17/2020.....	JP Morgan Securities LLC.....		6,075,000	6,000,000	105,333
695114	CW	6	Pacificorp 1st Mtg Bd 2.700% 09/15/30.....		04/06/2020.....	Us Bancorp Investments Inc.....		2,994,600	3,000,000	
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....		11/16/2020.....	Direct.....		9,600,000	9,600,000	
708696	BZ	1	Pennsylvania Elec Co Sr Nt.....		06/29/2020.....	Scottsdale.....		2,495,655	2,500,000	7,000
71270Q	EB	8	Peoples United Bank Sr Nt.....		06/29/2020.....	Scottsdale.....		5,156,273	5,176,000	94,318
713448	DN	5	Pepsico Inc Sr Nt 2.375% 10/06/26.....		06/29/2020.....	Scottsdale.....		2,457,605	2,500,000	13,689
71427Q	AB	4	Pernod Richard SA Sr Nt.....		10/01/2020.....	JP Morgan Securities LLC.....		4,915,750	5,000,000	903
720198	AC	4	Piedmont Operating Partnership Sr Nt.....		06/29/2020.....	Scottsdale.....		1,395,455	1,379,000	3,647
720198	AD	2	Piedmont Operating Partnership Sr Nt.....		06/29/2020.....	Scottsdale.....		2,082,770	2,075,000	26,675
74256L	EG	0	Principal LFE GLB Fnd II Nt.....		08/20/2020.....	Goldman Sachs & Company.....		7,951,280	8,000,000	
74340*	AR	5	Prologis Targeted US Logistics Sr Nt Ser.....		07/09/2020.....	Us Bancorp Investments Inc.....		12,000,000	12,000,000	
74340X	BK	6	Prologis LP Sr Nt 3.250% 10/01/26.....		02/10/2020.....	Tax Free Exchange.....		9,391,003	9,500,000	110,635
74346G	A*	3	Prologis Yen Finance LLC Sr Nt Ser A.....		09/15/2020.....	MUFG Securities Inc.....		28,452,200	28,452,200	
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....		10/27/2020.....	BNP Paribas Securities Corp.....		2,718,175	2,500,000	32,278
74980E	AC	2	RR LTD CLO Ser 2019-7A Cl A1A.....		06/29/2020.....	Scottsdale.....		4,365,163	4,500,000	24,950
75513E	CE	9	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		4,999,174	5,000,000	33,056
75513E	CF	6	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		1,194,657	1,100,000	19,785
75513E	CG	4	Raytheon Tech Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		998,590	1,000,000	7,556
78081B	AA	1	Royalty Pharma PLC Sr Nt.....		08/24/2020.....	Various.....		8,951,420	9,000,000	
78147#	AB	2	Rumpke Consolidated Cos Inc Ser Sec Nt.....		09/24/2020.....	Wells Fargo Securities LLC.....		4,000,000	4,000,000	
78409V	AQ	7	S&P Global Inc Sr Nt 3.250% 12/01/49.....		10/27/2020.....	Goldman Sachs & Company.....		1,277,671	1,123,000	15,005
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....		06/29/2020.....	Scottsdale.....		327,628	346,478	143
78472J	AE	3	SPS Servicer Advance Rec Tf LBASS Ser 20.....		10/23/2020.....	Credit Suisse Securities LLC.....		14,997,127	15,000,000	
80386W	AA	3	Sasol Financing USA LLC Sr Nt.....		10/27/2020.....	Direct.....		1,279,259	1,915,000	8,642
80386W	AB	1	Sasol Financing USA LLC Sr Nt.....		12/09/2020.....	Direct.....		329,400	305,000	4,075
8426EP	AA	6	Southern CO Gas Capital Sr Nt.....		08/27/2020.....	Various.....		5,268,050	5,000,000	44,304
858119	BN	9	Steel Dynamics Inc Sr Nt.....		10/07/2020.....	Morgan Stanley & Co LLC.....		2,283,969	2,300,000	
863173	AC	4	Stratus CLO Ltd CLO Ser 2020-2A Cl A.....		08/10/2020.....	Barclays Capital Inc.....		1,400,000	1,400,000	
863173	AE	0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1.....		08/10/2020.....	Barclays Capital Inc.....		1,050,000	1,050,000	
86359U	AE	9	Structured Asset Sec Corp RMBS Ser 2006.....		06/29/2020.....	Scottsdale.....		1,764,123	1,848,261	91
87264A	AV	7	T-Mobile USA Inc Sr Nt.....		10/07/2020.....	Various.....		23,791,513	22,185,000	160,579
87264A	BE	4	T-Mobile USA Inc 1st Lien.....		09/29/2020.....	Goldman Sachs & Company.....		5,698,850	5,000,000	92,569
87264A	BJ	3	T-Mobile USA Inc 1st Lien.....		10/28/2020.....	Credit Suisse Securities LLC.....		2,573,150	2,500,000	22,313
87264A	BK	0	T-Mobile USA Inc Nt 3.000% 02/15/41.....		10/19/2020.....	Deutsche Bank Capital.....		4,879,400	5,000,000	9,167
87264A	BP	9	T-Mobile USA Inc Nt 2.250% 11/15/31.....		10/19/2020.....	Deutsche Bank Capital.....		2,339,766	2,340,000	
89054X	AD	7	Topaz Solar Farms LLC Nt.....		06/29/2020.....	Scottsdale.....		6,400,488	6,373,564	76,815
89172R	AC	9	Towd Point Mortgage Tr RMBS Ser 2015-6 C.....		05/29/2020.....	BMO Capital Markets Corp.....		6,002,172	5,649,000	7,633
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C.....		10/08/2020.....	Various.....		9,192,819	8,852,534	4,152
89175M	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....		05/06/2020.....	Various.....		14,363,734	13,895,415	13,514
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....		03/11/2020.....	Bank of America BISD Dealer.....		7,580,615	7,013,000	9,058
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....		03/12/2020.....	Bank of America BISD Dealer.....		547,891	500,000	781
89176L	AL	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....		06/15/2020.....	Goldman Sachs & Company.....		1,992,662	1,856,608	3,086
89176V	AA	0	Towd Point Mortgage Trust RMBS Ser 2018.....		07/13/2020.....	Goldman Sachs & Company.....		33,998,114	31,662,970	40,018

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....				09/10/2020.....	Various.....		25,332,310	24,060,283	12,068
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....				06/29/2020.....	Scottsdale.....		3,199,770	3,152,000	7,968
89179J AA 4	Towd Point Mortgage Tr RMBS Ser 2020-4 C.....				10/08/2020.....	Citigroup.....		13,122,552	12,878,888	8,765
891906 AB 5	Global Payments Inc Sr Nt.....				07/31/2020.....	Barclays Capital Inc.....		1,077,510	1,000,000	6,563
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1.....				06/10/2020.....	Various.....		4,755,873	4,610,000	3,874
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2.....				06/04/2020.....	Various.....		8,918,777	8,663,884	6,936
902494 BH 5	Tyson Foods Inc Sr Nt 5.100% 09/23/48.....				10/28/2020.....	RBC Capital Markets LLC.....		3,453,100	2,500,000	11,333
90265E AT 7	UDR Inc Sr MTN 2.100% 08/01/32.....				10/28/2020.....	Various.....		12,483,925	12,500,000	14,438
90265E AU 4	UDR Inc Sr Nt 1.900% 03/15/33.....				11/30/2020.....	Bank of America BISD Dealer.....		1,692,826	1,700,000	
90269P AA 9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-.....				12/17/2020.....	Deutsche Bank Capital.....		1,468,669	1,460,000	2,971
904764 AX 5	Unilever Cap Corp Sr Nt.....				06/29/2020.....	Scottsdale.....		2,049,462	2,000,000	7,800
907818 DY 1	Union Pacific Corp Nt 3.250% 01/15/25.....				06/29/2020.....	Scottsdale.....		1,497,616	1,500,000	22,208
90945B AA 2	United Auto Credit Securitizat LBASS Ser.....				06/19/2020.....	Wells Fargo Securities LLC.....		2,412,964	2,413,027	
910637 N# 0	United Illuminating Co Sr Nt Ser A.....				12/22/2020.....	Seaport Global Securities LLC.....		15,182,720	14,000,000	260,486
910637 P* 2	United Illuminating Co Sr Nt Ser B.....				12/22/2020.....	Seaport Global Securities LLC.....		11,515,140	10,500,000	29,213
912920 AK 1	Qwest Corp Sr Nt 7.250% 09/15/25.....				12/04/2020.....	Citigroup.....		244,920	208,000	3,477
91324P DX 7	UnitedHealth Group Inc Sr Nt.....				05/13/2020.....	Barclays Capital Inc.....		14,873,550	15,000,000	
915328 BE 7	Upland Ltd CLO Ser 2016-1A CI A1B2.....				08/11/2020.....	MUFG Securities Inc.....		20,000,000	20,000,000	
91533B AC 4	Upjohn Inc Sr Nt 2.300% 06/22/27.....				06/17/2020.....	Goldman Sachs & Company.....		2,248,988	2,250,000	
91533B AD 2	Upjohn Inc Sr Nt 2.700% 06/22/30.....				06/17/2020.....	Goldman Sachs & Company.....		9,968,700	10,000,000	
91533B AF 7	Upjohn Inc Sr Nt 4.000% 06/22/50.....				10/28/2020.....	BNP Paribas Securities Corp.....		2,688,450	2,500,000	35,556
92203# AT 5	Vanguard Group Inc Sr Nt.....				08/19/2020.....	JP Morgan Securities LLC.....		7,000,000	7,000,000	
92343V BR 4	Verizon Communications Inc Sr Nt.....				06/29/2020.....	Scottsdale.....		10,300,604	10,000,000	148,778
92837D AA 5	Visio RMBS Ser 2019-2 CI A1.....				06/29/2020.....	Scottsdale.....		2,479,480	2,479,819	5,250
92837K AA 9	Visio RMBS Ser 2020-1 CI A1.....				07/24/2020.....	Nomura Securities Intl LLC.....		6,532,184	6,532,282	8,130
92840V AF 9	Vistra Operations Co LLC Sr Nt.....				09/17/2020.....	RBC Capital Markets LLC.....		631,620	600,000	4,250
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....				06/29/2020.....	Scottsdale.....		244,972	240,000	673
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....				06/29/2020.....	Scottsdale.....		3,309,143	3,282,155	8,485
941053 AH 3	Waste Connections Inc Sr Nt.....				01/21/2020.....	Various.....		566,073	500,000	3,069
941053 AH 3	Waste Connections Inc Sr Nt.....				06/29/2020.....	Scottsdale.....		1,689,290	1,500,000	4,958
941053 AJ 9	Waste Connections Inc Sr Nt.....				01/21/2020.....	JP Morgan Securities LLC.....		678,649	630,000	5,023
941053 AJ 9	Waste Connections Inc Sr Nt.....				06/29/2020.....	Scottsdale.....		2,147,854	2,000,000	11,278
94106B AA 9	Waste Connections Inc Sr Nt.....				01/21/2020.....	Bank of America BISD Dealer.....		499,955	500,000	
94106B AA 9	Waste Connections Inc Sr Nt.....				06/29/2020.....	Scottsdale.....		1,749,854	1,750,000	19,717
94106B AB 7	Waste Connections Inc Sr Nt.....				10/28/2020.....	Barclays Capital Inc.....		2,624,325	2,500,000	6,142
948741 AH 6	Weingarten Realty Inv Sr Nt.....				06/29/2020.....	Scottsdale.....		2,016,077	2,000,000	19,500
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004.....				06/29/2020.....	Scottsdale.....		5,790,216	6,001,698	790
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....				06/29/2020.....	Scottsdale.....		157,514	155,749	400
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC.....				06/29/2020.....	Scottsdale.....		2,030,570	2,000,000	5,423
95000U 2G 7	Wells Fargo & Co Sr MTN.....				10/29/2020.....	Goldman Sachs & Company.....		3,740,205	3,500,000	560
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24.....				06/29/2020.....	Scottsdale.....		4,100,988	4,000,000	52,444
98163W AA 4	World OMNI Select Auto Tr LBASS Ser 20-B.....				06/16/2020.....	Wells Fargo Securities LLC.....		1,411,834	1,411,834	
98389B AY 6	Xcel Energy Inc Sr Nt 3.400% 06/01/30.....				03/27/2020.....	JP Morgan Securities LLC.....		996,700	1,000,000	
988498 AN 1	Yum Brands Inc Sr Nt 3.625% 03/15/31.....				09/10/2020.....	Stifel Nicolaus & Co Inc.....		997,500	1,000,000	
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27.....				06/29/2020.....	Scottsdale.....		2,989,731	3,000,000	26,750
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt.....				02/03/2020.....	Direct.....		469,700	440,000	1,128
000000 00 0	48 Forty Nt 11.500% 05/31/27.....				12/23/2020.....	Direct.....		783,461	799,450	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
134808	AC	8	Canacol Energy Ltd Sr Nt.....	A.....	03/11/2020.....	Direct.....		..447,125	..490,000	12,828
335934	AT	2	First Quantum Minerals LTD Sr Nt.....	A.....	09/17/2020.....	Direct.....		..1,315,000	..1,315,000	.....
58518N	2A	9	Meglobal Canada ULC Sr Nt.....	A.....	05/12/2020.....	Direct.....		..450,000	..450,000	.....
65334H	AG	7	Nexen Inc Sr Nt 6.400% 05/15/37.....		06/29/2020.....	Scottsdale.....		..1,945,211	..2,000,000	15,644
65334H	AJ	1	Nexen Inc Sr Nt 7.500% 07/30/39.....		06/29/2020.....	Scottsdale.....		..1,614,665	..1,500,000	46,563
67077M	AJ	7	Nutrien Ltd Sr Nt 3.150% 10/01/22.....	A.....	08/26/2020.....	Barclays Capital Inc.....		..1,570,485	..1,500,000	19,294
67077M	AK	4	Nutrien Ltd Sr Nt 3.500% 06/01/23.....	A.....	07/23/2020.....	Toronto Dominion.....		..1,070,070	..1,000,000	5,444
000000	00	0	United Bank For Africa Sr Nt.....	D.....	09/09/2020.....	Direct.....		..454,500	..450,000	9,009
000000	00	0	Banco BTG Pactual Sub Nt.....	D.....	10/16/2020.....	Direct.....		..461,000	..440,000	1,354
000000	00	0	Petkim Petrokimya Holdings Sr Nt.....	D.....	11/30/2020.....	Direct.....		..478,225	..470,000	9,664
000000	00	0	Cia Latino Americana 1st Lien.....	D.....	03/27/2020.....	Direct.....		..69,475	..185,000	365
000000	00	0	Cia Latino Americana 1st Lien.....	D.....	07/20/2020.....	Interest Capitalization.....		..10,814	..10,814	.....
000000	00	0	Studio City Finance LTD Sr Nt.....	D.....	09/16/2020.....	Direct.....		..314,250	..300,000	2,235
000000	00	0	MARB BondCo PLC Sr Nt 7.000% 03/15/24.....	D.....	10/02/2020.....	Direct.....		..267,930	..260,000	1,062
000000	00	0	MTN Mauritius Investments Sr Nt.....	D.....	11/12/2020.....	Direct.....		..436,170	..420,000	277
000000	00	0	Banco Do Brasil (Cayman) Sr Nt.....	D.....	06/12/2020.....	Direct.....		..558,976	..530,000	10,681
000000	00	0	Turkiye Vakiflar Bankasi Sr Nt.....	D.....	07/10/2020.....	Direct.....		..832,500	..900,000	20,869
000000	00	0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D.....	01/22/2020.....	Direct.....		..459,240	..445,000	8,260
000000	00	0	Akbank TAS Sr Nt 5.125% 03/31/25.....	D.....	04/06/2020.....	Direct.....		..837,191	..950,000	12,271
000000	00	0	China Evergrande Group Sec Nt.....	D.....	01/09/2020.....	Direct.....		..177,500	..200,000	583
000000	00	0	YPF Sociedad Anonima Sr Nt.....	D.....	09/08/2020.....	Direct.....		..1,757,277	..2,166,000	20,106
000000	00	0	Office Cherifien Des Pho Sr Nt.....	D.....	09/25/2020.....	Direct.....		..817,355	..775,000	9,738
000000	00	0	Turk Sise Ve Cam Fabrika Sr Nt.....	D.....	04/17/2020.....	Direct.....		..418,600	..460,000	3,286
000000	00	0	MHP Lux SA Sr Nt 6.950% 04/03/26.....	D.....	09/08/2020.....	Direct.....		..573,203	..650,000	20,705
000000	00	0	Yuzhou Group 1st Lien 7.850% 08/12/26.....	D.....	09/17/2020.....	Direct.....		..473,525	..470,000	3,997
000000	00	0	Emaar Sukuk Ltd Sr Nt MTN.....	D.....	10/15/2020.....	Direct.....		..781,468	..790,000	1,363
000000	00	0	MTN Mauritius Investments Sr Nt.....	D.....	04/28/2020.....	Direct.....		..203,700	..210,000	645
000000	00	0	Digicel Intl Finance Sub Nt.....	D.....	12/18/2020.....	Direct.....		..467,550	..590,000	17,198
000000	00	0	Medco Bell PTE Ltd 1st Lien.....	D.....	09/17/2020.....	Direct.....		..621,830	..795,000	6,259
000000	00	0	Kuwait Projects Co Spc L Euro MTN.....	D.....	05/26/2020.....	Direct.....		..874,825	..955,000	10,488
000000	00	0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D.....	09/22/2020.....	Direct.....		..667,590	..785,000	14,940
000000	00	0	C&W Senior Financing DAC Sr Nt.....	D.....	12/17/2020.....	Direct.....		..1,516,788	..1,420,000	31,829
000000	00	0	Wynn Macau LTD Sr Nt 5.625% 08/26/28.....	D.....	11/10/2020.....	Direct.....		..904,500	..900,000	10,828
000000	00	0	Al Candelaria Spain SLU Sec Nt.....	D.....	09/18/2020.....	Direct.....		..451,615	..410,000	8,285
000000	00	0	MHP Lux SA Sr Nt 6.250% 09/19/29.....	D.....	11/10/2020.....	Direct.....		..512,531	..525,000	4,922
000000	00	0	Metinvest BV Sr Nt 7.750% 10/17/29.....	D.....	09/09/2020.....	Direct.....		..197,500	..200,000	4,908
000000	00	0	Melco Resorts Finance Sr Nt.....	D.....	09/16/2020.....	Direct.....		..464,063	..450,000	6,988
000000	00	0	Braskem Netherlands Sr Nt.....	D.....	12/02/2020.....	Direct.....		..1,608,063	..1,655,000	30,139
000000	00	0	Alfa Bank AO Via Alfa Bond Sub Nt.....	D.....	05/28/2020.....	Direct.....		..428,670	..440,000	3,345
000000	00	0	Banco Internac Del Peru Sub Nt.....	D.....	09/17/2020.....	Direct.....		..468,740	..460,000	3,731
000000	00	0	Intl Airport Finance SA 1st Lien.....	D.....	03/12/2020.....	Direct.....		..155,639	..199,537	67
000000	00	0	Bangkok Bank PCL Euro MTN.....	D.....	06/05/2020.....	Direct.....		..838,773	..920,000	4,627
000000	00	0	ACWA Power Mgmt Invst Sec Nt.....	D.....	01/06/2020.....	Direct.....		..487,988	..455,000	1,730
000000	00	0	Office Cherifien Des Pho Sr Nt.....	D.....	10/27/2020.....	Direct.....		..929,188	..780,000	2,866
00109A	AB	3	AES Panama Gerneration HL Sr Nt.....	D.....	08/10/2020.....	Direct.....		..290,000	..290,000	.....
00973R	AE	3	Aker BP ASA Nt 3.000% 01/15/25.....	D.....	01/17/2020.....	Various.....		..10,485,594	..10,500,000	204

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
E13.10	03512T	AE 1	Anglogold Holdings PLC Sr Nt.....	D.....	10/30/2020.....	Direct.....		..613,074	590,000	1,267
	05565Q	DN 5	BP Capital Markets PLC Nt.....	D.....	06/29/2020.....	Scottsdale.....		..6,000,000	6,000,000	54,650
	05581K	AC 5	BNP Paribas Sub Nt 4.625% 03/13/27.....	D.....	12/04/2020.....	Various.....		..11,432,156	10,000,000	57,432
	05583J	AG 7	BPCE SA Sr Nt 2.375% 01/14/25.....	D.....	01/06/2020.....	Barclays Capital Inc.....		..4,473,090	4,500,000	.....
	059490	AB 8	Banco Continental SAE Sr Nt.....	D.....	12/03/2020.....	Direct.....		..630,000	630,000	.....
	05968L	AL 6	Bancolumbia SA Sub Nt 4.625% 12/18/29.....	D.....	01/21/2020.....	Direct.....		..933,888	910,000	4,092
	05969B	AD 5	Banco Santander Mexico Sr Nt.....	D.....	04/14/2020.....	Direct.....		..450,000	450,000	.....
	06034L	AB 6	Banistmo SA Sr Nt 4.250% 07/31/27.....	D.....	07/28/2020.....	Direct.....		..863,501	870,000	.....
	067316	AG 4	Bacardi LTD Sr Nt 5.150% 05/15/38.....	D.....	11/09/2020.....	Jefferies & Company Inc.....		..1,384,398	1,120,000	28,359
	067316	AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	12/14/2020.....	Jefferies & Company Inc.....		..3,770,613	2,785,000	12,504
	09659T	2B 6	BNP Paribas Fix-To-Flt Sub Nt.....	D.....	10/22/2020.....	BNP Paribas Securities Corp.....		..2,277,499	2,340,000	12,448
	12642K	AB 0	CSN Islands XI Corp Sr Nt.....	D.....	11/10/2020.....	Direct.....		..445,698	440,000	8,910
	151290	BV 4	Cemex SAB de CV Sec Nt.....	D.....	02/13/2020.....	Direct.....		..374,703	355,000	4,783
	151290	BW 2	Cemex SAB de CV Sr Sec Nt.....	D.....	06/02/2020.....	Direct.....		..200,000	200,000	.....
	15236F	AB 6	Centrais Eletricas Brasileiro Sr Nt.....	D.....	03/03/2020.....	Direct.....		..1,070,255	1,055,000	2,250
	19533P	AC 4	Colombia Telecom Sr Nt.....	D.....	09/08/2020.....	Direct.....		..624,200	605,000	2,186
	20445P	AG 0	Cia Latino Americana 1st Lien.....	D.....	03/04/2020.....	Direct.....		..97,561	202,724	.....
	20445P	AG 0	Cia Latino Americana 1st Lien.....	D.....	07/20/2020.....	Interest Capitalization.....		..136,074	136,074	.....
	20445P	AG 0	Cia Latino Americana 1st Lien.....	D.....	01/17/2020.....	Tax Free Exchange.....		..2,095,253	2,125,000	.....
	21684A	AA 4	Rabobank Nederland Sub Nt.....	D.....	04/21/2020.....	Deutsche Bank Capital.....		..747,523	700,000	12,770
	21684A	AA 4	Rabobank Nederland Sub Nt.....	D.....	06/29/2020.....	Scottsdale.....		..5,200,504	5,180,000	18,634
	21685W	DF 1	Rabobank Nederland Sub Nt.....	D.....	07/17/2020.....	Various.....		..944,940	900,000	11,148
	225313	AM 7	Credit Agricole SA Sub Nt.....	D.....	01/08/2020.....	Various.....		..3,981,657	4,000,000	.....
	225313	AM 7	Credit Agricole SA Sub Nt.....	D.....	06/29/2020.....	Scottsdale.....		..2,035,340	2,000,000	29,792
	22535W	AE 7	Credit Agricole Sr Nt 3.750% 04/24/23.....	D.....	09/01/2020.....	Various.....		..7,016,675	6,500,000	87,031
	22535W	AG 2	Credit Agricole London Sr Nt.....	D.....	06/09/2020.....	Credit Agricole USA was Calyon.....		..10,000,000	10,000,000	.....
	225401	AB 4	Credit Suisse Group Sr Nt.....	D.....	07/28/2020.....	Barclays Capital Inc.....		..4,562,888	4,400,000	9,173
	25381Y	AB 7	Digicel Group 0.5 Ltd Sr Nt.....	D.....	11/13/2020.....	Interest Capitalization.....		..129	129	.....
	25381Y	AB 7	Digicel Group 0.5 Ltd Sr Nt.....	D.....	06/23/2020.....	Taxable Exchange.....		..610	5,913	.....
	25381Y	AD 3	Digicel Group 0.5 Ltd 1st Lien PIK.....	D.....	10/01/2020.....	Interest Capitalization.....		..24,926	24,926	.....
	25381Y	AD 3	Digicel Group 0.5 Ltd 1st Lien PIK.....	D.....	06/22/2020.....	Taxable Exchange.....		..316,107	495,761	11,281
	30217A	AC 7	Experian Finance PLC Sr Nt.....	D.....	06/29/2020.....	Scottsdale.....		..4,950,795	5,000,000	42,396
	37959D	AB 0	Globo Comunicacoes Sr Nt.....	D.....	06/16/2020.....	Direct.....		..895,688	955,000	14,433
	40435W	AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25.....	D.....	09/09/2020.....	Direct.....		..1,012,099	975,000	10,816
	423012	AF 0	Heineken NV Sr Nt 3.500% 01/29/28.....	C.....	06/29/2020.....	Scottsdale.....		..4,975,930	5,000,000	72,917
	48300T	AD 4	Kaisa Group Holdings LTD Sec Nt.....	D.....	01/09/2020.....	Direct.....		..283,219	265,000	7,125
	49989A	AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25.....	D.....	01/31/2020.....	Direct.....		..333,670	305,000	7,875
	58547D	AD 1	Melco Resorts Finance Sr Nt.....	D.....	01/15/2020.....	Direct.....		..910,238	870,000	5,586
	600814	AR 8	Millicom Intl Cellular Sr Nt.....	D.....	10/19/2020.....	Direct.....		..200,000	200,000	.....
	680617	AC 1	Oleoducto Central SA Sr Nt.....	D.....	09/18/2020.....	Direct.....		..577,416	565,000	2,569
	692733	AB 4	Oztel Holdings SPC Ltd Sec Nt.....	D.....	03/25/2020.....	Direct.....		..190,450	260,000	7,321
	71645W	AQ 4	Petrobras Intl Fin Co Sr Nt.....	D.....	11/09/2020.....	Direct.....		..912,000	760,000	16,256
	71647N	BD 0	Petrobras Global Finance Sr Nt.....	D.....	04/02/2020.....	Direct.....		..422,400	440,000	1,434
	71647N	BE 8	Petrobras Global Finance Sr Nt.....	D.....	09/17/2020.....	Tax Free Exchange.....		..1,952,977	1,887,000	16,551
	71654Q	AZ 5	Petroleos Mexicanos Sr Nt.....	D.....	11/09/2020.....	Direct.....		..856,781	1,045,000	15,497
	71654Q	DG 4	Petroleos Mexicanos Sr Nt.....	D.....	10/08/2020.....	Direct.....		..518,378	520,000	

NATIONWIDE MUTUAL INSURANCE COMPANY

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74365P	AE	8	Prosus NV Sr Nt	3.832% 02/08/51.....	D.....	12/01/2020.....	Direct.....			414,967	415,000	
75975A	AA	8	Renew Power Pvt Ltd 1st Lien Nt.....		D.....	01/21/2020.....	Direct.....			687,000	687,000	
80007R	AG	0	Sands China Ltd Sr Nt	4.375% 06/18/30.....	D.....	06/02/2020.....	Direct.....			642,291	645,000	
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....		D.....	07/23/2020.....	Wells Fargo Securities LLC.....			4,523,308	4,250,000	41,009
82620K	AM	5	Siemens Financieringsmat Nt.....		D.....	10/27/2020.....	Jefferies & Company Inc.....			2,881,425	2,500,000	10,083
874060	AX	4	Takeda Pharmaceutical Co Sr Nt.....		D.....	06/29/2020.....	Bank of America BISD Dealer.....			14,970,600	15,000,000	
88034Q	AC	1	Tengizchevroil Fin Co Inc Sec Nt.....		D.....	07/15/2020.....	Direct.....			465,013	470,000	
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....		C.....	06/29/2020.....	Scottsdale.....			1,260,360	1,296,000	12,514
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....		C.....	12/10/2020.....	Direct.....			1,997,175	2,060,000	12,725
90015W	AK	9	Turkiye Vakiflar Bankasi Sr Nt.....		D.....	12/01/2020.....	Direct.....			198,916	200,000	
90015Y	AA	7	Turkiye Sinai Kalkinma Sr Nt.....		D.....	01/15/2020.....	Direct.....			323,274	325,000	
902613	AB	4	UBS Group AG Sr Nt	1.008% 07/30/24.....	D.....	07/28/2020.....	Various.....			4,402,890	4,400,000	
902613	AC	2	UBS Group AG Sr Nt	1.364% 01/30/27.....	D.....	07/27/2020.....	UBS Financial Services Inc.....			5,000,000	5,000,000	
902674	YA	2	UBS AG London BRH Sr Nt.....		D.....	04/14/2020.....	UBS Financial Services Inc.....			4,993,450	5,000,000	
91823N	2A	0	Veon Holdings BV Sr Nt.....		D.....	11/18/2020.....	Direct.....			930,000	930,000	
918367	AA	1	VTR Comunicaciones SPA Sr Nt.....		D.....	06/24/2020.....	Direct.....			200,000	200,000	
918374	AA	7	VTR Finance BV Sr Nt	6.375% 07/15/28.....	D.....	06/24/2020.....	Direct.....			340,000	340,000	
92856H	AB	0	Vivo Energy Investments Sr Nt.....		D.....	09/17/2020.....	Direct.....			580,000	580,000	
92857W	BU	3	Vodafone Group PLC Sr Nt.....		D.....	10/28/2020.....	Citigroup.....			5,835,950	5,000,000	25,382
98313R	AH	9	Wynn Macau LTD Sr Nt	5.625% 08/26/28.....	D.....	12/15/2020.....	Direct.....			427,450	415,000	7,522
G2037*	AJ	5	Chanel Ltd Sr Nt Ser A.....		D.....	10/13/2020.....	SG Americas Securities LLC.....			4,000,000	4,000,000	
G2037*	AK	2	Chanel Ltd Sr Nt Ser B.....		D.....	10/13/2020.....	SG Americas Securities LLC.....			6,000,000	6,000,000	
L9619@	AA	7	VTG AG Sr Sec Nt	1.450% 10/29/32.....	B.....	10/29/2020.....	Credit Agricole USA was Calyon.....			19,845,800	19,845,800	
M8903B	AS	1	Turkcell Iletisim Hizmet Sr Nt.....		D.....	08/14/2020.....	Direct.....			888,263	950,000	22,592
P7354P	AA	2	OI SA Sr Nt - PIK	10.000% 07/27/25.....	D.....	12/04/2020.....	Direct.....			459,640	440,000	14,700
3899999. Total - Bonds - Industrial and Miscellaneous.....										2,096,949,545	2,039,459,832	7,366,165

Bonds - Unaffiliated Bank Loans

000000	00	0	SecurAmerica LLC Delayed Draw Term Ln #4.....			12/16/2020.....	Direct.....			167,546	169,452	
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln.....			11/18/2020.....	Direct.....			6,716,160	6,784,000	
000000	00	0	AQ Sunshine Inc aka Relation Delayed Dra.....			12/30/2020.....	Direct.....			177,117	177,117	
000000	00	0	AQ Sunshine Inc aka Relation Term Ln B N.....			12/31/2020.....	Tax Free Exchange.....			127,338	130,159	1,133
000000	00	0	Animal Supply Company Holdco Term Ln Nt.....			12/31/2020.....	Interest Capitalization.....			183,502	183,502	
000000	00	0	Animal Supply Company Holdco Term Ln Nt.....			08/14/2020.....	Taxable Exchange.....			3,549,678	4,286,016	
000000	00	0	Animal Supply Company New 1st Lien Term.....			12/31/2020.....	Interest Capitalization.....			20,943	20,943	
000000	00	0	Animal Supply Company New 1st Lien Term.....			08/14/2020.....	Taxable Exchange.....			466,077	562,759	
000000	00	0	Wealth Enhance Group LLC Delayed Draw Te.....			12/30/2020.....	Direct.....			108,236	109,330	
000000	00	0	Vistra Operations Co LLC Incremental Ter.....			12/23/2020.....	Credit Suisse Securities LLC.....			7,139,831	7,196,934	
000000	00	0	Vistra Operations Co LLC Incremental Ter.....			12/23/2020.....	Credit Suisse Securities LLC.....			1,726,507	1,740,315	
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1.....			03/05/2020.....	Tax Free Exchange.....			9,900,824	9,925,063	
000000	00	0	Sonny's Enterprises LLC Delayed Draw Ter.....			10/23/2020.....	Direct.....			1,463,415	1,463,415	
000000	00	0	Invo Healthcare (Olympia Acq) PIK Term L.....			12/31/2020.....	Tax Free Exchange.....			1,093	1,116	2
000000	00	0	THG Acquisition LLC 1st Lien Term Ln Nt.....			12/15/2020.....	Direct.....			658,125	675,000	
000000	00	0	THG Acquisition LLC 1st Lien DD Term Ln.....			12/31/2020.....	Direct.....			33,328	33,750	
000000	00	0	Generac Power Systems Inc New Term Ln B.....			01/02/2020.....	Tax Free Exchange.....			23,505,876	23,509,732	2,388
000000	00	0	Elevation Services Holding LLC Term Ln N.....			12/18/2020.....	Direct.....			752,143	771,429	
000000	00	0	Rawlings Sporting Goods Inc Term Ln Nt 1.....			12/31/2020.....	Direct.....			1,750,500	1,800,000	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	Command Alkon (Potter Buyer) Incremental.....			12/23/2020.....	Direct.....		226,002	229,444	
000000 00 0	Sophia LP 1st Lien Term Ln Nt 1.....			10/14/2020.....	Bank of America BISD Dealer.....		14,887,500	15,000,000	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.....			12/31/2020.....	Tax Free Exchange.....		206,392	206,392	31
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt.....			07/31/2020.....	Direct.....		1,290,186	1,323,267	
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt.....			12/31/2020.....	Tax Free Exchange.....		9,788	10,025	2
00797* AA 5	Aero Operating LLC Term Ln Nt 1.....			02/07/2020.....	Direct.....		1,352,278	1,386,952	
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln.....			04/03/2020.....	Direct.....		397,909	397,909	
03979* AA 9	US Metals Bidco Term Ln Nt 1.....			07/20/2020.....	Direct.....		4,354,088	4,488,750	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1.....			05/15/2020.....	Direct.....		493,546	606,539	
09523@ AA 5	Marcone Appliance Parts Inc Incremental.....			02/20/2020.....	Direct.....		312,576	318,144	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw.....			01/01/2020.....	Direct.....		(63,121)	(63,121)	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw.....			12/31/2020.....	Tax Free Exchange.....		79,902	79,902	28
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt.....			12/31/2020.....	Tax Free Exchange.....		410,828	410,828	
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term.....			10/02/2020.....	Direct.....		4,862,813	4,987,500	
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1.....			05/14/2020.....	Direct.....		2,796,786	2,868,498	
14852D AC 5	Castle US Holding Corp Term Ln Nt 1.....			03/04/2020.....	Various.....		8,714,442	8,695,312	
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln.....			10/09/2020.....	Tax Free Exchange.....		6,059,595	6,135,268	
15644G A* 5	Centric Brands Inc DIP Ln Nt 2.....			07/17/2020.....	Direct.....		139,264	139,264	
15644G A* 5	Centric Brands Inc DIP Ln Nt 3.....			07/13/2020.....	Tax Free Exchange.....		134,357	134,357	419
15644G A* 5	Centric Brands Inc DIP Ln Nt 1.....			05/20/2020.....	Direct.....		29,208	29,208	
15644G A* 5	Centric Brands Inc DIP Ln Nt 4.....			10/02/2020.....	Direct.....		730	730	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T.....			02/03/2020.....	Direct.....		61,690	62,313	
20602* AB 6	Concert Golf Partners LLC Delayed Draw T.....			12/31/2020.....	Tax Free Exchange.....		55,838	56,364	
24702N BE 9	Dell International LLC Term Ln B-1 Nt 1.....			12/17/2020.....	Credit Suisse Securities LLC.....		8,977,719	8,981,122	
25540# AA 8	Divisions Holding Corp Term Ln Nt 1.....			08/14/2020.....	Direct.....		1,484,100	1,530,000	
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1.....			09/04/2020.....	Direct.....		793,739	814,091	
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term.....			11/24/2020.....	Direct.....		193,909	196,364	
30282# AE 2	First Watch Restaurants Delayed Draw Ter.....			01/06/2020.....	Direct.....		364,513	364,513	
30282# AE 2	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Interest Capitalization.....		4,138	4,138	
30282# AE 2	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Tax Free Exchange.....		4,164	4,164	2
30282# AF 9	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Interest Capitalization.....		3,363	3,363	
30282# AF 9	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Tax Free Exchange.....		3,384	3,384	2
30282# AG 7	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Interest Capitalization.....		2,002	2,002	
30282# AG 7	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Tax Free Exchange.....		2,015	2,015	1
30282# AH 5	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Tax Free Exchange.....		2,693	2,693	1
30282# AJ 1	First Watch Restaurants Delayed Draw Ter.....			12/24/2020.....	Interest Capitalization.....		2,676	2,676	
30282# AJ 1	First Watch Restaurants Term Ln Nt 1.....			12/24/2020.....	Interest Capitalization.....		15,968	15,968	
30282# AJ 1	First Watch Restaurants Term Ln Nt 5.....			12/24/2020.....	Tax Free Exchange.....		15,873	16,070	8
31850F AW 2	First American Payment Sys Term Ln Nt 1.....			04/09/2020.....	Direct.....		1,404,766	1,418,956	
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr.....			09/30/2020.....	Tax Free Exchange.....		2,639	2,663	
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr.....			08/14/2020.....	Direct.....		267,232	269,931	
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr.....			09/30/2020.....	Tax Free Exchange.....		699,881	706,195	
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr.....			06/02/2020.....	Direct.....		156,431	158,011	
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr.....			10/01/2020.....	Tax Free Exchange.....		114,818	115,953	19
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln.....			12/15/2020.....	Direct.....		195,625	197,851	
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln.....			10/30/2020.....	Direct.....		1,288,662	1,303,324	
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1.....			06/01/2020.....	Direct.....		3,290,535	3,290,535	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....			08/14/2020.....	Direct.....		224,042	226,591	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....			12/31/2020.....	Tax Free Exchange.....		360,871	364,918	
36221@ AA 3	GPM Investments LLC Term Ln Nt 1.....			06/10/2020.....	Direct.....		1,682,370	1,710,091	
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln.....			10/05/2020.....	Direct.....		653,310	670,061	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4.....			12/01/2020.....	Interest Capitalization.....		38,237	38,237	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5.....			10/01/2020.....	Interest Capitalization.....		32,594	32,594	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5.....			04/01/2020.....	Tax Free Exchange.....		7,147,128	7,288,199	
41755@ AA 7	Harvest Hill Beverage Company New Term L.....			08/28/2020.....	Direct.....		4,712,516	4,833,350	
44903* AC 0	Hygiena LLC Term Ln Nt 3.....			06/30/2020.....	Tax Free Exchange.....		2,443,477	2,461,663	422
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1.....			07/02/2020.....	Direct.....		4,429,910	4,520,316	
45778E AG 9	Innophos Holdings Term Ln Nt 1.....			02/13/2020.....	RBC Capital Markets LLC.....		4,838,934	4,863,250	
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T.....			05/28/2020.....	Direct.....		523,567	523,567	
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T.....			09/29/2020.....	Direct.....		300,000	300,000	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T.....			01/10/2020.....	Direct.....		253,673	256,235	
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T.....			10/30/2020.....	Direct.....		30,207	30,512	
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T.....			08/28/2020.....	Direct.....		35,925	36,288	
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr.....			03/31/2020.....	Tax Free Exchange.....		147,696	149,164	
538030 A* 8	LivaNova USA Inc Term Ln Nt 1.....			06/17/2020.....	Direct.....		2,824,412	2,911,765	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1.....			04/30/2020.....	Direct.....		456,422	461,032	
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....			02/27/2020.....	Direct.....		5,203,901	5,301,870	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term.....			12/29/2020.....	Direct.....		246,875	250,000	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1.....			07/31/2020.....	Tax Free Exchange.....		351,586	354,837	486
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N.....			04/07/2020.....	Tax Free Exchange.....		5,821,459	5,895,521	
64027# AA 9	Nelipak Holding Co Incremental Term Ln N.....			10/30/2020.....	Tax Free Exchange.....		369	375	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.....			10/30/2020.....	Tax Free Exchange.....		2,273	2,312	26
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt.....			12/29/2020.....	Direct.....		1,874,356	1,915,548	
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt.....			03/31/2020.....	Tax Free Exchange.....		1,739,438	1,777,500	1,904
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			12/31/2020.....	Interest Capitalization.....		20,375	20,375	
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.....	Tax Free Exchange.....		1,152,492	1,161,687	
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			12/31/2020.....	Interest Capitalization.....		7,712	7,712	
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.....	Tax Free Exchange.....		483,974	483,974	88
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt.....			11/05/2020.....	Direct.....		191,675	191,675	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt.....			12/31/2020.....	Interest Capitalization.....		19,446	19,446	
70559@ AE 6	Pegasus Global Enterprise Hlds Increment.....			10/16/2020.....	Direct.....		1,295,312	1,349,283	
70559@ AF 3	Pegasus Global Enterprise Hlds Increment.....			10/28/2020.....	Direct.....		50,099	50,099	
71667* AA 3	Petroleum Service Group LLC Delayed Draw.....			03/24/2020.....	Direct.....		44,540	44,990	
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln.....			04/23/2020.....	Direct.....		3,128,013	3,224,755	
74140# AB 8	Command Alkon (Potter Buyer) Incremental.....			11/18/2020.....	Direct.....		1,006,567	1,037,698	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt.....			12/31/2020.....	Interest Capitalization.....		1,114	1,114	
74966F AL 7	RP Crown Parent New Term Ln Nt 1.....			08/10/2020.....	JP Morgan Securities LLC.....		1,485,038	1,492,500	
74966F AL 7	RP Crown Parent New Term Ln Nt 1.....			07/31/2020.....	Tax Free Exchange.....		12,031,071	12,016,118	1,003
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 6.....			10/05/2020.....	Tax Free Exchange.....		5,188	5,318	3
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....			10/05/2020.....	Tax Free Exchange.....		135,646	137,700	118
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.....			01/27/2020.....	Direct.....		1,625,190	1,658,357	
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1.....			06/30/2020.....	Direct.....		1,339,063	1,380,477	
78642# AA 4	Safe Home Security Inc Term Ln Nt 1.....			08/04/2020.....	Direct.....		1,487,181	1,517,532	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	
CUSIP Identification		Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81389#	AA	5	SecurAmerica LLC Term Ln Nt 1.....				12/31/2020.....	Interest Capitalization.....	21,986	21,986	
81389#	AA	5	SecurAmerica LLC Term Ln Nt 6.....				11/24/2020.....	Direct.....	519,404	522,671	
81389#	AA	5	SecurAmerica LLC Term Ln Nt 5.....				04/16/2020.....	Direct.....	163,269	163,269	
81389#	AA	5	SecurAmerica LLC Term Ln Nt 5.....				10/21/2020.....	Interest Capitalization.....	2,776	2,776	
81389#	AB	3	SecurAmerica LLC Delayed Draw Term Ln Nt.....				10/01/2020.....	Interest Capitalization.....	1,741	1,741	
81389#	AB	3	SecurAmerica LLC Delayed Draw Term Ln Nt.....				12/31/2020.....	Tax Free Exchange.....	421,072	423,552	797
81389#	AC	1	SecurAmerica LLC Delayed Draw Term Ln #2.....				12/31/2020.....	Interest Capitalization.....	1,519	1,519	
81389#	AD	9	SecurAmerica LLC Delayed Draw Term Ln #3.....				04/16/2020.....	Direct.....	59,370	59,370	
81389#	AD	9	SecurAmerica LLC Delayed Draw Term Ln #3.....				10/21/2020.....	Interest Capitalization.....	1,009	1,009	
816307	A@	1	Selectquote Inc Initial Term Ln Nt 2.....				03/31/2020.....	Tax Free Exchange.....	1,731,770	1,764,706	
83549#	AA	8	Sonny's Enterprises LLC Term Ln Nt 1.....				08/07/2020.....	Direct.....	9,298,646	9,488,415	
84611@	AH	6	Sovos LLC Revolver Nt 2.....				12/30/2020.....	Direct.....	420,295	420,295	
84756#	AA	4	Spectra Finance LLC Term Ln Nt 1.....				12/31/2020.....	Interest Capitalization.....	1,717	1,717	
84967#	AA	9	Spring Insurance Solutions LLC Term Ln N.....				11/23/2020.....	Direct.....	1,323,000	1,350,000	
88870T	AF	5	Tivity Health Inc Term Ln A Nt 1.....				04/23/2020.....	Direct.....	48,282	58,243	
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1.....				05/06/2020.....	Direct.....	110,661	128,005	
89158*	AD	5	Touchstone Acquisition Inc Delayed Draw.....				08/20/2020.....	Direct.....	600,016	610,704	
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....				11/30/2020.....	Interest Capitalization.....	81,371	81,371	
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....				11/30/2020.....	Interest Capitalization.....	74,052	74,052	
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....				10/30/2020.....	Direct.....	179,917	181,277	
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....				12/30/2020.....	Direct.....	544,522	548,799	
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....				09/01/2020.....	Direct.....	47,127	47,483	
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....				04/22/2020.....	Direct.....	29,915	30,141	
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter.....				09/16/2020.....	Tax Free Exchange.....	39,320	42,849	322
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter.....				08/21/2020.....	Morgan Stanley & Co LLC.....	38,563	43,087	
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter.....				04/24/2020.....	Direct.....	266,363	295,959	
96145@	AA	0	Westrock Coffee Holdings LLC Term Ln Nt.....				03/24/2020.....	Direct.....	7,313,545	7,443,812	
96145@	AA	0	Westrock Coffee Holdings LLC Term Ln Nt.....				11/30/2020.....	Interest Capitalization.....	24,634	24,634	
96811*	AA	5	Wildcat Buyer Co Inc Term Ln Nt 1.....				02/27/2020.....	Direct.....	371,770	380,328	
96811*	AA	5	Wildcat Buyer Co Inc Term Ln Nt 2.....				05/27/2020.....	Tax Free Exchange.....	2,833	2,896	
96811*	AB	3	Wildcat Buyer Co Inc Delayed Draw Term L.....				05/27/2020.....	Direct.....	72,174	72,995	
C2567#	AA	2	WASH Multifamily Acq Inc 1st Lien Term L.....				08/21/2020.....	Morgan Stanley & Co LLC.....	5,975	6,676	
22526@	AB	3	Creation Holdings Inc Delayed Draw Term.....			A.....	05/04/2020.....	Direct.....	282,079	282,079	
C7740G	AB	7	Regent Purchaser Inv (RGL) New Term Ln N.....			A.....	06/30/2020.....	Interest Capitalization.....	248,863	248,863	
000000	00	0	Desarrolladora Energetica SA Term Ln 1L.....			D.....	01/27/2020.....	Taxable Exchange.....	2,150,893	2,867,857	
93279#	AA	3	Walnut Parent Inc Term Ln Nt 1.....			C.....	11/09/2020.....	Direct.....	1,755,000	1,800,000	
8299999. Total - Bonds - Unaffiliated Bank Loans.....									224,692,374	228,921,601	9,205
8399997. Total - Bonds - Part 3.....									2,754,964,231	2,673,540,855	9,161,611
8399998. Total - Bonds - Summary Item from Part 5.....									370,917,519	726,856,442	1,036,929
8399999. Total - Bonds.....									3,125,881,750	3,400,397,297	10,198,540
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred											
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....				12/10/2020.....	Direct.....	100,953,320	10,095,332	
000000	00	0	48 Forty Class A Pfrd.....				12/23/2020.....	Direct.....	216,800	216,800	
000000	00	0	Woori Bank Jr Sub Nt 4.250% Perpet.....			D.....	01/31/2020.....	Direct.....	690,000,000	696,570	9,509
000000	00	0	Gazprom Sub Nt Fix to Float.....			D.....	10/13/2020.....	Direct.....	730,000,000	730,000	
000000	00	0	Royal Capital BV Sr Nt.....			D.....	04/01/2020.....	Direct.....	864,000,000	862,815	14,177

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	MAF Global Securities Jr Sub Nt.....		D.....	09/08/2020.....	Direct.....		250,000.000	252,500		115
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F.....		D.....	09/15/2020.....	Direct.....		450,000.000	462,938		13,072
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt.....		D.....	09/23/2020.....	Direct.....		945,000.000	918,742		21,734
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt.....		D.....	10/22/2020.....	Direct.....		440,000.000	467,226		7,076
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt.....		D.....	10/07/2020.....	Direct.....		470,000.000	464,125		1,697
000000 00 0	Digicel Group 0.5 Ltd Sub Nt.....		D.....	12/21/2020.....	Direct.....		280,000.000	78,400		
06000B AA 0	Bangkok Bank PCL Jr Sub Nt.....		D.....	09/15/2020.....	Direct.....		810,000.000	810,000		
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt.....		D.....	11/13/2020.....	Interest Capitalization.....		4,532.000	4,532		
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt.....		D.....	06/23/2020.....	Taxable Exchange.....		237,878.000	18,354		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								16,078,334	XXX	67,380
8999997. Total - Preferred Stocks - Part 3.....								16,078,334	XXX	67,380
8999998. Total - Preferred Stocks - Summary Item from Part 5.....								1,161,663	XXX	12,954
8999999. Total - Preferred Stocks.....								17,239,997	XXX	80,334
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
000000 00 0	Animal Supply Company Class A Units.....			08/14/2020.....	Taxable Exchange.....		40,000.000		XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....								0	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other										
87267* 10 5	THI Holdings Inc Com.....			12/31/2020.....	Capital Contribution.....			12,101,000	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....								12,101,000	XXX	0
9799997. Total - Common Stocks - Part 3.....								12,101,000	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....								22	XXX	
9799999. Total - Common Stocks.....								12,101,022	XXX	0
9899999. Total - Preferred and Common Stocks.....								29,341,019	XXX	80,334
9999999. Total - Bonds, Preferred and Common Stocks.....								3,155,222,769	XXX	10,278,874

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																					
36179S	T7	2		07/01/2020.	Paydown.....		29,892	29,892	30,939	30,534	.....	.....(641)	.....	.....(641)	.....	.....29,892	.....	.....	.....0	832	11/20/2024.
36202C	4P	5		12/01/2020.	Paydown.....		1,149	1,149	1,207	1,189	.....	.....(40)	.....	.....(40)	.....	.....1,149	.....	.....	.....0	41	08/20/2028.
38377N	N7	5		06/01/2020.	Paydown.....		1,475,881	1,475,881	1,457,036	1,472,478	.....	.....3,403	.....	.....3,403	.....	.....1,475,881	.....	.....	.....0	14,981	09/20/2037.
38377R	KS	3		12/01/2020.	Paydown.....		6,342,588	6,342,588	6,103,007	6,292,145	.....	.....50,443	.....	.....50,443	.....	.....6,342,588	.....	.....	.....0	144,315	06/16/2039.
38377U	PV	4		07/01/2020.	Paydown.....		1,179,943	1,179,943	1,139,588	1,175,033	.....	.....4,910	.....	.....4,910	.....	.....1,179,943	.....	.....	.....0	17,908	08/20/2039.
455780	AG	1		12/01/2020.	Redemption 100.0000.....		100,000	100,000	109,000	101,228	.....	.....(1,228)	.....	.....(1,228)	.....	.....100,000	.....	.....	.....0	6,675	06/01/2021.
742651	DU	3		03/15/2020.	Maturity.....		5,000,000	5,000,000	5,036,865	5,001,854	.....	.....(1,854)	.....	.....(1,854)	.....	.....5,000,000	.....	.....	.....0	56,250	03/15/2020.
911760	GT	7		12/01/2020.	Paydown.....		328,623	328,623	337,772	328,681	.....	.....(58)	.....	.....(58)	.....	.....328,623	.....	.....	.....0	12,327	09/15/2025.
911760	HH	2		12/01/2020.	Paydown.....		287,734	287,734	286,303	286,776	.....	.....958	.....	.....958	.....	.....287,734	.....	.....	.....0	10,144	06/15/2026.
911760	LQ	7		12/01/2020.	Paydown.....		208,862	208,862	219,305	209,604	.....	.....(742)	.....	.....(742)	.....	.....208,862	.....	.....	.....0	8,023	06/15/2028.
912810	EE	4		02/15/2020.	Maturity.....		2,000,000	2,000,000	2,760,313	2,008,947	.....	.....(8,947)	.....	.....(8,947)	.....	.....2,000,000	.....	.....	.....0	85,000	02/15/2020.
912828	2J	8		07/15/2020.	Maturity.....		1,000,000	1,000,000	989,805	997,831	.....	.....2,169	.....	.....2,169	.....	.....1,000,000	.....	.....	.....0	15,000	07/15/2020.
912828	S7	6		01/29/2020.	Various.....		14,803,144	15,000,000	14,526,792	14,793,402	.....	.....9,742	.....	.....9,742	.....	.....14,803,144	.....	.....	.....0	83,458	07/31/2021.
912828	XU	9		06/15/2020.	Various.....		8,000,000	8,000,000	7,957,166	7,992,460	.....	.....7,540	.....	.....7,540	.....	.....8,000,000	.....	.....	.....0	60,000	06/15/2020.
0599999.	Total - Bonds - U.S. Government.....						40,757,816	40,954,672	40,955,098	40,692,162	0	65,655	0	65,655	0	40,757,816	0	0	0	514,954	XXX
Bonds - All Other Government																					
135087	YZ	1		06/01/2020.	Maturity.....		1,473,514	1,473,514	2,037,996	1,539,783	.....	.....(181)	.....	.....(181)	492,298	1,473,514	(558,386)	.....	.....(558,386)	25,798	06/01/2020.
000000	00	0		04/08/2020.	Direct.....		35,469	104,171	24,846	37,503	.....	.....	.....12,657	(12,657)	.....	.....24,846	.....	.....10,623	10,623	.....	05/07/2024.
000000	00	0		09/10/2020.	Taxable Exchange.....		238,676	507,810	118,071	187,895	.....	.....	.....69,824	(69,824)	.....	.....118,071	.....	.....120,605	120,605	(10)	12/31/2033.
000000	00	0		01/07/2020.	Direct.....		749,469	725,000	643,800	645,777	.....	.....38	.....	.....38	.....	.....645,815	.....	.....103,654	103,654	21,078	02/23/2038.
040114	HK	9		05/20/2020.	Direct.....		776,406	2,060,000	569,590	859,981	.....	.....	.....290,391	(290,391)	.....	.....569,590	.....	.....206,816	206,816	95,108	01/26/2022.
900123	CA	6		04/21/2020.	Direct.....		1,082,647	1,225,000	1,041,250	1,087,958	.....	.....10,963	.....	.....10,963	.....	.....1,098,921	.....	.....(16,274)	(16,274)	22,344	03/23/2023.
900123	CT	5		06/11/2020.	Direct.....		876,563	825,000	859,031	858,509	.....	.....(1,181)	.....	.....(1,181)	.....	.....857,329	.....	.....19,234	19,234	40,015	04/26/2029.
1099999.	Total - Bonds - All Other Government.....						5,232,744	6,920,495	5,294,584	5,217,406	0	9,639	372,872	(363,233)	492,298	4,788,086	(558,386)	444,658	(113,728)	204,333	XXX
Bonds - U.S. States, Territories and Possessions																					
419792	FS	0		06/01/2020.	Maturity.....		1,015,000	1,015,000	1,051,769	1,015,000	.....	.....	.....	.....0	.....	.....1,015,000	.....	.....	.....0	25,375	06/01/2020.
57582N	3D	5		08/01/2020.	Maturity.....		10,800,000	10,800,000	12,142,980	10,869,654	.....	.....(69,654)	.....	.....(69,654)	.....	.....10,800,000	.....	.....	.....0	567,000	08/01/2020.
57582N	SM	8		10/01/2020.	Maturity.....		7,500,000	7,500,000	8,555,400	7,572,653	.....	.....(72,653)	.....	.....(72,653)	.....	.....7,500,000	.....	.....	.....0	412,500	10/01/2020.
605580	EC	9		11/01/2020.	Maturity.....		1,000,000	1,000,000	1,105,800	1,008,083	.....	.....(8,083)	.....	.....(8,083)	.....	.....1,000,000	.....	.....	.....0	52,500	11/01/2020.
70914P	LC	4		07/01/2020.	Maturity.....		2,000,000	2,000,000	2,176,913	2,016,326	.....	.....(16,326)	.....	.....(16,326)	.....	.....2,000,000	.....	.....	.....0	100,000	07/01/2020.
917542	QR	6		07/01/2020.	Various.....		840,000	840,000	840,000	840,000	.....	.....	.....	.....0	.....	.....840,000	.....	.....	.....0	38,254	07/01/2024.
97705L	XF	9		05/01/2020.	Various.....		13,795,000	13,795,000	13,957,026	13,803,124	.....	.....(8,124)	.....	.....(8,124)	.....	.....13,795,000	.....	.....	.....0	275,900	05/01/2022.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						36,950,000	36,950,000	39,829,888	37,124,840	0	(174,840)	0	(174,840)	0	36,950,000	0	0	0	1,471,529	XXX
Bonds - U.S. Political Subdivisions of States																					
213201	PP	5		11/15/2020.	Maturity.....		6,530,000	6,530,000	6,852,256	6,557,543	.....	.....(27,543)	.....	.....(27,543)	.....	.....6,530,000	.....	.....	.....0	326,500	11/15/2020.
360064	PV	5		01/02/2020.	Redemption 100.0000.....		1,915,000	1,915,000	2,181,798	1,940,068	.....	.....(25,068)	.....	.....(25,068)	.....	.....1,915,000	.....	.....	.....0	52,663	01/01/2021.
478700	H9	1		07/15/2020.	Various.....		2,400,000	2,400,000	2,418,600	2,400,000	.....	.....	.....	.....0	.....	.....2,400,000	.....	.....	.....0	101,114	10/01/2025.
478700	J2	4		07/15/2020.	Call 100.0000.....		2,130,000	2,130,000	2,130,000	2,130,000	.....	.....	.....	.....0	.....	.....2,130,000	.....	.....	.....0	89,757	10/01/2026.
478700	J4	0		07/15/2020.	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	44,077	10/01/2028.
567505	KL	5		07/01/2020.	Maturity.....		2,000,000	2,000,000	2,272,900	2,013,032	.....	.....(13,032)	.....	.....(13,032)	.....	.....2,000,000	.....	.....	.....0	105,000	07/01/2020.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						15,975,000	15,975,000	16,855,554	16,040,643	0	(65,643)	0	(65,643)	0	15,975,000	0	0	0	719,111	XXX

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification			Description	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.								
Bonds - U.S. Special Revenue and Special Assessment																								
130685	CE	8	California St Pub Wks Brd Rev Ref Regent.....	06/01/2020.	Maturity.....				7,850,000	7,850,000	8,204,271	7,864,982		(14,982)		(14,982)		7,850,000			0	196,250	06/01/2020.	
20774L	7U	3	Connecticut St HI & Ed Fac Rev Auth Loom.....	07/01/2020.	Maturity.....				1,600,000	1,600,000	1,780,704	1,608,140		(8,140)		(8,140)		1,600,000			0	84,000	07/01/2020.	
24919H	GG	1	Denver CO City Cnty Ex Tax Rev Ref Ser A.....	09/01/2020.	Maturity.....				10,000,000	10,000,000	10,639,700	10,042,066		(42,066)		(42,066)		10,000,000			0	500,000	09/01/2020.	
3128F2	FX	8	FHLMC Gold PC Pool #D62882.....	12/01/2020.	Paydown.....				5,158	5,158	5,024	5,090		69		69		5,158			0	197	08/15/2025.	
3128NE	A5	9	FHLMC Pool #1A0028 4.346% 10/25/35.....	12/01/2020.	Paydown.....				78,787	78,787	79,538	79,440		(653)		(653)		78,787			0	1,256	10/25/2035.	
312905	E4	0	FHLMC REMIC Ser 1085 CI G.....	01/01/2020.	Paydown.....				447	447	445	447				0		447			0	3	05/15/2021.	
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	12/01/2020.	Paydown.....				9,092	9,092	9,593	9,158		(66)		(66)		9,092			0	395	05/15/2021.	
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	03/01/2020.	Paydown.....				962	962	925	954		7		7		962			0	13	08/15/2021.	
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	12/01/2020.	Paydown.....				12,324	12,324	12,641	12,395		(71)		(71)		12,324			0	463	12/15/2022.	
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	12/01/2020.	Paydown.....				85,294	85,294	87,737	85,899		(604)		(604)		85,294			0	3,118	05/15/2023.	
31292G	PB	6	FHLMC Gold PC Pool #C00418.....	12/01/2020.	Paydown.....				706	706	687	694		12		12		706			0	16	08/15/2025.	
3132GK	ZN	9	FHLMC Pool #Q04649 3.500% 11/15/41.....	12/01/2020.	Paydown.....				8,057,419	8,057,419	8,374,627	8,348,342		(290,923)		(290,923)		8,057,419			0	176,996	11/15/2041.	
3132GL	XT	6	FGLMC Pool #Q05490 3.500% 01/15/42.....	12/01/2020.	Paydown.....				2,856,407	2,856,407	2,968,442	2,957,141		(100,735)		(100,735)		2,856,407			0	54,584	01/15/2042.	
3132GR	AS	0	FGLMC Pool #Q06017 3.500% 02/15/42.....	12/01/2020.	Paydown.....				3,793,246	3,793,246	3,942,327	3,927,826		(134,580)		(134,580)		3,793,246			0	88,522	02/15/2042.	
3132GR	ZW	4	FGLMC Pool #Q06757 3.500% 03/15/42.....	12/01/2020.	Paydown.....				747,635	747,635	770,559	768,682		(21,047)		(21,047)		747,635			0	17,871	03/15/2042.	
3132GT	GV	3	FHLMC Pool #Q08012 3.500% 04/15/42.....	12/01/2020.	Paydown.....				4,325,817	4,325,817	4,495,165	4,479,540		(153,723)		(153,723)		4,325,817			0	98,087	04/15/2042.	
3132GT	JE	8	FHLMC Pool #Q08061 3.500% 05/15/42.....	12/01/2020.	Paydown.....				79,128	79,128	79,591	79,579		(451)		(451)		79,128			0	2,270	05/15/2042.	
31335G	EC	5	FHLMC Gold PC Pool #C80131.....	12/01/2020.	Paydown.....				8,185	8,185	7,997	8,096		89		89		8,185			0	224	03/15/2024.	
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ.....	12/01/2020.	Paydown.....				33,482	33,482	35,176	33,875		(393)		(393)		33,482			0	1,130	12/15/2023.	
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	12/01/2020.	Paydown.....				63,482	63,482	65,679	64,083		(602)		(602)		63,482			0	2,309	02/15/2024.	
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	12/01/2020.	Paydown.....				110,643	110,643	111,337	110,624		19		19		110,643			0	3,917	02/15/2024.	
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....	12/01/2020.	Paydown.....				34,387	34,387	35,451	34,752		(365)		(365)		34,387			0	1,173	04/15/2026.	
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....	12/01/2020.	Paydown.....				14,380	14,380	14,842	14,501		(121)		(121)		14,380			0	580	06/17/2027.	
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	12/01/2020.	Paydown.....				125,132	125,132	129,925	127,332		(2,201)		(2,201)		125,132			0	4,930	11/20/2027.	
31342A	P4	5	FHLMC Pool #780443 3.601% 03/25/33.....	12/01/2020.	Paydown.....				48,033	48,033	47,984	47,947		86		86		48,033			0	777	03/25/2033.	
31356B	CJ	7	FHLMC Gold PC Pool #D49973.....	12/01/2020.	Paydown.....				4,737	4,737	4,240	4,518		219		219		4,737			0	156	03/15/2024.	
31358E	MW	9	FNMA REMIC Ser 1990-64Z.....	06/01/2020.	Paydown.....				3,900	3,900	4,377	3,908		(9)		(9)		3,900			0	100	06/25/2020.	
31358E	RK	0	FNMA REMIC Ser 1990-72B.....	07/01/2020.	Paydown.....				2,043	2,043	1,995	2,029		14		14		2,043			0	47	07/25/2020.	
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	07/01/2020.	Paydown.....				4,334	4,334	4,320	4,308		26		26		4,334			0	116	07/25/2020.	
31358G	PP	6	FNMA REMIC Ser 1991-39J.....	12/01/2020.	Paydown.....				3,946	3,946	4,247	3,966		(20)		(20)		3,946			0	176	05/25/2021.	
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	08/01/2020.	Paydown.....				2,329	2,329	2,287	2,313		15		15		2,329			0	70	06/25/2021.	
31358H	GT	6	FNMA REMIC Ser 1991-73A.....	12/01/2020.	Paydown.....				1,882	1,882	1,808	1,865		17		17		1,882			0	79	07/25/2021.	
31358H	XU	4	FNMA REMIC Ser 1991-92Z.....	12/01/2020.	Paydown.....				3,026	3,026	3,152	3,028		(2)		(2)		3,026			0	150	07/25/2021.	
31358M	P4	0	FNMA REMIC Ser 1992-71X.....	12/01/2020.	Paydown.....				13,927	13,927	14,489	13,974		(47)		(47)		13,927			0	633	05/25/2022.	
31358M	WZ	3	FNMA REMIC Ser 1992-49 CI L.....	12/01/2020.	Paydown.....				14,004	14,004	13,766	13,866		137		137		14,004			0	497	04/25/2022.	
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	12/01/2020.	Paydown.....				20,516	20,516	21,108	20,586		(70)		(70)		20,516			0	723	07/25/2022.	
31359B	DN	4	FNMA REMIC Ser 1993-115G.....	12/01/2020.	Paydown.....				3,488	3,488	3,437	3,463		25		25		3,488			0	104	07/25/2023.	
31359B	ZK	6	FNMA REMIC Ser 1993-119GA.....	12/01/2020.	Paydown.....				41,183	41,183	40,642	40,939		244		244		41,183			0	1,450	07/25/2023.	
31359Q	LQ	5	FNMA REMIC Ser 1997-63 ZA.....	12/01/2020.	Paydown.....				115,648	115,648	113,370	114,417		1,231		1,231		115,648			0	4,176	09/18/2027.	
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	12/01/2020.	Paydown.....				44,426	44,426	45,549	45,016		(590)		(590)		44,426			0	2,453	10/17/2038.	
313603	2H	4	FNMA REMIC Ser 1990-35E.....	03/01/2020.	Paydown.....				44	44	44	44				0		44			0		04/25/2020.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
313603	5J	7		03/01/2020.	Paydown.....		1,789	1,789	1,952	1,787				3		1,789			0	25	04/25/2020.
313603	TW	2		01/01/2020.	Paydown.....		46	46	51	46					0	46			0		01/25/2020.
31373U	ZC	4		12/01/2020.	Paydown.....		1,759	1,759	1,846	1,796		(37)		(37)		1,759			0	110	01/25/2025.
3137A2	NK	3		12/01/2020.	Paydown.....		2,912,321	2,912,321	2,779,446	2,888,341		23,980		23,980		2,912,321			0	73,461	12/15/2037.
31381H	TQ	9		12/01/2020.	Paydown.....		32,037	32,037	32,973	32,166		(129)		(129)		32,037			0	954	11/25/2023.
31381L	NY	9		12/01/2020.	Paydown.....		47,763	47,763	61,129	56,069		(8,307)		(8,307)		47,763			0	1,740	01/25/2028.
3138A8	D6	0		12/01/2020.	Paydown.....		1,556,931	1,556,931	1,567,195	1,566,821		(9,889)		(9,889)		1,556,931			0	42,902	02/25/2041.
3138A8	F4	3		12/01/2020.	Paydown.....		1,416,208	1,416,208	1,426,189	1,425,229		(9,021)		(9,021)		1,416,208			0	28,550	03/25/2041.
3138A8	JE	7		12/01/2020.	Paydown.....		290,545	290,545	292,482	292,427		(1,882)		(1,882)		290,545			0	4,167	02/25/2041.
3138AE	J8	7		12/01/2020.	Paydown.....		1,855,868	1,855,868	1,868,375	1,867,658		(11,790)		(11,790)		1,855,868			0	47,345	04/25/2041.
3138EA	MJ	3		12/01/2020.	Paydown.....		509,310	509,310	495,035	495,333		13,978		13,978		509,310			0	9,017	04/25/2042.
3138M8	AH	6		12/01/2020.	Paydown.....		493,039	493,039	484,013	484,305		8,734		8,734		493,039			0	10,265	09/25/2042.
3138MC	3U	6		12/01/2020.	Paydown.....		1,000,671	1,000,671	1,010,678	1,009,763		(9,091)		(9,091)		1,000,671			0	22,430	10/25/2042.
3138W9	GP	9		12/01/2020.	Paydown.....		299,600	299,600	284,105	285,546		14,055		14,055		299,600			0	5,318	08/25/2043.
3138WE	VB	2		12/01/2020.	Paydown.....		8,881,424	8,881,424	9,190,886	9,172,284		(290,861)		(290,861)		8,881,424			0	186,499	06/25/2045.
3138WF	B6	2		12/01/2020.	Paydown.....		13,486,179	13,486,179	14,053,020	14,016,637		(530,458)		(530,458)		13,486,179			0	288,972	07/25/2045.
3138WF	NY	8		12/01/2020.	Paydown.....		5,086,572	5,086,572	5,130,682	5,126,757		(40,186)		(40,186)		5,086,572			0	96,192	09/25/2045.
3138WWW	BR	9		12/01/2020.	Paydown.....		681,634	681,634	660,226	662,101		19,532		19,532		681,634			0	9,579	07/25/2043.
3138X0	Y5	1		12/01/2020.	Paydown.....		767,857	767,857	743,741	746,071		21,786		21,786		767,857			0	15,151	07/25/2043.
3138X2	VU	5		12/01/2020.	Paydown.....		2,746,810	2,746,810	2,774,278	2,770,095		(23,285)		(23,285)		2,746,810			0	66,451	07/25/2043.
3138X3	CJ	9		12/01/2020.	Paydown.....		17,823	17,823	18,001	17,978		(155)		(155)		17,823			0	350	07/25/2043.
3138X3	EJ	7		12/01/2020.	Paydown.....		3,342,148	3,342,148	3,237,183	3,247,432		94,716		94,716		3,342,148			0	64,532	08/25/2043.
3138YK	HF	3		12/01/2020.	Paydown.....		390,200	390,200	391,591	391,515		(1,316)		(1,316)		390,200			0	7,585	06/25/2045.
3138YV	KL	2		12/01/2020.	Paydown.....		2,387,161	2,387,161	2,408,328	2,406,779		(19,619)		(19,619)		2,387,161			0	47,352	05/25/2045.
313920	XA	3		12/01/2020.	Paydown.....		11,408	11,408	11,795	11,597		(189)		(189)		11,408			0	386	09/25/2031.
313920	XZ	8		12/01/2020.	Paydown.....		9,959	9,959	9,900	9,989		(30)		(30)		9,959			0	294	10/25/2031.
31392R	YX	3		12/01/2020.	Paydown.....		83,769	83,769	83,321	83,403		366		366		83,769			0	2,585	08/15/2032.
31392T	WT	0		12/01/2020.	Paydown.....		33,947	33,947	35,358	34,139		(192)		(192)		33,947			0	1,060	08/15/2022.
31393A	TV	8		12/01/2020.	Paydown.....		216,628	216,628	221,502	216,729		(101)		(101)		216,628			0	6,245	05/25/2023.
31393B	24	7		12/01/2020.	Paydown.....		211,430	211,430	213,082	211,823		(393)		(393)		211,430			0	6,101	10/25/2042.
31394W	CK	2		12/01/2020.	Paydown.....		61,605	61,605	55,821	59,869		1,736		1,736		61,605			0	1,452	04/15/2024.
31397S	KV	5		04/01/2020.	Paydown.....		390,507	390,507	385,203	389,451		1,055		1,055		390,507			0	2,218	12/25/2036.
31408G	KD	8		12/01/2020.	Paydown.....		8,010	8,010	8,010	8,010				0		8,010			0	196	10/01/2035.
31408J	BM	2		12/01/2020.	Paydown.....		14,971	14,971	14,971	14,971				0		14,971			0	331	10/01/2035.
31409Y	L6	2		12/01/2020.	Paydown.....		9,018	9,018	9,018	9,018				0		9,018			0	247	01/25/2036.
3140E6	WA	6		12/01/2020.	Paydown.....		2,283,394	2,283,394	2,324,959	2,322,960		(39,565)		(39,565)		2,283,394			0	44,194	11/25/2045.
3140J5	LM	9		12/01/2020.	Paydown.....		4,539,018	4,539,018	4,701,113	4,685,925		(146,907)		(146,907)		4,539,018			0	88,869	11/25/2031.
3140Q7	5Y	9		05/28/2020.	Citigroup.....		2,792,909	2,645,740	2,609,671	2,610,318		(70)		(70)		2,610,249		182,661	182,661	45,786	09/25/2047.
3140Q7	5Y	9		05/01/2020.	Paydown.....		412,849	412,849	407,221	407,322		5,527		5,527		412,849			0	4,275	09/25/2047.
3140Q8	3K	9		12/01/2020.	Paydown.....		3,669,443	3,669,443	3,743,978	3,741,842		(72,400)		(72,400)		3,669,443			0	83,935	05/25/2048.
31412W	TB	2		12/01/2020.	Paydown.....		2,014	2,014	2,051	2,049		(35)		(35)		2,014			0	72	05/25/2037.
31413H	G3	6		12/01/2020.	Paydown.....		8,378	8,378	8,407	8,402		(24)		(24)		8,378			0	275	07/25/2037.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
				Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
CUSIP Identification			Description																				
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48.....	12/01/2020.	Paydown.....		19,546,882	19,546,882	19,914,913	19,908,336			(361,455)		(361,455)		19,546,882			0	432,004	06/25/2048.	
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49.....	12/01/2020.	Paydown.....		8,793,667	8,793,667	9,201,749	9,197,047			(403,379)		(403,379)		8,793,667			0	210,359	05/25/2049.	
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41.....	12/01/2020.	Paydown.....		250,610	250,610	252,192	252,127			(1,517)		(1,517)		250,610			0	5,503	02/25/2041.	
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41.....	12/01/2020.	Paydown.....		1,713,831	1,713,831	1,748,615	1,746,850			(33,019)		(33,019)		1,713,831			0	36,333	03/25/2041.	
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40.....	12/01/2020.	Paydown.....		1,023,645	1,023,645	1,030,112	1,029,856			(6,211)		(6,211)		1,023,645			0	22,050	11/25/2040.	
31419L	3D	3	FNMA Pool #AE9795 3.500% 11/25/40.....	12/01/2020.	Paydown.....		436,856	436,856	458,473	457,335			(20,479)		(20,479)		436,856			0	10,536	11/25/2040.	
362762	MQ	6	Gainesville & Hall Cnty GA Rev Preref NE.....	02/15/2020.	Call 100.0000.....		7,650,000	7,650,000	7,539,553	7,645,179			4,821		4,821		7,650,000			0	191,250	02/15/2030.	
362762	MU	7	Gainesville & Hall Cnty GA Rev Unref NE.....	03/17/2020.	Call 100.0000.....		2,350,000	2,350,000	2,236,159	2,254,895			1,467		1,467		2,256,362		93,638	93,638	69,194	02/15/2030.	
365418	CU	4	Garden St Preservation Tr Rev Open Space.....	11/01/2020.	Maturity.....		4,000,000	4,000,000	4,400,720	4,029,703			(29,703)		(29,703)		4,000,000			0	210,000	11/01/2020.	
462590	KC	3	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	12/01/2020.	Call 100.0000.....		375,000	375,000	417,945	401,095			(2,246)		(2,246)		398,849		(23,849)	(23,849)	12,125	12/01/2026.	
462590	KD	1	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	12/01/2020.	Call 100.0000.....		360,000	360,000	358,236	358,792			75		75		358,867		1,133	1,133	9,400	12/01/2027.	
462590	KE	9	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	12/01/2020.	Call 100.0000.....		620,000	620,000	607,774	610,627			386		386		611,013		8,987	8,987	16,603	12/01/2030.	
462590	KF	6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	12/01/2020.	Call 100.0000.....		940,000	940,000	933,928	934,948			136		136		935,084		4,916	4,916	27,450	12/01/2034.	
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven.....	01/01/2020.	Various.....		565,000	565,000	604,291	586,442			(21,442)		(21,442)		565,000			0	13,419	01/01/2028.	
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblg Txbl.....	07/01/2020.	Call 100.0000.....		245,000	245,000	245,000	245,000					0		245,000			0	15,876	07/01/2022.	
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT Iss.....	01/01/2020.	Call 100.0000.....		695,000	695,000	695,000	695,000					0		695,000			0	19,808	01/01/2031.	
590545	NQ	8	Mesa AZ Util Sys Rev Ref.....	07/01/2020.	Maturity.....		2,500,000	2,500,000	2,662,975	2,507,714			(7,714)		(7,714)		2,500,000			0	125,000	07/01/2020.	
591745	A4	6	Metro Atlanta RTA GA Rev Sales Tax Ref T.....	07/01/2020.	Maturity.....		17,145,000	17,145,000	18,365,821	17,201,289			(56,289)		(56,289)		17,145,000			0	857,250	07/01/2020.	
592247	W3	0	Metropolitan P&E IL St Tax Rev Ser 2002.....	12/15/2020.	Call 100.0000.....		2,475,000	2,475,000	2,776,430	2,570,981			(14,302)		(14,302)		2,556,679		(81,679)	(81,679)	92,538	12/15/2023.	
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U.....	04/01/2020.	Call 100.0000.....		99,000	99,000	99,000	99,000					0		99,000			0	3,285	04/01/2057.	
646080	RG	8	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	07/13/2020.	Call 100.0000.....		1,390,000	1,390,000	1,404,206	1,398,002			(414)		(414)		1,397,588		(7,588)	(7,588)	20,142	12/01/2025.	
646080	RH	6	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	07/13/2020.	Call 100.0000.....		1,495,000	1,495,000	1,495,000	1,495,000					0		1,495,000			0	21,571	12/01/2026.	
646135	H2	2	New Jersey St Trans Auth Rev Sys Ser A.....	06/15/2020.	Maturity.....		2,775,000	2,775,000	2,893,364	2,790,840			(15,840)		(15,840)		2,775,000			0	79,781	06/15/2020.	
649085	AA	5	New Valley Generation II Ser 2001.....	05/01/2020.	Various.....		1,212,695	1,212,695	1,244,630	1,214,327			(1,633)		(1,633)		1,212,695			0	33,786	05/01/2020.	
649876	E8	8	New York St LocGovtAsstCorpRev Ref Ser E.....	04/01/2020.	Call 100.0000.....		1,655,000	1,655,000	1,826,226	1,673,016			(3,501)		(3,501)		1,669,515		(14,515)	(14,515)	41,375	04/01/2021.	
649876	NZ	8	New York St LocGovtAsstCorpRev Ref MBIA.....	04/01/2020.	Call 100.0000.....		3,290,000	3,290,000	3,576,033	3,321,114			(6,042)		(6,042)		3,315,073		(25,073)	(25,073)	82,250	04/01/2021.	
650013	T3	9	New York St Hwy&Bldg Tr Fd Rev Ser B.....	04/01/2020.	Maturity.....		11,000,000	11,000,000	12,070,300	11,027,284			(27,284)		(27,284)		11,000,000			0	302,500	04/01/2020.	
658873	AS	3	North Dakota Dept Trans Rev Grant & Rev.....	06/01/2020.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000					0		2,000,000			0	50,000	06/01/2020.	
708796	X4	4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A.....	04/01/2020.	Call 100.0000.....		2,990,000	2,990,000	2,990,000	2,990,000					0		2,990,000			0	59,800	10/01/2033.	
70917R	YX	7	Pennsylvania St Hi Ed Rev Univ Pittsburg.....	07/15/2020.	Call 100.0000.....		5,000,000	5,000,000	4,935,400	4,956,804			1,431		1,431		4,958,236		41,764	41,764	158,042	05/15/2031.	
759911	ZL	7	Regional Trans Auth IL Ref Rev Ser A.....	06/01/2020.	Maturity.....		8,100,000	8,100,000	9,273,447	8,147,475			(47,475)		(47,475)		8,100,000			0	222,750	06/01/2020.	
837227	YJ	0	South Central CT Rev Ref Twentieth Ser A.....	08/01/2020.	Maturity.....		1,000,000	1,000,000	1,026,342	1,006,813			(6,813)		(6,813)		1,000,000			0	52,500	08/01/2020.	
880443	DY	9	Tennessee Energy Acq Gas Rev Ser C.....	02/01/2020.	Maturity.....		10,000,000	10,000,000	9,542,000	9,995,655			4,345		4,345		10,000,000			0	250,000	02/01/2020.	
927781	TM	6	Virginia St Clg Bldg Auth Rev LBASS Bld.....	02/01/2020.	Various.....		14,000,000	14,000,000	13,999,508	14,000,076			(1)		(1)		14,000,075		(75)	(75)	371,000	02/01/2025.	
930876	BU	0	Wake Cnty NC Rev Pub Imp.....	01/01/2020.	Call 100.0000.....		1,000,000	1,000,000	1,100,464	1,000,000					0		1,000,000			0	25,000	01/01/2021.	
930876	BW	6	Wake Cnty NC Rev Pub Imp.....	01/01/2020.	Various.....		5,955,000	5,955,000	6,403,497	5,955,000					0		5,955,000			0	148,875	01/01/2023.	
97710B	RY	0	Wisconsin St Hlth & Ed Fac Rev Aurora HI.....	04/15/2020.	Call 100.0000.....		7,485,000	7,485,000	7,405,669	7,435,944			1,163		1,163		7,437,107		47,893	47,893	205,838	04/15/2029.	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....							255,316,717	255,169,548	263,672,956	257,922,144	0	(2,833,650)	0	(2,833,650)	0	255,088,505	0	228,213	228,213	7,072,672	XXX		
Bonds - Industrial and Miscellaneous																							
00287Y	AT	6	Abbvie Inc Sr Nt 2.500% 05/14/20.....	05/14/2020.	Maturity.....		4,000,000	4,000,000	3,983,600	3,998,721			1,279		1,279		4,000,000			0	50,000	05/14/2020.	
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 Cl.....	12/28/2020.	Paydown.....		201,904	201,904	80,841	80,841			121,063		121,063		201,904			0	1,457	09/25/2035.	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1			2		3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n									11	12	13	14	15						
				Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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		
CUSIP Identification			Description																					
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	12/28/2020.		Paydown.....		284,685	284,685	260,487	269,160		15,525		15,525		284,685			0	2,949	06/25/2034.		
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....	12/15/2020.		Redemption 100.0000.....		490,138	490,138	519,547	494,198		(4,060)		(4,060)		490,138			0	20,139	06/15/2021.		
018522	J#	0	Allete Inc 1st Mtg Bd 2.800% 09/15/20.....	09/15/2020.		Maturity.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	308,000	09/15/2020.		
01877K	AB	9	Alliance Pipeline LP Sr Nt.....	01/25/2020.		Income.....									0					0	(1)	12/31/2019.		
020053	AS	3	ALM Loan Funding CLO Ser 2013-8A CI A1R.....	03/04/2020.		Redemption 100.0000.....		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	268,835	10/15/2028.		
020053	AU	8	ALM Loan Funding CLO Ser 2013-8A CI A2R.....	03/04/2020.		Redemption 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	73,279	10/15/2028.		
02149D	AJ	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	11/27/2020.		Income.....									0					0	2,938	01/25/2047.		
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/01/2020.		Paydown.....		72,473	81,283	69,290	65,973	3,318			3,318		69,290		3,182	3,182	2,520	05/25/2037.		
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	12/26/2020.		Income.....									0					0	13,059	03/25/2047.		
023135	AW	6	Amazon.com Inc Sr Nt 2.400% 02/22/23.....	01/29/2020.		National Casualty.....		10,992,051	11,000,000	10,987,838	10,991,862		189		189		10,992,051			0	115,133	02/22/2023.		
02376*	AA	0	American Airlines Pass Through EETC Ser.....	12/15/2020.		Redemption 100.0000.....		1,419,105	1,419,105	1,419,105	1,419,105				0		1,419,105			0	44,063	06/15/2027.		
023772	AB	2	American Airlines Inc LBASS EETC Ser 201.....	07/15/2020.		Redemption 100.0000.....		188,137	188,137	178,712	182,115	6,022			6,022		188,137			0	5,629	07/15/2025.		
02377L	AA	2	American Airlines Inc Secured Ser AA.....	08/15/2020.		Redemption 100.0000.....		173,842	173,842	173,842	173,842				0		173,842			0	4,264	08/15/2033.		
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201.....	07/15/2020.		Various.....		874,071	874,071	879,506	876,201	(2,130)			(2,130)		874,071			0	32,451	01/15/2023.		
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR....	12/01/2020.		Paydown.....		45,558	45,558	46,662	46,352		(793)		(793)		45,558			0	949	10/17/2036.		
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR....	12/01/2020.		Paydown.....		208,261	208,261	206,646	206,895		1,365		1,365		208,261			0	4,083	12/17/2036.		
02666Q	GZ	2	American Honda Fin Corp MT Nt.....	09/21/2020.		Various.....		13,925,000	13,925,000	14,733,920	14,012,868		(87,868)		(87,868)		13,925,000			0	539,594	09/21/2020.		
03072S	ZK	4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1.....	12/28/2020.		Paydown.....		1,022,877	1,022,877	985,159	1,005,111		17,767		17,767		1,022,877			0	13,597	03/25/2035.		
031162	BM	1	Amgen Inc Sr Nt 3.875% 11/15/21.....	12/16/2020.		Call 103.1940.....		1,031,940	1,000,000	1,011,344	1,007,440		(3,250)		(3,250)		1,004,189		(4,189)	(4,189)	69,155	11/15/2021.		
03215P	BN	8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199....	12/01/2020.		Paydown.....		44,722	44,722	44,114	44,490		233		233		44,722			0	1,419	03/25/2027.		
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser....	12/01/2020.		Paydown.....		65	65	65	65				0		65			0	2	08/25/2027.		
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	12/15/2020.		Redemption 100.0000.....		255,003	255,003	255,003	255,003				0		255,003			0	8,842	02/15/2025.		
03765X	AB	2	Apidos CLO CLO Ser 2015-22A CL A1.....	03/12/2020.		Various.....		35,000,000	35,000,000	35,051,600	35,028,266		(28,266)		(28,266)		35,000,000			0	474,577	10/20/2027.		
03765X	AC	0	Apidos CLO CLO Ser 2015-22A CI A2A.....	03/12/2020.		Redemption 100.0000.....		4,000,000	4,000,000	3,971,600	3,982,884		17,116		17,116		4,000,000			0	62,976	10/20/2027.		
040104	MF	5	Argent Securities Inc RMBS Ser 2004-W11.....	12/28/2020.		Paydown.....		2,292,462	2,292,462	2,186,798	2,242,768		49,694		49,694		2,292,462			0	26,225	11/25/2034.		
044209	AF	1	Ashland Inc Nt 4.750% 08/15/22.....	01/29/2020.		National Casualty.....		9,813,695	10,000,000	9,550,000	9,808,562		5,132		5,132		9,813,695			0	216,389	08/15/2022.		
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19.....	10/21/2020.		Paydown.....		48,711	48,711				48,711		48,711		48,711			0	762	06/21/2029.		
04541G	GB	2	Asset Backed Securities Corp RMBS Ser 20.....	12/28/2020.		Paydown.....		1,129,501	1,129,501	1,084,627	1,097,611		31,890		31,890		1,129,501			0	13,063	11/25/2033.		
05357H	AA	8	Aventura Mall Tr CMBS Ser 2013-AVM CI A.....	06/01/2020.		Paydown.....		5,500,000	5,500,000	5,689,288	5,525,798		(25,798)		(25,798)		5,500,000			0	104,639	12/05/2032.		
05529S	AC	3	Barclays Comm Mort Sec CMBS Ser 2013-TYS....	12/01/2020.		Paydown.....		73,714	73,714	75,010	73,923		(209)		(209)		73,714			0	2,493	09/05/2032.		
05565S	AA	2	Burlington Northern PTC Ser 2006-2.....	10/01/2020.		Various.....		443,935	443,935	443,935	443,935				0		443,935			0	12,507	04/01/2024.		
05568D	AA	2	BNSF Railway Co ABS PTC Ser 2006-3.....	10/01/2020.		Various.....		509,130	509,130	509,130	509,130				0		509,130			0	13,627	04/01/2024.		
05618D	AJ	3	Babson CLO Ltd CLO Ser 2014-IA CI A1R.....	10/20/2020.		Paydown.....		1,821,699	1,821,699	1,821,699	1,821,699				0		1,821,699			0	26,310	07/20/2025.		
05951G	AV	4	Banc of America Funding Corp RMBS Ser 20.....	12/01/2020.		Paydown.....		126,539	145,426	128,712	128,302	861	1,586		2,447		130,749		(4,210)	(4,210)	5,376	03/25/2037.		
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201.....	12/01/2020.		Paydown.....		221,748	221,748	228,398	224,580		(2,832)		(2,832)		221,748			0	6,946	09/15/2048.		
07331Q	AA	5	Bayview Opport Mast Fund Trust RMBS Ser.....	12/28/2020.		Paydown.....		2,093,141	2,093,141	2,154,053	2,136,949		(43,809)		(43,809)		2,093,141			0	47,374	06/28/2053.		
07331Y	AA	8	Bayview Opport Mast Fund Trust RMBS Ser.....	12/28/2020.		Paydown.....		210,150	210,150	215,522	214,234		(4,083)		(4,083)		210,150			0	4,063	01/25/2055.		
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....	12/28/2020.		Paydown.....		778,032	778,032	783,061	782,315		(4,282)		(4,282)		778,032			0	14,676	03/28/2057.		
07333A	AA	8	Bayview Opport Mast Fund Trust RMBS Ser.....	12/28/2020.		Paydown.....		3,429,857	3,429,857	3,396,467	3,399,742		30,115		30,115		3,429,857			0	66,536	05/28/2069.		
07386H	MD	0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....	11/25/2020.		Paydown.....		557,202	557,202	525,514	525,514		31,688		31,688		557,202			0	4,884	09/25/2034.		
07386H	NU	1	Bear Stearns Alt- A Tr RMBS Ser 2004-12.....	12/28/2020.	Paydown.....		60,837	60,837	55,466	56,401		4,436		4,436		60,837			0	973	01/25/2035.			
07401P	AA	2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI.....	12/28/2020.	Paydown.....		34,877	37,115	16,125	16,125				0		16,125		18,752	18,752	270	03/25/2037.			

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
110122	BD	9		07/17/2020.	Tax Free Exchange.....		2,413,061	2,409,000	2,423,661	2,421,894		(8,833)		(8,833)		2,413,061			0	71,895	10/15/2020.
110122	BG	2		07/17/2020.	Tax Free Exchange.....		18,947,374	19,100,000	18,901,340	18,909,145		38,228		38,228		18,947,374			0	572,469	08/15/2022.
110122	BZ	0		07/17/2020.	Tax Free Exchange.....		5,094,296	5,000,000	5,115,950	5,106,554		(12,258)		(12,258)		5,094,296			0	169,569	07/26/2024.
117017	AA	1		10/15/2020.	Redemption 100.0000.....		384,268	384,268	384,268	384,268				0		384,268			0	20,960	10/15/2022.
117017	AB	9		08/15/2020.	Redemption 100.0000.....		731,401	731,401	731,401	731,401				0		731,401			0	34,494	02/15/2023.
117017	AC	7		07/15/2020.	Redemption 100.0000.....		542,719	542,719	542,719	542,719				0		542,719			0	24,454	01/15/2024.
12189L	AV	3		01/29/2020.	National Casualty.....		11,969,237	12,000,000	11,944,080	11,968,818		419		419		11,969,237				118,000	04/01/2025.
1248EP	AZ	6		03/04/2020.	Call 100.8540.....		7,896,868	7,830,000	7,820,425	7,824,256		120		120		7,824,376		5,624	5,624	288,691	02/15/2023.
12510F	AB	0		12/14/2020.	Paydown.....		2,491,843	2,491,843	2,491,592	2,491,604		239		239		2,491,843			0	41,725	03/15/2027.
12510G	AB	8		12/14/2020.	Paydown.....		7,680,048	7,680,048	7,679,190	7,679,453		594		594		7,680,048			0	120,294	09/14/2026.
12524@	AA	8		12/31/2020.	Redemption 100.0000.....		1,711,302	1,711,302	1,711,302	1,711,302				0		1,711,302			0	56,087	12/31/2028.
125523	BN	9		03/31/2020.	Call 106.3504.....		9,358,840	8,800,000	9,035,724	9,011,506		(27,200)		(27,200)		8,984,306		(184,306)	(184,306)	716,751	11/15/2021.
12553H	AA	6		12/01/2020.	Paydown.....		6,593,344	6,593,344	6,651,973	6,640,402		(47,058)		(47,058)		6,593,344				114,504	04/25/2057.
12566U	AN	4		12/01/2020.	Paydown.....		202,871	224,256	181,687	181,687				0		181,687		21,185	21,185	7,059	02/25/2037.
12566U	AT	1		12/01/2020.	Paydown.....		155,852	155,852	151,518	154,625		48		48		154,673		1,179	1,179	2,669	02/25/2022.
12591U	AG	8		12/01/2020.	Paydown.....				336,400	146,398		(146,398)		(146,398)					0	15,329	03/10/2047.
12593F	BB	9		12/01/2020.	Paydown.....		795,757	795,757	819,604	805,035		(9,279)		(9,279)		795,757			0	22,020	07/10/2048.
12593J	BE	9		12/01/2020.	Paydown.....		1,402,685	1,402,685	1,444,751	1,419,334		(16,648)		(16,648)		1,402,685			0	38,488	08/10/2055.
12593J	BC	5		07/01/2020.	Paydown.....		337,570	337,570	340,931	338,843		(1,272)		(1,272)		337,570			0	4,315	08/10/2055.
12593Y	BC	6		12/01/2020.	Paydown.....		487,958	487,958	502,583	494,844		(6,886)		(6,886)		487,958			0	16,539	02/10/2049.
12635Q	BE	9		12/01/2020.	Paydown.....		748,106	748,106	770,526	758,108		(10,003)		(10,003)		748,106			0	24,447	10/10/2058.
126410	LM	9		07/15/2020.	Various.....		139,894	139,894	139,894	139,894				0		139,894			0	8,745	01/15/2023.
12644@	BQ	7		12/15/2020.	Redemption 100.0000.....		152,378	152,378	152,378	152,378				0		152,378			0	5,637	07/15/2022.
12646U	AM	0		12/01/2020.	Paydown.....		4,833,005	4,833,005	4,968,933	4,917,964		(84,959)		(84,959)		4,833,005			0	85,798	03/25/2043.
126650	BP	4		12/10/2020.	Various.....		410,036	410,036	471,835	447,356		(37,320)		(37,320)		410,036				13,529	12/10/2028.
126650	BQ	2		12/10/2020.	Various.....		685,089	685,089	691,218	690,338		(5,249)		(5,249)		685,089			0	26,037	01/10/2030.
126650	BS	8		12/10/2020.	Various.....		188,298	188,298	243,417	224,179		(35,881)		(35,881)		188,298			0	7,744	01/10/2032.
12665U	AA	2		12/10/2020.	Redemption 100.0000.....		350,777	350,777	350,777	350,777				0		350,777			0	9,002	01/10/2036.
126671	6B	7		10/26/2020.	Paydown.....		1,276,196	1,276,196	1,204,011	1,217,547		58,649		58,649		1,276,196			0	10,838	10/25/2034.
126673	VE	9		12/15/2020.	Paydown.....		177,639	177,639	74,078	74,078		103,561		103,561		177,639			0	1,161	03/15/2034.
12667G	W7	4		12/01/2020.	Paydown.....		706,322	706,322	700,032	651,858	48,478	5,986		54,464		706,322				23,022	09/25/2035.
126686	AC	8		12/15/2020.	Paydown.....		190,373	190,373	65,907	65,907		124,466		124,466		190,373			0	1,218	11/15/2036.
12668A	YS	8		12/01/2020.	Paydown.....		68,906	80,458	67,311	67,311				0		67,311		1,595	1,595	2,518	12/25/2035.
12668F	AB	0		12/15/2020.	Paydown.....		42,712	42,712	40,402	40,564		2,148		2,148		42,712			0	251	01/15/2037.
126694	NS	3		12/01/2020.	Paydown.....		203,055	203,055	197,630	192,704	7,190	3,160		10,350		203,055			0	6,199	12/25/2035.
126694	WE	4		12/01/2020.	Paydown.....		451,175	476,024	357,852	357,852				0		357,852		93,323	93,323	9,931	03/20/2036.
12669F	T2	9		12/01/2020.	Paydown.....		311,771	311,771	305,950	308,002		3,768		3,768		311,771				4,111	08/25/2034.
12669G	R3	7		12/01/2020.	Paydown.....		111,583	122,041	120,115	105,738	15,118	10		15,128		120,865		(9,282)	(9,282)	4,374	08/25/2035.
12714#	AA	6		12/15/2020.	Redemption 100.0000.....		407,938	407,938	407,938	407,938				0		407,938			0	8,012	12/15/2028.
12722*	AA	0		12/15/2020.	Redemption 100.0000.....		1,387,336	1,387,336	1,387,336	1,387,336				0		1,387,336			0	20,584	06/15/2027.
144527	AB	4		12/29/2020.	Paydown.....		727,445	727,445	646,062	646,062		81,384		81,384		727,445			0	4,692	02/25/2037.
15200W	AB	1		10/15/2020.	Paydown.....		350,687	350,687	350,694	350,683		4		4		350,687			0	3,909	10/15/2020.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
152314	NB	2		12/28/2020.	Paydown.....		1,126,629	1,126,629	1,038,083	1,095,276		31,353		31,353		1,126,629			0	9,144	03/25/2035.
16165M	AD	0		12/28/2020.	Paydown.....		126,810	138,954	106,354	115,681		484		484		116,166		10,644	10,644	984	09/25/2036.
162765	AS	0		09/25/2020.	Paydown.....		768,041	768,041	739,327	746,872		21,169		21,169		768,041			0	7,714	07/25/2034.
17025Q	AC	1		12/01/2020.	Paydown.....		76,466	80,991	68,817	58,019	12,754	21		12,775		70,794		5,671	5,671	1,938	07/25/2037.
172967	EV	9		05/28/2020.	Income from Class Action.....									0					0	2,544	05/22/2019.
172967	FF	3		08/09/2020.	Various.....		17,500,000	17,500,000	17,676,916	17,520,188		(20,188)		(20,188)		17,500,000			0	940,625	08/09/2020.
172967	HD	6		01/29/2020.	National Casualty.....		9,990,352	10,000,000	9,977,000	9,990,168		184		184		9,990,352			0	101,181	10/25/2023.
17305E	GB	5		04/07/2020.	Paydown.....		4,000,000	4,000,000	4,003,281	4,000,310		(310)		(310)		4,000,000			0	38,400	04/07/2022.
17323M	AA	3		12/01/2020.	Paydown.....		2,494,084	2,494,084	2,503,430	2,499,961		(5,877)		(5,877)		2,494,084			0	49,615	06/25/2058.
17324V	AH	7		12/01/2020.	Paydown.....		1,892,695	1,892,695	1,923,436	1,917,505		(24,810)		(24,810)		1,892,695			0	38,587	09/25/2042.
17326Q	AA	1		12/01/2020.	Paydown.....		2,568,074	2,568,074	2,535,000	2,536,587		31,487		31,487		2,568,074			0	43,568	09/25/2064.
17327D	AA	9		12/01/2020.	Paydown.....		2,796,267	2,796,267	2,750,150	2,752,822		43,445		43,445		2,796,267			0	50,647	03/25/2061.
18976G	AZ	9		12/01/2020.	Paydown.....		696,715	696,715	654,962	682,072		14,643		14,643		696,715			0	22,612	06/25/2022.
21079R	AA	0		10/19/2020.	Paydown.....		886,191	886,191	922,905	907,984		(21,792)		(21,792)		886,191			0	44,831	10/19/2023.
212168	AA	6		08/31/2020.	Redemption 100.0000.....		542,600	542,600	542,600	542,600				0		542,600			0	14,884	02/28/2033.
22003B	AJ	5		10/19/2020.	Various.....		3,065,419	3,000,000	2,992,327	2,998,258		946		946		2,999,203		797	797	159,153	06/15/2021.
22534B	AA	2		12/15/2020.	Paydown.....		6,444,780	6,444,780	6,443,515	6,444,431		349		349		6,444,780			0	116,786	02/16/2027.
22534U	AA	0		10/15/2020.	Paydown.....		4,999,148	4,999,148	4,998,743	4,999,049		99		99		4,999,148			0	54,907	06/15/2026.
22546Q	AD	9		01/14/2020.	Maturity.....		26,000,000	26,000,000	25,962,560	25,999,831		169		169		26,000,000			0	702,000	01/14/2020.
23317H	AA	0		03/23/2020.	Call 108.2759.....		4,331,037	4,000,000	3,945,035	3,977,458		1,897		1,897		3,979,355		20,645	20,645	458,482	07/15/2022.
24422E	TL	3		01/29/2020.	National Casualty.....		14,998,307	15,000,000	14,995,800	14,998,242		66		66		14,998,307			0	224,146	01/06/2022.
251510	AW	3		12/01/2020.	Paydown.....		6,150	6,150	6,148	6,144		6		6		6,150			0	208	09/25/2033.
251563	CB	6		12/01/2020.	Paydown.....		34,036	34,036	34,026	34,621		(585)		(585)		34,036			0	994	12/25/2033.
251563	DM	1		12/01/2020.	Paydown.....		36,020	36,020	36,011	36,495		(475)		(475)		36,020			0	912	01/25/2034.
26249G	AL	4		12/21/2020.	Redemption 100.0000.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	209,868	04/15/2029.
26884T	AA	0		10/01/2020.	Various.....		10,790,000	10,790,000	12,245,276	10,963,278		(173,278)		(173,278)		10,790,000			0	566,475	10/01/2020.
29337#	AA	7		12/15/2020.	Redemption 100.0000.....		1,631,566	1,631,566	1,631,566	1,631,566				0		1,631,566			0	69,054	12/15/2020.
29365Y	AA	1		05/01/2020.	Paydown.....		584,909	584,909	584,784	584,890		19		19		584,909			0	6,726	08/01/2021.
29379V	AP	8		09/01/2020.	Maturity.....		10,000,000	10,000,000	9,970,100	9,997,488		2,512		2,512		10,000,000			0	520,000	09/01/2020.
30161M	AH	6		07/01/2020.	Various.....		3,000,000	3,000,000	3,147,000	3,023,517		(15,582)		(15,582)		3,007,934		(7,934)	(7,934)	90,000	10/01/2020.
30212P	AH	8		08/15/2020.	Maturity.....		11,500,000	11,500,000	11,478,186	11,498,140		1,860		1,860		11,500,000			0	684,250	08/15/2020.
268617	BH	9		01/21/2020.	Income.....									0					0	4,530	01/15/2027.
30259M	AA	4		12/15/2020.	Paydown.....		1,610,520	1,610,520	1,610,244	1,610,285		235		235		1,610,520			0	35,312	02/18/2031.
30261V	AA	0		06/01/2020.	Paydown.....		7,700,000	7,700,000	8,579,484	7,754,397		(54,397)		(54,397)		7,700,000			0	195,314	09/25/2043.
30261X	AA	6		08/01/2020.	Paydown.....		16,000,000	16,000,000	17,458,141	16,152,952		(152,952)		(152,952)		16,000,000			0	545,768	09/25/2045.
30263D	AJ	9		04/01/2020.	Paydown.....		5,400,000	5,400,000	6,025,641	5,415,091		(15,091)		(15,091)		5,400,000			0	81,280	04/25/2020.
31331F	AX	9		07/15/2020.	Paydown.....		514,767	514,767	510,119	514,210		556		556		514,767			0	17,436	07/15/2023.
316773	CT	5		06/27/2020.	Call 100.0000.....		13,500,000	13,500,000	13,680,435	13,527,476		(23,503)		(23,503)		13,503,973		(3,973)	(3,973)	355,781	07/27/2020.
32027N	RE	3		12/28/2020.	Paydown.....		6,117,394	6,117,394	5,402,424	5,803,042		314,352		314,352		6,117,394			0	50,505	05/25/2035.
32052E	AA	7		12/01/2020.	Paydown.....		110,758	121,878	109,560	109,560				0		109,560		1,198	1,198	2,204	11/25/2036.
340711	AT	7		07/15/2020.	Maturity.....		1,000,000	1,000,000	999,510	999,902		98		98		1,000,000			0	54,500	07/15/2020.
34532P	AA	8		01/29/2020.	National Casualty.....		19,996,278	20,000,000	19,995,426	19,996,210		68		68		19,996,278			0	86,044	07/15/2030.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....			12/28/2020.	Redemption 4.3647.....		4,146	94,978	4,138	4,138		7		7		4,146			0	29,424	08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....			12/28/2020.	Capital Distribution.....		90,833		90,833					0		90,833			0		08/25/2036.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20.....			12/01/2020.	Paydown.....		4,439,970	4,439,970	4,572,891	4,466,245		(26,275)		(26,275)		4,439,970			0	65,260	06/10/2046.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2020.	Paydown.....		13,511	13,511	13,510	13,503		8		8		13,511			0	253	11/25/2033.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2020.	Paydown.....		77,186	77,186	73,351	75,138		2,048		2,048		77,186			0	2,018	06/25/2035.
369622 SM 8	General Elec Cap Corp Sub Nt.....			12/22/2020.	Call 100.8120.....		6,048,720	6,000,000	6,106,440	6,014,689		(12,828)		(12,828)		6,001,861		(1,861)	(1,861)	482,437	02/11/2021.
38081E AA 9	Golden Bear LBASS Ser 2016-1A Cl A.....			09/20/2020.	Paydown.....		1,511,410	1,511,410	1,510,938	1,510,973		437		437		1,511,410			0	45,256	09/20/2047.
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A.....			09/20/2020.	Paydown.....		1,214,357	1,214,357	1,162,411	1,166,779		47,578		47,578		1,214,357			0	30,986	09/20/2047.
38141G VP 6	Goldman Sachs Group Inc Sr Nt.....			08/15/2020.	Call 100.0000.....		7,500,000	7,500,000	7,525,575	7,503,891		(3,423)		(3,423)		7,500,468		(468)	(468)	189,063	09/15/2020.
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A.....			12/15/2020.	Paydown.....		1,477,477	1,477,477	1,476,789	1,476,836		641		641		1,477,477			0	33,163	10/15/2052.
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A.....			11/25/2020.	Paydown.....		2,005,597	2,005,597	2,005,573	2,005,584		14		14		2,005,597			0	31,384	01/25/2023.
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A.....			12/22/2020.	Redemption 100.0000.....		6,114,002	6,114,002	6,113,927	6,113,961		41		41		6,114,002			0	193,593	01/25/2023.
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B.....			11/25/2020.	Paydown.....		1,768,344	1,768,344	1,752,770	1,758,536		9,808		9,808		1,768,344			0	31,095	01/25/2023.
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B.....			12/22/2020.	Various.....		5,390,744	5,390,744	5,343,265	5,360,844		29,900		29,900		5,390,744			0	191,808	01/25/2023.
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A.....			11/25/2020.	Paydown.....		2,578,028	2,578,028	2,573,168	2,574,981		3,047		3,047		2,578,028			0	41,230	02/25/2023.
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A.....			12/22/2020.	Various.....		8,533,610	8,533,610	8,517,521	8,523,524		10,086		10,086		8,533,610			0	276,300	02/25/2023.
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B.....			11/25/2020.	Paydown.....		721,329	721,329	715,814	717,807		3,522		3,522		721,329			0	13,105	02/25/2023.
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B.....			12/22/2020.	Redemption 100.0000.....		2,387,692	2,387,692	2,369,438	2,376,033		11,658		11,658		2,387,692			0	87,821	02/25/2023.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C.....			12/21/2020.	Paydown.....		324,421	323,280	61,423	61,423		0		0		61,423		262,998	262,998	2,854	06/21/2037.
41242* AR 3	Hardwood Funding LLC Sr Nt.....			06/30/2020.	Call 100.0000.....		301,878	301,878	305,796	303,268		(474)		(474)		302,794		(916)	(916)	11,655	06/07/2021.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....			07/15/2020.	Redemption 100.0000.....		398,268	398,268	396,201	396,400		1,868		1,868		398,268			0	11,584	01/15/2026.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl.....			12/20/2020.	Paydown.....		2,549,158	2,549,158	2,563,303	2,562,818		(13,661)		(13,661)		2,549,158			0	73,853	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl.....			09/20/2020.	Paydown.....		1,352,906	1,352,906	1,355,378	1,354,870		(1,964)		(1,964)		1,352,906			0	43,208	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl.....			09/20/2020.	Paydown.....		1,474,041	1,474,041	1,477,530	1,476,569		(2,528)		(2,528)		1,474,041			0	54,496	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL.....			12/20/2020.	Paydown.....		1,382,300	1,382,300	1,382,144	1,382,180		120		120		1,382,300			0	41,811	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl.....			12/20/2020.	Paydown.....		1,211,582	1,211,582	1,211,541	1,211,546		36		36		1,211,582			0	38,083	09/20/2041.
427866 AR 9	Hershey Foods Corp Sr Nt.....			12/01/2020.	Maturity.....		1,000,000	1,000,000	999,497	999,839		161		161		1,000,000			0	41,250	12/01/2020.
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl.....			12/28/2020.	Paydown.....		2,670,853	2,670,853	2,522,704	2,576,428		94,425		94,425		2,670,853			0	23,006	04/25/2036.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl.....			12/28/2020.	Paydown.....		71,214	71,214	65,836	65,836		5,378		5,378		71,214			0	571	03/25/2035.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-.....			12/01/2020.	Paydown.....		177,754	171,159	103,994	103,994		0		0		103,994		73,759	73,759	3,801	09/25/2037.
446150 AG 9	Huntington Bancshares Sub Bk Nt.....			12/15/2020.	Maturity.....		1,000,000	1,000,000	1,086,156	1,018,259		(18,259)		(18,259)		1,000,000			0	70,000	12/15/2020.
446413 AH 9	Huntington Ingalls Industries Sr Nt.....			11/15/2020.	Call 102.5000.....		7,175,000	7,000,000	7,086,875	7,055,898		(7,342)		(7,342)		7,048,556		(48,556)	(48,556)	525,000	11/15/2025.
446438 RQ 8	Huntington Bancshares Sr Nt.....			07/20/2020.	Call 100.0000.....		10,000,000	10,000,000	9,958,000	9,994,316		4,921		4,921		9,999,236		764	764	263,542	08/20/2020.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1.....			12/29/2020.	Paydown.....		17,257	17,257	17,289	17,285		(28)		(28)		17,257			0	137	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1.....			12/28/2020.	Paydown.....		21,327	21,327	21,381	21,363		(36)		(36)		21,327			0	180	01/25/2035.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S.....			12/28/2020.	Redemption 100.0000.....		17,122,087	17,122,087	17,122,087	17,122,087		0		0		17,122,087			0	634,310	10/25/2056.
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C.....			09/01/2020.	Paydown.....		216,732	216,732	222,810	216,453		279		279		216,732			0	4,219	07/25/2033.
45256H AE 8	Impact Funding LLC CMBS Ctf Tranche D.....			12/01/2020.	Paydown.....		67,795	67,795	69,697	67,906		(111)		(111)		67,795			0	3,367	11/25/2031.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1.....			12/01/2020.	Paydown.....		545,656	545,656	545,951	545,649		7		7		545,656			0	15,496	01/25/2051.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1.....			12/01/2020.	Paydown.....		106,517	190,219	129,374	129,274	14,704		14,603	101		129,374		(22,857)	(22,857)	6,718	08/25/2037.
45668J AD 8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR33 Cl 2A11			10/30/2020.	Income.....									0					0	156	01/25/2037.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
458140	AQ	3		07/29/2020.	Maturity.....	.....	10,000,000	10,000,000	9,990,600	9,998,858	.....	1,142	.....	1,142	.....	10,000,000	.....	.....	.....0	245,000	07/29/2020.
466247	H8	9		12/01/2020.	Paydown.....	.....	19,609	19,485	19,399	17,922	1,487	2	.....	1,489	.....	19,410	.....	199	199	435	04/25/2036.
46625H	HQ	6		03/25/2020.	Maturity.....	.....	19,000,000	19,000,000	18,829,380	18,995,041	.....	4,959	.....	4,959	.....	19,000,000	.....	.....	.....0	470,250	03/25/2020.
46631N	EZ	8		12/01/2020.	Paydown.....	.....	85,177	84,901	79,897	81,148	.....	656	.....	656	.....	81,804	.....	3,374	3,374	4,040	08/25/2022.
46640J	AS	6		12/01/2020.	Paydown.....	.....	1,955,653	1,955,653	1,975,204	1,958,592	.....	(2,939)	.....	(2,939)	.....	1,955,653	.....	.....	.....0	34,459	01/15/2046.
46641W	AW	7		12/01/2020.	Paydown.....	.....	985,831	985,831	1,014,659	994,512	.....	(2,908)	.....	(2,908)	.....	991,604	.....	(5,774)	(5,774)	19,454	04/15/2047.
47215B	AD	9		12/05/2020.	Paydown.....	.....	1,913,284	1,913,284	1,905,203	1,912,138	.....	1,146	.....	1,146	.....	1,913,284	.....	.....	.....0	68,222	06/05/2023.
478375	AD	0		03/30/2020.	Maturity.....	.....	1,615,000	1,615,000	1,710,181	1,622,459	.....	(7,459)	.....	(7,459)	.....	1,615,000	.....	.....	.....0	40,375	03/30/2020.
50075N	BA	1		02/10/2020.	Maturity.....	.....	27,000,000	27,000,000	26,790,345	26,997,092	.....	2,908	.....	2,908	.....	27,000,000	.....	.....	.....0	725,625	02/10/2020.
50076Q	AU	0		02/10/2020.	Maturity.....	.....	15,000,000	15,000,000	17,026,900	15,036,580	.....	(36,580)	.....	(36,580)	.....	15,000,000	.....	.....	.....0	403,125	02/10/2020.
502431	AE	9		05/05/2020.	Tax Free Exchange.....	.....	9,345,408	8,460,000	9,392,243	9,379,532	.....	(34,125)	.....	(34,125)	.....	9,345,408	.....	.....	.....0	144,760	06/15/2028.
50540R	AJ	1		08/17/2020.	Various.....	.....	12,475,000	12,475,000	13,765,992	12,636,025	.....	(115,508)	.....	(115,508)	.....	12,520,517	.....	(45,517)	(45,517)	435,932	11/15/2020.
52467@	AH	8		12/15/2020.	Redemption 100.0000.....	.....	290,800	290,800	304,986	291,820	.....	(1,020)	.....	(1,020)	.....	290,800	.....	.....	.....0	11,650	01/15/2021.
52520M	GQ	0		04/01/2020.	Paydown.....	.....	296,643	296,643	297,695	297,417	.....	(774)	.....	(774)	.....	296,643	.....	.....	.....0	5,862	04/25/2036.
53117C	AN	2		03/05/2020.	Call 105.0343.....	.....	9,032,952	8,600,000	9,202,000	8,869,728	.....	(18,684)	.....	(18,684)	.....	8,851,044	.....	(251,044)	(251,044)	511,785	06/15/2022.
53117C	AP	7		03/05/2020.	Call 105.1515.....	.....	7,492,047	7,125,000	7,323,930	7,232,052	.....	(5,185)	.....	(5,185)	.....	7,226,867	.....	(101,867)	(101,867)	420,484	06/15/2023.
53117C	AQ	5		03/05/2020.	Various.....	.....	11,001,520	10,000,000	10,714,976	10,448,866	.....	(17,805)	.....	(17,805)	.....	10,431,061	.....	(431,061)	(431,061)	1,245,964	02/15/2024.
53117C	AR	3		02/19/2020.	Call 109.1792.....	.....	3,275,376	3,000,000	2,958,150	2,975,879	.....	555	.....	555	.....	2,976,434	.....	23,566	23,566	318,501	04/01/2025.
53117C	AS	1		02/10/2020.	Tax Free Exchange.....	.....	9,400,503	9,500,000	9,346,318	9,389,422	.....	1,581	.....	1,581	.....	9,391,003	.....	9,500	9,500	110,635	10/01/2026.
532716	AU	1		06/05/2020.	Various.....	.....	11,050,179	11,000,000	11,777,500	11,284,322	.....	(55,798)	.....	(55,798)	.....	11,228,524	.....	(178,345)	(178,345)	501,155	02/15/2022.
542514	NC	4		12/28/2020.	Paydown.....	.....	1,951,855	1,951,855	1,852,433	1,882,826	.....	69,030	.....	69,030	.....	1,951,855	.....	.....	.....0	19,435	08/25/2035.
552759	AA	0		12/01/2020.	Paydown.....	.....	1,044,354	1,044,354	1,044,344	1,043,906	.....	448	.....	448	.....	1,044,354	.....	.....	.....0	15,458	02/25/2057.
55818P	AL	4		10/20/2020.	Paydown.....	.....	6,993,802	6,993,802	6,993,802	6,993,802	.....	.....	.....	.....0	.....	6,993,802	.....	.....	.....0	126,268	07/20/2026.
56081#	AR	1		06/10/2020.	Call 100.0000.....	.....	4,064,324	4,064,324	4,064,324	4,064,324	.....	.....	.....	.....0	.....	4,064,324	.....	.....	.....0	62,951	12/10/2020.
56081#	AR	1		12/10/2020.	Maturity.....	.....	1,002,947	1,002,947	1,002,947	1,002,947	.....	.....	.....	.....0	.....	1,002,947	.....	.....	.....0	112,100	12/10/2020.
579780	AM	9		01/29/2020.	National Casualty.....	.....	6,997,044	7,000,000	6,995,590	6,996,999	.....	46	.....	46	.....	6,997,044	.....	.....	.....0	100,450	08/15/2024.
589929	5F	1		12/28/2020.	Paydown.....	.....	2,117,956	2,117,956	1,945,158	1,998,115	.....	119,841	.....	119,841	.....	2,117,956	.....	.....	.....0	19,709	07/25/2034.
59166B	AA	9		12/01/2020.	Paydown.....	.....	1,565,069	1,565,069	1,517,863	1,519,491	.....	45,578	.....	45,578	.....	1,565,069	.....	.....	.....0	27,797	04/25/2055.
59166D	AA	5		12/01/2020.	Paydown.....	.....	2,566,202	2,566,202	2,570,913	2,570,407	.....	(4,205)	.....	(4,205)	.....	2,566,202	.....	.....	.....0	56,417	03/25/2057.
59166E	AA	3		12/01/2020.	Paydown.....	.....	966,386	966,386	980,144	979,280	.....	(12,894)	.....	(12,894)	.....	966,386	.....	.....	.....0	21,084	04/25/2058.
59549R	AC	8		12/15/2020.	Paydown.....	.....	482,306	482,306	405,562	405,562	.....	76,744	.....	76,744	.....	482,306	.....	.....	.....0	17,302	02/15/2036.
59549W	AB	9		12/15/2020.	Paydown.....	.....	253,778	253,778	253,773	253,777	.....	1	.....	1	.....	253,778	.....	.....	.....0	7,904	07/15/2038.
61691D	AG	2		01/29/2020.	National Casualty.....	.....	15,090,221	15,000,000	15,105,458	15,091,028	.....	(807)	.....	(807)	.....	15,090,221	.....	.....	.....0	106,781	07/11/2040.
61744C	FB	7		12/28/2020.	Paydown.....	.....	409,590	409,590	376,823	385,940	.....	23,650	.....	23,650	.....	409,590	.....	.....	.....0	4,186	08/25/2034.
617459	AD	4		12/01/2020.	Paydown.....	.....	8,505,303	8,505,303	8,610,731	8,517,114	.....	(11,811)	.....	(11,811)	.....	8,505,303	.....	.....	.....0	307,825	06/15/2044.
61749T	AA	2		12/28/2020.	Paydown.....	.....	388,990	388,990	77,448	77,448	.....	311,542	.....	311,542	.....	388,990	.....	.....	.....0	4,622	08/25/2036.
61761Q	AC	7		12/01/2020.	Paydown.....	.....	173,921	173,921	172,532	172,860	.....	1,062	.....	1,062	.....	173,921	.....	.....	.....0	2,561	12/15/2048.
61762D	AU	5		12/01/2020.	Paydown.....	.....	1,552,574	1,552,574	1,490,774	1,536,729	.....	15,845	.....	15,845	.....	1,552,574	.....	.....	.....0	22,995	05/15/2046.
61762M	BU	4		12/01/2020.	Paydown.....	.....	5,880,384	5,880,384	6,056,711	5,914,998	.....	(34,614)	.....	(34,614)	.....	5,880,384	.....	.....	.....0	134,080	07/15/2046.
61762T	AC	0		12/01/2020.	Paydown.....	.....	8,530,112	8,530,112	8,785,753	8,584,696	.....	(54,583)	.....	(54,583)	.....	8,530,112	.....	.....	.....0	178,522	08/15/2046.
61764R	BD	9		12/01/2020.	Paydown.....	.....	1,501,559	1,501,559	1,499,516	1,499,231	.....	2,328	.....	2,328	.....	1,501,559	.....	.....	.....0	26,934	02/15/2048.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
61765L	AS	9		12/01/2020.	Paydown.....		2,857,039	2,857,039	2,942,157	2,892,859		(35,820)		(35,820)		2,857,039			0	82,886	08/15/2047.
62877V	AA	9		12/07/2020.	Direct.....		344,114	315,000	310,735	311,040		468		468		311,508		32,606	32,606	23,249	05/14/2026.
62927#	AD	8		10/15/2020.	Redemption 100.0000.....		2,809,682	2,809,682	2,809,682	2,809,682				0		2,809,682			0	59,775	03/31/2024.
62942Q	BQ	5		08/25/2020.	Paydown.....		6,605,000	6,605,000	6,604,260	6,604,357		643		643		6,605,000			0	118,798	07/15/2052.
63860H	AD	1		12/25/2020.	Paydown.....		1,697,548	1,697,548	1,433,367	1,521,614		175,934		175,934		1,697,548			0	11,337	03/25/2037.
64130H	AA	9		03/12/2020.	Redemption 100.0000.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	74,921	04/16/2030.
64508Q	AA	3		01/15/2020.	Redemption 100.0000.....		351,476	351,476	351,476	351,476				0		351,476			0	10,369	01/15/2021.
64828C	AA	7		12/01/2020.	Paydown.....		986,927	986,927	1,012,565	1,010,120		(23,193)		(23,193)		986,927			0	25,525	03/25/2036.
64828G	AD	2		12/01/2020.	Paydown.....		4,865,865	4,865,865	4,977,616	4,975,155		(109,291)		(109,291)		4,865,865			0	97,808	09/25/2059.
64828M	AA	5		12/01/2020.	Paydown.....		1,709,637	1,709,637	1,725,245	1,724,114		(14,476)		(14,476)		1,709,637			0	37,260	04/25/2057.
64829H	AD	9		12/01/2020.	Paydown.....		841,928	841,928	850,742	849,936		(8,009)		(8,009)		841,928			0	14,752	09/25/2056.
64830B	AA	5		12/01/2020.	Paydown.....		1,131,406	1,131,406	1,169,575	1,166,725		(35,320)		(35,320)		1,131,406			0	25,437	08/27/2057.
64830C	AA	3		12/01/2020.	Paydown.....		546,428	546,428	548,398	548,256		(1,829)		(1,829)		546,428			0	12,636	09/25/2057.
64830D	AB	9		12/01/2020.	Paydown.....		1,334,996	1,334,996	1,367,698	1,364,770		(29,775)		(29,775)		1,334,996			0	32,449	12/25/2057.
64830G	AB	2		12/01/2020.	Paydown.....		1,893,691	1,893,691	1,920,116	1,917,865		(24,174)		(24,174)		1,893,691			0	40,085	12/25/2057.
64830H	AA	2		12/01/2020.	Paydown.....		1,582,304	1,582,304	1,618,957	1,618,787		(36,483)		(36,483)		1,582,304			0	28,836	02/25/2049.
64830K	AA	5		12/01/2020.	Paydown.....		2,799,691	2,799,691	2,997,419	2,995,370		(195,679)		(195,679)		2,799,691			0	68,927	05/25/2058.
64830M	AG	8		12/01/2020.	Paydown.....		2,590,336	2,590,336	2,660,155	2,657,256		(66,920)		(66,920)		2,590,336			0	52,072	08/25/2059.
65341K	AX	4		10/15/2020.	Paydown.....		2,400,000	2,400,000	2,399,980	2,399,993		7		7		2,400,000			0	51,200	10/17/2022.
65342R	A*	1		08/10/2020.	Redemption 100.0000.....		1,861,920	1,861,920	1,824,682	1,830,104		31,816		31,816		1,861,920			0	79,637	01/06/2024.
65535V	CN	6		12/01/2020.	Paydown.....		4,827	4,827	4,827	4,821		7		7		4,827			0	100	03/25/2034.
667294	AW	2		10/01/2020.	Paydown.....		397,925	397,925	398,599	398,060		(135)		(135)		397,925			0	15,382	10/01/2023.
67020B	AA	8		12/07/2020.	Redemption 100.0000.....		731,905	731,905	731,905	731,905		0		0		731,905			0	26,024	11/07/2023.
67087M	AA	4		01/01/2020.	Paydown.....		5,000,000	5,000,000	5,646,875	5,045,165		(45,165)		(45,165)		5,000,000			0	19,359	07/15/2045.
679574	AG	8		12/01/2020.	Redemption 100.0000.....		41,667	41,667	41,667	41,667		0		0		41,667			0	2,588	12/01/2028.
682134	AC	5		03/23/2020.	Various.....		9,923,839	9,769,000	10,668,480	9,875,162		(38,029)		(38,029)		9,837,133		(68,133)	(68,133)	418,086	08/15/2020.
68268X	AA	9		12/14/2020.	Paydown.....		8,099,463	8,099,463	8,097,611	8,098,390		1,073		1,073		8,099,463			0	231,214	12/16/2024.
70069F	CH	8		12/28/2020.	Paydown.....		868,247	868,247	834,060	848,982		19,265		19,265		868,247			0	9,144	10/25/2034.
70069F	DM	6		12/28/2020.	Paydown.....		4,409,648	4,409,648	4,245,664	4,311,610		98,037		98,037		4,409,648			0	63,850	12/25/2034.
70176@	AA	7		12/15/2020.	Redemption 100.0000.....		874,012	874,012	880,567	879,433		(5,421)		(5,421)		874,012			0	16,582	01/15/2032.
713448	DC	9		09/14/2020.	Call 100.0000.....		7,500,000	7,500,000	7,491,900	7,498,672		1,188		1,188		7,499,861		139	139	147,813	10/14/2020.
73019#	AA	0		09/13/2020.	Redemption 100.0000.....		580,573	580,573	580,573	580,573				0		580,573			0	13,063	09/13/2027.
73019#	AB	8		09/13/2020.	Redemption 100.0000.....		419,427	419,427	419,427	419,427				0		419,427			0	9,437	09/13/2027.
74041C	AA	7		12/29/2020.	Paydown.....		1,728,062	1,728,062	1,294,577	1,380,583		347,479		347,479		1,728,062			0	20,562	09/26/2034.
74041E	AC	9		12/23/2020.	Paydown.....		105,113	105,113	5,837	(6,745)		(4,300)		116,158		111,858			0	(36)	03/23/2035.
74041N	AA	3		12/24/2020.	Paydown.....		228,589	228,589	197,181	205,329		23,260		23,260		228,589			0	2,408	12/24/2033.
74041N	AL	9		09/24/2020.	Paydown.....		131,525	131,525	86,149	99,914		31,611		31,611		131,525			0	1,146	12/24/2033.
74042E	AA	2		09/23/2020.	Redemption 100.0000.....		191,159	191,159	146,237	155,993		35,166		35,166		191,159			0	1,522	06/23/2035.
74042H	AA	5		12/22/2020.	Paydown.....		94,198	94,198	64,274	70,948		23,250		23,250		94,198			0	746	12/22/2035.
74042J	AA	1		03/23/2020.	Redemption 100.0000.....		42,485	42,485	32,394	34,262		8,223		8,223		42,485			0	241	03/22/2038.
74042W	AA	2		12/23/2020.	Paydown.....		658,978	658,978	464,579	510,443		148,535		148,535		658,978			0	5,545	09/23/2035.
74043A	AC	5		12/22/2020.	Paydown.....		603,364	603,364	397,013	482,537		120,827		120,827		603,364			0	3,277	12/22/2036.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
741382	AC	9		08/31/2020.	Direct.....			1,467,136						0					0	3,776	03/23/2035.
741382	AC	9		09/23/2020.	Paydown.....		31,134	31,134	39,249	5,113		26,020		26,020		31,134			0	106	03/23/2035.
741382	AC	9		08/31/2020.	Basis Adjustment.....			714,658				(1,141,891)		(1,141,891)					0		03/23/2035.
74160M	KU	5		12/01/2020.	Paydown.....		26,051	49,533	40,343	44,239		(457)		(457)		43,782		(17,730)	(17,730)	1,804	10/25/2035.
74170*	AB	5		08/22/2020.	Maturity.....		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	652,800	08/22/2020.
74834L	AP	5		01/15/2020.	Call 100.1245.....		5,006,225	5,000,000	4,924,550	4,999,277		349		349		4,999,626		374	374	115,079	01/30/2020.
74834L	AS	9		11/18/2020.	Various.....		22,657,917	22,300,000	24,641,557	22,684,810		(269,887)		(269,887)		22,414,924		(114,924)	(114,924)	1,542,852	04/01/2021.
74924D	AA	7		12/01/2020.	Paydown.....		209,194	335,373	242,936	242,936				0		242,936		(33,742)	(33,742)	13,367	09/25/2037.
75406B	AE	7		12/28/2020.	Paydown.....		1,707,602	1,707,602	1,472,807	1,632,980		74,622		74,622		1,707,602			0	13,459	03/25/2036.
75973L	AA	6		12/20/2020.	Paydown.....		462,252	462,252	462,130	462,139		113		113		462,252			0	9,621	09/20/2052.
760759	AH	3		03/01/2020.	Maturity.....		5,000,000	5,000,000	5,619,750	5,016,633		(16,633)		(16,633)		5,000,000			0	125,000	03/01/2020.
760761	AD	8		09/10/2020.	Call 105.6700.....		9,774,475	9,250,000	9,527,480	9,315,993		(23,886)		(23,886)		9,292,106		(42,106)	(42,106)	922,418	11/15/2021.
761713	AX	4		11/05/2020.	Various.....		12,674,400	12,000,000	11,844,192	11,949,275		14,591		14,591		11,963,867		36,133	36,133	1,068,733	11/01/2022.
761713	BT	2		05/01/2020.	Various.....		10,200,000	10,200,000	10,561,122	10,231,922		(31,922)		(31,922)		10,200,000			0	350,625	05/01/2020.
774341	AH	4		06/10/2020.	Tax Free Exchange.....		4,002,982	4,000,000	3,997,320	3,998,736		246		246		3,998,982		4,000	4,000	82,444	03/15/2022.
779382	AP	5		02/26/2020.	Various.....		19,460,910	19,400,000	19,615,925	14,162,000	5,302,873	(3,964)		5,298,909		19,460,910			0	223,302	06/01/2022.
780153	AG	7		10/13/2020.	Various.....		499,475	558,510	649,966	624,059		(5,121)		(5,121)		618,938		(119,463)	(119,463)	40,148	10/15/2027.
780153	AU	6		10/13/2020.	Various.....		1,002,981	1,101,030	1,165,716	1,127,363		(6,750)		(6,750)		1,120,613		(117,632)	(117,632)	52,020	11/15/2022.
78442G	GG	5		12/15/2020.	Paydown.....		39,557	39,557	40,575	39,994		(438)		(438)		39,557			0	451	03/15/2033.
78469Q	BB	7		10/27/2020.	Redemption 100.0000.....		22,410,000	22,410,000	22,405,657	22,405,992		4,008		4,008		22,410,000			0	450,590	10/15/2052.
785592	AE	6		06/08/2020.	Call 101.9637.....		6,627,639	6,500,000	6,490,387	6,498,161		721		721		6,498,881		1,119	1,119	439,436	02/01/2021.
785811	AA	8		12/28/2020.	Paydown.....		158,299	149,692	51,644	51,665				0		51,665		106,634	106,634	1,118	04/25/2036.
80386W	AA	3		03/05/2020.	Direct.....		574,750	550,000	549,186	549,351		25		25		549,376		25,374	25,374	14,541	03/27/2024.
816851	AX	7		10/15/2020.	Call 100.0000.....		25,000,000	25,000,000	24,973,500	24,995,102		4,421		4,421		24,999,523		477	477	653,125	11/15/2020.
83379#	AB	1		08/14/2020.	Call 101.5618.....		20,312,364	20,000,000	20,232,080	20,071,987		(37,523)		(37,523)		20,034,464		(34,464)	(34,464)	962,142	03/04/2021.
83416W	AA	1		01/29/2020.	National Casualty.....		17,879,840	17,879,840	17,879,840	17,879,840				0		17,879,840			0	77,417	06/30/2035.
83612M	AF	4		12/29/2020.	Paydown.....		8,455,341	8,455,341	8,221,498	8,309,125		146,215		146,215		8,455,341			0	57,992	12/25/2036.
858119	AZ	3		07/05/2020.	Call 100.8750.....		6,239,119	6,185,000	6,277,775	6,224,442		(15,311)		(15,311)		6,209,131		(24,131)	(24,131)	288,633	04/15/2023.
858119	BH	2		11/08/2020.	Call 102.0630.....		2,311,727	2,265,000	2,202,712	2,216,199		6,522		6,522		2,222,721		42,279	42,279	153,913	09/15/2025.
86074Q	AM	4		02/07/2020.	Direct.....		280,844	275,000	272,096	273,442		66		66		273,508		7,336	7,336	2,059	06/27/2022.
86074Q	AN	2		02/28/2020.	Direct.....		736,700	695,000	684,638	687,274		198		198		687,471		49,229	49,229	9,078	06/27/2025.
86358E	CL	8		12/28/2020.	Paydown.....		813,091	813,091	747,224	769,629		43,462		43,462		813,091			0	8,820	07/25/2033.
86358E	EK	8		12/25/2020.	Paydown.....		2,342,739	2,342,739	2,346,372	2,346,076		(3,337)		(3,337)		2,342,739			0	23,116	10/25/2033.
86358E	HQ	2		12/28/2020.	Paydown.....		965,701	965,701	897,499	910,376		55,325		55,325		965,701			0	8,715	04/25/2034.
86358E	LS	3		12/28/2020.	Paydown.....		375,576	375,576	375,235	375,261		316		316		375,576			0	4,297	09/25/2034.
86358E	QJ	8		12/28/2020.	Paydown.....		771,154	771,154	721,993	745,577		25,577		25,577		771,154			0	7,085	02/25/2035.
86359B	JU	6		12/01/2020.	Paydown.....			6,479	6,479	6,468		9		9		6,479			0	109	03/25/2034.
87246A	AE	8		01/10/2020.	Paydown.....		5,220	5,220	5,187	5,216		4		4		5,220			0	24	08/15/2039.
87246A	AG	3		11/10/2020.	Paydown.....		3,760,000	3,760,000	3,540,949	3,540,949		219,051		219,051		3,760,000			0	183,778	08/15/2039.
87246A	AH	1		12/10/2020.	Paydown.....		1,947,804	1,947,804	1,828,698	1,828,698		119,106		119,106		1,947,804			0	100,063	08/15/2039.
87272Q	AA	8		12/15/2020.	Paydown.....		599,344	599,344	598,132	598,829		515		515		599,344			0	9,198	12/15/2029.
87677Q	AA	9		12/15/2020.	Paydown.....		2,625,197	2,625,197	2,617,290	2,619,316		5,881		5,881		2,625,197			0	51,855	06/15/2028.

NATIONWIDE MUTUAL INSURANCE COMPANY

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For 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
881561	VC	5	Terwin Mortgage Trust RMBS Ser 05-10HE C.....	..	12/28/2020.	Paydown.....		853,108	853,108	810,719	841,697		11,411		11,411		853,108			0	8,024	06/25/2036.
88642R	AA	7	Tidewater Inc 1st Lien Sr Sec Nt.....	..	09/02/2020.	Robert W Baird & Co Inc.....		932,766	987,054	1,009,263	1,009,263				0		1,009,263		(76,497)	(76,497)	66,462	08/01/2022.
89236T	DP	7	Toyota Motor Credit Corp Sr Nt.....	..	01/29/2020.	National Casualty.....		9,994,526	10,000,000	9,986,500	9,994,316		210		210		9,994,526			0	143,000	01/11/2022.
893830	BB	4	Transocean Sedco Co Gtd Nt.....	..	01/22/2020.	Various.....		17,685,860	16,999,000	16,684,851	16,512,441	125,941	9,319		135,260		16,647,701		1,038,159	1,038,159	153,909	12/15/2021.
90270R	BC	7	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....	..	05/01/2020.	Paydown.....		228,023	228,023	227,703	227,865		158		158		228,023			0	3,028	12/10/2045.
90332U	AS	2	US Airways Pass-Thru Tr ABS Ser 2000-3C.....	..	03/01/2020.	Redemption 100.0000.....		1,168,292	1,168,292	1,168,292	1,168,292				0		1,168,292			0	49,010	09/01/2023.
90359@	AA	4	US Nursing Corporation Term Ln Tranche A.....	..	11/04/2020.	Income.....									0					0	11,781	04/01/2014.
90363@	AA	8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....	..	07/08/2020.	Redemption 100.0000.....		996,082	996,082	996,082	996,082				0		996,082			0	23,293	09/08/2024.
90783T	AA	8	Union Pacific RR PTC Ser 2004-1.....	..	01/02/2020.	Various.....		374,722	374,722	374,722	374,722				0		374,722			0	10,125	07/02/2025.
90931Q	AA	5	United Airlines LBASS EETC 2013-1 Ser Cl.....	..	08/15/2020.	Paydown.....		4,057,623	4,057,623	4,074,222	4,062,610		(4,987)		(4,987)		4,057,623			0	163,575	02/15/2023.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....	..	09/01/2020.	Redemption 100.0000.....		272,609	272,609	272,609	272,609				0		272,609			0	7,565	09/01/2031.
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....	..	11/01/2020.	Redemption 100.0000.....		14,769	14,769	14,769	14,769				0		14,769			0	452	11/01/2033.
90932P	AB	4	United Airlines LBASS EETC Ser 2014-1 Cl.....	..	10/11/2020.	Paydown.....		893,345	893,345	893,345	893,345				0		893,345			0	31,808	04/11/2022.
91159H	HL	7	US Bancorp Sr Nt 2.350% 01/29/21.....	..	12/29/2020.	Call 100.0000.....		1,000,000	1,000,000	985,292	994,288		5,261		5,261		999,549		451	451	33,292	01/29/2021.
913017	BV	0	United Technologies Corp Sr Nt.....	..	02/28/2020.	Various.....		42,661,958	42,245,000	43,855,322	42,961,955		(46,031)		(46,031)		42,915,925		(670,925)	(670,925)	2,000,794	06/01/2022.
913017	CN	7	United Technologies Corp Sr Nt.....	..	03/04/2020.	Call 106.9918.....		10,699,183	10,000,000	9,979,200	9,986,626		503		503		9,987,129		12,871	12,871	792,516	05/04/2024.
91736#	AA	4	United States of America BIA CTL GSA Gtd.....	..	09/15/2020.	Redemption 100.0000.....		267,106	267,106	267,106	267,106				0		267,106			0	11,534	03/15/2024.
92837B	AB	7	Visio RMBS Ser 2019-1 CI A1.....	..	12/01/2020.	Paydown.....		3,369,223	3,369,223	3,369,187	3,369,006		217		217		3,369,223			0	65,713	06/25/2054.
92851@	AA	3	Vivendi SPC Tr CTL 6.630% 04/15/22.....	..	12/15/2020.	Redemption 100.0000.....		324,778	324,778	324,778	324,778				0		324,778			0	11,782	04/15/2022.
92938E	AT	0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1.....	..	12/01/2020.	Paydown.....		1,780,591	1,780,591	1,833,996	1,793,237		(12,646)		(12,646)		1,780,591			0	41,545	07/15/2046.
931142	CU	5	Wal-Mart Stores Inc Sr Nt.....	..	07/08/2020.	Various.....		3,500,000	3,500,000	3,496,989	3,499,805		195		195		3,500,000			0	126,875	07/08/2020.
931899	9A	8	Walkers SPV Nt 0.138% 09/16/21.....	..	11/17/2020.	Redemption 100.0000.....		1,901,051	1,901,051				1,901,051		1,901,051		1,901,051			0	11,570	09/16/2021.
93362F	AB	9	Washington Mutual Mtg RMBS Ser 2006-AR8.....	..	12/01/2020.	Paydown.....		436,163	419,412	374,150	374,150				0		374,150		62,013	62,013	9,950	08/25/2046.
93363E	AB	1	Washington Mutual Mtg RMBS Ser 2006-AR10.....	..	12/01/2020.	Paydown.....		28,546	30,355	30,399	29,243	1,122			1,122		30,366		(1,819)	(1,819)	711	09/25/2036.
93363N	AA	3	Washington Mutual Mtg RMBS Ser 2006-AR12.....	..	12/01/2020.	Paydown.....		53,371	50,982	51,135	50,029	1,031		(1)	1,030		51,059		2,312	2,312	1,143	10/25/2036.
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14.....	..	12/01/2020.	Paydown.....		152,197	160,629	147,392	147,392				0		147,392		4,804	4,804	3,162	11/25/2036.
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2020.	Paydown.....		550,372	562,670	432,525	432,525				0		432,525		117,847	117,847	12,730	04/25/2037.
941063	AQ	2	Waste Management Inc Co Gtd Nt.....	..	12/03/2020.	Various.....		12,935,000	12,935,000	14,337,380	13,156,272		(174,589)		(174,589)		12,981,682		(46,682)	(46,682)	747,068	03/01/2021.
942683	AF	0	Watson Pharmaceuticals Inc Sr Nt.....	..	05/14/2020.	Tax Free Exchange.....		4,993,799	5,000,000	4,959,603	4,987,156		1,643		1,643		4,988,799		5,000	5,000	100,660	10/01/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	12/01/2020.	Redemption 100.0000.....		152,831	152,831	152,831	152,831				0		152,831			0	5,562	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	12/15/2020.	Redemption 100.0000.....		172,305	172,305	180,402	176,556		(4,251)		(4,251)		172,305			0	6,965	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	..	12/10/2020.	Redemption 100.0000.....		481,458	481,458	481,458	481,458				0		481,458			0	28,336	10/10/2024.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	..	12/01/2020.	Redemption 100.0000.....		708,900	708,900	708,900	708,900				0		708,900			0	25,633	11/01/2022.
9497EN	AE	3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C.....	..	12/28/2020.	Paydown.....		769,754	769,754	748,805	755,300		14,454		14,454		769,754			0	10,374	11/25/2035.
9497ER	AC	8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....	..	02/25/2020.	Paydown.....		1,560,495	1,560,495	1,561,933	1,560,899		(405)		(405)		1,560,495			0	4,838	04/25/2035.
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....	..	12/01/2020.	Paydown.....		2,078,956	2,078,956	2,106,892	2,089,026		(10,070)		(10,070)		2,078,956			0	43,954	04/15/2050.
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....	..	12/01/2020.	Paydown.....		697,907	697,907	718,577	705,772		(7,864)		(7,864)		697,907			0	16,373	05/15/2048.
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....	..	12/01/2020.	Paydown.....		439,643	439,643	452,814	445,295		(5,652)		(5,652)		439,643			0	14,488	09/15/2057.
96950F	AD	6	Williams Partners LP Sr Nt.....	..	03/15/2020.	Various.....		14,000,000	14,000,000	13,997,432	13,999,897		103		103		14,000,000			0	367,500	03/15/2020.
976657	AL	0	Wisconsin Energy Corp Sr Nt.....	..	12/31/2020.	Call 112.6988.....		2,163,817	1,920,000	1,919,674	1,919,813		32		32		1,919,845		155	155	315,006	06/15/2025.
98398B	AT	7	Xcel Energy Inc Sr Nt 2.600% 03/15/22.....	..	12/01/2020.	Call 102.8100.....		8,738,850	8,500,000	8,497,705	8,498,931		437		437		8,499,368		632	632	506,506	03/15/2022.

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	AA	4	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	..	07/25/2020.	Various.....		430,686	430,686	432,064	431,094		(408)		(408)		430,686			0	31,604	12/23/2022.	
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt.....	..	12/22/2020.	Paydown.....		170,065	170,065	115,276	127,214		42,852		42,852		170,065			0	1,346	12/22/2035.	
G7222R	AA	8	Preferred Term Secs XVII LBASS Sec Nt.....	..	03/23/2020.	Paydown.....		33,448	33,448	22,898	24,953		8,496		8,496		33,448			0	190	03/22/2038.	
U85969	AC	4	Stillwater Mining Co Sr Nt.....		02/07/2020.	Direct.....		459,563	450,000	410,625	421,237		1,183		1,183		422,420		37,142	37,142	3,369	06/27/2022.	
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	A	07/15/2020.	Redemption 100.0000.....		51,200	51,200	51,200	51,200				0		51,200			0	1,267	07/15/2031.	
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	A	07/15/2020.	Redemption 100.0000.....		51,200	51,200	51,200	51,200				0		51,200			0	1,363	07/15/2031.	
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B.....	A	09/15/2020.	Redemption 100.0000.....		153,736	153,736	151,814	152,559		1,176		1,176		153,736			0	4,468	03/15/2023.	
009090	AC	5	Air Canada LBASS EETC Ser 2015-1C.....	A	03/15/2020.	Paydown.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	375,000	03/15/2020.	
07317Q	AF	2	Baytex Energy Corp Nt 5.125% 06/01/21.....	A	02/20/2020.	Call 100.0000.....		360,000	360,000	361,800	356,400	4,029	(40)		3,989		360,389		(389)	(389)	4,049	06/01/2021.	
134808	AC	8	Canacol Energy Ltd Sr Nt.....	A	10/07/2020.	Direct.....		492,480	480,000	480,000	480,000				0		480,000		12,480	12,480	32,480	05/03/2025.	
335934	AL	9	First Quantum Minerals LTD Sr Nt.....	A	03/12/2020.	Direct.....		1,174,450	1,415,000	1,415,556	1,415,393		(22)		(22)		1,415,371		(240,921)	(240,921)	48,641	04/01/2025.	
35905B	AA	5	Frontera Energy Corp Sr Nt.....	A	01/13/2020.	Direct.....		531,065	500,000	494,210	495,682		31		31		495,712		35,353	35,353	2,234	06/25/2023.	
683715	AA	4	Open Text Corp Sr Nt 5.625% 01/15/23.....	A	03/05/2020.	Call 101.4060.....		16,529,178	16,300,000	16,565,625	16,416,582		(6,283)		(6,283)		16,410,299		(110,299)	(110,299)	814,959	01/15/2023.	
C35898	AA	0	Frontera Energy Corp Sr Nt.....	A	01/13/2020.	Direct.....		530,840	500,000	526,250	520,313		(147)		(147)		520,166		10,674	10,674	2,220	06/25/2023.	
000000	00	0	Digicel Limited Sr Nt 6.000% 04/15/21.....	D	05/22/2020.	Taxable Exchange.....		177,060	295,000	159,300	224,762		11,508	76,971	(65,463)		159,300		17,760	17,760	10,669	04/15/2021.	
000000	00	0	Liquid Telecom Finance Sec Nt.....	D	01/06/2020.	Direct.....		458,541	449,000	456,858	455,178		(71)		(71)		455,107		3,434	3,434	18,552	07/13/2022.	
000000	00	0	Metinvest BV Sr Nt 7.750% 04/23/23.....	D	09/09/2020.	Direct.....		206,500	200,000	207,200	206,336		(1,327)		(1,327)		205,009		1,491	1,491	16,275	04/23/2023.	
000000	00	0	Cia Latino Americana Sr Nt.....	D	01/17/2020.	Tax Free Exchange.....		736,503	750,000	722,084	348,750	380,051	201		380,252		729,003		7,500	7,500	35,031	07/20/2023.	
000000	00	0	Studio City Finance LTD Sr Nt.....	D	06/05/2020.	Direct.....		435,913	430,000	454,204	453,471		(3,102)		(3,102)		450,369		(14,457)	(14,457)	25,806	02/11/2024.	
000000	00	0	Digicel Group Two Ltd Sr Nt PIK.....	D	01/17/2020.	Direct.....		16,838	81,145	8,435	8,435				0		8,435		8,402	8,402	1,777	04/01/2024.	
000000	00	0	Teva Pharmaceuticals NE Sr Nt.....	D	12/09/2020.	Direct.....		1,956,206	1,845,000	1,889,363	1,858,369	20,921	(6,077)		14,844		1,873,212		82,994	82,994	115,320	04/15/2024.	
000000	00	0	Credit Bank of Moscow Sr Nt.....	D	09/21/2020.	Direct.....		447,525	405,000	441,450	440,930		(5,322)		(5,322)		435,608		11,917	11,917	21,470	06/25/2024.	
000000	00	0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D	07/27/2020.	Direct.....		399,938	450,000	447,525	444,960	2,584	504		3,088		448,048		(48,110)	(48,110)	23,963	02/15/2025.	
000000	00	0	YPF Sociedad Anonima Sr Nt.....	D	01/29/2020.	Direct.....		630,700	680,000	552,780	554,589		1,353		1,353		555,942		74,758	74,758	29,221	07/28/2025.	
000000	00	0	AES Andrs/Dmcn Pwrr/Iitabo Sr Nt.....	D	04/16/2020.	Direct.....		1,204,000	1,400,000	1,429,052	1,421,449		(842)		(842)		1,420,607		(216,607)	(216,607)	49,158	05/11/2026.	
000000	00	0	MTN Mauritius Investments Sr Nt.....	D	08/14/2020.	Direct.....		551,875	500,000	556,875	552,500	3,586	(4,496)		(910)		551,590		285	285	27,535	10/13/2026.	
000000	00	0	Turkiye Garanti Bankasi Sr Nt.....	D	02/10/2020.	Direct.....		458,250	470,000	435,338	435,740		408		408		436,147		22,103	22,103	6,237	05/24/2027.	
000000	00	0	Oztel Holdings SPC Ltd Sec Nt.....	D	10/26/2020.	Direct.....		642,005	650,000	676,650	676,341		(2,048)		(2,048)		674,293		(32,288)	(32,288)	43,541	04/24/2028.	
05971A	AE	1	Banco BTG Pactual Sr Nt.....	D	06/12/2020.	Direct.....		430,650	435,000	432,542	432,556		225		225		432,782		(2,132)	(2,132)	10,114	01/10/2025.	
11042A	AA	2	British Airways Plc EETC.....	D	12/20/2020.	Various.....		1,592,887	1,592,887	1,611,111	1,600,443		(7,556)		(7,556)		1,592,887			0	51,328	06/20/2024.	
11042B	AA	0	British Airways Plc EETC.....	D	06/20/2020.	Redemption 100.0000.....		1,188,402	1,188,402	1,203,899	1,189,900		(1,498)		(1,498)		1,188,402			0	25,068	06/20/2020.	
11042T	AA	1	British Airways Plc EETC.....	C	12/20/2020.	Redemption 100.0000.....		70,267	70,267	70,267	70,267				0		70,267			0	1,677	09/20/2031.	
12674T	AB	2	C&W Senior Financing DAC Sr Nt.....	D	02/03/2020.	Direct.....		516,125	475,000	476,750	476,380		(19)		(19)		476,361		39,764	39,764	10,385	10/15/2026.	
15119C	AA	7	Celtic Resources Holding Sr Nt.....	D	09/10/2020.	Direct.....		832,250	785,000	785,000	785,000				0		785,000		47,250	47,250	30,026	10/09/2024.	
151290	BV	4	Cemex SAB de CV Sec Nt.....	D	10/26/2020.	Direct.....		247,925	235,000	235,000	235,000				0		235,000		12,925	12,925	12,060	11/19/2029.	
15238X	AB	5	Central American Bottling Corp Sr Nt.....	D	07/29/2020.	Direct.....		471,825	450,000	478,125	469,903		(2,042)		(2,042)		467,861		3,964	3,964	25,875	01/31/2027.	
20445P	AE	5	Cia Latino Americana Sr Nt.....	D	01/17/2020.	Tax Free Exchange.....		1,380,000	1,375,000	1,360,535	639,375	726,786	89		726,875		1,366,250		13,750	13,750	64,224	07/20/2023.	
22112E	AC	2	Cosan Luxembourg SA Sr Nt.....	D	03/30/2020.	Direct.....		1,647,075	1,625,000	1,673,789	1,661,968		(834)		(834)		1,661,134		(14,059)	(14,059)	68,443	01/20/2027.	
22113A	AB	1	Cosan Ltd Sr Nt 5.500% 09/20/29.....	D	08/10/2020.	Direct.....		605,125	610,000	609,921	609,965		34		34		609,999		(4,874)	(4,874)	30,905	09/20/2029.	
22303Q	AN	0	Covidien International Fin SA Sr Nt.....	C	10/29/2020.	Call 104.5430.....		15,681,450	15,000,000	14,958,026	14,987,841		3,985		3,985		14,991,826		8,174	8,174	1,100,117	06/15/2022.	
25152E	DT	6	Deutsche Bank AG London Sr Unsecured Nt.....	D	01/27/2020.	Taxable Exchange.....		2,150,893	2,867,857	2,867,857	2,867,857				0		2,867,857		(716,964)	(716,964)	69,247	07/27/2020.	
25382D	AA	4	Digicel Group Two Ltd 1st Lien.....	D	06/22/2020.	Taxable Exchange.....		471,652	759,000	303,600	423,143	28,463		148,005	(119,542)		303,600		168,052	168,052		12/30/2022.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description										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.						
25382F AA 9	Digicel Group Two Ltd Sr Nt.....		D	01/17/2020.	Direct.....		134,668	649,000	65,060	65,060				0		65,060		69,607	69,607	14,214	04/01/2024.
25382F AA 9	Digicel Group Two Ltd Sr Nt.....		D	06/23/2020.	Taxable Exchange.....		50,027	1,429,340	114,347	143,287			28,940	(28,940)		114,347		(64,320)	(64,320)		04/01/2024.
25382F AB 7	Digicel Group Two Ltd Sr Nt.....		D	06/23/2020.	Taxable Exchange.....		14,560	416,000	54,080	83,200			29,120	(29,120)		54,080		(39,520)	(39,520)		09/30/2022.
25615W AB 9	Docuformas SA Sr Nt 10.250% 07/24/24.....		D	04/23/2020.	Direct.....		476,044	835,000	827,034	827,582		404		404		827,986		(351,942)	(351,942)	63,963	07/24/2024.
30052K AA 7	Evraz Plc Sr Nt 5.250% 04/02/24.....		D	12/21/2020.	Direct.....		448,130	410,000	410,000	410,000				0		410,000		38,130	38,130	26,368	04/02/2024.
37255B AA 7	Geopark Ltd 1st Lien Nt.....		D	03/06/2020.	Direct.....		623,344	625,000	625,000	625,000				0		625,000		(1,656)	(1,656)	19,071	09/21/2024.
38502H AA 3	Gran Tierra Energy Intl Sr Nt.....		D	01/24/2020.	Direct.....		544,813	575,000	567,019	517,500	51,324	74		51,398		568,898		(24,086)	(24,086)	16,272	02/15/2025.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt.....		D	02/10/2020.	Direct.....		467,806	445,000	445,000	445,000				0		445,000		22,806	22,806	15,281	07/07/2027.
44963L AC 0	IHS Netherlands Holdco Sr Nt.....		D	09/08/2020.	Direct.....		842,594	785,000	785,000	785,000				0		785,000		57,594	57,594	45,846	09/18/2027.
456873 AA 6	Ingersoll-Rand Lux Finance Nt.....		C	04/13/2020.	Call 100.0000.....		3,000,000	3,000,000	2,998,707	2,999,873		108		108		2,999,981		19	19	35,438	05/01/2020.
45900T AA 0	Intl Airport Finance SA 1st Lien.....		D	01/03/2020.	Direct.....		138,594	125,000	125,000	125,000				0		125,000		13,594	13,594	4,667	03/15/2033.
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt.....		D	03/26/2020.	Direct.....		1,610,525	1,825,000	1,825,000	1,825,000				0		1,825,000		(214,475)	(214,475)	29,083	11/21/2029.
46650C AA 7	JBS Investments II GMBH Sr Nt.....		D	04/27/2020.	Direct.....		1,073,600	1,060,000	1,075,900	1,073,870		(989)		(989)		1,072,882		718	718	58,374	01/15/2026.
46650C AB 5	JBS Investments II GMBH Sr Nt.....		D	05/13/2020.	Direct.....		190,500	200,000	200,000	200,000				0		200,000		(9,500)	(9,500)	9,104	01/15/2028.
55388R AA 4	MV24 Capital BV 1st Lien.....		D	09/15/2020.	Direct.....		741,394	711,852	711,852	711,852				0		711,852		29,542	29,542	38,162	06/01/2034.
55388R AA 4	MV24 Capital BV 1st Lien.....		D	12/01/2020.	Redemption 100.0000.....		43,738	43,738	43,738	43,738				0		43,738		0	0	2,351	06/01/2034.
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25.....		D	01/10/2020.	Direct.....		291,500	275,000	270,313	271,393		21		21		271,414		20,086	20,086	9,191	01/19/2025.
566067 AA 2	Marble II Pte Ltd Sec Nt.....		D	12/11/2020.	Direct.....		804,400	800,000	800,000	800,000				0		800,000		4,400	4,400	41,811	06/20/2022.
58547D AD 1	Melco Resorts Finance Sr Nt.....		D	03/13/2020.	Direct.....		384,913	415,000	419,569	419,533		(96)		(96)		419,436		(34,524)	(34,524)	6,320	12/04/2029.
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29.....		D	01/22/2020.	Direct.....		732,878	695,000	685,472	685,588		60		60		685,648		47,229	47,229	14,513	10/17/2029.
59284B AF 5	Mexichem SAB DE CV Sr Nt.....		D	03/12/2020.	Direct.....		308,750	325,000	322,355	322,859		48		48		322,907		(14,157)	(14,157)	5,850	10/04/2027.
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....		D	01/23/2020.	Direct.....		859,031	825,000	825,000	825,000				0		825,000		34,031	34,031	18,157	04/03/2026.
714264 AD 0	Pernod Ricard SA Sr Nt.....		D	11/06/2020.	Call 104.6980.....		18,845,640	18,000,000	19,872,338	18,719,447		(295,209)		(295,209)		18,424,238		(424,238)	(424,238)	1,893,615	01/15/2022.
71647N BF 5	Petrobras Global Finance Sr Nt.....		D	02/28/2020.	Direct.....		1,845,750	1,725,000	3,241,882	1,848,355	1,345,404	(28,315)		1,317,089		3,165,444		(1,319,694)	(1,319,694)	40,267	01/15/2030.
71647N BF 5	Petrobras Global Finance Sr Nt.....		D	09/17/2020.	Tax Free Exchange.....		2,690,380	2,542,000	2,702,050	2,688,227	11,390	(9,236)		2,154		2,690,380		0	0	129,104	01/15/2030.
71675M AA 4	Petropavlovsk 2016 Sr Nt.....		D	08/06/2020.	Direct.....		1,013,008	965,000	965,000	965,000				0		965,000		48,008	48,008	55,100	11/14/2022.
83006L AB 9	Sixsigma Networks Mexico Sr Nt.....		D	06/11/2020.	Direct.....		828,483	845,000	845,000	845,000				0		845,000		(16,518)	(16,518)	29,123	05/02/2025.
86964W AF 9	Suzano Austria GMBH Sr Nt.....		D	03/05/2020.	Direct.....		926,456	800,000	830,591	829,637		(492)		(492)		829,146		97,311	97,311	31,200	01/15/2029.
879273 AR 1	Telecom Argentina SA Sr Nt.....		D	01/08/2020.	Direct.....		75,400	80,000	78,952	76,801	2,203	3		2,206		79,006		(3,606)	(3,606)	3,058	07/18/2026.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt.....		C	12/09/2020.	Direct.....		222,469	225,000	198,844	204,319		5,095		5,095		209,414		13,055	13,055	8,750	07/21/2023.
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25.....		D	05/07/2020.	Direct.....		318,900	710,000	710,000	597,692	112,308			112,308		710,000		(391,100)	(391,100)	34,386	03/01/2025.
90015W AH 6	Turkiye Garanti Bankasi Sr Nt.....		D	07/10/2020.	Direct.....		920,250	900,000	897,273	897,622		256		256		897,878		22,372	22,372	58,094	03/28/2024.
90351D AA 5	UBS Group Funding Sr Nt.....		D	09/24/2020.	Maturity.....		10,000,000	10,000,000	9,982,900	9,997,353		2,647		2,647		10,000,000		0	0	295,000	09/24/2020.
92334V AA 3	Veon Holdings BV Sr Nt.....		D	11/19/2020.	Direct.....		498,988	475,000	475,000	475,000				0		475,000		23,988	23,988	21,322	04/09/2025.
G4273* AA 3	Hammerson plc Sr Nt 3.970% 06/17/21.....		D	12/02/2020.	Call 100.0000.....		9,360,000	9,360,000	9,360,000	9,360,000				0		9,360,000		0	0	337,582	06/17/2021.
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9.....		D	10/12/2020.	Redemption 100.0000.....		2,105,263	2,105,263	2,105,263	2,105,263				0		2,105,263		0	0	31,579	10/12/2026.
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro.....		D	10/12/2020.	Redemption 100.0000.....		1,562,248	1,562,248	1,562,248	1,562,248				0		1,562,248		0	0	28,902	04/12/2027.
G7028A AB 9	Petra Diamonds PLC 2nd Lien.....		D	01/13/2020.	Direct.....		181,500	300,000	292,125	189,000	105,558	82		105,640		294,640		(113,140)	(113,140)	4,471	05/01/2022.
G7178* AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A.....		B	10/16/2020.	Redemption 100.0000.....		1,014,880	1,014,880	1,050,080	1,060,560				0	(10,480)	1,014,880	(35,200)	(35,200)	20,352	04/16/2028.	
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S.....		B	10/16/2020.	Redemption 100.0000.....		1,014,880	1,014,880	1,043,840	1,060,560				0	(16,720)	1,014,880	(28,960)	(28,960)	20,957	04/16/2028.	
G8038# AK 4	Serco Group plc Sr Nt Ser A.....		D	05/14/2020.	Maturity.....		4,132,758	4,132,758	4,132,758	4,118,334	14,425			14,425		4,132,758		0	0	77,902	05/14/2020.
N9417J AB 7	VTR Finance BV Secured Nt.....		D	06/24/2020.	Direct.....		1,662,886	1,647,000	1,652,818	1,646,208	4,203	(250)		3,953		1,650,161		12,725	12,725	101,153	01/15/2024.

SCHEDULE D - PART 4

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

1			2			3	4	5			6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n											11	12	13	14	15						
				Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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				
CUSIP Identification			Description																							
P06076	AA	4	AES EI Salvador Trust II Sr Nt.....			D	10/23/2020.	Direct.....		1,216,450	1,280,000	1,087,575	1,172,968		7,616		7,616		1,180,585		35,865	35,865	52,366	03/28/2023.		
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....			D	02/25/2020.	Direct.....		1,744,188	1,475,000	1,381,063	1,384,160		223		223		1,384,383		359,805	359,805	38,356	09/17/2044.		
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....			D	12/21/2020.	Direct.....		1,882,623	2,165,000	2,116,658	1,688,722	467,378	(6,863)		460,515		2,149,237		(266,614)	(266,614)	242,353	07/03/2021.		
P67848	AA	2	Compania Minera Milpo Sr Nt.....			D	02/27/2020.	Call 106.7500.....		880,688	825,000	829,598	827,468		(112)		(112)		827,356		(2,356)	(2,356)	71,480	03/28/2023.		
P7354P	AA	2	OI SA Sr Nt - PIK 10.000% 07/27/25.....			D	01/28/2020.	Direct.....		387,000	400,000	358,039		7,650	418		8,068		366,107		20,893	20,893	19,444	07/27/2025.		
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....			D	01/29/2020.	Direct.....		484,853	495,000	430,155	431,864		1,241		1,241		433,105		51,747	51,747	13,956	04/04/2024.		
3899999.			Total - Bonds - Industrial and Miscellaneous.....							1,405,729,548	1,402,095,788	1,414,291,753	1,389,148,790	8,818,840	1,596,189	297,639	10,117,390	(27,200)	1,400,316,709	(64,160)	(3,611,358)	(3,675,518)	46,842,444	XXX		
Bonds - Unaffiliated Bank Loans																										
000000	00	0	HCA Inc Term Ln B-12 Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		16,010	16,010	16,010				0		16,010			0	266	03/13/2025.		
000000	00	0	Messer Industries Initial Term B-1 Loan.....			..	09/30/2020.	Redemption	100.0000.....		150,000	150,000	150,281	150,192	69	(260)		(191)		150,000			0	3,043	03/01/2026.	
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....			..	12/31/2020.	Redemption	100.0000.....		51,122	51,122	51,001	51,004		118		118		51,122			0	1,017	09/20/2026.	
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.....			..	12/31/2020.	Redemption	100.0000.....		16,193	16,193	15,927	15,869	82	241		323		16,193			0	708	04/15/2025.	
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....			..	12/31/2020.	Redemption	100.0000.....		5,625	5,625	5,470	5,400	97	128		225		5,625			0	309	07/12/2025.	
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....			..	08/28/2020.	Tax Free Exchange.....		16,512	16,875	16,411	16,200	291	22		313		16,512			0	331	07/12/2025.		
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1.....			..	10/01/2020.	Redemption	100.0000.....		60,579	60,579	59,367	59,367	9	1,202		1,211		60,579			0	1,997	11/25/2025.	
03525@	AA	6	Animal Supply Company New Term Ln Nt 1.....			..	03/31/2020.	Redemption	100.0000.....		10,084	10,084	9,958	9,014	976	93		1,069		10,084			0	279	12/15/2021.	
03525@	AA	6	Animal Supply Company New Term Ln Nt 1.....			..	08/14/2020.	Taxable Exchange.....		3,418,535	4,127,668	3,212,359	3,705,365	399,674	(23,587)	869,094	(493,007)		3,212,359		206,176	206,176	285,294	12/15/2021.		
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....			..	09/30/2020.	Redemption	100.0000.....		9,747	9,747	9,552	9,589		158		158		9,747			0	465	08/24/2024.	
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....			..	12/29/2020.	Tax Free Exchange.....		28,820	29,242	28,657	28,768		53		53		28,820			0	1,105	08/24/2024.		
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1.....			..	04/27/2020.	Direct.....		1,506,574	1,540,365	1,509,558	1,512,550		617		617		1,513,167		(6,593)	(6,593)	23,936	02/11/2026.		
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1.....			..	03/12/2020.	Tax Free Exchange.....		1,524	1,551	1,520	1,523		1		1		1,524			0	61	02/11/2026.		
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....			..	12/22/2020.	Redemption	100.0000.....		3,692,854	3,692,854	3,694,110	3,693,005	967	(1,119)		(152)		3,692,854			0	102,543	10/01/2022.	
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		90,009	90,009	90,413	90,286	109	(386)		(277)		90,009			0	1,760	01/19/2024.	
09523C	AC	6	Marcone Appliance Parts Inc Delayed Draw.....			..	09/30/2020.	Redemption	100.0000.....		652	652	652	652				0		652			0	40	01/02/2025.	
09523C	AC	6	Marcone Appliance Parts Inc Delayed Draw.....			..	07/09/2020.	Tax Free Exchange.....		16,985	16,985	16,985	16,985				0		16,985			0	1,364	01/02/2025.		
09523C	AD	4	Marcone Appliance Parts Inc Term Ln Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		4,384	4,384	4,326	4,334		50		50		4,384			0	160	01/02/2025.	
09523C	AD	4	Marcone Appliance Parts Inc Term Ln Nt 1.....			..	06/30/2020.	Tax Free Exchange.....		1,446	1,461	1,442	1,445		1		1		1,446			0	48	01/02/2025.		
09788H	AN	1	Advanced Infusion Solutions Last Out Ter.....			..	11/30/2020.	Redemption	100.0000.....		91,945	91,945	90,056	90,138		1,807		1,807		91,945			0	3,894	06/27/2024.	
10483*	AA	3	Bragg Live Food Products LLC Term Ln Nt.....			..	07/17/2020.	Redemption	100.0000.....		261,946	261,946	255,397	256,278		5,668		5,668		261,946			0	8,438	03/11/2024.	
12632B	AG	1	CPI International Inc 1st Lien Term Ln N.....			..	07/10/2020.	Redemption	100.0000.....		1,144,787	1,144,787	1,144,787	1,098,996	45,791			45,791		1,144,787			0	28,862	07/26/2024.	
12702#	AA	0	Bakemark Holdings LLC Term Ln Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		29,407	29,407	28,525	28,826		581		581		29,407		1,086	0	1,086	08/14/2023.	
12702#	AA	0	Bakemark Holdings LLC Term Ln Nt 1.....			..	04/30/2020.	Tax Free Exchange.....		9,624	9,802	9,508	9,609		16		16		9,624			0	225	08/14/2023.		
12702#	AC	6	Bakemark Holdings LLC New Term Ln Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		15,941	15,941	15,702	15,767		174		174		15,941			0	589	08/14/2023.	
12702#	AC	6	Bakemark Holdings LLC New Term Ln Nt 1.....			..	04/30/2020.	Tax Free Exchange.....		5,261	5,314	5,234	5,256		6		6		5,261			0	123	08/14/2023.		
14880B	AG	6	Catalent Pharma Solutions Inc Term Ln B.....			..	12/31/2020.	Redemption	100.0000.....		50,000	50,000	50,063	49,938		62		62		50,000			0	1,117	05/17/2026.	
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....			..	04/27/2020.	Redemption	100.0000.....		1,311,535	1,311,535	1,315,688	1,313,861	686	(3,011)		(2,325)		1,311,535			0	14,065	04/13/2024.	
18449E	AD	2	Clean Harbors Inc New Term Ln 2 Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		60,355	60,355	60,336	60,340		15		15		60,355			0	1,004	06/30/2024.	
20049#	AA	5	Command Alkon (Potter Buyer) 1st Lien Te.....			..	04/23/2020.	Redemption	100.0000.....		8,827,711	8,827,711	8,706,294	8,562,880	183,345	81,486		264,831		8,827,711			0	265,662	09/01/2023.	
22526@	AA	5	Concert Golf Partners LLC Term Ln Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		15,050	15,050	14,749	14,764		286		286		15,050			0	682	08/20/2025.	
23361*	AA	3	DRB Holdings LLC Term Ln Nt 1.....			..	12/31/2020.	Redemption	100.0000.....		45,342	45,342	44,205	43,981	595	765		1,360		45,342			0	2,521	10/06/2023.	
23361*	AA	3	DRB Holdings LLC Term Ln Nt 2.....			..	03/31/2020.	Redemption	100.0000.....		15,114	15,114	14,859	14,660	198	255		453		15,114			0	293	10/06/2023.	
25374L	A*	9	Centric Brands Inc 1st Lien Term Ln Nt 1.....			..	10/09/2020.	Tax Free Exchange.....		5,818,148	5,895,000	5,777,100	5,777,100	23,413	17,634		41,047		5,818,148			0	542,590	10/29/2023.		

SCHEDULE D - PART 4

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

E14.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
										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.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
30282#	AE 2 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Redemption 100.0000.....	.....	.....5,486	5,486	5,486	5,486	.....	.....	.....	.....0	.....	.....5,486	.....	.....	.....0	203	08/21/2023.
30282#	AE 2 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Tax Free Exchange.....	.....	.....2,128	2,128	2,128	2,128	.....	.....	.....	.....0	.....	.....2,128	.....	.....	.....0	158	08/21/2023.
30282#	AF 9 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Redemption 100.0000.....	.....	.....8,607	8,607	8,607	8,607	.....	.....	.....	.....0	.....	.....8,607	.....	.....	.....0	316	08/21/2023.
30282#	AF 9 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Tax Free Exchange.....	.....	.....3,365	3,365	3,365	3,365	.....	.....	.....	.....0	.....	.....3,365	.....	.....	.....0	249	08/21/2023.
30282#	AG 7 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Redemption 100.0000.....	.....	.....5,115	5,115	5,115	5,115	.....	.....	.....	.....0	.....	.....5,115	.....	.....	.....0	188	08/21/2023.
30282#	AG 7 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Tax Free Exchange.....	.....	.....2,004	2,004	2,004	2,004	.....	.....	.....	.....0	.....	.....2,004	.....	.....	.....0	148	08/21/2023.
30282#	AJ 1 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Redemption 100.0000.....	.....	.....6,825	6,825	6,825	6,825	.....	.....	.....	.....0	.....	.....6,825	.....	.....	.....0	251	08/21/2023.
30282#	AJ 1 First Watch Restaurants Delayed Draw Ter.....	..	12/24/2020.	Tax Free Exchange.....	.....	.....2,678	2,678	2,678	2,678	.....	.....	.....	.....0	.....	.....2,678	.....	.....	.....0	198	08/21/2023.
30282#	AJ 1 First Watch Restaurants Term Ln Nt 1.....	..	12/24/2020.	Redemption 100.0000.....	.....	.....41,332	41,332	40,374	40,644	.....	.....688	.....	.....688	.....	.....41,332	.....	.....	.....0	1,522	08/21/2023.
30282#	AJ 1 First Watch Restaurants Term Ln Nt 1.....	..	12/24/2020.	Tax Free Exchange.....	.....	.....15,785	15,981	15,582	15,716	.....	.....69	.....	.....69	.....	.....15,785	.....	.....	.....0	1,183	08/21/2023.
31528#	AA 2 Ferraro Fine Foods Corp Term Ln Nt 1.....	..	03/31/2020.	Redemption 100.0000.....	.....	.....5,927	5,927	5,808	5,836	.....	.....91	.....	.....91	.....	.....5,927	.....	.....	.....0	93	05/09/2024.
31528#	AC 8 Ferraro Fine Foods Corp Incremental Term.....	..	03/31/2020.	Redemption 100.0000.....	.....	.....49,500	49,500	48,757	48,883	.....	.....617	.....	.....617	.....	.....49,500	.....	.....	.....0	259	05/09/2024.
31528#	AD 6 Ferraro Fine Foods Corp Term Ln #2 Nt 1.....	..	03/31/2020.	Redemption 100.0000.....	.....	.....26,365	26,365	25,969	26,016	.....	.....349	.....	.....349	.....	.....26,365	.....	.....	.....0	160	05/09/2024.
35041@	AA 3 Foundation Risk Partners Corp Incrementa.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....10,351	10,351	10,144	10,191	.....	.....159	.....	.....159	.....	.....10,351	.....	.....	.....0	425	11/10/2023.
35041@	AC 9 Foundation Risk Partners Corp Delayed Dr.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....14,350	14,350	14,214	14,233	.....	.....117	.....	.....117	.....	.....14,350	.....	.....	.....0	570	11/10/2023.
35041@	AD 7 Foundation Risk Partners Corp Delayed Dr.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....18,928	18,928	18,472	18,514	.....	.....414	.....	.....414	.....	.....18,928	.....	.....	.....0	772	11/10/2023.
35921@	AA 8 Frontline Technologies Gr LL Term Ln Nt.....	..	04/30/2020.	Redemption 100.0000.....	.....	.....15,101	15,101	14,550	14,725	.....	.....376	.....	.....376	.....	.....15,101	.....	.....	.....0	287	09/18/2023.
35921@	AA 8 Frontline Technologies Gr LL Term Ln Nt.....	..	10/30/2020.	Tax Free Exchange.....	.....	.....44,339	45,303	43,650	44,175	.....	.....163	.....	.....163	.....	.....44,339	.....	.....	.....0	1,916	09/18/2023.
35921@	AC 4 Frontline Technologies Gr LL Delayed Dra.....	..	03/31/2020.	Redemption 100.0000.....	.....	.....3,018	3,018	3,018	3,018	.....	.....0	.....	.....0	.....	.....3,018	.....	.....	.....0	57	09/18/2023.
35921@	AC 4 Frontline Technologies Gr LL Delayed Dra.....	..	10/30/2020.	Tax Free Exchange.....	.....	.....9,054	9,054	9,054	9,054	.....	.....0	.....	.....0	.....	.....9,054	.....	.....	.....0	381	09/18/2023.
36850@	AB 9 Gehl Foods Inc LLC Term Ln Nt 4.....	..	11/02/2020.	Redemption 100.0000.....	.....	.....79,903	79,903	77,779	75,908	2,308	1,687	.....	.....3,995	.....	.....79,903	.....	.....	.....0	12,487	01/25/2024.
36850@	AB 9 Gehl Foods Inc LLC Term Ln Nt 4.....	..	04/01/2020.	Tax Free Exchange.....	.....	.....7,214,525	7,357,481	7,161,849	6,989,607	212,519	12,399	.....	.....224,918	.....	.....7,214,525	.....	.....	.....0	193,223	01/25/2024.
36874V	AL 2 Generac Power Systems Inc Term Ln B Nt 1.....	..	01/02/2020.	Tax Free Exchange.....	.....	.....23,505,876	23,509,732	23,504,511	23,489,177	16,696	3	.....	.....16,699	.....	.....23,505,876	.....	.....	.....0	72,052	05/31/2023.
39341#	AA 0 Green Street Parent LLC Term Ln B Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....60,000	60,000	58,800	58,846	.....	.....1,154	.....	.....1,154	.....	.....60,000	.....	.....	.....0	2,448	08/27/2026.
40406#	AD 4 ProService Corp Term Ln Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....45,000	45,000	43,869	44,141	.....	.....859	.....	.....859	.....	.....45,000	.....	.....	.....0	3,042	11/01/2024.
40406#	AD 4 ProService Corp Term Ln Nt 1.....	..	06/11/2020.	Tax Free Exchange.....	.....	.....22,102	22,500	21,935	22,071	.....	.....31	.....	.....31	.....	.....22,102	.....	.....	.....0	981	11/01/2024.
41781@	AA 5 Harvey Tool Co LLC 1st Lien Term Ln Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....71,039	71,039	69,428	69,854	.....	.....1,186	.....	.....1,186	.....	.....71,039	.....	.....	.....0	2,820	10/12/2024.
41781@	AB 3 Harvey Tool Co LLC Delayed Draw Term Ln.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....17,697	17,697	17,520	17,545	.....	.....151	.....	.....151	.....	.....17,697	.....	.....	.....0	703	10/12/2024.
41902@	AA 9 Sigma Electric Manufact Corp Term Ln A-2.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....657,160	657,160	643,964	648,088	.....	.....9,071	.....	.....9,071	.....	.....657,160	.....	.....	.....0	25,799	10/31/2023.
44903*	AC 0 Hygiena LLC Term Ln Nt 1.....	..	07/20/2020.	Redemption 100.0000.....	.....	.....92,222	92,222	91,304	91,581	.....	.....642	.....	.....642	.....	.....92,222	.....	.....	.....0	2,146	08/26/2022.
44903*	AC 0 Hygiena LLC Term Ln Nt 1.....	..	06/30/2020.	Tax Free Exchange.....	.....	.....2,443,477	2,461,663	2,428,503	2,439,392	.....	.....4,084	.....	.....4,084	.....	.....2,443,477	.....	.....	.....0	73,481	08/26/2022.
44969C	BH 2 Quintiles IMS Term Ln B-2 Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....101,105	101,105	101,271	101,240	1	(136)	.....	.....(135)	.....	.....101,105	.....	.....	.....0	1,749	01/18/2025.
44989*	AA 1 IQNavigator Inc 1st Lien TL Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....89,552	89,552	88,209	87,367	1,097	1,088	.....	.....2,185	.....	.....89,552	.....	.....	.....0	4,540	08/20/2024.
44989*	AB 9 IQNavigator Inc Revolver Nt 1.....	..	07/24/2020.	Redemption 100.0000.....	.....	.....328,997	328,997	324,062	321,627	3,589	3,780	.....	.....7,369	.....	.....328,997	.....	.....	.....0	15,817	08/20/2023.
45004K	AC 0 Information Resources Inc 1st Lien Term.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....20,698	20,698	20,491	20,518	.....	.....181	.....	.....181	.....	.....20,698	.....	.....	.....0	966	11/07/2025.
45004K	AC 0 Information Resources Inc 1st Lien Term.....	..	05/29/2020.	Tax Free Exchange.....	.....	.....10,265	10,349	10,246	10,259	.....	.....6	.....	.....6	.....	.....10,265	.....	.....	.....0	264	11/07/2025.
45004K	AC 0 Information Resources Inc 1st Lien Term.....	..	03/31/2020.	Redemption 100.0000.....	.....	.....10,349	10,349	10,259	10,259	.....	.....90	.....	.....90	.....	.....10,349	.....	.....	.....0	169	11/07/2025.
45320*	AA 6 Revint Solutions Term Ln Nt 1.....	..	10/15/2020.	Redemption 100.0000.....	.....	.....1,387,589	1,387,589	1,326,626	1,344,767	.....	.....42,822	.....	.....42,822	.....	.....1,387,589	.....	.....	.....0	65,096	12/13/2023.
45320*	AB 4 Revint Solutions Delayed Draw Term Ln Nt.....	..	10/15/2020.	Redemption 100.0000.....	.....	.....2,470,906	2,470,906	2,440,117	2,448,035	.....	.....22,871	.....	.....22,871	.....	.....2,470,906	.....	.....	.....0	121,678	12/13/2023.
45320*	AB 4 Revint Solutions Delayed Draw Term Ln Nt.....	..	10/15/2020.	Redemption 100.0000.....	.....	.....854,732	854,732	844,048	844,738	.....	.....9,994	.....	.....9,994	.....	.....854,732	.....	.....	.....0	55,220	12/13/2023.
45763F	AN 8 Inmar Inc Initial Term Ln Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	.....24,415	24,415	23,194	23,194	150	1,071	.....	.....1,221	.....	.....24,415	.....	.....	.....0	838	05/01/2024.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45773Y A* 6	Innerworkings Inc Term Ln Nt 1.....			10/01/2020.	Redemption 100.0000.....		8,775,000	8,775,000	8,555,625	8,510,873	56,378	207,750		264,128		8,775,000			0	1,253,034	07/16/2024.
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		48,333	48,333	47,367	47,448		885		885		48,333			0	2,058	07/01/2024.
48773# AA 8	Kellermeier Building Svcs Initial Term L.....			12/31/2020.	Redemption 100.0000.....		11,765	11,765	11,647	11,649		116		116		11,765			0	720	11/07/2026.
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt.....			12/31/2020.	Redemption 100.0000.....		12,685	12,685	12,431	12,443		242		242		12,685			0	458	08/07/2026.
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr.....			12/31/2020.	Redemption 100.0000.....		713	713	706	706		7		7		713			0	28	08/07/2026.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		59,949	59,949	59,268	59,444		505		505		59,949			0	2,484	09/29/2023.
55368* AD 2	Service Logic Term Ln Nt 1.....			06/30/2020.	Redemption 100.0000.....		47,628	47,628	46,775	46,983		644		644		47,628			0	1,029	07/31/2023.
55368* AD 2	Service Logic Term Ln Nt 1.....			05/29/2020.	Tax Free Exchange.....		9,324,211	9,413,490	9,257,942	9,312,233		11,978		11,978		9,324,211			0	223,151	07/31/2023.
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		5,238	5,238	5,133	5,112	29	97		126		5,238			0	260	07/30/2024.
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		53,750	53,750	53,175	53,213	31	507		538		53,750			0	2,002	12/17/2025.
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term.....			12/31/2020.	Redemption 100.0000.....		3,750	3,750	3,750	3,712	38			38		3,750			0	161	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		10,570	10,570	10,147	10,206		364		364		10,570			0	360	02/08/2025.
57810J AC 2	Amynta Warranty Borrower Inc Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		7,047	7,047	6,765	6,804		243		243		7,047			0	240	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1.....			12/31/2020.	Redemption 100.0000.....		36,434	36,434	36,434	36,069	364			364		36,434			0	1,240	12/02/2022.
62931* AA 2	Topix Pharma Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		10,125	10,125	9,889	9,927		198		198		10,125			0	470	10/31/2024.
62931* AA 2	Topix Pharma Term Ln Nt 1.....			02/28/2020.	Tax Free Exchange.....		3,311	3,375	3,296	3,309		2		2		3,311			0	36	10/31/2024.
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1.....			12/31/2020.	Redemption 100.0000.....		1,814	1,814	1,796	1,798		16		16		1,814			0	74	10/31/2024.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1.....			03/31/2020.	Redemption 100.0000.....		8,643	8,643	8,470	8,510		133		133		8,643			0	135	05/11/2024.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1.....			04/07/2020.	Tax Free Exchange.....		3,347,565	3,396,779	3,328,843	3,344,484		3,081		3,081		3,347,565			0	73,706	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter.....			03/31/2020.	Redemption 100.0000.....		4,431	4,431	4,386	4,396		34		34		4,431			0	69	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter.....			04/07/2020.	Tax Free Exchange.....		1,728,514	1,741,210	1,723,798	1,727,725		790		790		1,728,514			0	37,782	05/11/2024.
62976# AC 0	NSM Insurance Group LLC Incremental Term.....			03/31/2020.	Redemption 100.0000.....		1,992	1,992	1,952	1,958		34		34		1,992			0	31	05/11/2024.
62976# AC 0	NSM Insurance Group LLC Incremental Term.....			04/07/2020.	Tax Free Exchange.....		775,072	787,601	771,863	774,317		755		755		775,072			0	17,090	05/11/2024.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N.....			03/31/2020.	Redemption 100.0000.....		375	375	368	368		7		7		375			0	6	07/02/2026.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N.....			10/30/2020.	Tax Free Exchange.....		1,474	1,500	1,470	1,471		2		2		1,474			0	49	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.....			03/31/2020.	Redemption 100.0000.....		2,312	2,312	2,265	2,268		44		44		2,312			0	35	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.....			10/30/2020.	Tax Free Exchange.....		9,086	9,247	9,062	9,072		13		13		9,086			0	355	07/02/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt.....			06/30/2020.	Redemption 100.0000.....		9,000	9,000	8,798	8,802		198		198		9,000			0	237	10/24/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt.....			03/31/2020.	Tax Free Exchange.....		1,748,245	1,786,500	1,746,304	1,747,113		1,132		1,132		1,748,245			0	34,352	10/24/2026.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			03/13/2020.	Tax Free Exchange.....		37,666	37,666	37,666	37,666				0		37,666			0	846	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			03/13/2020.	Tax Free Exchange.....		80,562	80,562	80,562	80,562				0		80,562			0	1,885	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			12/31/2020.	Redemption 100.0000.....		7,467	7,467	7,413	7,414		52		52		7,467			0	552	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.	Tax Free Exchange.....		436,442	437,015	435,978	436,008		434		434		436,442			0	36,333	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.	Tax Free Exchange.....		157,496	157,496	157,496	157,496				0		157,496			0	13,530	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.	Tax Free Exchange.....		35,573	35,573	35,573	35,573				0		35,573			0	3,088	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			03/13/2020.	Tax Free Exchange.....		459,047	472,489	446,006	457,424		1,624		1,624		459,047			0	11,132	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			12/31/2020.	Redemption 100.0000.....		1,008	1,008	1,008	1,008				0		1,008			0	84	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.	Tax Free Exchange.....		104,627	104,627	104,627	104,627				0		104,627			0	13,299	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.	Tax Free Exchange.....		15,694	15,694	15,694	15,694				0		15,694			0	1,452	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			09/30/2020.	Tax Free Exchange.....		134,204	134,204	134,204	134,204				0		134,204			0	13,217	08/26/2021.
69403* AA 3	Planview First Lient Term Ln Nt 1.....			03/31/2020.	Redemption 100.0000.....		1,123	1,123	1,123	1,123				0		1,123			0	20	01/27/2023.
69403* AA 3	Planview First Lient Term Ln Nt 1.....			03/06/2020.	Tax Free Exchange.....		435,651	435,651	435,651	435,651				0		435,651			0	5,483	01/27/2023.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69406*	AA	3		03/31/2020.	Redemption	100.0000.....	4,637	4,637	4,591	4,607		30		30		4,637			0	81	01/27/2023.
69406*	AA	3		03/06/2020.	Tax Free Exchange.....		1,797,506	1,808,514	1,790,400	1,796,877		630		630		1,797,506			0	22,736	01/27/2023.
70323#	AB	5		03/31/2020.	Redemption	100.0000.....	1,553,118	1,553,118	1,543,523	1,537,586	6,509	9,022		15,531		1,553,118			0	25,371	12/20/2024.
70324#	AC	2		03/31/2020.	Redemption	100.0000.....	4,394,275	4,394,275	4,316,768	4,328,425		65,850		65,850		4,394,275			0	68,680	12/20/2024.
71579U	AF	2		10/30/2020.	Redemption	100.0000.....	105,369	105,369	74,022	75,339		31,347	1,317	30,030		105,369			0	3,242	01/26/2023.
71639#	AA	4		12/31/2020.	Redemption	100.0000.....	52,734	52,734	51,690	51,790		944		944		52,734			0	1,610	07/08/2025.
71667*	AB	1		11/02/2020.	Redemption	100.0000.....	161,541	161,541	158,314	158,310	190	3,041		3,231		161,541			0	10,129	07/23/2025.
72584D	AE	4		12/31/2020.	Redemption	100.0000.....	64,028	64,028	63,781	63,837		191		191		64,028			0	1,068	03/29/2025.
74741@	AA	5		12/31/2020.	Redemption	100.0000.....	9,220	9,220	8,989	8,996		224		224		9,220			0	476	09/24/2026.
74741@	AA	5		12/31/2020.	Tax Free Exchange.....		1,092	1,114	1,086	1,087		5		5		1,092			0	99	09/24/2026.
74966F	AJ	2		07/31/2020.	Redemption	100.0000.....	12,076,500	12,076,500	12,101,364	12,094,338		(17,838)		(17,838)		12,076,500			0	319,425	10/12/2023.
74966F	AJ	2		07/31/2020.	Tax Free Exchange.....		12,091,528	12,076,500	12,101,364	12,094,338		(2,810)		(2,810)		12,091,528			0	321,738	10/12/2023.
74966U	AP	5		02/11/2020.	Redemption	100.0000.....	20,433,660	20,433,660	20,385,062	20,362,859		70,801		70,801		20,433,660			0	89,612	04/17/2023.
75734@	AB	9		10/05/2020.	Tax Free Exchange.....		25,906	26,591	25,793	25,847		59		59		25,906			0	1,451	07/01/2025.
76150#	AA	2		10/15/2020.	Redemption	100.0000.....	1,261,914	1,261,914	1,230,367	1,232,433		29,482		29,482		1,261,914			0	65,258	12/13/2023.
78411E	AC	2		10/01/2020.	Redemption	100.0000.....	29,521	29,521	29,373	29,423		97		97		29,521			0	711	09/01/2023.
78431@	AA	1		12/31/2020.	Redemption	100.0000.....	10,417	10,417	10,287	10,307		109		109		10,417			0	420	12/13/2023.
81389#	AA	5		12/31/2020.	Redemption	100.0000.....	29,950	29,950	29,008	29,167		782		782		29,950			0	1,775	12/19/2023.
81389#	AB	3		12/31/2020.	SecurAmerica LLC Delayed Draw Term Ln Nt.....		9,159	9,159	9,056	9,072		87		87		9,159			0	605	12/19/2023.
81389#	AB	3		12/31/2020.	Tax Free Exchange.....		292,580	295,060	291,740	291,854		727		727		292,580			0	27,824	12/19/2023.
81389#	AC	1		12/31/2020.	Redemption	100.0000.....	2,024	2,024	2,002	2,004		20		20		2,024			0	123	12/19/2023.
816307	A@	1		03/31/2020.	Tax Free Exchange.....		5,195,310	5,294,118	5,188,235	5,190,929		4,381		4,381		5,195,310			0	102,364	10/31/2024.
81760H	AG	7		09/30/2020.	Redemption	100.0000.....	577,486	577,486	576,764	576,773		713		713		577,486			0	10,969	11/05/2026.
83578B	AJ	2		10/07/2020.	Redemption	100.0000.....	23,871,359	23,871,359	23,791,959	23,827,684	853	42,823		43,676		23,871,359			0	876,061	09/30/2022.
84756#	AA	4		12/21/2020.	Redemption	100.0000.....	323,770	323,770	317,294	318,908		4,861		4,861		323,770			0	13,976	04/02/2024.
86738*	AA	6		12/31/2020.	Redemption	100.0000.....	325,661	325,661	319,122	321,165		4,495		4,495		325,661			0	11,768	10/31/2023.
86803@	AA	4		12/31/2020.	Redemption	100.0000.....	25,621	25,621	25,109	25,224		397		397		25,621			0	972	05/27/2024.
86803@	AA	4		04/30/2020.	Tax Free Exchange.....		8,418	8,540	8,370	8,408		10		10		8,418			0	182	05/27/2024.
86803@	AB	2		12/31/2020.	Redemption	100.0000.....	15,048	15,048	14,848	14,874		174		174		15,048			0	571	05/27/2024.
86803@	AB	2		04/30/2020.	Tax Free Exchange.....		4,962	5,016	4,949	4,958		4		4		4,962			0	107	05/27/2024.
88632N	AK	6		03/04/2020.	Redemption	100.0000.....	12,317,138	12,317,138	12,284,418	12,284,187	2,173	30,778		32,951		12,317,138			0	175,758	06/12/2026.
88632N	AK	6		03/05/2020.	Tax Free Exchange.....		9,950,577	9,974,937	9,948,440	9,948,253	1,760	565		2,325		9,950,577			0	142,351	06/12/2026.
88870P	A*	7		06/01/2020.	Redemption	100.0000.....	5,000,000	5,000,000	4,900,000	4,900,000	2,671	97,329		100,000		5,000,000			0	306,325	11/22/2024.
88870T	AG	3		12/09/2020.	Redemption	100.0000.....	2,488,093	2,488,093	2,425,891	2,430,425		57,668		57,668		2,488,093			0	135,835	03/08/2026.
89158*	AC	7		12/31/2020.	Redemption	100.0000.....	22,041	22,041	21,490	21,561		481		481		22,041			0	884	11/15/2025.
89158*	AC	7		03/31/2020.	Tax Free Exchange.....		7,192	7,347	7,163	7,187		5		5		7,192			0	121	11/15/2025.
89416F	AQ	0		07/08/2020.	Stifel Nicolaus & Co Inc.....		9,996,000	14,700,000	9,994,435	14,681,214	17,008	216	4,704,003	(4,686,779)		9,994,435		1,565	1,565	400,822	01/25/2024.
89416F	AQ	0		06/30/2020.	Redemption	100.0000.....	75,000	75,000	62,990	74,904	87	12,009	12,000	96		75,000			0	1,523	01/25/2024.
90347B	AH	1		12/31/2020.	Redemption	100.0000.....	2,065,700	2,065,700	2,078,701	2,068,344	7,016	(9,660)		(2,644)		2,065,700			0	6,144	06/01/2024.
90351H	AB	4		12/31/2020.	Redemption	100.0000.....	291,522	291,522	293,041	292,225	386	(1,089)		(703)		291,522			0	4,846	06/27/2023.
90372@	AC	3		01/01/2020.	Tax Free Exchange.....		416,604	418,614	416,521	416,521	84	(1)		83		416,604			0	(2,241)	01/01/2024.
90372@	AC	3		12/15/2020.	Redemption	100.0000.....	1,983,444	1,983,444	1,963,609	1,964,648		18,796		18,796		1,983,444			0	124,907	01/01/2024.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90385P AC 4			Ultimus Group Midco LLC 1st Lien Term Ln.....	..	12/31/2020.	Redemption 100.0000.....	.....	21,467	21,467	21,467	21,467	.....	.....	.....	0	.....	21,467	.....	.....	0	804	02/01/2024.
928432 A* 4			Visual Edge Technology Inc Term Ln Nt 2.....	..	11/30/2020.	Tax Free Exchange.....	.....	63,921	64,642	63,219	63,746	.....	.....176	.....	176	.....	63,921	.....	.....	0	3,406	08/31/2022.
928432 A@ 2			Visual Edge Technology Inc Delayed Draw.....	..	11/30/2020.	Tax Free Exchange.....	.....	58,528	58,528	58,528	57,943	585	.....	.....	585	.....	58,528	.....	.....	0	3,521	08/31/2022.
92940J AB 4			WR Grace & Co Term Ln B1 Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	36,842	36,842	36,796	36,806	.....	36	.....	36	.....	36,842	.....	.....	0	711	04/03/2025.
92940J AD 0			WR Grace & Co Term Ln B2 Nt 1.....	..	12/31/2020.	Redemption 100.0000.....	.....	63,158	63,158	63,079	63,096	.....	62	.....	62	.....	63,158	.....	.....	0	1,219	04/03/2025.
92974* AA 7			Discovery Life Sciences LLC Term Ln Nt 1.....	..	09/30/2020.	Redemption 100.0000.....	.....	7,291	7,291	7,145	7,154	.....	137	.....	137	.....	7,291	.....	.....	0	295	03/30/2024.
92974* AA 7			Discovery Life Sciences LLC Term Ln Nt 1.....	..	09/30/2020.	Tax Free Exchange.....	.....	2,392	2,430	2,382	2,385	.....	7	.....	7	.....	2,392	.....	.....	0	147	03/30/2024.
92974* AC 3			Discovery Life Sciences LLC New Term Ln.....	..	09/30/2020.	Redemption 100.0000.....	.....	1,941	1,941	1,902	1,903	.....	38	.....	38	.....	1,941	.....	.....	0	97	03/30/2024.
92974* AC 3			Discovery Life Sciences LLC New Term Ln.....	..	09/30/2020.	Tax Free Exchange.....	.....	636	647	634	634	.....	2	.....	2	.....	636	.....	.....	0	46	03/30/2024.
92975@ AA 4			Wealth Enhance Group LLC Term Ln Nt 1.....	..	12/08/2020.	Redemption 100.0000.....	.....	11,551	11,551	11,378	11,378	6	168	.....	174	.....	11,551	.....	.....	0	518	10/02/2025.
93710@ AA 2			WASH Multifamily Acq Inc Incremental Ter.....	..	09/30/2020.	Redemption 100.0000.....	.....	30,000	30,000	30,000	29,550	450	.....	.....	450	.....	30,000	.....	.....	0	823	05/14/2022.
BL2961 73 0			Ultimate Software Group Inc Initial Term.....	..	12/31/2020.	Redemption 100.0000.....	.....	199,000	199,000	199,806	199,567	178	(745)	.....	(567)	.....	199,000	.....	.....	0	5,833	05/03/2026.
000000 00 0			Array Canada Inc Term Ln Nt 1.....	A	04/15/2020.	Stifel Nicolaus & Co Inc.....	.....	1,046,571	1,585,714	1,569,857	1,242,142	334,013	819	.....	334,832	.....	1,576,974	.....	(530,403)	(530,403)	32,098	02/09/2023.
000000 00 0			Array Canada Inc Term Ln Nt 1.....	A	03/31/2020.	Redemption 100.0000.....	.....	10,714	10,714	10,607	8,393	2,257	65	.....	2,322	.....	10,714	.....	.....	0	188	02/09/2023.
000000 00 0			Burger King Term Ln B-4 Nt 1.....	A	12/31/2020.	Redemption 100.0000.....	.....	350,552	350,552	350,492	350,389	104	60	.....	164	.....	350,552	.....	.....	0	5,830	11/14/2026.
22526@ AA 5			Creation Holdings Inc 1st Lien Term Ln N.....	A	12/31/2020.	Redemption 100.0000.....	.....	15,158	15,158	14,779	14,798	.....	360	.....	360	.....	15,158	.....	.....	0	727	08/15/2025.
68371Y AJ 2			Open Text Corp Term Ln Nt 1.....	A	12/31/2020.	Redemption 100.0000.....	.....	73,861	73,861	74,119	74,095	.....	(234)	.....	(234)	.....	73,861	.....	.....	0	1,229	05/30/2025.
02034# AA 0			MISYS (Almonde Inc) Term Ln Nt 1.....	D	11/30/2020.	Redemption 100.0000.....	.....	200,440	200,440	199,888	198,853	1,135	452	.....	1,587	.....	200,440	.....	.....	0	7,381	04/28/2024.
8299999.			Total - Bonds - Unaffiliated Bank Loans.....					226,114,928	232,687,230	225,231,020	229,813,429	1,326,967	890,198	5,586,414	(3,369,249)	0	226,444,183	0	(329,255)	(329,255)	7,054,857	XXX
8399997.			Total - Bonds - Part 4.....					1,986,076,753	1,990,752,733	2,006,130,853	1,975,959,414	10,145,807	(512,452)	6,256,925	3,376,430	465,098	1,980,320,299	(622,546)	(3,267,742)	(3,890,288)	63,879,900	XXX
8399998.			Total - Bonds - Summary Item from Part 5.....					350,786,860	726,856,442	370,917,519	.....	.....	.....(708,752)	17,264,908	(17,973,660)	.....	352,928,214	.....	.....(2,258,890)	(2,258,890)	3,467,759	XXX
8399999.			Total - Bonds.....					2,336,863,613	2,717,609,175	2,377,048,372	1,975,959,414	10,145,807	(1,221,204)	23,521,833	(14,597,230)	465,098	2,333,248,513	(622,546)	(5,526,632)	(6,149,178)	67,347,659	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																						
23281# 12 4			Cyprium Parallel Invs V LP Pfrd Units.....	..	10/15/2020.	Redemption 100.0000.....	.....	2,105,230	210,523	210,523	210,523	.....	.....	.....	0	.....	210,523	.....	.....	0	4,903	XXX
000000 00 0			Woori Bank Jr Sub Nt 4.250% Perpet.....	D	04/16/2020.	Direct.....	.....	460,000,000	431,618	457,700	456,476	1,224	.....	.....	1,224	.....	457,700	.....	.....(26,082)	(26,082)	10,644	XXX
P4949B AN 4			Grupo Bimbo SAB De CV Sub Pfrd Hybrid.....	D	09/21/2020.	Direct.....	.....	500,000,000	527,500	491,250	491,250	.....	.....	.....	0	.....	491,250	.....	.....36,250	36,250	35,204	XXX
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					1,169,641	XXX	1,159,473	1,158,249	1,224	0	0	1,224	0	1,159,473	0	10,168	10,168	50,751	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																						
151327 20 2			Centaur Funding Corp Pfd Stk.....	C	04/21/2020.	Redemption 1000.0000.....	.....	2,000,000	2,000,000	2,099,950	2,002,469	.....	.....(2,469)	.....	(2,469)	.....	2,000,000	.....	.....	0	72,136	XXX
8599999.			Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....					2,000,000	XXX	2,099,950	2,002,469	0	(2,469)	0	(2,469)	0	2,000,000	0	0	0	72,136	XXX
8999997.			Total - Preferred Stocks - Part 4.....					3,169,641	XXX	3,259,423	3,160,718	1,224	(2,469)	0	(1,245)	0	3,159,473	0	10,168	10,168	122,887	XXX
8999998.			Total - Preferred Stocks - Summary Item from Part 5.....					1,237,901	XXX	1,161,663	.....	.....	.....	.....	0	.....	1,161,663	.....	.....76,238	76,238	31,320	XXX
8999999.			Total - Preferred Stocks.....					4,407,542	XXX	4,421,086	3,160,718	1,224	(2,469)	0	(1,245)	0	4,321,136	0	86,406	86,406	154,207	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
88642R 10 9			Tidewater Inc Com.....	..	12/23/2020.	TJM Capital.....	.....	142,968,000	1,326,378	XXX	794,902	2,756,423	34,440	1,995,961	(1,961,521)	.....	794,902	.....	.....531,476	531,476	.....	XXX
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					1,326,378	XXX	794,902	2,756,423	34,440	0	1,995,961	(1,961,521)	0	794,902	0	531,476	531,476	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																						
000000 00 0			Animal Supply Company Com.....	..	08/14/2020.	Direct.....	.....	1,750,000	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	XXX
26153* 10 0			Dream II Holdings LLC Com.....	..	02/14/2020.	Direct.....	.....	1,250,000,000	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	.....	XXX
172967 10 1			Citigroup Inc Com.....	..	12/26/2020.	Income from Class Action.....	.....	.....	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	1,877	XXX
589331 10 7			Merck & Co Inc Com.....	..	11/27/2020.	Income from Class Action.....	.....	.....	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	16,797	XXX
58933Y 10 5			Merck & Co Inc Com.....	..	01/24/2020.	Income from Class Action.....	.....	.....	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	0	454	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21						
						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		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	
CUSIP Identification			Description																																						
717081 10 3			Pfizer Inc Com.....			.. 11/27/2020.		Income from Class Action.....						XXX												0										0		2,758		XXX	
9199999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							0		XXX		0		0		0		0		0		0		0		0		0		0		0		0		21,886		XXX	
Common Stocks - Parent, Subsidiaries and Affiliates Other																																									
68220# 10 7			On Your Side NW Ins Agency Inc Com.....			.. 12/31/2020.		Direct.....		100.000		12,101,000		XXX		12,101,000		1,170,541		..10,930,459				10,930,459				12,101,000						0				XXX			
81049* 10 3			Scottsdale Ins Co Com.....			.. 06/29/2020.		Capital Distribution.....				63,936,730		XXX		63,936,730		63,936,730						0				63,936,730						0				XXX			
9399999.			Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							76,037,730		XXX		76,037,730		65,107,271		..10,930,459		0		0		10,930,459		0		76,037,730		0		0		0		0		0		XXX	
Common Stocks - Mutual Funds																																									
63868B 86 4			Nationwide Bailrd Cog Val Fd Inst (Seed).....			.. 09/11/2020.		Direct.....		1,013.380		9,896		XXX		13,526		11,968		1,558						1,558				13,526				(3,629)		(3,629)		(51)		XXX	
9499999.			Total - Common Stocks - Mutual Funds.....									9,896		XXX		13,526		11,968		1,558		0		0		1,558		0		13,526		0		(3,629)		(3,629)		(51)		XXX	
9799997.			Total - Common Stocks - Part 4.....									77,374,004		XXX		76,846,158		67,875,662		..10,966,457		0		..1,995,961		8,970,496		0		76,846,158		0		527,847		527,847		21,835		XXX	
9799998			Total - Common Stocks - Summary Item from Part 5.....									21		XXX		22						0				0		22										XXX			
9799999.			Total - Common Stocks.....									77,374,025		XXX		76,846,180		67,875,662		..10,966,457		0		..1,995,961		8,970,496		0		76,846,180		0		527,847		527,847		21,835		XXX	
9899999.			Total - Preferred and Common Stocks.....									81,781,567		XXX		81,267,266		71,036,380		..10,967,681		(2,469)		..1,995,961		8,969,251		0		81,167,316		0		614,253		614,253		176,042		XXX	
9999999.			Total - Bonds, Preferred and Common Stocks.....							2,418,645,180		XXX		2,458,315,638		2,046,995,794		21,113,488		...(1,223,673)		25,517,794		(5,627,979)		465,098		2,414,415,829		(622,546)		(4,912,379)		...(5,534,925)		67,523,701		XXX			

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5		6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
															12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor		Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																									
912810	SN	9	U S Treasury Nt 1.250% 05/15/50.....	..	08/04/2020	Bank of America BISD Dealer.....		12/08/2020	Morgan Stanley & Co LLC.....		20,000,000	20,265,705	18,024,139	20,263,237	.....	.....(2,468)	.....	.....(2,468)	.....	.....	.....	(2,239,098)	(2,239,098)	141,575	55,707
912828	H4	5	U S Treasury 01/15/2025 TIPS.....	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		22,500,000	2,554,108	2,554,108	2,554,108	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
912828	N7	1	U S Treasury 01/15/2026 TIPS.....	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		60,000,000	7,498,517	7,498,517	7,498,517	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
0599999		Total - Bonds - U.S. Government.....									102,500,000	30,318,330	28,076,764	30,315,862	0	(2,468)	0	(2,468)	0	0	0	(2,239,098)	(2,239,098)	141,575	55,707
Bonds - All Other Government																									
000000	00	0	Argentina (Republic of) Nt.....	D	09/10/2020	Taxable Exchange.....		09/18/2020	Direct.....		28,498	14,097	12,682	14,148	.....	.....51	.....	.....51	.....	.....	.....	.....(1,467)	(1,467)	.....	.....
000000	00	0	Argentina (Republic of) Nt.....	D	09/10/2020	Taxable Exchange.....		12/29/2020	Direct.....		318,803	140,990	121,186	142,767	.....	.....1,777	.....	.....1,777	.....	.....	.....	.....(21,581)	(21,581)	.....	.....
03846J	X5	4	Arab Republic of Egypt Sr Nt.....	D	05/22/2020	Direct.....		09/18/2020	Direct.....		850,000	846,250	871,250	846,312	.....	.....62	.....	.....62	.....	.....	.....	.....24,938	24,938	20,344	.....
03846J	X6	2	Arab Republic of Egypt Sr Nt.....	D	05/21/2020	Direct.....		09/17/2020	Direct.....		200,000	200,000	209,010	200,000	.....	.....	.....	.....0	.....	.....	.....	.....9,010	9,010	5,522	.....
040114	GW	4	Argentina (Republic of) Sr Nt.....	D	03/17/2020	Direct.....		05/15/2020	Direct.....		1,325,000	419,859	515,425	507,991	.....	.....88,132	.....	.....88,132	.....	.....	.....	.....7,434	7,434	6,832	37,197
040114	HK	9	Argentina (Republic of) Sr Nt.....	D	03/09/2020	Direct.....		07/06/2020	Direct.....		1,724,000	691,533	677,400	476,686	.....	.....	.....214,847	(214,847)	.....	.....	.....	.....200,714	200,714	18,778	12,038
040114	HK	9	Argentina (Republic of) Sr Nt.....	D	04/08/2020	Direct.....		09/10/2020	Taxable Exchange.....		1,525,000	514,016	755,448	425,586	.....	.....	.....88,430	(88,430)	.....	.....	.....	.....329,862	329,862	.....	.....13,103
07737J	AD	5	Ministry of Finance Belarus Sr Nt.....	D	06/17/2020	Direct.....		06/25/2020	Direct.....		375,000	375,000	354,375	375,000	.....	.....	.....	.....0	.....	.....	.....	.....(20,625)	(20,625)	332	.....
105756	CC	2	Brazil (Republic of) Sr Nt.....	D	06/03/2020	Direct.....		07/07/2020	Direct.....		595,000	588,913	577,745	588,952	.....	.....39	.....	.....39	.....	.....	.....	.....(11,207)	(11,207)	1,857	.....
438180	AJ	0	Honduras Government Sr Nt.....	D	06/17/2020	Direct.....		06/18/2020	Direct.....		150,000	150,000	153,300	150,000	.....	.....	.....	.....0	.....	.....	.....	.....3,300	3,300	.....	.....
74446T	2C	6	PTT Treasury Centre Sr Nt.....	D	07/09/2020	Direct.....		08/14/2020	Direct.....		555,000	555,000	612,276	555,000	.....	.....	.....	.....0	.....	.....	.....	.....57,276	57,276	1,825	.....
900123	CA	6	Turkey (Republic of) Sr Nt.....	D	06/11/2020	Direct.....		09/24/2020	Direct.....		825,000	787,463	775,834	791,140	.....	.....3,678	.....	.....3,678	.....	.....	.....	.....(15,306)	(15,306)	13,779	6,107
1099999		Total - Bonds - All Other Government.....									8,471,301	5,283,121	5,635,931	5,073,582	0	93,739	303,277	(209,538)	0	0	0	562,348	562,348	69,269	68,445
Bonds - U.S. States, Territories and Possessions																									
882724	QM	2	Texas St GO TxbI-Ref-State of Tx Hwy Imp	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		1,540,000	129,360	129,360	129,360	.....	.....	.....	.....0	.....	.....	.....	.....0	0	0	0
1799999		Total - Bonds - U.S. States, Territories & Possessions.....									1,540,000	129,360	129,360	129,360	0	0	0	0	0	0	0	0	0	0	0
Bonds - U.S. Political Subdivisions of States																									
265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref..	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		2,645,000	68,178	68,178	68,178	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
295173	KT	4	Erie Cnty PA GO Ser A 5.500% 09/01/23	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		1,970,000	248,919	248,919	248,919	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
512804	QY	4	Lakota OH Loc Sch Dist GO Ref Ser A....	..	06/29/2020	Scottsdale.....		12/01/2020	Maturity.....		2,570,000	2,580,658	2,570,000	2,570,000	.....	.....(10,658)	.....	.....(10,658)	.....	.....	.....	.....0	0	67,463	10,494
512804	QY	4	Lakota OH Loc Sch Dist GO Ref Ser A....	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		2,570,000	43,286	43,286	43,286	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
669096	MX	4	Norwalk La Mirada CA USD GO Cap Apprec B	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		2,900,000	530,352	530,352	530,352	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
2499999		Total - Bonds - U.S. Political Subdivisions of States.....									12,655,000	3,471,393	3,460,735	3,460,735	0	(10,658)	0	(10,658)	0	0	0	0	0	67,463	10,494
Bonds - U.S. Special Revenue and Special Assessment																									
083778	DY	3	Bergen County NJ Impt Auth Rev LBASS Cnt	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		4,210,000	834,476	834,476	834,476	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
091096	NN	3	Birmingham AL Wtrwks Brd Rev TxbI-Ref-Sr	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		3,325,000	197,472	197,472	197,472	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
14329N	BY	9	Carmel IN Redev Auth Rev LBASS Cap App P	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		2,800,000	468,366	468,366	468,366	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....
3132D5	6B	3	FHLMC Pool #SB8066 1.500% 08/25/35	..	07/21/2020	Citigroup.....		12/01/2020	Paydown.....		1,618,184	1,655,604	1,618,184	1,618,184	.....	.....(37,420)	.....	.....(37,420)	.....	.....	.....	.....0	0	7,046	1,416
3132D5	6D	9	FHLMC Pool #SB8068 1.500% 10/25/35	..	08/19/2020	Wells Fargo Securities LLC.....		12/01/2020	Paydown.....		265,681	271,711	265,681	265,681	.....	.....(6,030)	.....	.....(6,030)	.....	.....	.....	.....0	0	733	177
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.	..	06/29/2020	Scottsdale.....		12/01/2020	Paydown.....		636,609	651,935	636,609	636,609	.....	.....(15,326)	.....	.....(15,326)	.....	.....	.....	.....0	0	5,883	1,485
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.	..	06/29/2020	Scottsdale.....		06/29/2020	Basis Adjustment.....		1,928,918	90,455	90,455	90,455	.....	.....	.....	.....0	.....	.....	.....	.....0	0	.....	.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45..	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	1,068,230	1,102,820	1,068,230	1,068,230	.....	.....(34,590)	.....	.....(34,590)	.....	.....	.....	.....0	10,260	2,908
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,405,866	167,126	167,126	167,126	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45..	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	1,370,747	1,377,693	1,370,747	1,370,747	.....	.....(6,947)	.....	.....(6,947)	.....	.....	.....	.....0	12,288	3,198
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,416,941	311,345	311,345	311,345	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48..	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	998,191	968,257	998,191	998,191	.....	.....29,934	.....	.....29,934	.....	.....	.....	.....0	8,585	2,329
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,807,141	400,261	400,261	400,261	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3140KD	BK	5	FNMA Pool #BP5441 3.000% 06/25/50..	..	05/28/2020	Citigroup.....	12/01/2020	Paydown.....	223,350	234,971	223,350	223,350	.....	.....(11,621)	.....	.....(11,621)	.....	.....	.....	.....0	3,196	521
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45..	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	1,660,115	1,710,696	1,660,115	1,660,115	.....	.....(50,581)	.....	.....(50,581)	.....	.....	.....	.....0	17,462	4,519
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	7,401,640	301,600	301,600	301,600	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
31418C	T9	5	FNMA Pool #MA3275 3.000% 02/25/48..	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	2,133,629	2,069,237	2,133,629	2,133,629	.....	.....64,392	.....	.....64,392	.....	.....	.....	.....0	18,290	4,978
31418C	T9	5	FNMA Pool #MA3275 3.000% 02/25/48..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	6,791,929	569,411	569,411	569,411	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49..	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	1,517,301	1,586,592	1,517,301	1,517,301	.....	.....(69,291)	.....	.....(69,291)	.....	.....	.....	.....0	18,508	5,311
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,619,048	158,213	158,213	158,213	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
490303	GD	0	Kent Cnty MI Bldg Auth Rev LBASS Ref..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,500,000	279,508	279,508	279,508	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,665,000	818,575	818,575	818,575	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
59447T	CL	5	Michigan St Fin Auth Rev Ref.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,735,000	283,145	283,145	283,145	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,000,000	327,491	327,491	327,491	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
71884W	AN	1	Phoenix AZ Civic Impt Corp Rev Conv Cap	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,000,000	415,381	415,381	415,381	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments								75,098,519	17,252,341	17,114,862	17,114,862	0	(137,480)	0	(137,480)	0	0	0	0	102,251	26,842

Bonds - Industrial and Miscellaneous

00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15	..	05/08/2020	JP Morgan Securities LLC.....	10/15/2020	Paydown.....	5,845	5,611	5,845	5,845	.....	.....234	.....	.....234	.....	.....	.....	.....0	37	10
00176@	AA	4	AMF Florence LLC Sr Sec Nt.....	..	11/04/2020	MUFG Securities Inc.....	12/31/2020	Redemption 100.0000.....	28,280	28,280	28,280	28,280	.....	.....	.....	.....0	.....	.....	.....	.....0	144	.....
00287Y	BL	2	Abbvie Inc Sr Nt 2.300% 11/21/22.....	..	07/21/2020	BNP Paribas Securities Corp.....	11/19/2020	Tax Free Exchange.....	1,500,000	1,557,405	1,549,511	1,549,511	.....	.....(7,894)	.....	.....(7,894)	.....	.....	.....	.....0	17,058	5,942
00287Y	CG	2	Abbvie Inc Sr Nt 3.250% 10/01/22.....	..	05/14/2020	Tax Free Exchange.....	11/19/2020	Tax Free Exchange.....	5,000,000	4,988,799	4,991,249	4,991,249	.....	.....2,450	.....	.....2,450	.....	.....	.....	.....0	102,917	19,410
00287Y	DC	0	Abbvie Inc Sr Nt 3.800% 03/15/25.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,000,000	417,875	417,875	417,875	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
00287Y	DC	0	Abbvie Inc Sr Nt 3.800% 03/15/25.....	..	06/29/2020	Scottsdale.....	11/19/2020	Tax Free Exchange.....	4,000,000	4,014,861	4,013,822	4,013,822	.....	.....(1,039)	.....	.....(1,039)	.....	.....	.....	.....0	103,022	43,911
023608	AG	7	Ameren Corp Sr Nt 3.650% 02/15/26.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,947,000	334,878	334,878	334,878	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
02377L	AA	2	American Airlines Inc Secured Ser AA.....	..	06/29/2020	Scottsdale.....	08/15/2020	Redemption 100.0000.....	29,058	26,966	29,058	29,058	.....	.....2,092	.....	.....2,092	.....	.....	.....	.....0	458	341
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR	..	08/21/2020	Barclays Capital Inc.....	12/01/2020	Paydown.....	16,286	17,597	16,286	16,286	.....	.....(1,311)	.....	.....(1,311)	.....	.....	.....	.....0	130	41
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR	..	06/10/2020	Barclays Capital Inc.....	12/01/2020	Paydown.....	14,159	15,285	14,159	14,159	.....	.....(1,126)	.....	.....(1,126)	.....	.....	.....	.....0	157	16
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	76,162	76,299	76,162	76,162	.....	.....(137)	.....	.....(137)	.....	.....	.....	.....0	844	218
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	7,569,816	517,800	517,800	517,800	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
02666B	AA	4	American Homes 4 Rent LBASS Ser 2015-SFR	..	06/12/2020	Barclays Capital Inc.....	12/01/2020	Paydown.....	55,985	60,921	55,985	55,985	.....	.....(4,936)	.....	.....(4,936)	.....	.....	.....	.....0	605	87
02666Q	G7	2	American Honda Fin Corp MT Nt.....	..	06/29/2020	Scottsdale.....	09/21/2020	Maturity.....	1,225,000	1,228,776	1,225,000	1,225,000	.....	.....(3,776)	.....	.....(3,776)	.....	.....	.....	.....0	23,734	12,922

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02666Q	GG	2		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,225,000	4,897	4,897	4,897				0				0		
03464R	AA	1		05/13/2020	Various.....	12/01/2020	Paydown.....	2,875,619	2,878,756	2,875,619	2,875,619		(3,136)		(3,136)				0	36,828	3,743
035240	AQ	3		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,250,000	577,109	577,109	577,109				0				0		
05522R	CX	4		03/26/2020	JP Morgan Securities LLC.....	08/15/2020	Paydown.....	657,300	653,782	657,300	657,300		3,518		3,518				0	5,039	504
06427D	AS	2		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	10,850,000	1,069,770	1,069,770	1,069,770				0				0		
07274E	AG	8		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,000,000	285,268	285,268	285,268				0				0		
07333B	AA	6		04/01/2020	Goldman Sachs & Company.....	12/28/2020	Paydown.....	1,418,038	1,438,865	1,418,038	1,418,038		(20,827)		(20,827)				0	23,508	788
09661R	AA	9		07/08/2020	JP Morgan Securities LLC.....	12/28/2020	Paydown.....	27,500,000	27,500,000	27,500,000	27,500,000				0				0	12,428	
099724	AJ	5		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,000,000	319,638	319,638	319,638				0				0		
110122	BD	9		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,500,000	25,707	25,707	25,707				0				0		
110122	BD	9		06/29/2020	Scottsdale.....	07/17/2020	Tax Free Exchange.....	4,500,000	4,518,114	4,515,095	4,515,095		(3,019)		(3,019)				0	45,425	36,538
110122	BZ	0		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	138,954	138,954	138,954				0				0		
110122	BZ	0		06/29/2020	Scottsdale.....	07/17/2020	Tax Free Exchange.....	2,000,000	2,016,722	2,016,537	2,016,537		(184)		(184)				0	27,550	24,650
110122	CA	4		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,000,000	497,200	497,200	497,200				0				0		
110122	CA	4		06/29/2020	Scottsdale.....	07/17/2020	Tax Free Exchange.....	4,000,000	3,990,760	3,990,834	3,990,834		73		73				0	11,378	4,978
110122	CT	3		07/17/2020	Tax Free Exchange.....	10/15/2020	Maturity.....	6,909,000	6,928,156	6,909,000	6,909,000		(19,156)		(19,156)				0	136,453	69,743
12532C	BA	2		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,000,000	86,004	86,004	86,004				0				0		
12593Q	BE	9		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	800,000	64,915	64,915	64,915				0				0		
126405	AA	7		09/30/2020	Credit Suisse Securities LLC.....	12/01/2020	Paydown.....	1,028,422	1,061,414	1,028,422	1,028,422		(32,992)		(32,992)				0	4,079	1,771
14041N	FN	6		04/16/2020	Various.....	09/15/2020	Paydown.....	462,081	463,018	462,081	462,081		(937)		(937)				0	4,096	238
14041N	FN	6		06/29/2020	Scottsdale.....	09/15/2020	Paydown.....	1,097,143	1,097,136	1,097,143	1,097,143		7		7				0	5,458	849
14041N	FN	6		06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,097,143	3,798	3,798	3,798				0				0		
14448C	AA	2		10/28/2020	Various.....	12/10/2020	Tax Free Exchange.....	3,500,000	3,645,049	3,643,254	3,643,254		(1,795)		(1,795)				0	43,136	14,177
14448C	AA	2		06/29/2020	Scottsdale.....	12/10/2020	Tax Free Exchange.....	3,000,000	3,000,489	3,000,489	3,000,489				0				0	64,194	27,674
16117L	BX	6		12/23/2020	Various.....	12/31/2020	Redemption 100.0000.....	12,626	12,342	12,626	12,626		284		284				0	5	
17305E	GG	4		04/07/2020	Barclays Capital Inc.....	08/07/2020	Call 100.0000.....	192,600	192,630	192,600	192,600		(30)		(30)				0	1,791	617
17323M	AA	3		03/16/2020	Citigroup.....	12/01/2020	Paydown.....	4,343,458	4,367,890	4,343,458	4,343,458		(24,432)		(24,432)				0	66,100	7,179
17326Q	AA	1		04/16/2020	First Tennessee Bank NA.....	12/01/2020	Paydown.....	935,139	935,724	935,139	935,139		(584)		(584)				0	11,756	1,481
17327D	AA	9		10/08/2020	Various.....	12/01/2020	Paydown.....	709,834	717,899	709,834	709,834		(8,065)		(8,065)				0	8,231	987

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17327R AA 8	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 CI		..	04/23/2020	Citigroup.....	12/01/2020	Paydown.....	1,457,791	1,489,680	1,457,791	1,457,791	.....	.....(31,889)	.....	.....(31,889)	.....	.....	.....	.....0	19,761	3,685
232820 AJ 9	Cyttec Inds Inc Sr Nt 3.500% 04/01/23...		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	9,000,000	550,719	550,719	550,719	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,750,000	143,444	143,444	143,444	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
233851 BE 3	Daimler Fin NA LLC Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,600,000	17,131	17,131	17,131	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
254683 CB 9	Discover Card Mstr Tr LBASS Ser 2017-A6		..	04/06/2020	Goldman Sachs & Company.....	08/15/2020	Paydown.....	2,288,282	2,289,712	2,288,282	2,288,282	.....	.....(1,430)	.....	.....(1,430)	.....	.....	.....0	17,925	2,748	.....
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,125,000	338,723	338,723	338,723	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
26884T AA 0	ERAC USA Finance Company Sr Nt.....		..	06/29/2020	Scottsdale.....	10/01/2020	Maturity.....	5,000,000	5,024,963	5,000,000	5,000,000	.....	.....(24,963)	.....	.....(24,963)	.....	.....	.....0	131,250	64,167	.....
26884T AA 0	ERAC USA Finance Company Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,000,000	19,887	19,887	19,887	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
30040W AE 8	Eversource Energy Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	206,952	206,952	206,952	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A.....		..	06/29/2020	Scottsdale.....	07/15/2020	Paydown.....	1,855	1,864	1,855	1,855	.....	.....(9)	.....	.....(9)	.....	.....	.....0	62	57	.....
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	220,729	7,385	7,385	7,385	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
337738 AT 5	FiServe Inc Sr Nt 3.200% 07/01/26.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,000,000	310,735	310,735	310,735	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
337932 AL 1	Firstenergy Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	76,845	76,845	76,845	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
34530W AA 5	Ford Credit Auto Owner Tr LBASS Ser 2015		..	06/29/2020	Scottsdale.....	07/15/2020	Paydown.....	3,357,000	3,359,833	3,357,000	3,357,000	.....	.....(2,833)	.....	.....(2,833)	.....	.....	.....0	6,826	3,185	.....
36259P AA 4	GM Financial Auto Leasing Tr LBASS Ser 2		..	06/08/2020	Barclays Capital Inc.....	11/20/2020	Paydown.....	16,000,000	16,000,000	16,000,000	16,000,000	.....	.....	.....	.....0	.....	.....	.....0	11,065	.....	.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A CI A....		..	06/29/2020	Scottsdale.....	09/20/2020	Paydown.....	324,694	324,694	324,694	324,694	.....	.....	.....	.....0	.....	.....	.....0	5,130	2,822	.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A CI A....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,643,150	27,018	27,018	27,018	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A CI A		..	07/23/2020	Deutsche Bank Capital.....	12/01/2020	Paydown.....	348,377	348,203	348,377	348,377	.....	.....174	.....	.....174	.....	.....	.....0	1,805	.....	.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A		..	06/29/2020	Scottsdale.....	12/15/2020	Paydown.....	190,160	199,003	190,160	190,160	.....	.....(8,843)	.....	.....(8,843)	.....	.....	.....0	2,530	285	.....
391164 AF 7	Great Plains Energy Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	6,000,000	177,932	177,932	177,932	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
438516 BW 5	Honeywell International Inc Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,500,000	93,744	93,744	93,744	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
446413 AL 0	Huntington Ingalls Industries Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	8,750,000	655,329	655,329	655,329	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		..	06/30/2020	Direct.....	12/28/2020	Redemption 100.0000.....	5,569,095	5,569,095	5,569,095	5,569,095	.....	.....	.....	.....0	.....	.....	.....0	81,198	.....	.....
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		..	06/29/2020	Scottsdale.....	12/17/2020	Paydown.....	169,522	167,505	169,522	169,522	.....	.....2,016	.....	.....2,016	.....	.....	.....0	503	56	.....
465685 AP 0	ITC Holdings Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,500,000	157,358	157,358	157,358	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	106,110	106,110	106,110	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
55336V AJ 9	MPLX LP Sr Nt 4.875% 06/01/25.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,500,000	303,852	303,852	303,852	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	178,574	178,574	178,574	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt....		..	07/21/2020	CIBC World Markets Corp.....	12/31/2020	Redemption 100.0000.....	676,583	676,583	676,583	676,583	.....	.....	.....	.....0	.....	.....	.....0	6,084	.....	.....
58769E AA 6	Mercedes-Benz Auto Lease Trust LBASS Ser		..	09/15/2020	Mizuho Securities USA Inc.....	12/15/2020	Paydown.....	1,908,820	1,908,820	1,908,820	1,908,820	.....	.....	.....	.....0	.....	.....	.....0	425	.....	.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2019-4		..	04/17/2020	Various.....	12/01/2020	Paydown.....	1,508,484	1,531,755	1,508,484	1,508,484	.....	.....(23,271)	.....	.....(23,271)	.....	.....	.....0	20,545	2,152	.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	05/07/2020	Various.....	12/01/2020	Paydown.....	1,427,477	1,419,938	1,427,477	1,427,477		7,539		7,539			0	16,963	726	

NATIONWIDE MUTUAL INSURANCE COMPANY

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1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
60700K AA 0	MMAF Equipment Finance LLC ABS Ser 2020-		..	09/10/2020	JP Morgan Securities LLC.....	12/14/2020	Paydown.....	1,039,707	1,039,707	1,039,707	1,039,707	.....	.....	.....	.....0	.....	.....	.....	.....0	320	.....
60700M AA 6	MMAF Equipment Finance LLC LBASS Ser 20-		..	06/05/2020	JP Morgan Securities LLC.....	12/09/2020	Paydown.....	8,544,797	8,544,797	8,544,797	8,544,797	.....	.....	.....	.....0	.....	.....	.....	.....0	7,822	.....
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,200,000	128,198	128,198	128,198	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
61764R BF 4	Morgan Stanley BAML Tr CMBS Ser 2015-C20		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,731,000	253,389	253,389	253,389	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 CI		..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	.....	.....128,999	.....	.....	.....	.....(128,999)	.....	.....(128,999)	.....	.....	.....	.....0	11,071	3,482
62942Q BQ 5	NRZ Advance Receivables Trust LBASS Ser		..	06/29/2020	Scottsdale.....	08/25/2020	Paydown.....	6,605,000	6,461,275	6,605,000	6,605,000	.....	.....143,725	.....	.....143,725	.....	.....	.....	.....0	33,264	6,653
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	290,072	296,417	290,072	290,072	.....	.....(6,345)	.....	.....(6,345)	.....	.....	.....	.....0	3,014	846
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,121,720	95,374	95,374	95,374	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-		..	09/17/2020	Morgan Stanley & Co LLC.....	12/01/2020	Paydown.....	1,505,297	1,658,179	1,505,297	1,505,297	.....	.....(152,882)	.....	.....(152,882)	.....	.....	.....	.....0	11,076	3,763
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-		..	05/07/2020	Morgan Stanley & Co LLC.....	12/01/2020	Paydown.....	439,825	446,698	439,825	439,825	.....	.....(6,872)	.....	.....(6,872)	.....	.....	.....	.....0	4,357	336
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	147,231	150,186	147,231	147,231	.....	.....(2,955)	.....	.....(2,955)	.....	.....	.....	.....0	1,445	429
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,398,543	65,956	65,956	65,956	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
64829K BW 9	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/27/2020	Citigroup.....	12/01/2020	Paydown.....	659,181	655,885	659,181	659,181	.....	.....3,296	.....	.....3,296	.....	.....	.....	.....0	11,177	2,197
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-		..	03/31/2020	Citigroup.....	12/01/2020	Paydown.....	332,570	335,064	332,570	332,570	.....	.....(2,494)	.....	.....(2,494)	.....	.....	.....	.....0	4,702	35
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/27/2020	Citigroup.....	12/01/2020	Paydown.....	267,515	252,801	267,515	267,515	.....	.....14,713	.....	.....14,713	.....	.....	.....	.....0	4,292	858
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/13/2020	Wells Fargo Securities LLC.....	12/01/2020	Paydown.....	1,508,879	1,574,421	1,508,879	1,508,879	.....	.....(65,542)	.....	.....(65,542)	.....	.....	.....	.....0	27,443	2,850
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		..	03/13/2020	Cantor Fitzgerald & Co.....	12/01/2020	Paydown.....	954,591	999,934	954,591	954,591	.....	.....(45,343)	.....	.....(45,343)	.....	.....	.....	.....0	15,580	1,697
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	180,190	191,835	180,190	180,190	.....	.....(11,645)	.....	.....(11,645)	.....	.....	.....	.....0	2,391	631
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,786,423	23,011	23,011	23,011	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-		..	01/09/2020	Goldman Sachs & Company.....	12/01/2020	Paydown.....	2,634,841	2,709,849	2,634,841	2,634,841	.....	.....(75,008)	.....	.....(75,008)	.....	.....	.....	.....0	48,509	11,015
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	04/30/2020	Amherst Pierpont.....	12/01/2020	Paydown.....	1,020,150	1,046,132	1,020,150	1,020,150	.....	.....(25,982)	.....	.....(25,982)	.....	.....	.....	.....0	11,440	298
65341K BD 7	Nextgear Floorplan Mast Ow Tr LBASS Ser		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,333,333	43,830	43,830	43,830				0				0		

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,500,000	13,217	13,217	13,217				0				0		
655044 AH 8	Noble Energy Inc Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	6,750,000	49,927	49,927	49,927				0				0		
666807 BG 6	Northrop Grumman Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,400,000	79,052	79,052	79,052				0				0		
68902V AF 4	Otis Worldwide Corp Sr Nt.....		..	02/19/2020	Various.....	09/08/2020	Tax Free Exchange.....	1,000,000	999,998	999,995	999,995		(4)		(4)				0	13,609	
68902V AF 4	Otis Worldwide Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	103,238	103,238	103,238				0				0		
68902V AF 4	Otis Worldwide Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	09/08/2020	Tax Free Exchange.....	2,000,000	1,999,992	2,000,016	2,000,016		25		25				0	27,218	17,385
708696 BZ 1	Pennsylvania Elec Co Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,500,000	283,478	283,478	283,478				0				0		
71270Q EB 8	Peoples United Bank Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,176,000	329,966	329,966	329,966				0				0		
713448 DN 5	Pepsico Inc Sr Nt 2.375% 10/06/26.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,500,000	279,655	279,655	279,655				0				0		
720198 AC 4	Piedmont Operating Partnership Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,379,000	5,229	5,229	5,229				0				0		
720198 AD 2	Piedmont Operating Partnership Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,075,000	43,146	43,146	43,146				0				0		
75513E BB 6	Raytheon Tech Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,000,000	31,608	31,608	31,608				0				0		
75513E BB 6	Raytheon Tech Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	12/10/2020	Tax Free Exchange.....	1,000,000	999,757	999,837	999,837		80		80				0	20,611	8,089
75513E BB 6	Raytheon Tech Corp Sr Nt.....		..	06/10/2020	Tax Free Exchange.....	12/10/2020	Tax Free Exchange.....	4,000,000	3,998,982	3,999,337	3,999,337		355		355				0	82,444	26,444
75513E BC 4	Raytheon Tech Corp Sr Nt.....		..	08/05/2020	Us Bancorp Investments Inc.....	12/10/2020	Tax Free Exchange.....	1,100,000	1,206,260	1,194,657	1,194,657		(11,603)		(11,603)				0	19,785	5,879
75513E BD 2	Raytheon Tech Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,000,000	76,080	76,080	76,080				0				0		
75513E BD 2	Raytheon Tech Corp Sr Nt.....		..	06/29/2020	Scottsdale.....	12/10/2020	Tax Free Exchange.....	1,000,000	998,376	998,590	998,590		214		214				0	23,556	9,244
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI		..	06/29/2020	Scottsdale.....	12/15/2020	Paydown.....	20,611	19,490	20,611	20,611		1,121		1,121				0	79	9
80386W AA 3	Sasol Financing USA LLC Sr Nt.....		..	03/31/2020	Direct.....	12/09/2020	Direct.....	305,000	189,222	324,444	203,877		14,655		14,655		120,567	120,567	21,161	8,484	
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 CI A		..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	1,513,987	1,511,430	1,513,987	1,513,987		2,557		2,557				0	14,983	4,710
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 CI A		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,513,987	13,653	13,653	13,653				0				0		
86359U AE 9	Structured Asset Sec Corp RMBS Ser 2006-		..	06/29/2020	Scottsdale.....	12/28/2020	Paydown.....	271,070	258,730	271,070	271,070		12,340		12,340				0	376	13
86359U AE 9	Structured Asset Sec Corp RMBS Ser 2006-		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,119,330	64,315	64,315	64,315				0				0		
89054X AD 7	Topaz Solar Farms LLC Nt.....		..	06/29/2020	Scottsdale.....	08/28/2020	Call 100.0000.....	48,063	48,063	48,063	48,063				0				0	963	579
89054X AD 7	Topaz Solar Farms LLC Nt.....		..	06/29/2020	Scottsdale.....	09/30/2020	Redemption 100.0000.....	242,865	243,891	242,865	242,865		(1,026)		(1,026)				0	5,920	2,927
89054X AD 7	Topaz Solar Farms LLC Nt.....		..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	6,664,492	598,499	598,499	598,499				0				0		
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C		..	10/08/2020	Various.....	12/01/2020	Paydown.....	552,761	574,009	552,761	552,761		(21,248)		(21,248)				0	1,869	259
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		..	05/06/2020	Various.....	12/01/2020	Paydown.....	1,961,817	2,029,243	1,961,817	1,961,817		(67,426)		(67,426)				0	31,696	1,928
89176L AL 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		..	06/15/2020	Goldman Sachs & Company.....	12/01/2020	Paydown.....	248,379	266,580	248,379	248,379		(18,202)		(18,202)				0	2,934	413
89176V AA 0	Towd Point Mortgage Trust RMBS Ser 2018-		..	07/13/2020	Goldman Sachs & Company.....	12/01/2020	Paydown.....	3,145,264	3,377,228	3,145,264	3,145,264		(231,963)		(231,963)				0	28,877	3,975
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		..	09/10/2020	Various.....	12/01/2020	Paydown.....	1,937,888	2,027,595	1,937,888	1,937,888		(89,707)		(89,707)				0	14,197	1,162

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,152,000	44,474	44,474	44,474				0				0		
89179J AA 4	Towd Point Mortgage Tr RMBS Ser 2020-4 C	..	10/08/2020	Citigroup.....	12/01/2020	Paydown.....	514,112	523,839	514,112	514,112		(9,727)		(9,727)				0	1,099	350
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2	..	06/04/2020	Various.....	12/01/2020	Paydown.....	33,349	34,331	33,349	33,349		(981)		(981)				0	249	27
90366J AB 3	USG Asset LLC Sec Nt Ser M-3.....	..	06/08/2020	Direct.....	09/18/2020	Direct.....	25,000,000	25,000,000	25,000,000	25,000,000				0				0	20,550	
904764 AX 5	Unilever Cap Corp Sr Nt.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	89,312	89,312	89,312				0				0		
907818 DY 1	Union Pacific Corp Nt 3.250% 01/15/25	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,500,000	153,107	153,107	153,107				0				0		
90945B AA 2	United Auto Credit Securitizat LBASS Ser	..	06/19/2020	Wells Fargo Securities LLC.....	12/10/2020	Paydown.....	3,186,973	3,186,889	3,186,973	3,186,973		84		84				0	6,154	
92343V BR 4	Verizon Communications Inc Sr Nt.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	10,000,000	1,074,006	1,074,006	1,074,006				0				0		
92837D AA 5	Visio RMBS Ser 2019-2 CI A1.....	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	243,661	243,627	243,661	243,661		33		33				0	2,146	516
92837D AA 5	Visio RMBS Ser 2019-2 CI A1.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,723,480	26,575	26,575	26,575				0				0		
92837K AA 9	Visio RMBS Ser 2020-1 CI A1.....	..	07/24/2020	Nomura Securities Intl LLC.....	12/01/2020	Paydown.....	477,718	477,711	477,718	477,718		7		7				0	2,110	595
92868J AA 4	Volkswagen Auto Loan Enh Tr LBASS Ser 20	..	06/18/2020	RBC Capital Markets LLC.....	10/20/2020	Paydown.....	11,006,574	11,007,433	11,006,574	11,006,574		(860)		(860)				0	6,002	
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	240,000	13,055	13,055	13,055				0				0		
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	449,130	452,823	449,130	449,130		(3,693)		(3,693)				0	4,392	1,161
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,731,286	113,761	113,761	113,761				0				0		
941053 AH 3	Waste Connections Inc Sr Nt.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,500,000	86,158	86,158	86,158				0				0		
941053 AJ 9	Waste Connections Inc Sr Nt.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	99,666	99,666	99,666				0				0		
94106B AA 9	Waste Connections Inc Sr Nt.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,750,000	98,920	98,920	98,920				0				0		
948741 AH 6	Weingarten Realty Inv Sr Nt.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	21,913	21,913	21,913				0				0		
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	06/29/2020	Scottsdale.....	12/28/2020	Paydown.....	1,274,386	1,229,480	1,274,386	1,274,386		44,906		44,906				0	4,392	168
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	06/29/2020	Scottsdale.....	12/01/2020	Paydown.....	15,498	15,673	15,498	15,498		(176)		(176)				0	149	40
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	171,247	5,822	5,822	5,822				0				0		
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	111,572	111,572	111,572				0				0		
963320 AR 7	Whirlpool Corp Sr Nt 4.000% 03/01/24..	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	4,000,000	118,608	118,608	118,608				0				0		
98163W AA 4	World OMNI Select Auto Tr LBASS Ser 20-B	..	06/16/2020	Wells Fargo Securities LLC.....	12/15/2020	Paydown.....	19,588,166	19,588,166	19,588,166	19,588,166				0				0	14,079	
98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	3,000,000	317,943	317,943	317,943				0				0		
335934 AT 2	First Quantum Minerals LTD Sr Nt.....	A	09/17/2020	Direct.....	10/15/2020	Direct.....	300,000	300,000	294,000	300,000				0			(6,000)	(6,000)	1,031	
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	871,053	871,053	871,053				0				0		
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39.....	..	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	1,500,000	795,291	795,291	795,291				0				0		
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21..	D	01/17/2020	Direct.....	05/22/2020	Taxable Exchange.....	270,000	228,825	162,055	145,800		5,799	88,824	(83,025)			16,255	16,255	9,765	4,365
000000 00 0	JBS Investments GMBH Sr Nt.....	D	05/12/2020	Direct.....	08/10/2020	Call 101.0420.....	1,135,000	1,141,188	1,146,827	1,139,170		(2,018)		(2,018)			(4,170)	(4,170)	48,281	17,147

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000	00	0			TBC Bank JSC Sr Nt 5.750% 06/19/24.....	D	01/15/2020	Direct.....	07/17/2020	Direct.....	530,000	561,833	530,000	558,463	.....	.....	.....	.....(28,463)	(28,463)	17,946	2,326
000000	00	0			Vendanta Resources Plc Sr Nt.....	D	03/02/2020	Direct.....	09/22/2020	Direct.....	335,000	280,563	239,693	286,131	.....	.....5,569	.....	.....(46,439)	(46,439)	14,499	1,425
000000	00	0			Banco Do Brasil (Cayman) Sr Nt.....	D	01/09/2020	Direct.....	12/04/2020	Direct.....	1,180,000	1,248,440	1,218,223	1,241,431	.....	.....(7,009)	.....	.....(23,208)	(23,208)	57,029	26,984
000000	00	0			YPF Sociedad Anonima Sr Nt.....	D	02/27/2020	Direct.....	03/04/2020	Direct.....	1,054,000	911,183	941,980	911,401	.....	.....218	.....	.....30,579	30,579	9,457	8,461
000000	00	0			Nexa Resources SA Sr Nt.....	D	02/20/2020	Direct.....	10/15/2020	Direct.....	875,000	941,063	925,313	935,686	.....	.....(5,376)	.....	.....(10,374)	(10,374)	45,072	14,371
000000	00	0			BBVA Banco Continental Sub Nt.....	D	05/21/2020	Direct.....	09/17/2020	Direct.....	810,000	858,875	886,950	855,532	.....	.....(3,342)	.....	.....31,418	31,418	21,144	7,421
000000	00	0			Centrais Eletricas Bras Sr Nt.....	D	03/03/2020	Direct.....	09/10/2020	Direct.....	375,000	385,781	381,375	385,328	.....	.....(454)	.....	.....(3,953)	(3,953)	10,599	1,493
000000	00	0			Intl Airport Finance SA 1st Lien.....	D	03/12/2020	Direct.....	09/15/2020	Redemption 100.0000.....	463	361	463	463	.....	.....102	.....	.....	.....0	28	.....
000000	00	0			Office Cherifien Des Pho Sr Nt.....	D	05/26/2020	Direct.....	11/06/2020	Direct.....	360,000	408,150	466,200	407,746	.....	.....(404)	.....	.....58,454	58,454	13,406	2,269
02109T	AE	2			Alrosa Finance SA Sr Nt.....	D	06/17/2020	Direct.....	09/22/2020	Direct.....	1,125,000	1,125,000	1,131,771	1,125,000	.....	.....0	.....	.....6,771	6,771	8,519	.....
05565Q	DN	5			BP Capital Markets PLC Nt.....	D	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	6,000,000	526,170	526,170	526,170	.....	.....0	.....	.....	.....0	.....	.....
059626	AC	5			Banco Nacional De Panama Sr Nt.....	D	08/04/2020	Direct.....	09/08/2020	Direct.....	210,000	209,815	212,100	209,817	.....	.....1	.....	.....	.....2,283	423	.....
05971U	2C	0			Banco De Credito Del Peru Sub Nt.....	D	06/26/2020	Direct.....	08/17/2020	Direct.....	355,000	352,352	356,953	352,382	.....	.....30	.....	.....4,571	4,571	1,479	.....
05971V	2A	2			Banco De Credito Del Peru Sr Nt.....	D	04/14/2020	Direct.....	09/09/2020	Direct.....	665,000	635,075	692,265	637,456	.....	.....2,381	.....	.....54,809	54,809	11,970	4,738
10552T	AH	0			BRF-Brasil Foods SA Sr Nt.....	D	09/16/2020	Direct.....	10/02/2020	Direct.....	235,000	230,880	233,496	230,883	.....	.....2	.....	.....2,613	2,613	563	.....
12642K	AB	0			CSN Islands XI Corp Sr Nt.....	D	01/23/2020	Direct.....	05/19/2020	Direct.....	530,000	530,000	348,475	530,000	.....	.....0	.....	.....(181,525)	(181,525)	11,229	.....
15236F	AB	6			Centrais Eletricas Braslier Sr Nt.....	D	01/31/2020	Direct.....	04/28/2020	Direct.....	200,000	200,000	170,200	200,000	.....	.....0	.....	.....(29,800)	(29,800)	2,210	.....
21684A	AA	4			Rabobank Nederland Sub Nt.....	D	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,180,000	510,280	510,280	510,280	.....	.....0	.....	.....	.....0	.....	.....
22530E	AA	0			Credicorp Ltd Sr Nt 2.750% 06/17/25....	D	06/10/2020	Direct.....	06/11/2020	Direct.....	200,000	198,918	200,000	198,918	.....	.....0	.....	.....1,082	1,082	.....	.....
225313	AM	7			Credit Agricole SA Sub Nt.....	D	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	2,000,000	112,414	112,414	112,414	.....	.....0	.....	.....	.....0	.....	.....
25381X	AA	1			Digicel Intl Finance 1st Lien.....	D	05/22/2020	Taxable Exchange.....	05/28/2020	Direct.....	273,648	191,704	260,992	192,082	.....	.....378	.....	.....68,910	68,910	1,064	466
25381X	AB	9			Digicel Intl Finance Sr Nt.....	D	05/22/2020	Taxable Exchange.....	05/28/2020	Direct.....	138,604	92,524	122,665	93,016	.....	.....492	.....	.....29,648	29,648	1,063	111
25381X	AC	7			Digicel Intl Finance Sub Nt.....	D	05/22/2020	Taxable Exchange.....	05/28/2020	Direct.....	109,242	56,896	68,276	56,989	.....	.....93	.....	.....11,287	11,287	1,117	898
25381Y	AB	7			Digicel Group 0.5 Ltd Sr Nt.....	D	11/13/2020	Interest Capitalization.....	12/21/2020	Direct.....	5,913	5,913	3,075	5,913	.....	.....0	.....	.....(2,838)	(2,838)	.....	.....
25381Y	AB	7			Digicel Group 0.5 Ltd Sr Nt.....	D	06/23/2020	Taxable Exchange.....	12/21/2020	Direct.....	271,569	45,623	141,216	52,233	.....	.....6,610	.....	.....88,983	88,983	5,913	.....
25381Y	AD	3			Digicel Group 0.5 Ltd 1st Lien PIK.....	D	06/22/2020	Direct.....	09/30/2020	Direct.....	210,000	143,850	160,913	141,543	.....	.....(2,307)	.....	.....19,370	19,370	10,558	.....
25381Y	AD	3			Digicel Group 0.5 Ltd 1st Lien PIK.....	D	10/01/2020	Interest Capitalization.....	10/01/2020	Direct.....	21,542	21,542	16,506	21,542	.....	.....0	.....	.....(5,035)	(5,035)	.....	.....
25381Y	AD	3			Digicel Group 0.5 Ltd 1st Lien PIK.....	D	06/22/2020	Taxable Exchange.....	10/01/2020	Direct.....	218,458	139,293	167,394	137,495	.....	.....(1,799)	.....	.....29,899	29,899	10,984	4,971
279158	AN	9			Ecopetrol SA Sr Nt 6.875% 04/29/30.....	D	04/24/2020	Direct.....	09/18/2020	Direct.....	455,000	450,960	551,005	451,074	.....	.....114	.....	.....99,931	99,931	12,426	.....
29246Q	AE	5			Empresa De Transporte ME Sr Nt.....	D	05/05/2020	Direct.....	05/05/2020	Direct.....	250,000	246,790	252,500	246,790	.....	.....0	.....	.....5,710	5,710	.....	.....
30217A	AC	7			Experian Finance PLC Sr Nt.....	D	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,000,000	267,885	267,885	267,885	.....	.....0	.....	.....	.....0	.....	.....
302406	AC	7			First Bank of Nigeria Sr Nt.....	D	10/20/2020	Direct.....	10/22/2020	Direct.....	460,000	455,437	454,875	455,437	.....	.....0	.....	.....(562)	(562)	.....	.....
373196	AA	2			Georgia Global Utilities Sr Nt.....	D	07/23/2020	Direct.....	10/16/2020	Direct.....	375,000	375,000	378,281	375,000	.....	.....0	.....	.....3,281	3,281	6,458	.....
40053F	AC	2			Grupo Aval Ltd Sr Nt 4.375% 02/04/30....	D	01/28/2020	Direct.....	05/05/2020	Direct.....	450,000	447,444	380,250	447,497	.....	.....53	.....	.....(67,247)	(67,247)	5,086	.....
423012	AF	0			Heineken NV Sr Nt 3.500% 01/29/28....	C	06/29/2020	Scottsdale.....	06/29/2020	Basis Adjustment.....	5,000,000	651,775	651,775	651,775	.....	.....0	.....	.....	.....0	.....	.....
591555	AG	2			Metinvest BV Sr Nt 7.650% 10/01/27....	D	09/17/2020	Direct.....	10/15/2020	Direct.....	225,000	221,465	222,188	221,484	.....	.....19	.....	.....703	703	861	.....
714264	AD	0			Pernod Ricard SA Sr Nt.....	D	07/31/2020	BNP Paribas Securities Corp.....	11/06/2020	Call 104.6980.....	2,250,000	2,374,268	2,355,705	2,352,327	.....	.....(21,941)	.....	.....(102,327)	(102,327)	136,577	5,284
71647N	AA	7			Petrobras Global Finance Nt.....	D	03/09/2020	Direct.....	05/13/2020	Direct.....	470,000	503,840	406,550	503,739	.....	.....(101)	.....	.....(97,189)	(97,189)	12,852	8,152
71647N	BD	0			Petrobras Global Finance Sr Nt.....	D	04/02/2020	Direct.....	06/04/2020	Direct.....	410,000	393,600	437,675	393,638	.....	.....38	.....	.....44,037	44,037	6,208	1,336
71647N	BE	8			Petrobras Global Finance Sr Nt.....	D	09/17/2020	Tax Free Exchange.....	10/20/2020	Direct.....	855,000	911,671	912,736	911,300	.....	.....(372)	.....	.....1,436	1,436	10,968	7,499
71647N	BF	5			Petrobras Global Finance Sr Nt.....	D	04/28/2020	Direct.....	09/17/2020	Tax Free Exchange.....	200,000	173,500	174,268	174,268	.....	.....768	.....	.....	.....0	6,847	2,971

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
71654Q	AZ	5	Petroleos Mexicanos Sr Nt.....	D	06/02/2020	Direct.....	10/15/2020	Direct.....	600,000	452,238	471,000	453,251	.....	.....1,013	.....	.....1,013	.....	.....	.....17,750	17,750	32,717	16,801
716743	AP	4	Petronas Cap Ltd Sr Nt.....	D	04/14/2020	Direct.....	09/11/2020	Direct.....	240,000	236,966	270,816	237,068	.....	.....102	.....	.....102	.....	.....	.....33,748	33,748	3,360	.....
716743	AR	0	Petronas Cap Ltd Sr Nt.....	D	04/14/2020	Direct.....	04/15/2020	Direct.....	450,000	450,000	469,125	450,000	.....	.....	.....	.....0	.....	.....	.....19,125	19,125	.....	.....
74365P	AD	0	Prosus NV Sr Nt 4.027% 08/03/50.....	D	07/27/2020	Direct.....	09/18/2020	Direct.....	200,000	200,000	210,000	200,000	.....	.....	.....	.....0	.....	.....	.....10,000	10,000	1,096	.....
785712	AG	5	Sable Intl Finance Ltd Nt.....	D	02/28/2020	Direct.....	12/17/2020	Direct.....	1,420,000	1,500,916	1,511,800	1,488,853	.....	.....(12,063)	.....	.....(12,063)	.....	.....	.....22,947	22,947	69,260	8,929
80414L	2M	6	Saudi Arabian Oil Co Sr Nt.....	D	11/17/2020	Direct.....	12/23/2020	Direct.....	200,000	197,668	203,000	197,670	.....	.....2	.....	.....2	.....	.....	.....5,330	5,330	661	.....
92334V	AA	3	Veon Holdings BV Sr Nt.....	D	01/30/2020	Direct.....	11/19/2020	Direct.....	895,000	930,888	940,198	925,364	.....	.....(5,524)	.....	.....(5,524)	.....	.....	.....14,834	14,834	40,176	11,001
G9420R	AA	4	Valaris Plc Sr Nt 4.875% 06/01/22.....	D	02/26/2020	Tax Free Exchange.....	09/23/2020	Jefferies & Company Inc.....	19,400,000	19,460,910	1,552,000	2,619,000	.....	.....(2,443)	16,839,466	...(16,841,909)	.....	.....	.....(1,067,000)	(1,067,000)	.....	.....223,302
3899999.	Total - Bonds - Industrial and Miscellaneous.....								495,810,411	284,587,531	265,959,440	266,661,705	0	(997,538)	16,928,290	...(17,925,828)	0	0	...(819,799)	...(819,799)	2,309,038	..870,866

Bonds - Unaffiliated Bank Loans

000000	00	0	Animal Supply Company New Term Ln Nt 1	..	02/05/2020	Direct.....	06/02/2020	Redemption 100.0000.....	4,499	4,387	4,499	4,499	.....	.....112	.....	.....112	.....	.....	.....0	167	.....
000000	00	0	Animal Supply Company New Term Ln Nt 1	..	02/05/2020	Direct.....	08/14/2020	Taxable Exchange.....	547,225	533,544	453,211	536,684	.....	.....3,140	.....	.....3,140	.....	.....(83,473)	(83,473)	44,662	.....
000000	00	0	Animal Supply Company New Term Ln Nt 1	..	05/29/2020	Interest Capitalization.....	06/02/2020	Redemption 100.0000.....	36	36	36	36	.....	.....	.....	.....0	.....	.....	.....0	.....	.....
000000	00	0	Animal Supply Company New Term Ln Nt 1	..	08/14/2020	Interest Capitalization.....	08/14/2020	Taxable Exchange.....	15,534	15,534	12,865	15,534	.....	.....	.....	.....0	.....	.....(2,669)	(2,669)	259	.....
000000	00	0	Centric Brands Inc New Term Ln Nt 1.....	..	05/11/2020	Direct.....	05/20/2020	Redemption 100.0000.....	84,499	84,499	84,499	84,499	.....	.....	.....	.....0	.....	.....	.....0	182	.....
000000	00	0	US Radiology Specialists Inc Additional...	..	02/11/2020	Direct.....	02/28/2020	Tax Free Exchange.....	501,464	491,435	491,538	491,538	.....	.....103	.....	.....103	.....	.....	.....0	1,514	.....
000000	00	0	Sovos LLC Revolver Nt 1.....	..	03/26/2020	Direct.....	09/30/2020	Redemption 100.0000.....	865,312	865,312	865,312	865,312	.....	.....	.....	.....0	.....	.....	.....0	27,017	.....
000000	00	0	Vistra Operations Co LLC Incremental Ter	..	12/23/2020	Credit Suisse Securities LLC.....	12/31/2020	Redemption 100.0000.....	24,751	24,554	24,751	24,751	.....	.....196	.....	.....196	.....	.....	.....0	29	.....
000000	00	0	Marcone Appliance Parts Inc Incremental.	..	04/20/2020	Tax Free Exchange.....	06/30/2020	Redemption 100.0000.....	801	788	801	801	.....	.....14	.....	.....14	.....	.....	.....0	9	.....
000000	00	0	Pathway Partners Vet Mgmt LLC 1st Lien D	..	05/29/2020	Direct.....	06/24/2020	Direct.....	234,920	234,920	229,047	234,920	.....	.....	.....	.....0	.....	.....(5,873)	(5,873)	1,598	.....
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1	..	03/05/2020	Tax Free Exchange.....	11/30/2020	Redemption 100.0000.....	49,875	49,753	49,875	49,875	.....	.....122	.....	.....122	.....	.....	.....0	1,231	.....
000000	00	0	First American Payment Sys Term Ln Nt 2	..	07/06/2020	Tax Free Exchange.....	08/13/2020	Redemption 100.0000.....	3,886	3,848	3,886	3,886	.....	.....38	.....	.....38	.....	.....	.....0	22	.....
00216C	AB	9	AQ Sunshine Inc aka Relation Delayed Dra	..	10/29/2020	Direct.....	11/04/2020	Tax Free Exchange.....	130,983	130,983	130,983	130,983	.....	.....	.....	.....0	.....	.....	.....0	142	.....
00216C	AB	9	AQ Sunshine Inc aka Relation Delayed Dra	..	11/30/2020	Direct.....	12/31/2020	Redemption 100.0000.....	264	264	264	264	.....	.....	.....	.....0	.....	.....	.....0	2	.....
00216C	AB	9	AQ Sunshine Inc aka Relation Delayed Dra	..	11/30/2020	Direct.....	12/31/2020	Tax Free Exchange.....	24,694	24,694	24,694	24,694	.....	.....	.....	.....0	.....	.....	.....0	154	.....
00216C	AB	9	AQ Sunshine Inc aka Relation Delayed Dra	..	05/29/2020	Direct.....	06/29/2020	Tax Free Exchange.....	80,945	80,945	80,945	80,945	.....	.....	.....	.....0	.....	.....	.....0	470	.....
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt	..	11/04/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	3	3	3	3	.....	.....	.....	.....0	.....	.....	.....0	.....	.....
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt	..	11/04/2020	Tax Free Exchange.....	12/31/2020	Tax Free Exchange.....	130,394	130,394	130,394	130,394	.....	.....	.....	.....0	.....	.....	.....0	1,597	141
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt	..	06/29/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	5,533	5,533	5,533	5,533	.....	.....	.....	.....0	.....	.....	.....0	95	.....
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt	..	11/04/2020	Tax Free Exchange.....	12/31/2020	Tax Free Exchange.....	75,046	75,046	75,046	75,046	.....	.....	.....	.....0	.....	.....	.....0	2,233	.....
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt	..	11/06/2020	Direct.....	12/31/2020	Tax Free Exchange.....	105,465	102,565	102,644	102,644	.....	.....79	.....	.....79	.....	.....	.....0	2,649	.....
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt.	..	07/31/2020	Direct.....	12/31/2020	Redemption 100.0000.....	3,342	3,258	3,342	3,342	.....	.....84	.....	.....84	.....	.....	.....0	97	.....
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt.	..	07/31/2020	Direct.....	12/31/2020	Tax Free Exchange.....	10,025	9,774	9,788	9,788	.....	.....14	.....	.....14	.....	.....	.....0	294	.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
00797* AA 5	Aero Operating LLC Term Ln Nt 1.....		..	02/07/2020	Direct.....	10/01/2020	Redemption 100.0000.....	12,548	12,235	12,548	12,548		314		314				.0	.417		
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		..	04/03/2020	Direct.....	10/01/2020	Redemption 100.0000.....	2,591	2,591	2,591	2,591				.0				.0	.72		
009127 A@ 0	Global Medical (Air Med) Inc 1st Lien Te..		..	07/27/2020	Direct.....	10/02/2020	Redemption 100.0000.....	499,716	466,485	499,716	499,716		33,232		33,232				.0	6,644		
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt		..	08/28/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	16,875	16,512	16,875	16,875		363		363				.0	.149		
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		..	02/28/2020	Interest Capitalization.....	03/31/2020	Redemption 100.0000.....	41	41	41	41				.0				.0	.1		
	Animal Supply Company New Term Ln Nt 1		..	07/28/2020	Interest Capitalization.....	08/14/2020	Taxable Exchange.....	158,348	158,348	131,144	142,705		33,341	33,341	.0		(11,562)	(11,562)	2,740			
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter..		..	12/29/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	29,242	28,820	29,242	29,242		421		421				.0	.21	.15	
03979* AA 9	US Metals Bidco Term Ln Nt 1.....		..	07/20/2020	Direct.....	12/31/2020	Redemption 100.0000.....	11,250	10,913	11,250	11,250		338		338				.0	.423		
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1.....		..	05/01/2020	Direct.....	05/05/2020	Direct.....	738,659	598,313	689,829	598,604		291		291		91,225	91,225	.0			
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1.....		..	05/01/2020	Direct.....	12/11/2020	Tax Free Exchange.....	4,630	3,750	3,794	3,794		43		43				.0	.153		
04685Y AK 5	Athenahealth Inc Term Ln B Nt 8.....		..	12/11/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	6,181	5,317	6,181	6,181		864		864				.0	.16	.1	
09523@ AA 5	Marcone Appliance Parts Inc Incremental.		..	07/20/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	1,603	1,576	1,603	1,603		27		27				.0	.28		
09523@ AA 5	Marcone Appliance Parts Inc Incremental.		..	02/20/2020	Direct.....	07/20/2020	Tax Free Exchange.....	2,404	2,362	2,364	2,364		2		2				.0	.46		
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		..	01/01/2020	Direct.....	12/31/2020	Redemption 100.0000.....	161	161	161	161				.0				.0	.9		
	Marcone Appliance Parts Inc Delayed Draw		..	01/01/2020	Direct.....	12/31/2020	Tax Free Exchange.....	62,960	62,960	62,960	62,960				.0				.0	3,408		
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		..	07/09/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	43	43	43	43				.0				.0	.1		
	Marcone Appliance Parts Inc Delayed Draw		..	07/09/2020	Tax Free Exchange.....	12/31/2020	Tax Free Exchange.....	16,942	16,942	16,942	16,942				.0				.0	.422	.21	
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 3		..	06/30/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	1,461	1,446	1,461	1,461		15		15				.0	.19		
10483* AA 3	Nt		..	12/28/2020	Direct.....	12/31/2020	Tax Free Exchange.....	410,828	410,828	410,828	410,828				.0				.0	.269		
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 2.....		..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption 100.0000.....	9,802	9,624	9,802	9,802		178		178				.0	.104	.2	
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 2		..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption 100.0000.....	5,314	5,261	5,314	5,314		52		52				.0	.56	.2	
	Spectrum Auto (CC SAG Acq) 1st Lien Term		..	10/02/2020	Direct.....	12/31/2020	Redemption 100.0000.....	12,500	12,188	12,500	12,500		313		313				.0	.211		
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1.....		..	05/14/2020	Direct.....	12/31/2020	Redemption 100.0000.....	14,415	14,054	14,415	14,415		360		360				.0	.611		
14852D AC 5	Castle US Holding Corp Term Ln Nt 1.....		..	03/04/2020	Various.....	12/31/2020	Redemption 100.0000.....	54,688	54,808	54,688	54,688		(120)		(120)				.0	1,587		
15644G A* 5	Centric Brands Inc DIP Ln Nt 2.....		..	07/17/2020	Direct.....	12/18/2020	Redemption 100.0000.....	108,436	108,436	108,436	108,436				.0				.0	2,129		
15644G A* 5	Centric Brands Inc DIP Ln Nt 2.....		..	05/20/2020	Direct.....	07/13/2020	Tax Free Exchange.....	175,248	175,248	175,248	175,248				.0				.0	1,765		
15644G A* 5	Centric Brands Inc DIP Ln Nt 3.....		..	07/13/2020	Tax Free Exchange.....	11/13/2020	Redemption 100.0000.....	40,891	40,891	40,891	40,891				.0				.0	1,332	.127	
20049# AA 5	Command Alkon (Potter Buyer) 1st Lien Te		..	04/01/2020	Interest Capitalization.....	04/23/2020	Redemption 100.0000.....	29,726	29,726	29,726	29,726				.0				.0	.413		
	Concert Golf Partners LLC Delayed Draw T		..	02/03/2020	Direct.....	12/31/2020	Redemption 100.0000.....	396	392	396	396		4		4				.0	.23		
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		..	08/06/2020	Direct.....	12/31/2020	Redemption 100.0000.....	74	74	74	74		1		1				.0	.2		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		..	08/06/2020	Direct.....	12/31/2020	Tax Free Exchange.....	56,364	55,800	55,838	55,838		38		38				0	1,266	
24702N BE 9	Dell International LLC Term Ln B-1 Nt 1..		..	12/10/2020	Credit Suisse Securities LLC.....	12/15/2020	Redemption 100.0000.....	88,152	88,117	88,152	88,152		35		35				0	40	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1.		..	10/09/2020	Interest Capitalization.....	10/09/2020	Tax Free Exchange.....	315,268	315,268	315,268	315,268				0				0	5,290	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 6.		..	01/31/2020	Tax Free Exchange.....	03/31/2020	Redemption 100.0000.....	75,000	73,821	75,000	75,000		1,179		1,179				0	970	32
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1....		..	09/04/2020	Direct.....	12/31/2020	Redemption 100.0000.....	4,091	3,989	4,091	4,091		102		102				0	55	
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	01/06/2020	Direct.....	12/24/2020	Redemption 100.0000.....	5,122	5,122	5,122	5,122				0				0	177	
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	01/06/2020	Direct.....	12/24/2020	Tax Free Exchange.....	2,014	2,014	2,014	2,014				0				0	145	
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	09/25/2020	Interest Capitalization.....	12/24/2020	Redemption 100.0000.....	3	3	3	3				0				0		
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	12/24/2020	Interest Capitalization.....	12/24/2020	Tax Free Exchange.....	23	23	23	23				0				0		
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	09/25/2020	Interest Capitalization.....	12/24/2020	Redemption 100.0000.....	3	3	3	3				0				0		
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	12/24/2020	Interest Capitalization.....	12/24/2020	Tax Free Exchange.....	19	19	19	19				0				0		
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	09/25/2020	Interest Capitalization.....	12/24/2020	Redemption 100.0000.....	2	2	2	2				0				0		
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	12/24/2020	Interest Capitalization.....	12/24/2020	Tax Free Exchange.....	11	11	11	11				0				0		
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		..	09/25/2020	Interest Capitalization.....	12/24/2020	Redemption 100.0000.....	2	2	2	2				0				0		
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		..	12/24/2020	Interest Capitalization.....	12/24/2020	Tax Free Exchange.....	15	15	15	15				0				0		
30282# AJ 1	First Watch Restaurants Term Ln Nt 1....		..	09/25/2020	Interest Capitalization.....	12/24/2020	Redemption 100.0000.....	13	13	13	13				0				0		
30282# AJ 1	First Watch Restaurants Term Ln Nt 1....		..	12/24/2020	Interest Capitalization.....	12/24/2020	Tax Free Exchange.....	88	88	88	88				0				0	1	
31850F AW 2	First American Payment Sys Term Ln Nt 1		..	04/09/2020	Direct.....	12/30/2020	Redemption 100.0000.....	131,404	130,090	131,404	131,404		1,314		1,314				0	4,187	
31850F AW 2	First American Payment Sys Term Ln Nt 1		..	04/09/2020	Direct.....	07/06/2020	Tax Free Exchange.....	3,886	3,847	3,848	3,848		1		1				0	61	
35041@ AC 9	Dr		..	09/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	7	7	7	7				0				0		
35041@ AC 9	Dr		..	08/14/2020	Direct.....	12/31/2020	Redemption 100.0000.....	679	672	679	679		7		7				0	15	
35041@ AC 9	Dr		..	06/02/2020	Direct.....	09/30/2020	Tax Free Exchange.....	2,670	2,643	2,646	2,646		2		2				0	51	
35041@ AD 7	Dr		..	02/11/2020	Direct.....	09/30/2020	Tax Free Exchange.....	213,131	210,999	211,329	211,329		330		330				0	8,287	
35041@ AD 7	Dr		..	09/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	1,789	1,773	1,789	1,789		16		16				0	26	
35041@ AD 7	Dr		..	06/02/2020	Direct.....	07/01/2020	Redemption 100.0000.....	54	53	54	54		1		1				0		
35041@ AD 7	Dr		..	06/02/2020	Direct.....	09/30/2020	Tax Free Exchange.....	494,854	489,905	490,326	490,326		420		420				0	9,485	
35041@ AG 0	Dr		..	06/02/2020	Direct.....	12/31/2020	Redemption 100.0000.....	2,165	2,144	2,165	2,165		22		22				0	57	
35041@ AG 0	Dr		..	09/01/2020	Direct.....	10/01/2020	Tax Free Exchange.....	116,244	115,082	115,106	115,106		25		25				0	557	
35041@ AG 0	Dr		..	10/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	292	289	292	292		3		3				0	4	
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.		..	07/31/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	15,101	14,780	15,101	15,101		321		321				0	173	12
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.		..	10/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	15,101	14,805	15,101	15,101		296		296				0	163	9
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.		..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption 100.0000.....	15,101	14,754	15,101	15,101		347		347				0	173	10

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
														12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra			..	07/31/2020	Tax Free Exchange.....	09/30/2020	Redemption	100.0000.....	3,018	3,018	3,018	3,018	.....	.....	.....	.....0	.....	.....	.....	.....0	35	2
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra			..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	3,018	3,018	3,018	3,018	.....	.....	.....	.....0	.....	.....	.....	.....0	35	.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra			..	10/30/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	3,018	3,018	3,018	3,018	.....	.....	.....	.....0	.....	.....	.....	.....0	32	1
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln			..	12/15/2020	Direct.....	12/31/2020	Redemption	100.0000.....	149	147	149	149	.....	.....2	.....	.....2	.....	.....	.....	.....0	.....	.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln			..	10/30/2020	Direct.....	12/31/2020	Redemption	100.0000.....	1,360	1,344	1,360	1,360	.....	.....15	.....	.....15	.....	.....	.....	.....0	43	.....
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1...			..	06/01/2020	Direct.....	12/31/2020	Redemption	100.0000.....	16,535	16,535	16,535	16,535	.....	.....	.....	.....0	.....	.....	.....	.....0	581	.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term			..	08/14/2020	Direct.....	12/31/2020	Redemption	100.0000.....	1,482	1,466	1,482	1,482	.....	.....17	.....	.....17	.....	.....	.....	.....0	65	.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term			..	11/25/2020	Direct.....	12/31/2020	Tax Free Exchange.....	364,918	360,813	360,871	360,871	360,871	.....	.....58	.....	.....58	.....	.....	.....	.....0	2,737	.....
36221@ AA 3	GPM Investments LLC Term Ln Nt 1.....			..	06/10/2020	Direct.....	12/31/2020	Redemption	100.0000.....	12,923	12,713	12,923	12,923	.....	.....209	.....	.....209	.....	.....	.....	.....0	565	.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4.....			..	11/02/2020	Interest Capitalization.....	11/02/2020	Redemption	100.0000.....	10,097	10,097	10,097	10,097	.....	.....	.....	.....0	.....	.....	.....	.....0	611	.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4.....			..	04/01/2020	Interest Capitalization.....	04/01/2020	Tax Free Exchange.....	28,086	28,086	28,086	28,086	28,086	.....	.....	.....	.....0	.....	.....	.....	.....0	349	.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5.....			..	10/01/2020	Interest Capitalization.....	11/24/2020	Redemption	100.0000.....	435	435	435	435	.....	.....	.....	.....0	.....	.....	.....	.....0	6	.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5.....			..	04/01/2020	Tax Free Exchange.....	11/24/2020	Redemption	100.0000.....	97,368	95,484	97,368	97,368	.....	.....1,885	.....	.....1,885	.....	.....	.....	.....0	5,121	.....
40406# AD 4	ProService Corp Term Ln Nt 7.....			..	06/11/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	22,500	22,102	22,500	22,500	.....	.....398	.....	.....398	.....	.....	.....	.....0	77	35
40422K AB 7	Hearthside Food Solutions Term Ln Nt 1..			..	05/11/2020	Direct.....	05/11/2020	Direct.....	1,035,222	809,899	949,197	809,899	809,899	.....	.....	.....	.....0	.....	.....	.....139,298	139,298	.....	.....
41755@ AA 7	Harvest Hill Beverage Company New Term L			..	08/28/2020	Direct.....	12/31/2020	Redemption	100.0000.....	166,650	162,484	166,650	166,650	.....	.....4,166	.....	.....4,166	.....	.....	.....	.....0	3,305	.....
45004K AC 0	Information Resources Inc 1st Lien Term.			..	05/29/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	10,349	10,265	10,349	10,349	.....	.....84	.....	.....84	.....	.....	.....	.....0	41	1
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1.....			..	07/02/2020	Direct.....	12/31/2020	Redemption	100.0000.....	22,715	22,261	22,715	22,715	.....	.....454	.....	.....454	.....	.....	.....	.....0	579	.....
45778E AG 9	Innophos Holdings Term Ln Nt 1.....			..	02/13/2020	RBC Capital Markets LLC.....	12/31/2020	Redemption	100.0000.....	36,750	36,566	36,750	36,750	.....	.....184	.....	.....184	.....	.....	.....	.....0	955	.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T			..	01/10/2020	Direct.....	12/31/2020	Redemption	100.0000.....	2,588	2,562	2,588	2,588	.....	.....26	.....	.....26	.....	.....	.....	.....0	145	.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T			..	10/30/2020	Direct.....	12/31/2020	Redemption	100.0000.....	76	76	76	76	.....	.....1	.....	.....1	.....	.....	.....	.....0	1	.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T			..	08/28/2020	Direct.....	12/31/2020	Redemption	100.0000.....	182	181	182	182	.....	.....2	.....	.....2	.....	.....	.....	.....0	5	.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr			..	03/31/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	1,400	1,386	1,400	1,400	.....	.....14	.....	.....14	.....	.....	.....	.....0	33	.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr			..	02/06/2020	Direct.....	03/31/2020	Tax Free Exchange.....	150,564	149,058	149,082	149,082	149,082	.....	.....24	.....	.....24	.....	.....	.....	.....0	1,349	.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1.....			..	04/30/2020	Direct.....	12/31/2020	Redemption	100.0000.....	3,484	3,449	3,484	3,484	.....	.....35	.....	.....35	.....	.....	.....	.....0	161	.....
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....			..	02/27/2020	Direct.....	12/31/2020	Redemption	100.0000.....	40,065	39,324	40,065	40,065	.....	.....740	.....	.....740	.....	.....	.....	.....0	1,696	.....
55368* AD 2	Service Logic Term Ln Nt 7.....			..	08/28/2020	Tax Free Exchange.....	10/30/2020	Redemption	100.0000.....	9,413,490	9,324,235	9,413,490	9,413,490	.....	.....89,254	.....	.....89,254	.....	.....	.....	.....0	210,991	1,214
55368* AD 2	Service Logic Term Ln Nt 7.....			..	05/29/2020	Tax Free Exchange.....	08/28/2020	Tax Free Exchange.....	23,814	23,474	23,499	23,499	23,499	.....	.....25	.....	.....25	.....	.....	.....	.....0	316	3
62931* AA 2	Topix Pharma Term Ln Nt 2.....			..	02/28/2020	Tax Free Exchange.....	03/31/2020	Redemption	100.0000.....	3,375	3,311	3,375	3,375	.....	.....64	.....	.....64	.....	.....	.....	.....0	19	.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 2..			..	02/21/2020	Direct.....	07/31/2020	Tax Free Exchange.....	356,625	353,059	353,358	353,358	353,358	.....	.....299	.....	.....299	.....	.....	.....	.....0	10,046	.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1..			..	07/31/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	1,788	1,771	1,788	1,788		16		16				0	32	2

NATIONWIDE MUTUAL INSURANCE COMPANY

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N		..	04/07/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	30,069	29,691	30,069	30,069	.....	.....	.....378	378	.....	.....	.....	.....0	1,308	.....	
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		..	10/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	1,125	1,105	1,125	1,125	.....	.....20	.....	.....20	.....	.....	.....0	14	.....	.....	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.		..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption 100.0000.....	2,312	2,270	2,312	2,312	.....	.....42	.....	.....42	.....	.....	.....0	21	.....	.....	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.		..	04/30/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	2,312	2,270	2,312	2,312	.....	.....42	.....	.....42	.....	.....	.....0	52	.....	.....	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.		..	10/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	2,312	2,273	2,312	2,312	.....	.....39	.....	.....39	.....	.....	.....0	21	26	.....	
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		..	03/31/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	9,000	8,807	9,000	9,000	.....	.....193	.....	.....193	.....	.....	.....0	373	10	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	10/07/2020	Interest Capitalization.....	12/31/2020	Redemption 100.0000.....	34	34	34	34	.....	.....	.....	.....0	.....	.....	.....0	1	.....	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	09/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	2,897	2,874	2,897	2,897	.....	.....23	.....	.....23	.....	.....	.....0	89	.....	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	02/26/2020	Direct.....	09/30/2020	Tax Free Exchange.....	173,680	173,680	173,680	173,680	.....	.....	.....	.....0	.....	.....	.....0	9,970	.....	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	10/07/2020	Interest Capitalization.....	12/31/2020	Redemption 100.0000.....	5	5	5	5	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	09/30/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	447	447	447	447	.....	.....	.....	.....0	.....	.....	.....0	14	.....	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	03/13/2020	Tax Free Exchange.....	09/30/2020	Tax Free Exchange.....	118,228	118,228	118,228	118,228	.....	.....	.....	.....0	.....	.....	.....0	6,886	35	.....	
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	03/13/2020	Tax Free Exchange.....	09/30/2020	Tax Free Exchange.....	472,489	459,047	463,843	463,843	.....	.....4,796	.....	.....4,796	.....	.....	.....0	27,515	283	.....	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	10/07/2020	Direct.....	12/31/2020	Redemption 100.0000.....	319	319	319	319	.....	.....	.....	.....0	.....	.....	.....0	47	.....	.....	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	10/08/2020	Interest Capitalization.....	12/31/2020	Redemption 100.0000.....	41	41	41	41	.....	.....	.....	.....0	.....	.....	.....0	1	.....	.....	
69406* AA 3	Planview First Lien Term Ln Nt 2.....		..	03/06/2020	Tax Free Exchange.....	12/17/2020	Redemption 100.0000.....	435,651	435,651	435,651	435,651	.....	.....	.....	.....0	.....	.....	.....0	22,487	502	.....	
69406* AB 1	Planview Incremental Term Ln Nt 2.....		..	03/06/2020	Tax Free Exchange.....	12/17/2020	Redemption 100.0000.....	1,808,514	1,797,506	1,808,514	1,808,514	.....	.....11,007	.....	.....11,007	.....	.....	.....0	93,352	2,059	.....	
69406* AC 9	Planview Incremental Term Ln 2 Nt 1.....		..	01/30/2020	Direct.....	12/17/2020	Redemption 100.0000.....	456,954	452,385	456,954	456,954	.....	.....4,570	.....	.....4,570	.....	.....	.....0	26,238	.....	.....	
70323K AC 2	Pathway Partners Vet Mgmt LLC 1st Lien T		..	03/31/2020	Direct.....	06/24/2020	Direct.....	1,419,047	1,411,952	1,383,571	1,412,200	.....	.....248	.....	.....248	.....	.....(28,629)	(28,629)	49,487	.....	.....	
70559@ AE 6	Pegasus Global Enterprise Hlds Incremental		..	10/16/2020	Direct.....	12/31/2020	Redemption 100.0000.....	3,382	3,246	3,382	3,382	.....	.....135	.....	.....135	.....	.....	.....0	5	.....	.....	
71667* AA 3	Petroleum Service Group LLC Delayed Draw		..	03/24/2020	Direct.....	10/01/2020	Redemption 100.0000.....	340	337	340	340	.....	.....3	.....	.....3	.....	.....	.....0	26	.....	.....	
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		..	04/23/2020	Direct.....	12/31/2020	Redemption 100.0000.....	16,205	15,719	16,205	16,205	.....	.....486	.....	.....486	.....	.....	.....0	859	.....	.....	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	12/31/2020	Interest Capitalization.....	12/31/2020	Tax Free Exchange.....	1	1	1	1	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	
74966F AL 7	RP Crown Parent New Term Ln Nt 1.....		..	08/10/2020	JP Morgan Securities LLC.....	12/31/2020	Redemption 100.0000.....	7,500	7,463	7,500	7,500	.....	.....38	.....	.....38	.....	.....	.....0	88	.....	.....	
74966F AL 7	RP Crown Parent New Term Ln Nt 1.....		..	07/31/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	60,383	60,458	60,383	60,383	.....	.....(75)	.....	.....(75)	.....	.....	.....0	710	5	.....	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 3.....		..	03/03/2020	Tax Free Exchange.....	03/31/2020	Redemption 100.0000.....	5,318	5,173	5,318	5,318	.....	.....145	.....	.....145	.....	.....	.....0	29	1	.....	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 4.....		..	10/05/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	15,955	15,545	15,955	15,955		410		410				0	274	6
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	03/18/2020	Direct.....	09/30/2020	Redemption	100.0000.....	1,043	1,028	1,043	1,043		16		16				0	791	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	03/18/2020	Direct.....	04/03/2020	Tax Free Exchange.....		138,048	135,977	135,988	135,988		11		11				0	975	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	10/05/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	348	343	348	348		5		5				0	6	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/03/2020	Tax Free Exchange.....	10/05/2020	Tax Free Exchange.....		695	685	686	686		1		1				0	25	1
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N		..	01/27/2020	Direct.....	09/29/2020	Redemption	100.0000.....	141,643	138,810	141,643	141,643		2,833		2,833				0	6,143	
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1.....		..	06/30/2020	Direct.....	12/31/2020	Redemption	100.0000.....	10,432	10,119	10,432	10,432		313		313				0	561	
81389# AA 5	SecurAmerica LLC Term Ln Nt 1.....		..	10/01/2020	Interest Capitalization.....	12/31/2020	Redemption	100.0000.....	204	204	204	204				0				0	6	
81389# AA 5	SecurAmerica LLC Term Ln Nt 6.....		..	11/24/2020	Direct.....	12/31/2020	Redemption	100.0000.....	1,310	1,302	1,310	1,310		8		8				0	10	
81389# AA 5	SecurAmerica LLC Term Ln Nt 5.....		..	04/16/2020	Direct.....	09/30/2020	Redemption	100.0000.....	1,762	1,762	1,762	1,762				0				0	58	
81389# AA 5	SecurAmerica LLC Term Ln Nt 5.....		..	09/21/2020	Interest Capitalization.....	09/30/2020	Redemption	100.0000.....	17	17	17	17				0				0		
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		..	01/29/2020	Direct.....	12/31/2020	Tax Free Exchange.....		121,990	121,990	121,990	121,990				0				0	11,588	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		..	10/01/2020	Interest Capitalization.....	12/31/2020	Tax Free Exchange.....		1,902	1,902	1,902	1,902				0				0	85	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		..	10/01/2020	Interest Capitalization.....	12/31/2020	Redemption	100.0000.....	78	78	78	78				0				0	2	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		..	10/01/2020	Interest Capitalization.....	12/31/2020	Tax Free Exchange.....		4,600	4,600	4,600	4,600				0				0	173	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		..	10/01/2020	Interest Capitalization.....	12/31/2020	Redemption	100.0000.....	17	17	17	17				0				0		
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		..	04/16/2020	Direct.....	12/31/2020	Redemption	100.0000.....	964	964	964	964				0				0	44	
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		..	10/21/2020	Interest Capitalization.....	12/31/2020	Redemption	100.0000.....	12	12	12	12				0				0		
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2.....		..	03/31/2020	Tax Free Exchange.....	05/26/2020	Redemption	100.0000.....	3,529,412	3,463,540	3,529,412	3,529,412		65,872		65,872				0	38,827	
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1.....		..	08/07/2020	Direct.....	12/31/2020	Redemption	100.0000.....	23,780	23,305	23,780	23,780		476		476				0	777	
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1.....		..	07/03/2020	Direct.....	12/03/2020	Direct.....		1,016,424	889,228	998,681	905,483		16,255		16,255		93,198	93,198	16,071		
84850X AG 7	Spin Holdco Inc Term Ln B-1 Nt 1.....		..	07/03/2020	Direct.....	09/30/2020	Redemption	100.0000.....	5,253	4,624	5,253	5,253		629		629				0	21	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 2.....		..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	8,540	8,418	8,540	8,540		122		122				0	83	2
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		..	04/30/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	5,016	4,962	5,016	5,016		54		54				0	49	2
88870T AF 5	Tivity Health Inc Term Ln A Nt 1.....		..	04/23/2020	Direct.....	12/09/2020	Redemption	100.0000.....	73,237	60,711	73,237	73,237		12,526		12,526				0	1,923	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1.....		..	05/06/2020	Direct.....	12/09/2020	Redemption	100.0000.....	138,501	119,734	138,501	138,501		18,767		18,767				0	4,976	
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1.....		..	03/31/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	7,347	7,192	7,347	7,347		155		155				0	115	1
89158* AD 5	Touchstone Acquisition Inc Delayed Draw		..	08/20/2020	Direct.....	12/31/2020	Redemption	100.0000.....	1,531	1,504	1,531	1,531		27		27				0	27	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		..	10/07/2020	Interest Capitalization.....	12/15/2020	Redemption	100.0000.....	11,920	11,920	11,920	11,920				0				0	145	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		..	01/01/2020	Tax Free Exchange.....	12/15/2020	Redemption	100.0000.....	418,614	416,604	418,614	418,614		2,010		2,010				0	26,294	
90372A AE 8	US Radiology Specialists Inc Additional...		..	01/02/2020	Direct.....	12/15/2020	Redemption	100.0000.....	200,586	199,583	200,586	200,586		1,003		1,003				0	12,532	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90372A	AE	8	F o r e i g n	10/07/2020	Interest Capitalization.....	12/15/2020	Redemption	100.0000.....	3,493	3,493	3,493	3,493				0			0	0	42	
90372A	AE	8		02/28/2020	Tax Free Exchange.....	12/15/2020	Redemption	100.0000.....	501,464	491,538	501,464	501,464	.....	.....9,927	.....	.....9,927	.....	.....	.....0	26,190	.....	
928432	A*	4		02/28/2020	Tax Free Exchange.....	03/31/2020	Redemption	100.0000.....	16,250	16,039	16,250	16,250	.....	.....211	.....	.....211	.....	.....	.....0	124	.....	
928432	A*	4		08/28/2020	Interest Capitalization.....	11/30/2020	Tax Free Exchange.....	358	358	358	358	358	.....	.....	.....	.....0	.....	.....	.....0	11	.....	
928432	A*	4		08/28/2020	Tax Free Exchange.....	09/30/2020	Redemption	100.0000.....	32,500	32,139	32,500	32,500	.....	.....361	.....	.....361	.....	.....	.....0	253	.....	
928432	A*	4		11/30/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	16,250	16,102	16,250	16,250	.....	.....149	.....	.....149	.....	.....	.....0	119	5	
928432	A@	2		05/28/2020	Tax Free Exchange.....	06/30/2020	Redemption	100.0000.....	14,736	14,736	14,736	14,736	.....	.....	.....	.....0	.....	.....	.....0	115	.....	
928432	A@	2		02/28/2020	Tax Free Exchange.....	03/31/2020	Redemption	100.0000.....	14,736	14,736	14,736	14,736	.....	.....	.....	.....0	.....	.....	.....0	113	.....	
928432	A@	2		11/30/2020	Interest Capitalization.....	11/30/2020	Tax Free Exchange.....	418	418	418	418	418	.....	.....	.....	.....0	.....	.....	.....0	11	.....	
928432	A@	2		08/28/2020	Tax Free Exchange.....	09/30/2020	Redemption	100.0000.....	14,736	14,736	14,736	14,736	.....	.....	.....	.....0	.....	.....	.....0	115	.....	
928432	A@	2		11/30/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	14,736	14,736	14,736	14,736	.....	.....	.....	.....0	.....	.....	.....0	108	5	
92974*	AA	7	F o r e i g n	09/30/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	2,430	2,392	2,430	2,430	.....	.....39	.....	.....39	.....	.....	.....0	45	.....	
92974*	AC	3		09/30/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	647	636	647	647	.....	.....11	.....	.....11	.....	.....	.....0	12	.....	
92975@	AB	2		05/28/2020	Direct.....	11/30/2020	Redemption	100.0000.....	22	21	22	22	.....	.....	.....	.....0	.....	.....	.....0	1	.....	
92975@	AB	2		04/30/2020	Direct.....	12/08/2020	Redemption	100.0000.....	1,176	1,167	1,176	1,176	.....	.....10	.....	.....10	.....	.....	.....0	66	.....	
92975@	AB	2		04/22/2020	Direct.....	10/01/2020	Redemption	100.0000.....	76	75	76	76	.....	.....1	.....	.....1	.....	.....	.....0	1	.....	
93710@	AA	2		09/16/2020	Tax Free Exchange.....	09/30/2020	Redemption	100.0000.....	108	99	108	108		9		9			0		1	
93710@	AA	2		08/21/2020	Various.....	11/06/2020	Various.....	342,815	285,397	335,706	295,767	295,767	.....	.....10,370	.....	.....10,370	.....	.....39,939	39,939	5,419	.....	
93710@	AA	2		08/21/2020	Various.....	12/31/2020	Redemption	100.0000.....	1,876	1,566	1,876	1,876	.....	.....310	.....	.....310	.....	.....	.....0	20	.....	
93710@	AA	2		04/24/2020	Direct.....	12/31/2020	Redemption	100.0000.....	8,477	7,630	8,477	8,477	.....	.....848	.....	.....848	.....	.....	.....0	339	.....	
93710@	AA	2		04/24/2020	Direct.....	09/16/2020	Tax Free Exchange.....	42,957	38,661	39,419	39,419	39,419	.....	.....758	.....	.....758	.....	.....	.....0	950	.....	
96145@	AA	0	F o r e i g n	03/24/2020	Direct.....	12/31/2020	Redemption	100.0000.....	56,188	55,205	56,188	56,188	.....	.....983	.....	.....983	.....	.....	.....0	2,229	.....	
96145@	AA	0		11/30/2020	Interest Capitalization.....	12/31/2020	Redemption	100.0000.....	62	62	62	62	.....	.....	.....	.....0	.....	.....	.....0	0	.....	
96811*	AA	5		02/27/2020	Direct.....	05/27/2020	Tax Free Exchange.....	5,792	5,661	5,666	5,666	5,666	.....	.....4	.....	.....4	.....	.....	.....0	103	.....	
96811*	AA	5		05/27/2020	Tax Free Exchange.....	12/31/2020	Redemption	100.0000.....	2,896	2,833	2,896	2,896	.....	.....63	.....	.....63	.....	.....	.....0	65	.....	
96811*	AB	3		05/27/2020	Direct.....	12/31/2020	Redemption	100.0000.....	552	545	552	552	.....	.....6	.....	.....6	.....	.....	.....0	16	.....	
C2567#	AA	2		08/21/2020	Various.....	11/06/2020	Various.....	53,118	44,221	52,016	45,811	45,811	.....	.....1,590	.....	.....1,590	.....	.....6,205	6,205	851	.....	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
C2567#	AA	2	A	08/21/2020	Various.....	12/31/2020	Redemption	100.0000.....	291	243	291	291	.....	.....48	.....	.....48	.....	.....	.....	.....0	3	.....	
22526@	AB	3		05/04/2020	Direct.....	12/31/2020	Redemption	100.0000.....	2,132	2,132	2,132	2,132	.....	.....	.....	.....0	.....	.....	.....	.....0	60	.....	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....								30,781,211	29,875,443	30,409,768	30,172,108	0	345,653	33,341	312,312	0	0	237,659	237,659	778,163	4,575	
8399998.	Total - Bonds.....								726,856,442	370,917,519	350,786,860	352,928,214	0	(708,752)	17,264,908	(17,973,660)	0	0	(2,258,890)	(2,258,890)	3,467,759	1,036,929	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																							
23281#	12	4	D	08/13/2020	Direct.....	10/15/2020	Redemption	100.0000.....	2,624,000	262,400	262,400	262,400	.....	.....	.....	.....0	.....	.....	.....	.....0	2,855	.....	
000000	00	0		01/22/2020	Direct.....	04/16/2020	Direct.....	235,000.000	236,763	220,501	236,763	.....	.....	.....	.....	.....0	.....	.....	.....(16,262)	(16,262)	5,438	3,052	
000000	00	0		05/01/2020	Direct.....	09/17/2020	Call	100.0000.....	300,000.000	285,000	300,000	285,000	.....	.....	.....	.....0	.....	.....	.....15,000	15,000	9,563	2,550	
000000	00	0		03/19/2020	Direct.....	05/22/2020	Direct.....	500,000.000	377,500	455,000	377,500	.....	.....	.....	.....	.....0	.....	.....	.....77,500	77,500	13,464	7,352	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								1,161,663	1,237,901	1,161,663	.....	.....0	0	0	0	0	76,238	76,238	31,320	12,954		
8999998.	Total - Preferred Stocks.....								1,161,663	1,237,901	1,161,663	.....	.....0	0	0	0	0	76,238	76,238	31,320	12,954		
Common Stocks - Mutual Funds																							
63868B	86	4	..	09/08/2020	Direct.....	09/11/2020	Direct.....	2.200	22	21	22	22	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
9499999.	Total - Common Stocks - Mutual Funds.....								22	21	22	.....	.....0	0	0	0	0	0	0	0	0	0	
9799998.	Total - Common Stocks.....								22	21	22	.....	.....0	0	0	0	0	0	0	0	0	0	
9899999.	Total - Preferred and Common Stocks.....								1,161,685	1,237,922	1,161,685	.....	.....0	0	0	0	0	76,238	76,238	31,320	12,954		
9999999.	Total - Bonds, Preferred and Common Stocks.....								372,079,204	352,024,782	354,089,899	.....	.....0	(708,752)	17,264,908	(17,973,660)	0	0	(2,182,652)	(2,182,652)	3,499,079	1,049,883	

E15.15

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
	Allied Group, Inc.....	Allied Holdings (Delaware).....	.....	.....850.000	100.0
	Harleysville Group Inc.....	Allied Holdings (Delaware).....	78,519,667	100.000	100.0
	Nationwide Financial Services, Inc.....	Nationwide Corporation.....	.....	.....95.240	95.2
	Scottsdale Surplus Lines Insurance Co.....	Scottsdale Insurance Company.....	.....	.....10,000.000	100.0
	Veterinary Pet Insurance.....	Scottsdale Insurance Company.....	.....	.....6,935,387.000	100.0
	Freedom Specialty Insurance Co.....	Scottsdale Insurance Company.....	.....	.....292,000.000	100.0
	Victoria Fire & Casualty Company.....	THI Holdings Delaware, Inc.....	.....	.....2,525.000	100.0
	Titan Insurance Company.....	THI Holdings Delaware, Inc.....	.....	.....1,000,000.000	100.0
	Titan Insurance Services, Inc.....	THI Holdings Delaware, Inc.....	.....	.....1.000	100.0
	Nationwide Agent Risk Purchasing Group, Inc.....	THI Holdings Delaware, Inc.....	.....	.....100.000	100.0
0299999. Total - Common Stock.....			78,519,667	XXX	XXX
0399999. Total - Preferred and Common Stock.....			78,519,667	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
USG Asset LLC Sec Nt Ser M-5.....		..	09/18/2020.	Direct.....	09/16/2021.	25,000,000	.....	.....	.....	.....	.....25,000,000	25,000,000	3,288	.....	.....0.24	0.24	MON..	13,651	.....
World Omni Auto Rec Tr LBASS Ser 2020-C.....		..	08/11/2020.	Bank of America BISD Dealer.....	08/16/2021.	8,532,121	.....	.....	.....	.....	.....8,532,121	8,532,121	833	.....	.....0.21	0.21	MON..	5,785	.....
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities.....						33,532,121	0	0	0	0	33,532,121	33,532,121	4,121	0	XXX	XXX	XXX	19,436	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						33,532,121	0	0	0	0	33,532,121	33,532,121	4,121	0	XXX	XXX	XXX	19,436	0
Total Bonds																			
7999999. Other Loan-Backed and Structured Securities.....						33,532,121	0	0	0	0	33,532,121	33,532,121	4,121	0	XXX	XXX	XXX	19,436	0
8399999. Subtotals - Bonds.....						33,532,121	0	0	0	0	33,532,121	33,532,121	4,121	0	XXX	XXX	XXX	19,436	0
9199999. Total - Short-Term Investments.....						33,532,121	0	0	0	0	XXX.....	33,532,121	4,121	0	XXX	XXX	XXX	19,436	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	33,532,121	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	813,342	(3,800,998)	XXX	...(4,183,360)	0	...(3,644,738)	0	0	1,214,800	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	...(5,196,838)	(3,800,998)	XXX	(34,172,781)	0	...(3,644,738)	0	0	5,194,199	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	...(6,010,180)	0	XXX	(29,989,421)	0	0	0	0	3,979,399	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	813,342	(3,800,998)	XXX	...(4,183,360)	0	...(3,644,738)	0	0	1,214,800	XXX	XXX
1409999999. Total-Swaps.....										0	0	...(5,196,838)	(3,800,998)	XXX	(34,172,781)	0	...(3,644,738)	0	0	5,194,199	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	...(5,196,838)	(3,800,998)	XXX	(34,172,781)	0	...(3,644,738)	0	0	5,194,199	XXX	XXX
1759999999. TOTAL.....										0	0	...(5,196,838)	(3,800,998)	XXX	(34,172,781)	0	...(3,644,738)	0	0	5,194,199	XXX	XXX

E18.1

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																								
Swaps - Hedging Other - Interest Rate																								
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	D-1.....	Interest Rate	UBS AG..... BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2020	01/29/2020	Maturity....		200,000,000	LIBOR03M (3.73 USD)				(280,789)			276,955						04.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	D-1.....	Interest Rate	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	02/24/2010	02/26/2020	02/26/2020	Maturity....		150,000,000	LIBOR03M (3.77 USD)				(417,333)			411,293						04.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	D-1.....	Interest Rate	Deutsche Bank AG ES7IP3U3RHIGC71XBU11	07/29/2010	08/03/2020	08/03/2020	Maturity....		200,000,000	LIBOR03M (3 USD)				(2,020,048)			1,367,303						04.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....												0	0	0	(2,718,170)	0	XX	2,055,552	0	0	0	0	0	XXX
1169999999. Total-Swaps-Hedging Other.....												0	0	0	(2,718,170)	0	XX	2,055,552	0	0	0	0	0	XXX
Total Swaps																								
1359999999. Total-Swaps-Interest Rate.....												0	0	0	(2,718,170)	0	XX	2,055,552	0	0	0	0	0	XXX
1409999999. Total-Swaps.....												0	0	0	(2,718,170)	0	XX	2,055,552	0	0	0	0	0	XXX
TOTALS																								
1709999999. Total-Hedging Other.....												0	0	0	(2,718,170)	0	XX	2,055,552	0	0	0	0	0	XXX
1759999999. TOTAL.....												0	0	0	(2,718,170)	0	XX	2,055,552	0	0	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPH1.....	25	2,058,201	British Pound (GBP) Future Mar 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	03/15/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2020.	131.7249	136.5900	(6,406)	.....	.....	.....	.....	.....(76,018)	(76,018)	891,286	03	625
ECH1.....	707	..107,404,435	Euro Currency (EUR) Future Mar 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	03/15/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2020.	1.2153	1.2246	552,344	.....	.....	.....	.....	.....(819,590)	(819,590)	..25,205,564	03	125,000
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....
16029999999. Total-Short Futures-Hedging Other.....												545,938	0	0	0	0	(895,607)	(895,607)	..26,096,850	XXX	XXX
16499999999. Total-Short Futures.....												545,938	0	0	0	0	(895,607)	(895,607)	..26,096,850	XXX	XXX
Totals																					
17099999999. Total-Hedging Other.....												545,938	0	0	0	0	(895,607)	(895,607)	..26,096,850	XXX	XXX
17599999999. TOTAL.....												545,938	0	0	0	0	(895,607)	(895,607)	..26,096,850	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	.....	.....	.....
Total Net Cash Deposits.....	0	0	0

(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

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

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
TUH0.....	8,065	...1,613,000,000	US Treasury 2-Yr T-Note Future Mar 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	107.7981	03/15/2020	108.2969	Sale.....	8,046,217	8,046,217	.....	.....	.....04	2,000
TUM0.....	7,110	...1,422,000,000	US Treasury 2-Yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	108.5262	06/15/2020	110.2578	Sale.....	24,623,736	24,623,736	.....	.....	.....04	2,000
TUU0.....	6,223	...1,244,600,000	US Treasury 2-Yr T-Note Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	110.3960	09/15/2020	110.3828	Sale.....	(164,631)	(164,631)	.....	.....	.....04	2,000
TUZ0.....	5,411	...1,082,200,000	US Treasury 2-Yr T-Note Future Dec 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	12/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2020	110.4206	12/15/2020	110.4118	Sale.....	(94,772)	(94,772)	.....	.....	.....04	2,000
TYM0.....	5,520	552,000,000	US Treasury 10yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	138.0387	06/15/2020	134.6021	Sale.....	(18,970,392)	(18,970,392)	.....	.....	.....04	1,000
WNH0.....	66	6,600,000	US Treasury Ultra Bond Future Mar 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	186.9120	03/15/2020	200.7813	Sale.....	915,371	915,371	.....	.....	.....04	1,000
WNM0.....	66	6,600,000	US Treasury Ultra Bond Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	201.6698	06/15/2020	221.2506	Sale.....	1,292,334	1,292,334	.....	.....	.....04	1,000
WNU0.....	66	6,600,000	US Treasury Ultra Bond Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	219.7286	09/15/2020	218.4376	Sale.....	(85,207)	(85,207)	.....	.....	.....04	1,000
WNZ0.....	62	6,200,000	US Treasury Ultra Bond Future Dec 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	12/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2020	221.7850	12/15/2020	220.6875	Sale.....	(68,044)	(68,044)	.....	.....	.....04	1,000
UXYH0.....	1,921	192,100,000	ULTRA 10-YR T-Note Future Mar 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	140.6918	03/15/2020	147.5625	Sale.....	13,198,571	13,198,571	.....	.....	.....04	1,000
UXYM0.....	2,461	246,100,000	ULTRA 10-YR T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	149.7943	06/15/2020	156.7891	Sale.....	17,214,116	17,214,116	.....	.....	.....04	1,000
UXYU0.....	2,366	236,600,000	ULTRA 10-YR T-Note Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	157.0814	09/15/2020	157.0782	Sale.....	(7,608)	(7,608)	.....	.....	.....04	1,000
UXYZ0.....	2,196	219,600,000	ULTRA 10-YR T-Note Future Dec 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	12/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2020	159.1851	12/15/2020	158.5403	Sale.....	(1,415,882)	(1,415,882)	.....	.....	.....04	1,000
1539999999. Total-Long Futures-Hedging Other.....														44,483,808	44,483,808	0	0	XXX	XXX
1579999999. Total-Long Futures.....														44,483,808	44,483,808	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
BPH0.....	34	2,827,828	Bristish Pound (GBP) Future Mar 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	133.0742	03/15/2020	127.7538	Sale.....	113,061	113,061	.....	.....	.....03	625
BPM0.....	23	1,787,233	Bristish Pound (GBP) Future Jun 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	124.3292	06/15/2020	125.2760	Sale.....	(13,610)	(13,610)	.....	.....	.....03	625
BPU0.....	23	1,801,699	Bristish Pound (GBP) Future Sep 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020	125.3356	09/15/2020	128.5785	Sale.....	(46,617)	(46,617)	.....	.....	.....03	625
BPZ0.....	25	2,005,479	Bristish Pound (GBP) Future Dec 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020	128.3507	12/15/2020	131.9300	Sale.....	(55,927)	(55,927)	.....	.....	.....03	625
ECH0.....	760	106,750,911	Euro Currency (EUR) Future Mar 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	03/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2019	1.1237	03/15/2020	1.1144	Sale.....	882,911	882,911	.....	.....	.....03	125,000
ECM0.....	727	101,344,207	Euro Currency (EUR) Future Jun 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020	1.1152	06/15/2020	1.1278	Sale.....	(1,144,618)	(1,144,618)	.....	.....	.....03	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU0.....	727	102,455,139	Euro Currency (EUR) Future Sep 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020	1.1274	09/15/2020	1.1868	Sale.....	(5,395,311)	(5,395,311)	.....	.....	.....03	125,000
ECZ0.....	707	105,267,960	Euro Currency (EUR) Future Dec 2020	Private Equity FX Exposure.....	BA-1.....	Foreign Currency	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020	1.1912	12/15/2020	1.2123	Sale.....	(1,869,052)	(1,869,052)	.....	.....	.....03	125,000
FVH0.....	2,019	201,900,000	US Treasury 5-Yr T-Note Future Mar 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	118.6099	03/15/2020	120.8319	Sale.....	(4,486,234)	(4,486,234)	.....	.....	.....04	1,000
FVM0.....	1,882	188,200,000	US Treasury 5-Yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	121.2840	06/15/2020	125.6389	Sale.....	(8,195,848)	(8,195,848)	.....	.....	.....04	1,000
FVU0.....	1,790	179,000,000	US Treasury 5-Yr T-Note Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	125.4492	09/15/2020	125.6328	Sale.....	(328,631)	(328,631)	.....	.....	.....04	1,000
FVZ0.....	1,673	167,300,000	US Treasury 5-Yr T-Note Future Dec 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	12/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2020	125.7527	12/15/2020	125.8049	Sale.....	(87,405)	(87,405)	.....	.....	.....04	1,000
TYH0.....	6,598	659,800,000	US Treasury 10yr T-Note Future Mar 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	129.3163	03/15/2020	132.7344	Sale.....	(22,552,684)	(22,552,684)	.....	.....	.....04	1,000
TYM0.....	895	89,500,000	US Treasury 10yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	132.6273	03/15/2020	138.9375	Sale.....	(5,647,653)	(5,647,653)	.....	.....	.....04	1,000
TYM0.....	5,520	552,000,000	US Treasury 10yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	131.7254	06/15/2020	134.6021	Sale.....	(15,878,958)	(15,878,958)	.....	.....	.....04	1,000
TYU0.....	4,550	455,000,000	US Treasury 10yr T-Note Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	139.0080	09/15/2020	139.3386	Sale.....	(1,503,865)	(1,503,865)	.....	.....	.....04	1,000
TYZ0.....	3,558	355,800,000	US Treasury 10yr T-Note Future Dec 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	12/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2020	138.9996	12/15/2020	139.0934	Sale.....	(333,608)	(333,608)	.....	.....	.....04	1,000
USH0.....	1,978	197,800,000	US Treasury 30yr T-Bond Future Mar 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	03/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2019	159.1194	03/15/2020	167.0625	Sale.....	(15,711,531)	(15,711,531)	.....	.....	.....04	1,000
USM0.....	1,978	197,800,000	US Treasury 30yr T-Bond Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020	166.0803	06/15/2020	179.9050	Sale.....	(27,345,278)	(27,345,278)	.....	.....	.....04	1,000
USU0.....	1,978	197,800,000	US Treasury 30yr T-Bond Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	178.3303	09/15/2020	177.6641	Sale.....	1,317,814	1,317,814	.....	.....	.....04	1,000
USZ0.....	1,978	197,800,000	US Treasury 30yr T-Bond Future Dec 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	12/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2020	175.9945	12/15/2020	174.4549	Sale.....	3,045,297	3,045,297	.....	.....	.....04	1,000
UXYU0.....	6	600,000	ULTRA 10-YR T-Note Future Sep 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate....	09/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2020	157.0570	09/15/2020	157.0625	Sale.....	(33)	(33)	.....	.....	.....04	1,000
1609999999. Total-Short Futures-Hedging Other.....														(105,237,782)	(105,237,782)	0	0	XXX	XXX
1649999999. Total-Short Futures.....														(105,237,782)	(105,237,782)	0	0	XXX	XXX
Totals														(60,753,973)	(60,753,973)	0	0	XXX	XXX
1709999999. Total-Hedging Other.....														(60,753,973)	(60,753,973)	0	0	XXX	XXX
1759999999. TOTAL.....														(60,753,973)	(60,753,973)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

(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	.....	.....	.....0	552,344	(6,406)	552,344	26,096,850	26,096,850
Over-the-Counter NAIC 1 Designation											
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	.....	.....	.....(1,185,000)	0	.....	.....(625,875)	0	149,956	0
BNP Paribas..... R0MUWSFPU8MPRO8K5P83....	Y.....	Y.....	.....	.....	.....(810,900)	0	.....	.....(1,563,605)	0	343,278	0
Citibank NA..... E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	.....	.....	.....(817,738)	0	.....	.....(1,664,538)	0	483,819	0
Royal Bank of Scotland..... RR3QWICWWIPCS8A4S074.....	Y.....	Y.....	.....	.....	.....(987,360)	0	.....	.....(329,342)	0	237,748	0
0299999999. Total NAIC 1 Designation.....			0	0	(3,800,998)	0	0	(4,183,360)	0	1,214,800	0
Over-the-Counter NAIC 2 Designation											
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86.....	Y.....	Y.....	.....	.....	.....	.....0	.....	.....(29,989,421)	0	3,979,399	3,979,399
0399999999. Total NAIC 2 Designation.....			0	0	0	0	0	(29,989,421)	0	3,979,399	3,979,399
0999999999. Gross Totals.....			0	0	(3,800,998)	0	552,344	(34,179,187)	552,344	31,291,049	30,076,249
1. Offset per SSAP No. 64				.....	.....						
2. Net after right of offset per SSAP No. 64				0	(3,800,998)						

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group - CME.....	SNZ2QJLFK8MNNCLQOF39..	Security.....	912828 H4 5 U S Treasury 01/15/2025 TIPS.....	26,096,850	22,000,000	24,347,814	01/15/2025.	I.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	.....	.....	.....	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	580,000	.....	.....580,000	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	1,700,000	.....	.....1,700,000	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	1,678,839	.....	.....1,678,839	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	30,488,000	.....	.....30,488,000	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	.....	.....	.....	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	110,000	.....	.....110,000	.....	.....V.....
0199999999. Totals.....	.....	.....	.....	.....60,653,688	22,000,000	58,904,652	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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 Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows 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

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

Reinvested Collateral Assets Owned December 31 Current Year

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

1				2		3	4	5	6	7
CUSIP Identification				Description		Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities										
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....			.....	1.D FM.....	433,269	433,269	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....			.....	1.D FM.....	1,019,809	1,193,748	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....			.....	1.D FM.....	406,846	406,846	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....			.....	1.D FM.....	497,796	277,311	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....			.....	1.D FM.....	679,847	679,847	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							3,037,567	2,991,021	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							3,037,567	2,991,021	XXX
Totals										
6499999	Total - Residential Mortgage-Backed Securities.....							3,037,567	2,991,021	XXX
7099999	Subtotal - Bonds.....							3,037,567	2,991,021	XXX
Cash Equivalents (Schedule E Part 2 Type)										
000000	00	0	Overnight Repos SEC LENDING ONLY.....			.....	1.A.....	22,092,152	22,092,152	01/04/2021.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....							22,092,152	22,092,152	XXX
9999999	Totals.....							25,129,719	25,083,173	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....17,449,719 Book/Adjusted Carrying Value \$.....17,391,809
2. Average balance for the year: Fair Value \$.....17,998,353 Book/Adjusted Carrying Value \$.....18,107,943

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	22,092,152	1B	0	1C	0
		1D	2,991,021	1E	0
		1F	0	1G	0
2A	0	2B	0	2C	0
3A	0	3B	0	3C	0
4A	0	4B	0	4C	0
5A	0	5B	0	5C	0
6	0				

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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, NAIC Designation Modifier and SVO 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

Annual Statement for the year 2020 of the

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Axos Bank.....	San Diego, CA.....	.....	.....	.....	.....(896,486)	XXX
Bank of America.....	Concord, CA.....	.....	.....	.....	.....432,095	XXX
Bank of New York Mellon.....	New York, NY.....	.....	.....	.....	.....26,063,418	XXX
Citi Bank.....	New York, NY.....	.....	.....	.....	.....25,112	XXX
Chase Bank.....	Columbus, OH.....	.....	.....	.....	.....(573,332,578)	XXX
Fifth Third Bank.....	Cincinnati, OH.....	.....	.....	.....	.....26,727,766	XXX
Huntington National Bank.....	Columbus, OH.....	.....	.....	.....	.....(26,777,116)	XXX
Key Bank.....	Canton, OH.....	.....	.....	.....	.....461,833	XXX
National Bank of Detroit.....	Detroit, MI.....	.....	.....	.....	.....(846,368)	XXX
PNC Bank.....	Columbus, OH.....	.....	.....	.....	.....71,715,145	XXX
Toronto Dominion Bank.....	Toronto, ON.....	.....	.....	.....	.....153,624	XXX
Univest Bank and Trust Company.....	Souderton, PA.....	.....	.....	.....	.....602,932	XXX
Wells Fargo Bank.....	Souderton, PA.....	.....	.....	.....	.....1,544,786	XXX
0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	.....	.....	.....178,963	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(473,946,873)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(473,946,873)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(473,946,873)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(421,553,060)	4. April.....	(404,455,869)	7. July.....	(425,722,883)	10. October.....	(381,858,067)
2. February.....	(186,713,510)	5. May.....	(384,991,698)	8. August.....	(632,955,750)	11. November.....	(529,157,862)
3. March.....	(398,048,085)	6. June.....	(429,047,294)	9. September.....	(535,509,124)	12. December.....	(473,946,873)

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exmpt Money Market Mutual Funds as Identified by the SVO												
38141W	32	3	Goldman Sachs Fin Sq Treas Oblig Fd.....				12/31/2020.....	0.026		7,968,290	171	
825252	40	6	S/T Investment Co Treasury Trust (AIM).....				12/31/2020.....	0.010		5,033,298	39	915
8599999. Total - Exmpt Money Market Mutual Funds as Identified by the SVO.....										13,001,588	210	915
All Other Money Market Mutual Funds												
825252	69	5	S/T Investment Co Liquid Asset Private (.....				10/04/2016.....	0.012		31,003		225
8699999. Total - All Other Money Market Mutual Funds.....										31,003	0	225
Other Cash Equivalents												
	Nationwide Cash Management Co.....						12/31/2020.....	0.467		1,064,179,649		43,641
8799999. Total - Other Cash Equivalents.....										1,064,179,649	0	43,641
8899999. Total - Cash Equivalents										1,077,212,240	210	44,781

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL	.....						
2. Alaska.....AK	.....						
3. Arizona.....AZ	B...		Prepaid legal expense.....			508,836	557,924
4. Arkansas.....AR	B...		For protection of state's ph's.....			183,011	224,720
5. California.....CA	B...		Workers compensation.....			115,826,174	134,769,037
6. Colorado.....CO	.....						
7. Connecticut.....CT	.....						
8. Delaware.....DE	B...		For protection of all ph's.....	137,258	168,540		
9. District of Columbia.....DC	.....						
10. Florida.....FL	.....						
11. Georgia.....GA	B...		For protection of state's ph's.....			169,938	208,669
12. Hawaii.....HI	.....						
13. Idaho.....ID	B...		Workers compensation.....			657,939	697,744
14. Illinois.....IL	.....						
15. Indiana.....IN	.....						
16. Iowa.....IA	.....						
17. Kansas.....KS	.....						
18. Kentucky.....KY	.....						
19. Louisiana.....LA	.....						
20. Maine.....ME	.....						
21. Maryland.....MD	.....						
22. Massachusetts.....MA	B...		Multiple.....			187,202	236,106
23. Michigan.....MI	.....						
24. Minnesota.....MN	.....						
25. Mississippi.....MS	.....						
26. Missouri.....MO	.....						
27. Montana.....MT	B...		Workers compensation.....			32,680	40,129
28. Nebraska.....NE	.....						
29. Nevada.....NV	B...		Workers compensation.....			130,722	160,514
30. New Hampshire.....NH	B...		Workers compensation.....			309,895	314,577
31. New Jersey.....NJ	B...		For protection of all ph's.....	99,966	101,477		
32. New Mexico.....NM	B...		For protection of state's ph's.....			329,888	334,873
33. New York.....NY	o...		Multiple.....			2,525,178	3,089,748
34. North Carolina.....NC	B...		Multiple.....	79,485	86,994	546,693	598,955
35. North Dakota.....ND	.....						
36. Ohio.....OH	B...		Multiple.....	3,594,850	4,414,146	214,678	242,190
37. Oklahoma.....OK	.....						
38. Oregon.....OR	B...		Multiple.....			1,333,646	1,732,965
39. Pennsylvania.....PA	.....						
40. Rhode Island.....RI	.....						
41. South Carolina.....SC	.....						
42. South Dakota.....SD	.....						
43. Tennessee.....TN	.....						
44. Texas.....TX	.....						
45. Utah.....UT	.....						
46. Vermont.....VT	.....						
47. Virginia.....VA	.....						
48. Washington.....WA	.....						
49. West Virginia.....WV	.....						
50. Wisconsin.....WI	.....						
51. Wyoming.....WY	.....						
52. American Samoa.....AS	.....						
53. Guam.....GU	.....						
54. Puerto Rico.....PR	.....						
55. US Virgin Islands.....VI	B...		For protection of all ph's.....	653,609	802,572		
56. Northern Mariana Islands.....MP	.....						
57. Canada.....CAN	.....						
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	27,892,208	32,091,020
59. Total.....	XXX		XXX	4,565,168	5,573,729	150,848,688	175,299,171
DETAILS OF WRITE-INS							
5801. United States.....	B...		Workers Compensation.....			1,298,400	1,394,124
5802. Ontario.....	B...		Reinsurance.....			2,439,597	2,481,666
5803. Quebec.....	B...		Reinsurance.....			2,730,276	2,821,239
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	21,423,935	25,393,991
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	27,892,208	32,091,020