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

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QUARTERLY STATEMENT

As of March 31, 2021

of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

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

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 .. 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 800-882-2822
(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 ANDREA D IACOBONI 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)

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

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	MARK RAYMOND THRESHER	EXEC VP

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 5th day of May

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

SUNSERAYER EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES
STATE OF OHIO

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	36,276,811,539		36,276,811,539	37,207,151,974
2. Stocks:				
2.1 Preferred stocks	37,271,504		37,271,504	97,128,391
2.2 Common stocks	2,679,191,211		2,679,191,211	2,737,714,996
3. Mortgage loans on real estate:				
3.1 First liens	7,914,280,488		7,914,280,488	7,783,148,153
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....(80,752,329)), cash equivalents ($.....652,582,532) and short-term investments ($.....6,500,000)	578,330,203		578,330,203	460,749,796
6. Contract loans (including $.....0 premium notes)	922,662,834	722,811	921,940,023	888,097,308
7. Derivatives	56,735,029		56,735,029	50,895,430
8. Other invested assets	961,003,452		961,003,452	917,373,452
9. Receivables for securities	1,088,868		1,088,868	
10. Securities lending reinvested collateral assets	114,999,527		114,999,527	101,255,809
11. Aggregate write-ins for invested assets	38,726,503	0	38,726,503	37,593,790
12. Subtotals, cash and invested assets (Lines 1 to 11)	49,581,101,158	722,811	49,580,378,347	50,281,109,099
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	599,879,928	96,667	599,783,261	691,784,496
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	62,250,942	246,355	62,004,587	43,528,807
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	22,849,403		22,849,403	24,032,733
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,307,834		10,307,834	9,477,185
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	9,836,415		9,836,415	18,114,046
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	10,742,058
18.2 Net deferred tax asset	689,696,194	54,014,617	635,681,577	641,616,634
19. Guaranty funds receivable or on deposit	1,727,830		1,727,830	1,727,830
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	88,885,778		88,885,778	63,852,316
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	193,199,797	167,709,965	25,489,832	24,499,159
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	51,259,735,279	222,790,415	51,036,944,864	51,810,484,363
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	116,576,879,753		116,576,879,753	114,406,966,612
28. Total (Lines 26 and 27)	167,836,615,032	222,790,415	167,613,824,617	166,217,450,975

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables	38,726,503		38,726,503	37,593,790
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	38,726,503	0	38,726,503	37,593,790
2501. Accrued fees and other assets	19,166,001	2,780	19,163,221	18,172,548
2502. Cash value of corporate owned insurance	1,537,625		1,537,625	1,537,625
2503. Deferred software costs	96,243,685	96,243,685	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	76,252,486	71,463,500	4,788,986	4,788,986
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	193,199,797	167,709,965	25,489,832	24,499,159

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....38,036,023,884 less $.....0 included in Line 6.3 (including $.....64,239,077 Modco Reserve)	38,036,023,884	37,950,786,402
2.	Aggregate reserve for accident and health contracts (including $....48,025,329 Modco Reserve)	57,890,292	40,765,483
3.	Liability for deposit-type contracts (including $.....246,961 Modco Reserve)	3,219,758,070	3,281,697,271
4.	Contract claims:		
	4.1 Life	92,379,558	84,892,715
	4.2 Accident and health	99,936,752	101,187,030
5.	Policyholders' dividends/refunds to members $.....77,810 and coupons $.....0 due and unpaid	77,810	83,151
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....579,646 Modco)	36,569,435	37,240,836
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....19,698 accident and health premiums	3,568,525	2,878,428
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....2,391,575 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	2,391,575	2,704,817
	9.3 Other amounts payable on reinsurance, including $.....856,613 assumed and $.....259,996,414 ceded	260,853,027	423,211,726
	9.4 Interest Maintenance Reserve	8,734,869	
10.	Commissions to agents due or accrued - life and annuity contracts $.....13,773,311, accident and health $.....8,159,788 and deposit-type contract funds $.....5,381,595	27,314,694	25,939,998
11.	Commissions and expense allowances payable on reinsurance assumed	4,397,502	15,221,374
12.	General expenses due or accrued	52,682,641	98,537,540
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,459,220,816) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,524,733,736)	(1,490,130,848)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,270,190	5,366,751
15.1	Current federal and foreign income taxes, including $.....92,542,782 on realized capital gains (losses)	2,719,120	
15.2	Net deferred tax liability		
16.	Unearned investment income	3,699,304	3,809,341
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,719,159	3,738,592
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	38,761,666	39,008,785
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $.....0 and interest thereon $.....12,225,000	12,225,000	3,375,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	488,412,310	465,540,465
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	204,837	188,592
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	12,960,448	25,833,340
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	876,633,023	964,870,433
	24.08 Derivatives	52,638,665	87,399,364
	24.09 Payable for securities	201,850,898	176,554,905
	24.10 Payable for securities lending	115,516,733	101,770,250
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	242,971,989	252,589,985
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	42,435,428,240	42,705,061,726
27.	From Separate Accounts statement	116,576,879,753	114,406,966,612
28.	Total liabilities (Lines 26 and 27)	159,012,307,993	157,112,028,338
29.	Common capital stock	3,814,779	3,814,779
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	1,100,000,000	1,100,000,000
33.	Gross paid in and contributed surplus	1,998,017,274	1,998,017,274
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	5,499,684,571	6,003,590,584
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	8,597,701,845	9,101,607,858
38.	Totals of Lines 29, 30 and 37	8,601,516,624	9,105,422,637
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	167,613,824,617	166,217,450,975

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	3,536,247	260,390
2502.	Loss recognition reserve	5,500,000	5,500,000
2503.	Reserve for escheat funds	42,438,311	37,814,434
2598.	Summary of remaining write-ins for Line 25 from overflow page	191,497,431	209,015,161
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	242,971,989	252,589,985
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,232,306,041	3,095,591,798	10,635,386,905
2. Considerations for supplementary contracts with life contingencies	297,874	98,371	1,857,663
3. Net investment income	617,268,049	446,101,578	2,106,954,426
4. Amortization of Interest Maintenance Reserve (IMR)	(160,244)	(392,952)	468,802
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	27,695,221	27,742,130	115,074,227
7. Reserve adjustments on reinsurance ceded	18,358,526	10,882,046	(3,744,133)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	503,164,761	431,067,345	1,935,275,103
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	47,146,523	57,238,303	325,194,976
9. Totals (Lines 1 to 8.3)	4,446,076,751	4,068,328,619	15,116,467,969
10. Death benefits	185,546,739	177,592,302	637,003,966
11. Matured endowments (excluding guaranteed annual pure endowments)	43,212	363,485	1,644,084
12. Annuity benefits	562,991,069	520,809,075	1,969,441,813
13. Disability benefits and benefits under accident and health contracts	411,280	2,291,667	6,425,744
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,117,604,615	3,695,137,177	12,348,738,524
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	13,176,578	17,012,696	47,400,524
18. Payments on supplementary contracts with life contingencies	681,987	715,965	2,766,890
19. Increase in aggregate reserves for life and accident and health contracts	32,486,839	273,089,920	1,627,090,957
20. Totals (Lines 10 to 19)	4,912,942,319	4,687,012,287	16,640,512,502
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	204,487,153	159,593,879	626,967,992
22. Commissions and expense allowances on reinsurance assumed	4,631,100	4,523,980	18,985,643
23. General insurance expenses and fraternal expenses	61,267,795	76,968,383	338,372,880
24. Insurance taxes, licenses and fees, excluding federal income taxes	19,048,172	19,420,569	51,199,977
25. Increase in loading on deferred and uncollected premiums	(359,745)	(166,394)	295,291
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,121,779,057)	(984,539,043)	(3,543,653,086)
27. Aggregate write-ins for deductions	(52,028,290)	(90,678,180)	(117,537,606)
28. Totals (Lines 20 to 27)	4,028,209,447	3,872,135,481	14,015,143,593
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	417,867,304	196,193,138	1,101,324,376
30. Dividends to policyholders and refunds to members	7,711,388	8,498,469	35,846,219
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	410,155,916	187,694,669	1,065,478,157
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(23,564,906)	208,989,950	3,882,838
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	433,720,822	(21,295,281)	1,061,595,319
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....10,715,329 (excluding taxes of $.....3,922,372 transferred to the IMR)	(287,659,496)	1,095,005,574	(574,649,127)
35. Net income (Line 33 plus Line 34)	146,061,326	1,073,710,293	486,946,192
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	9,105,422,637	8,821,570,480	8,821,570,480
37. Net income (Line 35)	146,061,326	1,073,710,293	486,946,192
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....10,869,327	(99,205,149)	(1,213,583,810)	(313,256,552)
39. Change in net unrealized foreign exchange capital gain (loss)	123,472	1,513,645	(124,647)
40. Change in net deferred income tax	20,044,926	(48,182,103)	41,031,548
41. Change in nonadmitted assets	(6,154,063)	(6,222,572)	(20,746,879)
42. Change in liability for reinsurance in unauthorized and certified companies	(16,245)	714,041	637,481
43. Change in reserve on account of change in valuation basis, (increase) or decrease	2,006,633	78,430,034	78,430,034
44. Change in asset valuation reserve	(22,871,845)	27,988,585	13,939,111
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles	6,240,182		5,293,562
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(550,000,000)		
53. Aggregate write-ins for gains and losses in surplus	(135,250)	(135,250)	(8,297,693)
54. Net change in capital and surplus (Lines 37 through 53)	(503,906,013)	(85,767,137)	283,852,157
55. Capital and surplus as of statement date (Lines 36 + 54)	8,601,516,624	8,735,803,343	9,105,422,637
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	47,146,523	57,238,303	325,194,976
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	47,146,523	57,238,303	325,194,976
2701. Reserve adjustments on reinsurance assumed	(42,653,676)	(52,615,764)	(172,331,391)
2702. Change in contingency reserve	(19,428,156)	(47,731,465)	3,276,895
2703. Net investment earnings on funds withheld by ceding company	11,402,338	9,401,557	49,394,610
2798. Summary of remaining write-ins for Line 27 from overflow page	(1,348,796)	267,492	2,122,280
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(52,028,290)	(90,678,180)	(117,537,606)
5301. Adjustment to surplus for initial reinsurance transaction gains	(135,250)	(135,250)	(541,000)
5302. Change in prepaid pension cost			835,894
5303. Correction of error - affiliated reinsurance, net of tax			(8,592,587)
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(135,250)	(135,250)	(8,297,693)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	3,203,260,377	2,986,899,808	10,647,795,679
2.	Net investment income	726,820,611	617,890,879	2,034,470,990
3.	Miscellaneous income	353,478,161	1,065,824,800	2,664,237,301
4.	Total (Lines 1 through 3)	4,283,559,149	4,670,615,487	15,346,503,970
5.	Benefit and loss related payments	4,787,928,644	4,381,918,982	14,886,419,128
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,087,176,169)	(1,019,432,998)	(3,620,426,100)
7.	Commissions, expenses paid and aggregate write-ins for deductions	294,639,062	220,150,242	885,434,549
8.	Dividends paid to policyholders	8,388,130	8,952,706	38,298,510
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	(22,388,383)	90,697,867	(121,369,599)
10.	Total (Lines 5 through 9)	3,981,391,284	3,682,286,799	12,068,356,488
11.	Net cash from operations (Line 4 minus Line 10)	302,167,865	988,328,688	3,278,147,482
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,363,651,208	1,045,088,405	3,404,009,128
	12.2 Stocks	84,838,436	1,005,936	36,990,723
	12.3 Mortgage loans	117,032,300	171,494,246	639,889,459
	12.4 Real estate			
	12.5 Other invested assets	24,952,861	23,030,198	704,038,112
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,184,695)	(2,217,825)	4,260,892
	12.7 Miscellaneous proceeds	24,207,125	1,236,522,757	196,951,091
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,611,497,235	2,474,923,717	4,986,139,405
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,488,598,774	1,218,591,078	5,527,388,649
	13.2 Stocks	87,726,667	57,946,625	517,350,368
	13.3 Mortgage loans	248,728,333	264,819,660	768,988,225
	13.4 Real estate			
	13.5 Other invested assets	53,694,070	621,034,816	832,162,402
	13.6 Miscellaneous applications	211,441,825	330,605,327	584,289,261
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,090,189,669	2,492,997,506	8,230,178,905
14.	Net increase or (decrease) in contract loans and premium notes	33,836,412	21,861,639	(14,360,340)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	487,471,154	(39,935,428)	(3,229,679,161)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	8,850,000	(96,293,225)	(199,767,224)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(61,939,201)	144,688,955	159,673,049
	16.5 Dividends to stockholders	550,000,000		
	16.6 Other cash provided (applied)	(68,969,411)	(60,655,015)	(103,380,188)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(672,058,612)	(12,259,285)	(143,474,363)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	117,580,407	936,133,975	(95,006,042)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	460,749,796	555,755,838	555,755,838
	19.2 End of period (Line 18 plus Line 19.1)	578,330,203	1,491,889,813	460,749,796

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

20.0001	Exchange of bond investment to bond investment	83,260,858	85,748,045	799,106,721
20.0002	Exchange of bond investment to equity investment	4,310,500		35,512,740
20.0003	Tax credit commitment liabilities	195,311	(442,135)	2,481,741
20.0004	Capitalized interest on mortgage loans	2,341,001	1,897,656	13,018,222
20.0005	Capitalized interest on bonds	385,063	133,259	1,262,004

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	172,786,742	162,037,900	648,118,577
3. Ordinary individual annuities	1,682,201,456	1,011,651,953	3,785,642,921
4. Credit life (group and individual)			
5. Group life insurance	235,513,448	272,130,365	729,748,530
6. Group annuities	1,315,147,370	1,824,034,049	6,208,820,580
7. A&H - group	118,311,613	115,648,479	439,386,556
8. A&H - credit (group and individual)			
9. A&H - other	921,327	33,625	1,583,938
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	3,524,881,956	3,385,536,371	11,813,301,102
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	3,524,881,956	3,385,536,371	11,813,301,102
14. Deposit-type contracts	476,500,000	531,600,000	942,400,000
15. Total (Lines 13 and 14)	4,001,381,956	3,917,136,371	12,755,701,102

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The Company's subsidiary, Eagle Captive Reinsurance, LLC (Eagle), applies a prescribed practice which values assumed guaranteed minimum death benefits (GMDB) and guaranteed lifetime withdrawal benefits (GLWB) risks on variable annuity contracts from the Company and GLWB risks on fixed indexed annuity contracts from Nationwide Life and Annuity Insurance Company (NLAIC), an affiliate, using separate alternative reserving bases from the Statutory Accounting Principles detailed within the NAIC SAP pursuant to Ohio Revised Code Chapter 3964 and approved by the Department. The prescribed practice related to NLIC guaranteed risks changed the Company's subsidiary valuation of Eagle by $(662,571,918) and $(710,745,988) as of March 31, 2021 and December 31, 2020, respectively. The prescribed practice related to NLAIC guaranteed risks changed the Company's subsidiary valuation of Eagle by $731,422,840 and $523,380,551 as of March 31, 2021 and December 31, 2020, respectively.

In 2021, the Commissioner of the Department promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2021, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed annuity reserve liabilities. As a result, the Company's net income increased $386,782 for the period ended March 31, 2021 and the Company's statutory surplus decreased $443,036 as of March 31, 2021. The Company's subsidiary, NLAIC, also elected to apply the same prescribed practice to its eligible indexed products effective January 1, 2021, which decreased NLIC's subsidiary valuation of NLAIC by $266,973,604 as of March 31, 2021.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and indirect subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $67,000,000 as of March 31, 2021 and December 31, 2020.

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

		SSAP #	F/S Page	F/S Line #	2021	2020
	Net Income					
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 146,061,326	$ 486,946,192
(2)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	OAC 3901-1-67:					
	Derivative instruments	86	4	3	215,543	-
	Reserves for indexed annuities	51	4	19	807,463	-
	Tax impact	101	4	32	(636,224)	-
(3)	State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 145,674,544	$ 486,946,192
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 8,601,516,624	$ 9,105,422,637
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle: NLIC risks ceded	52	2	8	(662,571,918)	(710,745,988)
	Subsidiary valuation -- Eagle: NLAIC risks ceded	52	2	8	731,422,840	523,380,551
	OAC 3901-1-67:					
	Derivative instruments	86	2, 4	7, 3	(3,374,901)	-
	Reserves for indexed annuities	51	3, 4	1, 19	2,814,096	-
	Tax impact	101	2, 4	18,2, 32	117,769	-
	Subsidiary valuation - NLAIC	51, 86, 101	2	2.2	(266,973,604)	-
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation – NLAIC: Olentangy	20	2	2.2	67,000,000	67,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 8,733,082,342	$ 9,225,788,074

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

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

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

C. Accounting Policies

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

(2) Bonds, excluding loan-backed and structured securities, are stated at amortized cost, except those with an NAIC designation of "6", which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.

NOTES TO THE FINANCIAL STATEMENTS

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company, except for the following.

Effective January 1, 2021, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed annuity reserve liabilities. Under OAC 3901-1-67, derivative instruments will be carried on the statutory balance sheet at amortized cost with the initial hedge cost amortized over the term and asset payoffs realized at the end of the term being reported through net investment income rather than the derivative instruments being carried at fair value with asset payoffs realized over the term through net realized capital gains and losses. Additionally, the cash surrender value reserves for equity indexed annuity products will only reflect index interest credits at the end of the crediting term as compared to partial index interest credits accumulating throughout the crediting term in increase in aggregate reserves for life and accident and health contracts. As a result of the Company's election to apply OAC 3901-1-67 as of January 1, 2021, total statutory admitted assets decreased $3,247,963, total statutory liabilities decreased $2,006,633 and total statutory capital and surplus decreased $1,241,330. The following table summarizes the components of the total decrease in statutory surplus:

Change in reserve on account of change in valuation basis - equity indexed annuity reserves	$ 2,006,633
Change in net deferred income tax - reserve valuation change	(421,393)
Cumulative effect of changes in accounting principles - derivative instruments, net of tax	(2,826,570)
Total decrease in statutory surplus	$ (1,241,330)

Effective January 1, 2021, the Company adopted revisions to SSAP No. 32R, Preferred Stock (SSAP No. 32R). The adopted revisions updated the definition for redeemable and perpetual preferred stock, and furthermore, updated the valuation classification for perpetual preferred stock to fair value. Previously, perpetual preferred stock could have been valued at amortized cost or fair value based on the rating of the security. Per SSAP No. 32R, any valuation classification changes from amortized cost to fair value are to be recognized in statutory surplus. Going forward, changes to fair value will be recognized as change in net unrealized capital gains and losses in statutory surplus. As a result of this change, the Company recorded an increase to statutory capital and surplus of $9,066,752 as of January 1, 2021.

Note 3 - Business Combinations and Goodwill

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

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

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

B. Troubled Debt Restructuring

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

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

2. Not applicable.

3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
14983AAB5	$ 1,887,330	$ 1,352,735	$ 534,595	$ 1,352,735	$ 1,308,255	Q1 '21
Total			$ 534,595			

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (12,335,300)
2.	12 Months or Longer	$ (20,220,461)

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

1.	Less than 12 Months	$ 1,035,359,642
2.	12 Months or Longer	$ 766,440,455

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected

NOTES TO THE FINANCIAL STATEMENTS

to be received for the security. If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. There were no changes that were considered significant to the Company from prior year end.

3. Collateral Received

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

b. Not applicable.

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

4-7. There were no changes that were considered significant to the Company from prior year end.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	$148,351,863	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	$114,281,684	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount	$151,318,900	$-	$-	$-
b. Ending Balance	116,567,318	$-	$-	-

NOTES TO THE FINANCIAL STATEMENTS

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	$-	$116,567,318	$-	$-	$-	$-	$-	$116,567,318
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	$-	$116,567,318	$-	$-	$-	$-	$-	$116,567,318

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$148,351,863	-	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$114,281,684	-	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$114,281,684	$114,281,684
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

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

L. Restricted Assets

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No 64, *Offsetting and Netting of Assets and Liabilities*.

O. 5GI Securities

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

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

NOTES TO THE FINANCIAL STATEMENTS

R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	0%
(2) Cash equivalents	96%
(3) Short-term investments	4%
(4) Total	100%

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 - Investment Income

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

Note 8 - Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

1-7. There were no changes that were considered significant to the Company from prior year end.

8. The Company has no premium cost due in each of the following four years and thereafter.

B. Derivatives under *SSAP No. 108 – Derivative Hedging Variable Annuity Guarantees*

Not applicable.

Note 9 - Income Taxes

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

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

There were no changes that were considered significant to the Company, except for the following.

On May 10, 2021, the Company received a dividend distribution of $191,000,000 from Eagle, that was declared on March 31, 2021.

On April 29, 2021, the Company paid a capital contribution of $50,000,000 to NLAIC.

On March 30, 2021, the Company paid a capital contribution of $50,000,000 to NLAIC.

Note 11 - Debt

A. All Other Debt

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

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

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

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

Additionally, through its membership, the Company had access to borrow up to $300,000,000 from the FHLB that was to expire on March 19, 2021. In February 2021, the Company terminated this agreement and entered into a new agreement with the FHLB, which expires February 4, 2022, that allows the Company and NLAIC access to collectively borrow up to $1,050,000,000 in the aggregate, which would be collateralized by pledged securities. The Company had no amounts outstanding under the agreement as of March 31, 2021 and December 31, 2020. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 30,000,000	$ 30,000,000	$ -
(c) Activity Stock	$ 79,092,900	$ 79,092,900	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 109,092,900	$ 109,092,900	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 5,050,000,000	XXX	XXX

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,685,097,045	$ 2,575,609,572	$ 2,038,161,220
2 Current Year General Account Total Collateral Pledged	$ 2,685,097,045	$ 2,575,609,572	$ 2,038,161,220
3 Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 2,553,021,440	$ 2,435,592,002	$ 2,064,354,947

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,685,097,045	$ 2,575,609,572	$ 2,038,161,220
2 Current Year General Account Maximum Collateral Pledged	$ 2,685,097,045	$ 2,575,609,572	$ 2,038,161,220
3 Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 2,827,891,150	$ 2,702,301,451	$ 2,204,092,198

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,038,161,220	$ 2,038,161,220	$ -	$ 2,038,161,220
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,038,161,220	$ 2,038,161,220	$ -	$ 2,038,161,220

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 2,064,354,947	$ 2,064,354,947	$ -	$ 2,064,354,947
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 2,064,354,947	$ 2,064,354,947	$ -	$ 2,064,354,947

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 2,038,161,220	$ 2,038,161,220	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total Lines (1+2+3)	$ 2,038,161,220	$ 2,038,161,220	$ -

c. FHLB – Prepayment Obligations

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

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

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

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

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

On March 24, 2021, the Company paid an ordinary dividend of $550,000,000 to Nationwide Financial Services, Inc.

Note 14 – Liabilities, Contingencies and Assessments

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

Note 15 – Leases

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

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable.

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

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

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities held at fair value as of March 31, 2021:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ -	$ 3,115,216	$ 1,341,554	$ -	$ 4,456,770
Securities lending collateral assets	-	119,606	-	-	119,606
Preferred stocks	-	32,716,681	4,554,823	-	37,271,504
Common stocks	64,802,415	109,092,900	319,106	-	174,214,421
Separate account assets	111,039,207,598	2,162,057,401	54,634,122	3,000,168,215	116,256,067,336
Total Assets at Fair Value/(NAV)	$ 111,104,010,013	$ 2,307,101,804	$ 60,849,605	$ 3,000,168,215	$ 116,472,129,637
Liabilities at Fair Value					
Derivative liabilities	$ -	$ 315,563	$ -	$ -	$ 315,563
Total Liabilities at Fair Value	$ -	$ 315,563	$ -	$ -	$ 315,563

The following table presents the rollforward of Level 3 assets held at fair value during the year ended March 31, 2021:

	Beginning Balance at 12/31/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2021
Assets at Fair Value										
Bonds	$1,340,615	$-	$-	$-	$999	$-	$-	$-	$(60)	$1,341,554
Common stocks	$454,654	$-	$-	$-	$(135,548)	$-	$-	$-	$-	$319,106
Preferred stocks	$-	$4,554,823	$-	$-	$-	$-	$-	$-	$-	$4,554,823
Separate account assets	$57,762,287	$-	$-	$-	$8,840,976	$-	$-	$(11,969,141)	$-	$54,634,122
Total Assets at Fair Value	$59,557,556	$4,554,823	$-	$-	$8,706,427	$-	$-	$(11,969,141)	$(60)	$60,849,605

Transfers into Level 3 during the period ended March 31, 2021 are due to the Company adopting revisions to SSAP No. 32R for its preferred stock. See Note 2 for more information.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2021:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$39,246,782,457	$36,272,354,769	$840,416,296	$37,009,076,060	$1,397,290,101	$-	$-
Mortgage loans, net of allowance	8,016,986,561	7,914,280,488	-	-	8,016,986,561	-	-
Cash, cash equivalents and short-term investments	578,330,203	578,330,203	(60,439,108)	638,769,311	-	-	-
Derivative assets	77,089,842	56,735,029	-	77,089,842	-	-	-
Policy loans[1]	921,940,023	921,940,023	-	-	921,940,023	-	-
Separate account assets	358,954,783	321,630,637	6,930,983	350,565,160	1,458,640	-	-
Securities lending collateral assets	114,721,140	114,879,921	114,281,684	439,456	-	-	-
Total Assets	$49,314,805,009	$46,179,741,960	$901,189,855	$38,075,939,829	$10,337,675,325	$-	$-
Liabilities							
Investment Contracts	$1,274,044,645	$2,049,972,317	$-	$-	$1,274,044,645	$-	$-
Derivative liabilities	42,279,141	52,323,102	-	42,279,141	-	-	-
Total Liabilities	$1,316,323,786	$2,102,295,419	$-	$42,279,141	$1,274,044,645	$-	$-

1 Includes nonadmitted amounts

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

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

Note 21 - Other Items

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

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 10, 2021 for the statutory statement issued on May 14, 2021.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 10, 2021 for the statutory statement issued on May 14, 2021.

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

NOTES TO THE FINANCIAL STATEMENTS

Note 23 - Reinsurance

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

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

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

Note 30 - Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

Effective October 7, 2020, Nationwide Life Insurance Company and EARNEST Partners, LLC entered into an Investment Management Agreement whereby EARNEST agreed to act as investment advisor to a subaccount of the Nationwide BOLI Private Placement Account. Note that this was not reported until 1Q21 to ensure the customer funded the account such that there was a necessity for the agreement.

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

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

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

6.4 By what department or departments?

OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 415,035,988

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	2,595,763,355	2,504,976,790
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	261,843,195	262,875,726
14.26	All Other	157,347,955	156,892,998
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,014,954,505	$ 2,924,745,514
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 114,840,746

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 114,999,527

16.3 Total payable for securities lending reported on the liability page: $ 115,516,733

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 7,904,932,074
1.14	Total mortgages in good standing	$ 7,904,932,074
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 9,348,414
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$ 10,000,000
1.34	Total mortgages with interest overdue more than three months	$ 10,000,000
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,924,280,488
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	183.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	40.0

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Life & Annuity - Affiliates									
15821	47-4523959	03/31/2021	Eagle Captive Reinsurance, LLC	OH	COFW/G	FA	Authorized		
Accident & Health - Non-Affiliates									
AA1126510	9053671	01/01/2021	Lloyd's Syndicate 0510	GBR	QA/G	A	Authorized		
AA1120064	9010873306	01/01/2021	Lloyd's Syndicate 1919	GBR	QA/G	A	Authorized		
AA1120096	12953767	01/01/2021	Lloyd's Syndicate 1880	GBR	QA/G	A	Authorized		
AA1120084	12560123	01/01/2021	Lloyd's Syndicate 1955	GBR	QA/G	A	Authorized		
AA1128010	10473215	01/01/2021	Lloyd's Syndicate 2010	GBR	QA/G	A	Authorized		
AA1120104	12953844	01/01/2021	Lloyd's Syndicate 2012	GBR	QA/G	A	Authorized		
AA1120082	12522273	01/01/2021	Lloyd's Syndicate 3010	GBR	QA/G	A	Authorized		
AA1126005	10473270	01/01/2021	Lloyd's Syndicate 4000	GBR	QA/G	A	Authorized		
AA1126004	10473217	01/01/2021	Lloyd's Syndicate 4444	GBR	QA/G	A	Authorized		
10357	52-1952955	01/01/2021	Renaissance Reinsurance U.S. Inc.	MD	QA/G	SLEL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	19,087,348	41,756,485	2,884,339		63,728,172	
2. Alaska AK	L	32,141	1,941,149	535,703		2,508,993	
3. Arizona AZ	L	17,345,111	121,093,584	4,416,293		142,854,988	
4. Arkansas AR	L	796,947	17,993,607	763,459		19,554,013	
5. California CA	L	27,859,493	286,645,473	2,639,979		317,144,945	
6. Colorado CO	L	2,924,509	54,064,862	2,695,002		59,684,373	
7. Connecticut CT	L	1,753,004	65,795,648	2,830,080		70,378,732	
8. Delaware DE	L	51,896,288	4,478,137	548,395		56,922,820	
9. District of Columbia DC	L	275,360	2,851,043	299,178		3,425,581	
10. Florida FL	L	32,520,004	383,759,751	8,668,754		424,948,509	
11. Georgia GA	L	9,411,406	66,418,680	2,388,035		78,218,121	
12. Hawaii HI	L	4,646,638	8,281,638	17,683		12,945,959	
13. Idaho ID	L	86,086	12,719,520	109,988		12,915,594	
14. Illinois IL	L	31,726,421	145,025,636	6,085,059		182,837,116	
15. Indiana IN	L	11,661,777	69,545,105	5,177,880		86,384,762	
16. Iowa IA	L	21,545,107	15,631,361	1,294,708		38,471,176	
17. Kansas KS	L	602,189	21,416,278	1,672,958		23,691,425	
18. Kentucky KY	L	2,734,529	17,766,055	2,822,727		23,323,311	
19. Louisiana LA	L	2,970,314	43,064,243	238,383		46,272,940	
20. Maine ME	L	203,263	6,157,447	193,935		6,554,645	
21. Maryland MD	L	12,623,704	80,615,793	1,738,464		94,977,961	
22. Massachusetts MA	L	3,329,225	85,240,167	1,637,949		90,207,341	
23. Michigan MI	L	5,960,483	77,063,727	2,280,541		85,304,751	
24. Minnesota MN	L	2,974,122	29,650,306	358,757		32,983,185	
25. Mississippi MS	L	582,853	7,664,863	372,587		8,620,303	
26. Missouri MO	L	1,278,644	31,818,476	1,186,259		34,283,379	
27. Montana MT	L	152,666	4,404,850	120,317		4,677,833	
28. Nebraska NE	L	592,760	11,661,146	505,618		12,759,524	
29. Nevada NV	L	624,298	28,217,233	1,101,469		29,943,000	
30. New Hampshire NH	L	466,257	9,495,547	730,954		10,692,758	
31. New Jersey NJ	L	5,017,667	102,658,047	3,863,158		111,538,872	
32. New Mexico NM	L	109,860	7,414,660	847,418		8,371,938	
33. New York NY	L	51,084,624	257,022,379	2,614,014		310,721,017	
34. North Carolina NC	L	7,446,396	60,307,830	2,990,840		70,745,066	
35. North Dakota ND	L	4,069,293	6,151,625	185,239		10,406,157	
36. Ohio OH	L	11,714,148	215,310,587	6,851,336		233,876,071	476,500,000
37. Oklahoma OK	L	1,442,993	27,148,189	660,895		29,252,077	
38. Oregon OR	L	4,245,851	19,270,849	142,683		23,659,383	
39. Pennsylvania PA	L	12,134,971	152,098,451	4,989,624		169,223,046	
40. Rhode Island RI	L	625,877	12,925,068	429,552		13,980,497	
41. South Carolina SC	L	3,096,558	20,092,057	2,670,502		25,859,117	
42. South Dakota SD	L	326,553	2,991,003	95,569		3,413,125	
43. Tennessee TN	L	3,738,196	48,187,837	2,472,305		54,398,338	
44. Texas TX	L	21,293,589	153,301,872	22,632,554		197,228,015	
45. Utah UT	L	216,307	10,285,803	1,089,078		11,591,188	
46. Vermont VT	L	255,955	3,841,624	410,097		4,507,676	
47. Virginia VA	L	6,094,556	35,981,968	2,350,055		44,426,579	
48. Washington WA	L	1,093,817	37,155,478	408,566		38,657,861	
49. West Virginia WV	L	979,078	10,525,413	3,844,939		15,349,430	
50. Wisconsin WI	L	1,550,816	51,373,382	2,053,686		54,977,884	
51. Wyoming WY	L	449,349	358,529	1,289,703		2,097,581	
52. American Samoa AS	N	4,796				4,796	
53. Guam GU	L	88	2,185			2,273	
54. Puerto Rico PR	L	69,361	10,491,589			10,560,950	
55. US Virgin Islands VI	L	1,990	183,913			185,903	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	11,951	16,724			28,675	
58. Aggregate Other Alien OT	XXX	109,402	13,951	464	0	123,817	0
59. Subtotal	XXX	405,846,989	2,997,348,823	119,207,730	0	3,522,403,542	476,500,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,207,049				4,207,049	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	889,090		4,867		893,957	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	410,943,128	2,997,348,823	119,212,597	0	3,527,504,548	476,500,000
96. Plus Reinsurance Assumed	XXX	3,206,841	4,527,684			7,734,525	
97. Totals (All Business)	XXX	414,149,969	3,001,876,507	119,212,597	0	3,535,239,073	476,500,000
98. Less Reinsurance Ceded	XXX	32,561,226	149,149,487	119,137,706		300,848,419	
99. Totals (All Business) less Reinsurance Ceded	XXX	381,588,743	2,852,727,020	74,891	0	3,234,390,654	476,500,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	109,402	13,951	464		123,817	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	109,402	13,951	464	0	123,817	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

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

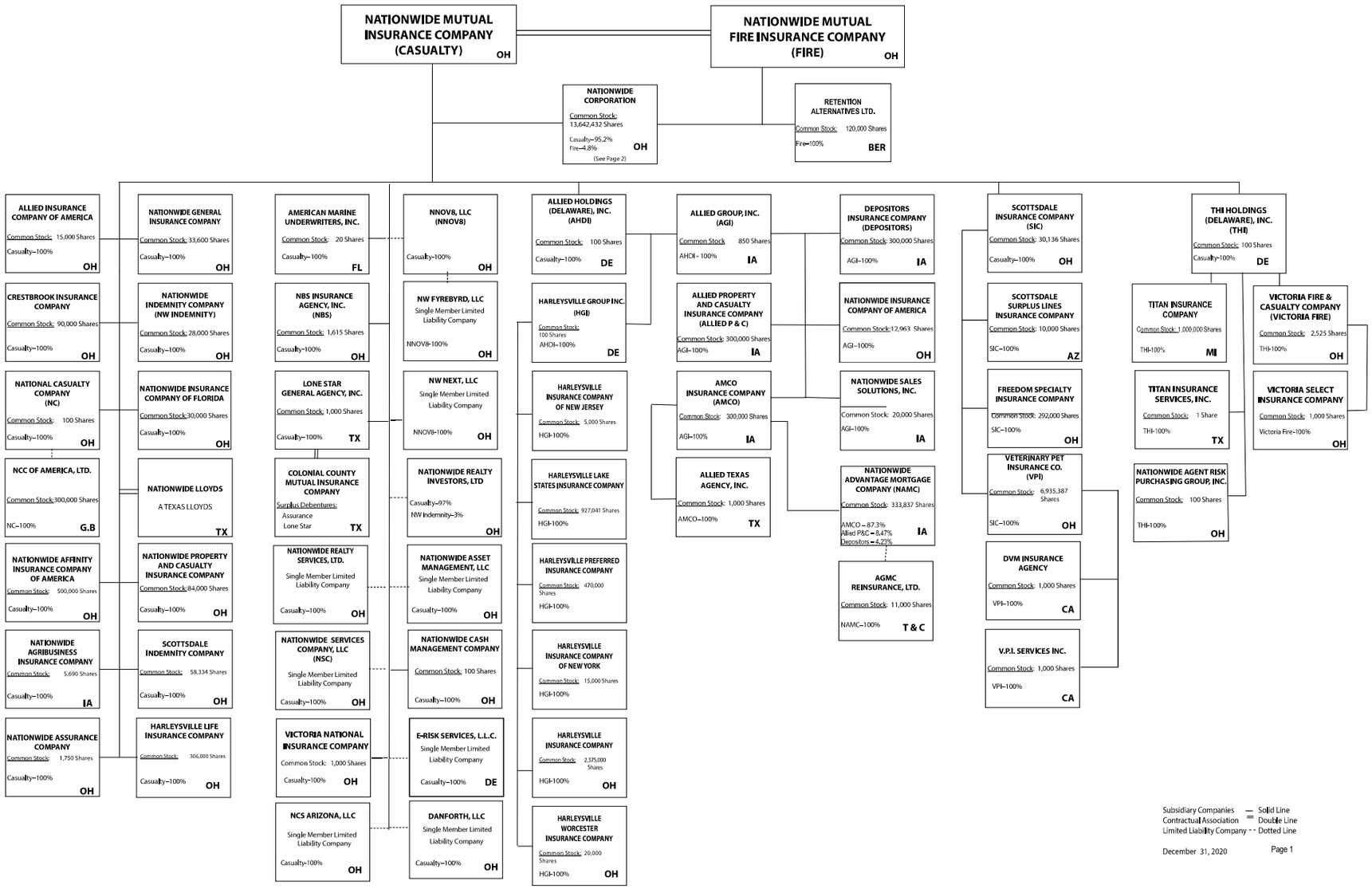
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

Q12

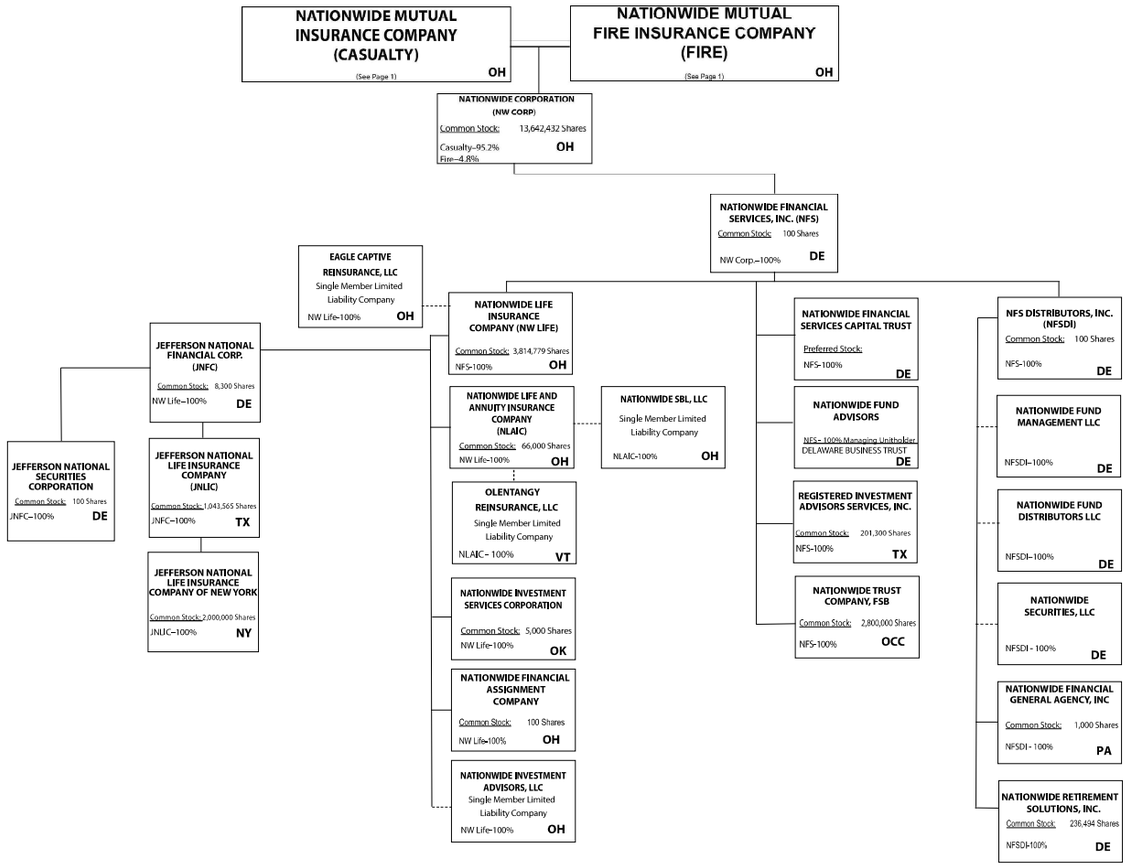
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

December 31, 2020 Page 2

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309..	n/a			10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1733036..	n/a			120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-4939866..	n/a			1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939867..	n/a			1175 Bobcat, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-2451988..	n/a			1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			111 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			155 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			161 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			170 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			275 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			300 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			310 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			400 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			410 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		38-4118665..	n/a			500 Neil Avenue, LLC	OH	NIA	NWD HP, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		38-4118665..	n/a			515 Kilbourne Street, LLC	OH	NIA	NWD HP, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			735 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			75 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			777 Swan Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		20-4939866..	n/a			820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			840 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			880 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	n/a			950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			18615 Claret Drive, LLC	OH	NIA	NRI Cavasson, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	n/a			18700 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314..	n/a			AGMC Reinsurance, Ltd	TCA	NIA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655..	n/a			ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790..	n/a			Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127...	27-0114983..	n/a			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579...	42-1201931..	n/a			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863..	n/a			ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100...	42-6054959..	n/a			AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596..	n/a			American Marine Underwriters, Inc	FL	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504..	n/a			American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2001573..	n/a			American Tax Credit Fund 2017-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4591498..	n/a			American Tax Credit Fund 2018-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-0606592..	n/a			American Tax Credit Fund 2018-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-0620232..	n/a			American Tax Credit Fund 2018-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3900932..	n/a			American Tax Credit Fund 2019-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3953721..	n/a			American Tax Credit Fund 2019-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-3443067..	n/a			American Tax Credit Fund 2020-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-2359702..	n/a			American Tax Credit Fund 2020-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		85-2649655	n/a			American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		86-2502912	n/a			American Tax Credit Fund 2021-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			90-0280710	n/a			Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	n/a			Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Cavasson Hotel, LLC	OH	NIA	Cavasson Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Cavasson Hotel Holdings, LLC	OH	NIA	NRI Cavasson, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	n/a			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	n/a			CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	29262	74-1061659	n/a			Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	n/a			Cottages at Hyatts LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	18961	68-0066866	n/a			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-5052608	n/a			Danforth, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	n/a			Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4104813	n/a			Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-0096671	n/a			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959	n/a			Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276	n/a			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	n/a			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3260559	n/a			E-Risk Services, L.L.C.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	22209	75-6013587	n/a			Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Harlem Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	n/a			Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	n/a			Harleysville Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669	n/a			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10674	23-2864924	n/a			Harleysville Insurance Company of New York	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	14516	38-3198542	n/a			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983	n/a			Harleysville Life Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978	n/a			Harleysville Preferred Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide	26182	04-1989660	n/a			Harleysville Worcester Insurance Company	OH	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216	n/a			Hideaway Properties Corporation	CA	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3289512	n/a			Jefferson National Financial Corp	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900	n/a			Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15727	47-1180302	n/a			Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		61-1340595	n/a			Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			JV Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		74-1395229	n/a			Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250	n/a			National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	n/a			National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	n/a			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	n/a			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	n/a			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690	n/a			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	28223	42-1015537	n/a			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	n/a			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	n/a			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	n/a			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1036287	n/a			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	n/a			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	n/a			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-1667326	n/a			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	n/a			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	n/a			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	n/a			Nationwide Financial Services, Inc.	DE	UDP	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	n/a			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	n/a			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	n/a			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	n/a			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	n/a			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	n/a			Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686	n/a			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		41-2206199	n/a			Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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0140	Nationwide		73-0988442	n/a			Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	92657	31-1000740	n/a			Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	66869	31-4156830	n/a			Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		13-4212969	n/a			Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		01-0749754	n/a			Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		54-2113175	n/a			Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		58-2672725	n/a			Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-0382144	n/a			Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-0745965	n/a			Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1918935	n/a			Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2303694	n/a			Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2303602	n/a			Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2450960	n/a			Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2774223	n/a			Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		21-1288836	n/a			Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427479	n/a			Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-3427525	n/a			Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-1362364	n/a			Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		45-0469525	n/a			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide	42110	75-1780981	n/a			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2

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0140	Nationwide		42-1373380	n/a			Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	n/a			Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110	n/a			Nationwide Mutual Fire Insurance Company	OH	IA	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	n/a			Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	n/a			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	n/a			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330	n/a			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2250056	n/a			Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	n/a			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	n/a			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1952215	n/a			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-1971926	n/a			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	USA	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-5976272	n/a			Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0871532	n/a			NBS Insurance Agency, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-4193218	n/a			NCS Arizona, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	n/a			ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	n/a			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5195340	n/a			NLIC REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5194959	n/a			NMIC REO Holdings, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3762545	n/a			NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		20-4939866	n/a			NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		26-0212217	n/a			NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		90-0729552	n/a			NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	n/a			NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	n/a			NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-0741029	n/a			NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-3309896	n/a			NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-4111078	n/a			NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1404116	n/a			NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1413242	n/a			NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-3909345	n/a			NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-4148470	n/a			NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-3836925	n/a			NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82--2015065	n/a			NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-1969518	n/a			NW Fyrebyrd, LLC	OH	NIA	NNOV8, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-3363961	n/a			NW Next, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-0936428	n/a			NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919	n/a			NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078	n/a			NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284	n/a			NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-2078643	n/a			NW-Amesbury III, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-3727023	n/a			NW-Ashland, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2056769	n/a			NW-Athens Way, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-3942108	n/a			NW-Beloit, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Fire Insurance Company	N	
0140	Nationwide		83-1613456	n/a			NW-Cameron Village, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-4513883	n/a			NW-Carothers, LLC	OH	NIA	Nationwide Mutual FIre Insurance Company	ownership	100.000	Nationwide Mutual Fire Insurance Company	N	
0140	Nationwide		82-2957977	n/a			NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440	n/a			NW-Civita NLAIC, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-2920247	n/a			NW-Cranberry, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-4388876	n/a			NW-Escalante, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		86-1538532	n/a			NW-Escalante II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		31-1580283..	n/a			NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	n/a			NWD Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022..	n/a			NWD Franklinton, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-4118665..	n/a			NWD HP, LLC	OH	NIA	NWD Investments, LLC	ownership	75.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283..	n/a			NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		35-2642005..	n/a			NWGH, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	75.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		85-1262262..	n/a			NW-Gator Walk, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-0524968..				NW-Groves, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		86-2431839..	n/a			NW-Hub13, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-1881115..	n/a			NW-Ironhorse, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818..	n/a			NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648..	n/a			NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596..	n/a			NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1361460..	n/a			NW-Marketplace, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4777464..	n/a			NW-Mayo, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-2937171..	n/a			NW-Naples, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-1246853..	n/a			NW-Oakbrook, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2260477..	n/a			NW-ORBPD, LLC	OH	NIA	NW REI (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

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0140	Nationwide		47-1740812	n/a			NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	n/a			NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	n/a			NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2173918	n/a			NW-Radius, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		84-4326171	n/a			NW-Southbank, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-3212025	n/a			NW-Springfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-0536537	n/a			NW-Sweetwater, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	n/a			NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	n/a			NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428	n/a			NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	n/a			NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	n/a			OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
			26-0263012	n/a			Old Track Street Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13999	27-1712056	n/a			Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444	n/a			Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1169305	n/a			Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			Rail Street Parking, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	n/a			Registered Investment Advisors Services, Inc	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	n/a			Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Rivulon Hotel I, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Rivulon Hotel II, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15580	31-1117969	n/a			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	n/a			Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	n/a			Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			91-2158214	n/a			The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			20-3541511	n/a			The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040	n/a			The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	n/a			THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	36269	86-0619597	n/a			Titan Insurance Company	MI	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	n/a			Titan Insurance Services, Inc	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		33-0160222	n/a			V.P.I. Services, Inc	CA	IA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

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0140	Nationwide	42285	95-3750113	n/a			Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42889	34-1394913	n/a			Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778	34-1842604	n/a			Victoria National Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105	34-1777972	n/a			Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid pension costs	76,252,486	71,463,500	4,788,986	4,788,986
2505. Disallowed interest maintenance reserve			0	
2597. Summary of remaining write-ins for Line 25	76,252,486	71,463,500	4,788,986	4,788,986

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	9,649,000	7,840,013
2505. Reserve for rate stabilizations	13,940,618	15,289,414
2506. Tax credit commitment liabilities	40,114,648	38,664,413
2507. Contingency reserve	127,793,165	147,221,321
2597. Summary of remaining write-ins for Line 25	191,497,431	209,015,161

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Change in rate stabilization reserves	(1,348,796)	267,492	1,522,280
2705. Change in loss recognition reserves			600,000
2797. Summary of remaining write-ins for Line 27	(1,348,796)	267,492	2,122,280

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,829,385,342	7,687,361,914
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	244,705,000	728,093,333
	2.2 Additional investment made after acquisition	4,023,333	40,894,890
3.	Capitalized deferred interest and other	2,341,000	13,018,224
4.	Accrual of discount	3,796	37,064
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		9,094
7.	Deduct amounts received on disposals	117,032,300	639,889,459
8.	Deduct amortization of premium and mortgage interest points and commitment fees	34,603	139,718
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,963,391,568	7,829,385,342
12.	Total valuation allowance	(49,111,091)	(46,237,195)
13.	Subtotal (Line 11 plus Line 12)	7,914,280,477	7,783,148,147
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,914,280,477	7,783,148,147

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	917,373,446	823,182,130
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	19,131,389	56,259,700
	2.2 Additional investment made after acquisition	34,757,992	773,420,961
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	21,659,363	(10,486,728)
6.	Total gain (loss) on disposals	1,142	(437,664)
7.	Deduct amounts received on disposals	24,952,861	695,038,112
8.	Deduct amortization of premium and depreciation	6,619,953	30,015,272
9.	Total foreign exchange change in book/adjusted carrying value	(347,076)	488,431
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	961,003,442	917,373,446
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	961,003,442	917,373,446

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	40,041,995,386	37,745,703,451
2.	Cost of bonds and stocks acquired	1,664,281,862	6,880,597,172
3.	Accrual of discount	6,779,668	32,947,079
4.	Unrealized valuation increase (decrease)	(136,879,159)	(291,538,685)
5.	Total gain (loss) on disposals	14,347,522	(9,271,363)
6.	Deduct consideration for bonds and stocks disposed of	2,546,590,604	4,304,236,608
7.	Deduct amortization of premium	20,613,002	63,704,232
8.	Total foreign exchange change in book/adjusted carrying value	(40,042,401)	101,209,145
9.	Deduct current year's other-than-temporary impairment recognized	534,595	78,341,177
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	10,529,603	28,630,604
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	38,993,274,280	40,041,995,386
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	38,993,274,280	40,041,995,386

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	20,218,923,879	732,496,069	1,589,910,177	(131,366,422)	19,230,143,349			20,218,923,879
2. NAIC 2 (a)	14,886,002,862	704,276,135	775,137,064	79,944,163	14,895,086,096			14,886,002,862
3. NAIC 3 (a)	1,635,968,404	65,784,699	50,949,052	(20,122)	1,650,783,929			1,635,968,404
4. NAIC 4 (a)	352,592,632	59,884,619	26,301,186	2,497,528	388,673,593			352,592,632
5. NAIC 5 (a)	112,661,881	8,443,769	5,549,000	(5,597,255)	109,959,395			112,661,881
6. NAIC 6 (a)	7,502,318	1,359,406	2,954,078	2,757,535	8,665,181			7,502,318
7. Total Bonds	37,213,651,976	1,572,244,697	2,450,800,557	(51,784,573)	36,283,311,543	0	0	37,213,651,976
PREFERRED STOCK								
8. NAIC 1	4,249,000	549,413	4,249,000	1,712	551,125			4,249,000
9. NAIC 2	65,245,226	4,659,796	50,866,383	947,437	19,986,076			65,245,226
10. NAIC 3	26,252,903	3,827,865	17,588,398	1,390,793	13,883,163			26,252,903
11. NAIC 4	654,050	197,125	318,300	6,109	538,984			654,050
12. NAIC 5	655,625	1,329,225		3,451	1,988,301			655,625
13. NAIC 6	71,587	23,625		228,646	323,858			71,587
14. Total Preferred Stock	97,128,391	10,587,049	73,022,081	2,578,148	37,271,507	0	0	97,128,391
15. Total Bonds and Preferred Stock	37,310,780,367	1,582,831,746	2,523,822,638	(49,206,425)	36,320,583,050	0	0	37,310,780,367

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	6,500,000	XXX	6,500,000		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,500,000	622,125,078
2. Cost of short-term investments acquired		530,382
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		616,155,460
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,500,000	6,500,000
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	6,500,000	6,500,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(36,503,933)
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	87,349
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	831,942
6.	Considerations received/(paid) on terminations	831,942
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	40,512,949
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	4,096,364
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,096,364

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(0)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	164,646			
3.12	Section 1, Column 15, prior year		164,646		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(32,052,253)			
3.14	Section 1, Column 18, prior year	(73,047,881)	40,995,627	41,160,273	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	164,646			
3.22	Section 1, Column 17, prior year		164,646		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(32,052,253)			
3.24	Section 1, Column 19, prior year plus	(73,047,881)			
3.25	SSAP No. 108 adjustments		40,995,627	41,160,273	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(269,182,424)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	517,071			
4.22	Amount recognized	(269,699,495)			
4.23	SSAP No. 108 adjustments		(269,182,424)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	4,096,364	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	164,646	
3.	Total (Line 1 plus Line 2)		4,261,010
4.	Part D, Section 1, Column 6	56,899,675	
5.	Part D, Section 1, Column 7	(52,638,665)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	34,495,138	
8.	Part B, Section 1, Column 13	(6,516,940)	
9.	Total (Line 7 plus Line 8)		27,978,198
10.	Part D, Section 1, Column 9	80,520,179	
11.	Part D, Section 1, Column 10	(52,541,981)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	18,881,639	
14.	Part B, Section 1, Column 20	209,181,576	
15.	Part D, Section 1, Column 12	228,063,215	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	565,832,889	4,099,318
2. Cost of cash equivalents acquired	8,515,835,240	41,148,142,196
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	8,429,085,597	40,586,408,625
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	652,582,532	565,832,889
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	652,582,532	565,832,889

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103185	COLUMBUS	OH	S	10/29/2020	3.500		4,023,333	25,078,176
00-1103198	LELAND	NC		03/11/2021	3.190	4,400,000		6,062,610
00-1103212	SIMPSONVILLE	SC		03/31/2021	3.270	11,830,000		17,208,000
00-1103217	WINTERVILLE	NC		01/15/2021	2.700	29,500,000		42,979,000
00-1103219	PRINCETON	NJ		01/15/2021	2.550	23,000,000		38,102,000
00-1103221	KNIGHTDALE	NC		01/14/2021	2.600	41,500,000		57,740,000
00-1103224	DALLAS	TX		01/05/2021	2.430	32,475,000		44,341,000
00-1103225	AUSTIN	TX		03/01/2021	2.450	27,000,000		47,964,000
00-1103226	GREENFIELD	WI		02/18/2021	3.270	3,100,000		4,949,440
00-1103227	SCOTTSDALE	AZ		03/01/2021	3.100	4,000,000		6,251,333
00-1103228	NASHVILLE	TN		01/14/2021	2.680	14,250,000		21,477,000
00-1103229	CHARLOTTE	NC		02/05/2021	2.630	24,000,000		33,317,143
00-1103231	FAIRFIELD	NJ		02/12/2021	2.670	5,500,000		9,842,161
00-1103233	PLANO	TX		03/05/2021	2.610	22,150,000		32,003,477
00-1103235	SAN DIEGO	CA		03/31/2021	3.060	2,000,000		4,085,500
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	244,705,000	4,023,333	391,400,840
0899999. Total - Mortgages in Good Standing				XXX	XXX	244,705,000	4,023,333	391,400,840
3399999. Total Mortgages				XXX	XXX	244,705,000	4,023,333	391,400,840

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100877	FAIRFIELD	NJ		07/06/2005	02/12/2021	6,590,590					0		6,590,590	6,590,590			0
00-1101525	AUSTIN	TX		07/18/2007	02/12/2021	3,276,795					0		3,276,795	3,276,795			0
00-1101719	LOVELAND	OH		07/30/2015	01/05/2021	27,536					0		27,536	27,536			0
00-1101725	ALBUQUERQUE	NM		01/31/2011	01/29/2021	1,967,982					0		1,967,982	1,967,982			0
00-1101736	SHAWNEE	KS		03/01/2011	01/15/2021	2,742,016					0		2,742,016	2,742,016			0
00-1101750	BUFFALO GROVE	IL		05/05/2011	03/02/2021	1,523,171					0		1,523,171	1,523,171			0
00-1101751	WOOD DALE	IL		05/05/2011	03/02/2021	3,656,333					0		3,656,333	3,656,333			0
00-1101753	HOUSTON	TX		06/29/2011	01/29/2021	8,549,271					0		8,549,271	8,549,271			0
00-1101760	WOOD DALE	IL		05/05/2011	03/02/2021	1,933,099					0		1,933,099	1,933,099			0
00-1101761	WOOD DALE	IL		05/05/2011	03/02/2021	4,220,341					0		4,220,341	4,220,341			0
00-1101762	WOOD DALE	IL		05/05/2011	03/02/2021	3,209,015					0		3,209,015	3,209,015			0
00-1101884	BUFFALO GROVE	IL		08/21/2012	03/02/2021	2,861,085					0		2,861,085	2,861,085			0
00-1101920	CHANDLER	AZ		12/20/2012	03/23/2021	4,874,834					0		4,874,834	4,874,834			0
00-1102291	CARLSBAD	CA		07/30/2015	02/26/2021	9,712,787					0		9,712,787	9,712,787			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102853	CHARLOTTE	NC		01/31/2018	02/05/2021	5,000,000					0		5,000,000	5,000,000			0
99-0000073	CHARLOTTE	NC		12/19/2019	01/07/2021	6,885,337					0		6,885,337	6,885,337			0
0199999. Total - Mortgages Closed by Repayment						67,030,192	0	0	0	0	0	0	67,030,192	67,030,192	0	0	0
Mortgages With Partial Repayments																	
00-1000593	KENILWORTH	NJ		08/08/2001		704,469					0		230,181	230,181			0
00-1000665	EDISON	NJ		07/06/2001		861,400					0		317,838	317,838			0
00-1000701	VILLANOVA	PA		12/17/2001		677,256					0		151,552	151,552			0
00-1000714	CLOSTER	NJ		11/08/2001		318,715					0		77,388	77,388			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		433,989					0		83,627	83,627			0
00-1000875	SCOTTSDALE	AZ		10/01/2002		428,801					0		54,813	54,813			0
00-1000914	CINCINNATI	OH		07/10/2012		367,863					0		56,359	56,359			0
00-1000929	CRANBERRY TOWNSHIP	PA		07/22/2004		12,644,494					0		374,252	374,252			0
00-1000932	HARRISON TOWNSHIP	MI		01/27/2020		4,034,380					0		102,831	102,831			0
00-1000949	STOW	OH		05/30/2002		551,459					0		87,602	87,602			0
00-1000958	HOUSTON	TX		06/18/2002		1,177,442					0		34,838	34,838			0
00-1001038	ITHACA	NY		10/08/2002		4,280,507					0		52,823	52,823			0
00-1001042	RAVENNA	OH		09/05/2003		1,305,948					0		196,118	196,118			0
00-1001215	EDISON	NJ		01/02/2003		3,080,557					0		351,344	351,344			0
00-1001244	PITTSBURGH	PA		02/08/2005		12,058,004					0		236,534	236,534			0
00-1001279	PITTSBURGH	PA		12/22/2003		2,101,296					0		160,378	160,378			0
00-1001283	GARLAND	TX		03/03/2003		700,425					0		70,596	70,596			0
00-1001319	RANCHO CUCAMONGA	CA		06/27/2013		1,460,029					0		41,793	41,793			0
00-1001333	MYRTLE BEACH	SC		01/26/2016		1,232,421					0		111,738	111,738			0
00-1100046	GLEN CARBON	IL		01/05/2004		1,729,474					0		39,581	39,581			0
00-1100047	SAINT LOUIS	MO		11/14/2003		3,832,711					0		86,651	86,651			0
00-1100067	JOHNSON CITY	TN		10/31/2003		848,631					0		67,453	67,453			0
00-1100068	BELLEVUE	TN		01/26/2016		1,038,458					0		82,542	82,542			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		2,840,658					0		87,334	87,334			0
00-1100163	RESTON	VA		01/26/2016		1,614,009					0		127,450	127,450			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,086,624					0		64,012	64,012			0
00-1100174	SIOUX FALLS	SD		11/12/2003		921,460					0		70,578	70,578			0
00-1100195	HOUSTON	TX		11/21/2003		1,186,547					0		28,547	28,547			0
00-1100196	HOUSTON	TX		11/21/2003		1,211,738					0		29,153	29,153			0
00-1100197	HOUSTON	TX		01/26/2016		1,531,679					0		36,850	36,850			0
00-1100233	ITHACA	NY		01/26/2016		451,113					0		5,627	5,627			0
00-1100247	CLEARFIELD	UT		01/26/2016		770,136					0		57,328	57,328			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		623,561					0		81,355	81,355			0
00-1100272	WILSONVILLE	OR		01/26/2016		1,319,473					0		29,343	29,343			0
00-1100296	CINCINNATI	OH		01/26/2016		1,233,705					0		89,178	89,178			0
00-1100346	FARRAGUT	TN		05/04/2004		777,296					0		51,939	51,939			0
00-1100365	WENATCHEE	WA		08/09/2004		918,920					0		55,104	55,104			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100369	HIGHWOOD	IL		05/17/2004		2,163,734					0		43,223	43,223			0
00-1100371	ANDERSON	SC		12/21/2004		1,616,880					0		33,828	33,828			0
00-1100406	EDISON	NJ		05/18/2004		1,677,135					0		109,866	109,866			0
00-1100420	ORMOND BEACH	FL		06/15/2004		922,620					0		58,901	58,901			0
00-1100421	PORT ORANGE	FL		09/16/2004		134,892					0		39,793	39,793			0
00-1100464	GAINESVILLE	FL		06/24/2014		4,063,313					0		97,492	97,492			0
00-1100475	ITHACA	NY		06/25/2004		2,293,077					0		27,337	27,337			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,428,470					0		21,608	21,608			0
00-1100581	CHARLOTTE	NC		04/04/2005		5,058,652					0		134,603	134,603			0
00-1100602	HOUSTON	TX		12/16/2004		1,387,432					0		28,447	28,447			0
00-1100603	HOUSTON	TX		12/16/2004		904,464					0		18,545	18,545			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,367,565					0		50,685	50,685			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,267,901					0		66,975	66,975			0
00-1100686	CHARLOTTE	NC		01/26/2016		1,152,643					0		15,821	15,821			0
00-1100692	SALT LAKE CITY	UT		01/27/2016		3,073,224					0		165,146	165,146			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,000,188					0		72,277	72,277			0
00-1100720	HOUSTON	TX		12/16/2004		568,702					0		11,660	11,660			0
00-1100722	HOUSTON	TX		12/16/2004		712,788					0		14,615	14,615			0
00-1100723	WAUSAU	WI		03/28/2006		1,549,064					0		14,754	14,754			0
00-1100738	CHULA VISTA	CA		01/28/2005		806,470					0		22,884	22,884			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		2,616,688					0		90,832	90,832			0
00-1100773	SIMI VALLEY	CA		08/17/2005		2,940,997					0		136,170	136,170			0
00-1100806	RENO	NV		01/27/2016		5,614,008					0		116,390	116,390			0
00-1100807	ELLENWOOD	GA		01/27/2020		3,527,115					0		68,961	68,961			0
00-1100822	LAS VEGAS	NV		08/18/2015		8,816,172					0		175,937	175,937			0
00-1100867	CARSON	CA		01/27/2016		2,454,330					0		48,974	48,974			0
00-1100868	REDMOND	WA		09/08/2006		16,504,078					0		274,657	274,657			0
00-1100917	W. BABYLON	NY		02/05/2008		3,444,306					0		45,844	45,844			0
00-1100918	IONIA	MI		01/27/2016		1,662,822					0		32,515	32,515			0
00-1100928	TAMPA	FL		01/27/2016		3,680,164					0		175,074	175,074			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,211,323					0		57,245	57,245			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,154,513					0		94,384	94,384			0
00-1101003	JACKSONVILLE	FL		10/12/2005		2,347,505					0		104,473	104,473			0
00-1101025	MANHATTAN	KS		12/08/2005		2,032,478					0		86,822	86,822			0
00-1101041	GARDEN CITY	GA		04/28/2006		1,849,024					0		125,013	125,013			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,151,268					0		88,692	88,692			0
00-1101137	FRANKFORT	IL		04/23/2007		2,454,914					0		37,075	37,075			0
00-1101152	CINCINNATI	OH		09/28/2006		349,178					0		102,928	102,928			0
00-1101157	MASPETH	NY		04/21/2006		780,919					0		30,987	30,987			0
00-1101197	COLUMBUS	OH		02/06/2007		5,828,824					0		70,969	70,969			0
00-1101214	MIAMI	FL		12/07/2006		8,608,788					0		134,483	134,483			0
00-1101244	CHANTILLY	VA		08/29/2006		9,459,836					0		111,422	111,422			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101419	AVON	MA		04/27/2007		183,022					0		31,219	31,219			0
00-1101456	BURLINGTON	WA		05/14/2007		864,595					0		138,851	138,851			0
00-1101475	LONGWOOD	FL		12/27/2007		2,269,279					0		257,924	257,924			0
00-1101509	ITHACA	NY		07/31/2007		3,542,200					0		43,650	43,650			0
00-1101512	BURR RIDGE	IL		09/27/2011		2,940,671					0		24,375	24,375			0
00-1101521	ATLANTA	GA		01/27/2020		9,135,926					0		79,227	79,227			0
00-1101540	ORANGE	CA		07/30/2015		9,170,762					0		54,335	54,335			0
00-1101567	VARIOUS	PA		04/30/2009		4,006,092					0		544,979	544,979			0
00-1101568	VARIOUS	OH		04/30/2009		2,376,322					0		323,269	323,269			0
00-1101634	PITTSBURGH	PA		04/18/2008		1,958,661					0		51,498	51,498			0
00-1101650	BEDFORD	OH		09/26/2008		3,824,758					0		303,810	303,810			0
00-1101686	PITTSBURGH	PA		03/26/2010		373,034					0		50,157	50,157			0
00-1101695	KENT	WA		07/15/2010		2,364,842					0		110,644	110,644			0
00-1101700	HOUSTON	TX		09/01/2010		1,975,712					0		91,648	91,648			0
00-1101702	CLINTON	UT		10/08/2010		6,737,498					0		171,055	171,055			0
00-1101703	GLENSHAW	PA		01/27/2011		9,032,422					0		165,677	165,677			0
00-1101726	COLUMBUS	OH	S	12/29/2010		14,709,265					0		149,974	149,974			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,393,012					0		47,431	47,431			0
00-1101728	COLUMBUS	OH	S	06/08/2011		237,882					0		101,102	101,102			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		31,097,486					0		294,986	294,986			0
00-1101743	CHAPEL HILL	NC		11/15/2011		6,537,595					0		60,555	60,555			0
00-1101747	IRVINE	CA		05/02/2011		4,412,154					0		172,992	172,992			0
00-1101755	CLIFTON	VA		06/28/2011		24,443,118					0		93,746	93,746			0
00-1101756	NASHVILLE	TN		01/27/2020		6,661,095					0		115,323	115,323			0
00-1101763	CINCINNATI	OH		08/30/2011		12,285,799					0		127,106	127,106			0
00-1101765	CHICAGO	IL		04/26/2019		3,236,309					0		124,406	124,406			0
00-1101772	PARKER	CO		09/01/2011		13,260,433					0		90,972	90,972			0
00-1101776	ORANGE	CA		09/29/2011		3,084,993					0		132,488	132,488			0
00-1101777	ELON	NC		10/12/2018		1,841,241					0		17,970	17,970			0
00-1101784	SEATTLE	WA		09/30/2011		5,937,901					0		41,270	41,270			0
00-1101794	RALEIGH	NC		11/21/2011		4,042,810					0		29,110	29,110			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		3,835,580					0		38,004	38,004			0
00-1101800	CHICAGO	IL		11/30/2011		14,955,589					0		104,505	104,505			0
00-1101802	COLUMBUS	OH	S	12/01/2011		8,668,097					0		149,658	149,658			0
00-1101807	LAGRANGE	KY		12/14/2011		1,938,126					0		67,965	67,965			0
00-1101808	GAITHERSBURG	MD		12/13/2011		9,825,364					0		51,728	51,728			0
00-1101816	ATLANTA	GA		03/01/2012		37,785,510					0		415,395	415,395			0
00-1101825	REISTERSTOWN	MD		06/01/2012		4,718,883					0		75,912	75,912			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,035,957					0		60,853	60,853			0
00-1101828	DYER	IN		04/26/2019		963,736					0		50,648	50,648			0
00-1101830	PITTSBURGH	PA		05/03/2012		3,301,659					0		53,987	53,987			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101831	COMMACK	NY		04/25/2012		3,408,223					0		66,307	66,307			0
00-1101832	CENTEREACH	NY		06/29/2012		12,675,614					0		192,610	192,610			0
00-1101835	BRENTWOOD	TN		05/08/2012		4,870,418					0		48,146	48,146			0
00-1101838	ANN ARBOR	MI		04/27/2012		12,436,878					0		126,709	126,709			0
00-1101839	WASHINGTON	DC		09/17/2012		20,239,392					0		138,025	138,025			0
00-1101841	FORT WRIGHT	KY		10/12/2018		1,108,954					0		56,151	56,151			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		3,675,180					0		25,606	25,606			0
00-1101848	CINCINNATI	OH		07/20/2012		16,561,314					0		199,295	199,295			0
00-1101860	MILWAUKEE	WI		06/15/2012		7,670,625					0		128,875	128,875			0
00-1101863	MULLICA HILL	NJ		06/20/2012		3,558,243					0		57,796	57,796			0
00-1101865	COLUMBUS	OH		08/09/2012		5,800,946					0		54,436	54,436			0
00-1101869	IRVINE	CA		08/09/2012		24,256,250					0		177,865	177,865			0
00-1101870	PORTLAND	OR		09/25/2012		3,172,811					0		33,363	33,363			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,139,807					0		42,444	42,444			0
00-1101881	NASHVILLE	TN		09/10/2012		3,942,673					0		39,037	39,037			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,065,028					0		28,045	28,045			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		20,393,518					0		148,585	148,585			0
00-1101893	FORT WORTH	TX		10/01/2012		8,493,813					0		53,227	53,227			0
00-1101894	SCOTTSDALE	AZ	S	04/26/2019		17,706,713					0		275,488	275,488			0
00-1101895	CHARLESTON	SC		11/13/2012		6,146,000					0		56,442	56,442			0
00-1101900	BELLEVUE	WA		12/06/2012		9,772,483					0		92,604	92,604			0
00-1101901	NASHVILLE	TN		04/26/2019		4,625,498					0		45,188	45,188			0
00-1101904	WOODLAND	CA		10/24/2012		5,408,920					0		38,030	38,030			0
00-1101905	HERNDON	VA		10/26/2012		27,587,644					0		184,603	184,603			0
00-1101906	CHICAGO	IL		04/01/2013		9,163,510					0		145,410	145,410			0
00-1101909	IRVINE	CA		11/30/2012		37,628,568					0		269,930	269,930			0
00-1101912	COLUMBUS	OH	S	01/27/2020		19,458,751					0		391,722	391,722			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		1,974,943					0		14,255	14,255			0
00-1101914	LOGAN	UT		11/13/2012		4,504,700					0		32,115	32,115			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		9,491,158					0		150,663	150,663			0
00-1101922	JUANITA	WA		02/07/2013		6,477,217					0		57,075	57,075			0
00-1101924	TUSTIN	CA		12/05/2012		18,123,509					0		131,872	131,872			0
00-1101927	BRICK	NJ		01/27/2020		19,232,049					0		138,728	138,728			0
00-1101929	IRVINE	CA		01/03/2013		2,798,396					0		44,883	44,883			0
00-1101935	WASHINGTON	DC		02/18/2013		16,047,165					0		167,064	167,064			0
00-1101941	GRANDVIEW	OH	S	01/27/2016		13,855,012					0		97,938	97,938			0
00-1101946	MCLEAN	VA		08/02/2013		8,921,741					0		62,435	62,435			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		7,805,470					0		74,227	74,227			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		4,171,156					0		112,642	112,642			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,523,477					0		53,491	53,491			0
00-1101956	CHINO	CA		04/11/2013		4,794,493					0		72,559	72,559			0
00-1101957	CINCINNATI	OH		05/31/2013		15,393,618		2,296			2,296		147,112	147,112			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101958	PITTSBURGH	PA		03/22/2013		10,624,371					0		97,197	97,197			0
00-1101960	OMAHA	NE		04/03/2013		3,125,517					0		40,393	40,393			0
00-1101963	PORT ORANGE	FL		04/11/2013		5,736,574					0		35,589	35,589			0
00-1101964	BELLMORE	NY		04/24/2013		5,625,651					0		37,765	37,765			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,227,591					0		29,947	29,947			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		3,618,293					0		54,614	54,614			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,133,515					0		14,231	14,231			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,048,041					0		83,041	83,041			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		6,646,147					0		62,708	62,708			0
00-1101972	CHAPEL HILL	NC		01/27/2016		5,093,690					0		75,654	75,654			0
00-1101973	CAMERON PARK	CA		08/28/2013		9,719,200					0		63,682	63,682			0
00-1101975	SOMERVILLE	NJ		10/12/2018		5,265,298					0		37,740	37,740			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		17,864,727					0		442,019	442,019			0
00-1101978	FREDERICK	MD		06/27/2013		26,715,010					0		167,973	167,973			0
00-1101979	SEATTLE	WA		08/01/2013		14,330,032					0		222,082	222,082			0
00-1101980	NASHVILLE	TN		07/02/2013		42,476,987					0		293,706	293,706			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		2,889,860					0		19,931	19,931			0
00-1101984	WEST VALLEY CITY	UT		04/26/2019		5,975,218					0		43,046	43,046			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,001,787					0		50,168	50,168			0
00-1101989	SALEM	OR		08/05/2013		11,880,976					0		83,677	83,677			0
00-1101990	LADY LAKE	FL		01/27/2016		19,150,039					0		143,020	143,020			0
00-1101993	ROCHESTER	MN		10/01/2013		24,057,346					0		159,618	159,618			0
00-1101995	MENLO PARK	CA		01/27/2016		25,011,136					0		189,636	189,636			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		5,735,040					0		55,984	55,984			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,100,772					0		64,060	64,060			0
00-1102000	NEW BEDFORD	MA		08/12/2013		9,282,058					0		67,897	67,897			0
00-1102003	JUPITER	FL		09/17/2013		14,378,324					0		91,083	91,083			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		8,766,274					0		87,143	87,143			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		9,438,128					0		144,569	144,569			0
00-1102009	AVON	OH		08/22/2013		28,987,892					0		225,697	225,697			0
00-1102010	MANSFIELD	TX		11/25/2013		4,449,639					0		64,383	64,383			0
00-1102011	MANSFIELD	TX		11/25/2013		19,712,372					0		334,964	334,964			0
00-1102013	TULSA	OK		09/25/2013		17,805,590					0		110,936	110,936			0
00-1102015	BOSTON	MA		07/30/2013		11,903,104					0		120,774	120,774			0
00-1102016	ANN ARBOR	MI		08/01/2013		5,400,351					0		82,745	82,745			0
00-1102021	EVANSTON	IL		09/09/2013		2,055,473					0		18,311	18,311			0
00-1102024	LAS VEGAS	NV		01/27/2016		1,895,089					0		50,359	50,359			0
00-1102027	OWASSO	OK		10/10/2013		16,379,671					0		293,615	293,615			0
00-1102028	MOORE	OK		10/10/2013		12,812,202					0		229,666	229,666			0
00-1102029	BROKEN ARROW	OK		10/10/2013		7,675,464					0		137,587	137,587			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,310,265					0		38,628	38,628			0
00-1102031	PASADENA	CA		09/03/2013		2,052,507					0		18,394	18,394			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102033	EDWARDSVILLE	KS		10/31/2013		7,423,483					0		204,790	204,790			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,090,365					0		76,923	76,923			0
00-1102037	INDEPENDENCE TWP	MI		01/27/2016		8,380,820					0		65,902	65,902			0
00-1102038	LONE TREE	CO		09/17/2015		18,346,458					0		169,054	169,054			0
00-1102040	CARSON	CA		08/29/2013		3,660,163					0		34,061	34,061			0
00-1102041	SPARTANBURG	SC		10/23/2013		5,055,248					0		132,982	132,982			0
00-1102045	DENVER	CO		02/13/2014		33,431,606					0		198,757	198,757			0
00-1102046	EAST ISLIP	NY		01/27/2016		10,840,098					0		139,303	139,303			0
00-1102047	CHARLOTTESVILLE	VA		10/12/2018		2,624,198					0		15,860	15,860			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,010,419					0		70,354	70,354			0
00-1102065	SEATTLE	WA		01/27/2016		3,740,091					0		23,258	23,258			0
00-1102066	TUKWILA	WA		11/01/2013		5,118,103		(4,725)			(4,725)		30,852	30,852			0
00-1102067	FARGO	ND		01/27/2016		3,217,079					0		81,164	81,164			0
00-1102068	PIKESVILLE	MD		01/27/2016		3,329,547					0		28,432	28,432			0
00-1102073	NORMAN	OK		01/27/2016		7,545,594					0		104,256	104,256			0
00-1102076	MISSION VIEJO	CA		01/27/2016		6,746,732					0		33,090	33,090			0
00-1102077	YUKON	OK		12/19/2013		20,123,557					0		107,227	107,227			0
00-1102084	WOODSTOCK	GA		01/09/2014		24,324,424					0		132,569	132,569			0
00-1102089	HUNTINGTON BEACH	CA		01/27/2016		3,895,494					0		21,873	21,873			0
00-1102092	SANDY	OR		04/07/2014		1,953,300					0		11,060	11,060			0
00-1102093	CHATTANOOGA	TN		02/07/2014		2,756,200					0		37,003	37,003			0
00-1102094	CHATTANOOGA	TN		02/07/2014		2,902,153					0		39,244	39,244			0
00-1102096	BALTIMORE	MD		11/12/2013		9,106,086					0		50,095	50,095			0
00-1102099	BEAVERTON	OR		01/27/2016		27,692,344					0		248,816	248,816			0
00-1102100	SAN DIEGO	CA		01/27/2016		6,845,649					0		58,345	58,345			0
00-1102106	CARROLLTON	TX		12/26/2013		9,915,678					0		53,290	53,290			0
00-1102107	ADDISON	IL		04/26/2019		5,107,087					0		46,168	46,168			0
00-1102108	WAUKEE	IA		12/20/2013		14,975,354					0		90,454	90,454			0
00-1102109	BROOKLYN	NY		12/20/2013		10,863,132					0		68,842	68,842			0
00-1102110	PITTSBURGH	PA		06/05/2014		19,382,846					0		163,085	163,085			0
00-1102111	FORT COLLINS	CO		01/23/2014		7,458,246					0		66,094	66,094			0
00-1102116	CHARLOTTE	NC		01/22/2014		46,391,921					0		283,095	283,095			0
00-1102117	BOSTON	MA		06/02/2014		21,163,818					0		127,702	127,702			0
00-1102121	AUBURN HILLS	MI		01/29/2014		15,522,221					0		107,723	107,723			0
00-1102128	ONTARIO	CA		04/22/2014		6,678,682					0		58,363	58,363			0
00-1102130	LONG BEACH	CA		10/12/2018		2,263,248					0		19,159	19,159			0
00-1102132	PITTSBURGH	PA		03/31/2014		7,725,094					0		86,692	86,692			0
00-1102133	BALTIMORE	MD		03/10/2014		48,696,800					0		268,332	268,332			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		6,140,533					0		110,930	110,930			0
00-1102138	CANONSBURG	PA		03/12/2014		9,616,010					0		124,786	124,786			0
00-1102139	ONTARIO	CA		04/10/2014		3,568,498					0		30,356	30,356			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102140	LA QUINTA	CA		02/28/2014		19,243,476					0		103,215	103,215			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		16,428,952					0		263,175	263,175			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014		3,262,784					0		19,381	19,381			0
00-1102147	WALNUT CREEK	CA		09/29/2014		27,497,477					0		162,370	162,370			0
00-1102149	ANNAPOLIS	MD		06/10/2014		3,542,476					0		31,393	31,393			0
00-1102152	EDISON	NJ		06/12/2014		17,660,015					0		241,602	241,602			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,331,963					0		40,394	40,394			0
00-1102161	FULLERTON	CA		07/15/2014		6,369,322					0		33,792	33,792			0
00-1102163	STERLING	VA		07/30/2015		24,367,804					0		115,296	115,296			0
00-1102164	ITASCA	IL		07/29/2014		5,188,714					0		47,501	47,501			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		3,867,584					0		33,374	33,374			0
00-1102168	LEXINGTON	KY		06/18/2014		5,757,763					0		78,198	78,198			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,103,080					0		54,982	54,982			0
00-1102170	WATERLOO	IL		08/22/2014		4,956,202					0		66,281	66,281			0
00-1102171	FLOWER MOUND	TX		07/23/2014		2,966,825					0		18,070	18,070			0
00-1102173	LEXINGTON	KY		09/12/2014		8,146,221					0		108,960	108,960			0
00-1102179	COLUMBUS	OH		01/02/2015		1,957,704					0		30,951	30,951			0
00-1102183	VERONA	WI		10/12/2018		2,405,971					0		142,236	142,236			0
00-1102184	CHEVY CHASE	MD		07/29/2014		12,467,106					0		113,546	113,546			0
00-1102185	CHEVY CHASE	MD		07/29/2014		12,467,106					0		113,546	113,546			0
00-1102190	LOS ANGELES	CA		08/07/2014		19,774,381					0		101,309	101,309			0
00-1102193	OCALA	FL		09/11/2014		17,957,232					0		162,347	162,347			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,270,507					0		7,253	7,253			0
00-1102197	VISTA	CA		12/15/2014		2,985,691					0		17,043	17,043			0
00-1102198	VISTA	CA		12/15/2014		2,731,590					0		15,593	15,593			0
00-1102199	SAN DIEGO	CA		07/10/2014		9,097,661					0		106,965	106,965			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		9,816,361					0		80,421	80,421			0
00-1102206	GREENVILLE	SC		10/22/2014		11,134,533					0		91,087	91,087			0
00-1102208	SANTA CLARA	CA		12/04/2014		40,488,600					0		258,302	258,302			0
00-1102214	LONG BEACH	CA		09/24/2014		15,188,135					0		68,807	68,807			0
00-1102215	LEXINGTON	MA		11/03/2014		6,327,227					0		37,257	37,257			0
00-1102217	RICHMOND	VA		10/23/2014		29,077,687					0		182,471	182,471			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		6,704,231					0		60,619	60,619			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,096,217					0		64,289	64,289			0
00-1102230	NEWPORT	KY		10/15/2014		8,262,562					0		48,491	48,491			0
00-1102231	CINCINNATI	OH		01/28/2015		7,001,986					0		48,616	48,616			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		8,898,605					0		76,738	76,738			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,847,587					0		16,575	16,575			0
00-1102238	COLUMBUS	OH		09/30/2014		9,716,030					0		58,926	58,926			0
00-1102242	NASHVILLE	TN		11/14/2014		4,341,023					0		38,154	38,154			0
00-1102243	ROCKVILLE	MD		11/14/2014		24,542,984					0		149,303	149,303			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,455,813					0		26,981	26,981			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102249	JERICHO	NY		12/19/2014		13,674,411					0		86,657	86,657			0
00-1102256	DALLAS	TX		12/18/2014		5,016,640					0		42,530	42,530			0
00-1102257	COLUMBIA	SC		12/11/2014		12,135,168					0		76,587	76,587			0
00-1102258	STANTON	CA		12/04/2014		8,524,161					0		43,464	43,464			0
00-1102259	WALTHAM	MA		01/27/2016		9,225,976					0		83,786	83,786			0
00-1102260	BRANDYWINE	MD		10/12/2018		2,958,170					0		67,441	67,441			0
00-1102263	DERBY	KS		12/01/2014		7,281,837					0		172,642	172,642			0
00-1102265	FONTANA	CA		12/03/2014		4,388,219					0		57,931	57,931			0
00-1102266	SARTELL	MN		06/11/2015		13,758,642					0		115,772	115,772			0
00-1102267	RIVERSIDE	MO		03/12/2015		10,954,005					0		143,154	143,154			0
00-1102268	WESTPORT	CT		12/11/2014		8,381,091					0		53,112	53,112			0
00-1102269	WOODLAND	CA		12/04/2014		6,031,683					0		53,242	53,242			0
00-1102270	MADISON	WI		01/27/2020		28,558,437					0		167,757	167,757			0
00-1102271	COLUMBUS	OH	S	02/17/2015		36,344,571					0		473,147	473,147			0
00-1102272	COLUMBUS	OH	S	09/17/2015		14,221,788					0		185,144	185,144			0
00-1102274	EL SEGUNDO	CA		04/01/2015		22,257,771					0		186,727	186,727			0
00-1102275	BURKE	VA		12/16/2014		48,263,687					0		280,585	280,585			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014		27,229,564					0		156,316	156,316			0
00-1102282	ADDISON	TX		12/18/2014		12,923,310					0		77,799	77,799			0
00-1102283	DALLAS	TX		12/18/2014		18,639,389					0		112,210	112,210			0
00-1102285	DUBLIN	OH		12/15/2015		26,095,819					0		137,622	137,622			0
00-1102290	TULSA	OK		03/02/2015		10,070,749					0		66,191	66,191			0
00-1102292	RICHMOND	VA		06/19/2015		28,809,954					0		171,978	171,978			0
00-1102293	SEATTLE	WA		12/30/2014		11,237,110					0		262,342	262,342			0
00-1102294	CHESAPEAKE	VA		07/30/2015		22,775,074					0		153,744	153,744			0
00-1102296	CLIVE	IA		06/22/2015		15,418,158					0		92,037	92,037			0
00-1102299	CANTON	MI		04/30/2015		12,794,962					0		182,482	182,482			0
00-1102302	CINCINNATI	OH		10/13/2015		19,827,975					0		101,654	101,654			0
00-1102308	TUCSON	AZ		01/22/2015		7,603,075					0		65,719	65,719			0
00-1102312	MIRA LOMA	CA		10/12/2018		2,372,910					0		20,821	20,821			0
00-1102316	ROCKVILLE	MD		01/27/2020		4,466,445					0		39,484	39,484			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/23/2020		40,800,505					0		485,733	485,733			0
00-1102322	CINCINNATI	OH		09/17/2015		21,879,815					0		171,140	171,140			0
00-1102323	ANN ARBOR	MI		07/01/2015		15,442,831					0		131,653	131,653			0
00-1102324	CANONSBURG	PA		02/27/2015		7,756,646					0		100,362	100,362			0
00-1102325	WILMINGTON	NC		10/12/2018		1,832,977					0		98,434	98,434			0
00-1102326	BURKE	VA		06/22/2015		14,544,130					0		85,851	85,851			0
00-1102328	CLEARWATER	FL		04/20/2015		3,563,757					0		30,855	30,855			0
00-1102330	DUBLIN	OH		04/20/2015		37,656,850					0		228,286	228,286			0
00-1102334	CINCINNATI	OH		01/27/2020		16,917,538					0		135,435	135,435			0
00-1102337	CHATSWORTH	CA		04/08/2015		8,429,810					0		77,401	77,401			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102340	CONCORD	NC		11/13/2015		15,140,542					0		311,589	311,589			0
00-1102341	CINCINNATI	OH		10/12/2018		4,777,669					0		254,317	254,317			0
00-1102343	BELLEVUE	WA		04/22/2016		10,173,101		(14,297)			(14,297)		56,543	56,543			0
00-1102344	BELLEVUE	WA		04/22/2016		6,838,466		(15,581)			(15,581)		53,994	53,994			0
00-1102348	SAN DIEGO	CA		08/03/2015		25,717,042					0		222,466	222,466			0
00-1102350	MELVILLE	NY		04/26/2019		8,837,354					0		57,554	57,554			0
00-1102352	COLUMBUS	OH	S	06/02/2015		9,787,259		1,500			1,500		131,648	131,648			0
00-1102353	PALO ALTO	CA		04/26/2019		3,035,218					0		66,000	66,000			0
00-1102354	SAN ANTONIO	TX		05/18/2015		6,823,767					0		59,486	59,486			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,063,115					0		102,915	102,915			0
00-1102361	CHEEKTOWAGA	NY		10/12/2018		2,800,674					0		61,292	61,292			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,172,879					0		78,653	78,653			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,166,275					0		106,435	106,435			0
00-1102366	WILMINGTON	NC		06/18/2015		7,129,198					0		44,576	44,576			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,168,074					0		44,614	44,614			0
00-1102369	VANCOUVER	WA		12/31/2015		11,656,608					0		73,493	73,493			0
00-1102373	MARYSVILLE	WA		05/08/2015		2,438,442					0		53,657	53,657			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,114,764					0		44,732	44,732			0
00-1102380	SAN ANTONIO	TX		05/07/2015		19,095,404					0		95,552	95,552			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		22,968,589					0		205,127	205,127			0
00-1102382	DUNWOODY	GA		06/01/2015		20,319,210					0		134,042	134,042			0
00-1102384	ROCHESTER	MN		10/12/2018		8,774,539					0		181,473	181,473			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,200,583					0		54,074	54,074			0
00-1102386	ST SIMONS ISLAND	GA		06/26/2015		11,152,433					0		54,197	54,197			0
00-1102387	VISTA	CA		07/01/2015		3,057,127					0		18,165	18,165			0
00-1102388	LADUE	MO		09/18/2015		3,483,298					0		28,019	28,019			0
00-1102391	FISHERS	IN		09/09/2015		28,671,970					0		153,235	153,235			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,209,705					0		28,154	28,154			0
00-1102394	ANN ARBOR	MI		07/31/2015		30,083,820					0		256,309	256,309			0
00-1102397	DRAPER	UT		07/30/2015		9,831,487					0		74,276	74,276			0
00-1102408	AUSTIN	TX		09/10/2015		5,499,495					0		32,474	32,474			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,111,103					0		35,470	35,470			0
00-1102423	MOORE	OK		11/18/2015		9,448,973					0		48,961	48,961			0
00-1102429	GARDEN GROVE	CA		11/12/2015		2,500,000					0		10,727	10,727			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		16,483,654					0		90,166	90,166			0
00-1102439	CONYERS	GA		10/15/2015		10,602,667					0		130,858	130,858			0
00-1102460	BROOKFIELD	WI		12/03/2015		22,714,664					0		121,764	121,764			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,090,850					0		50,321	50,321			0
00-1102462	TEMPE	AZ		03/28/2016		9,956,420					0		428,882	428,882			0
00-1102465	SAN DIEGO	CA		04/26/2019		6,086,862					0		31,253	31,253			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,675,441					0		21,129	21,129			0
00-1102469	ROCHESTER	MN		12/15/2015		36,000,000					0		146,443	146,443			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102475	SANTA CLARA	CA		12/09/2015		13,172,947					0		72,985	72,985			0
00-1102487	MALDEN	MA		10/12/2018		2,930,565					0		35,763	35,763			0
00-1102491	MERIDIAN	ID		02/01/2016		8,787,323					0		69,659	69,659			0
00-1102512	LAKESIDE	CA		11/01/2016		7,980,506					0		38,343	38,343			0
00-1102519	ROCKVILLE	MD		04/26/2019		2,803,850					0		22,932	22,932			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		8,895,955					0		58,212	58,212			0
00-1102530	COLUMBUS	OH	S	07/07/2016		16,801,959					0		200,232	200,232			0
00-1102531	COLUMBUS	OH	S	07/07/2016		14,701,714					0		175,203	175,203			0
00-1102532	COLUMBUS	OH	S	07/07/2016		10,501,225					0		125,145	125,145			0
00-1102535	CINCINNATI	OH		09/30/2016		23,248,327					0		165,179	165,179			0
00-1102542	MAUMEE	OH		07/25/2016		13,012,488					0		71,985	71,985			0
00-1102546	CERRITOS	CA		05/02/2016		10,968,197					0		91,097	91,097			0
00-1102558	FULLERTON	CA		06/30/2016		21,344,510					0		129,236	129,236			0
00-1102561	ANAHEIM	CA		06/30/2016		6,553,538					0		39,680	39,680			0
00-1102563	COSTA MESA	CA		06/30/2016		13,880,758					0		84,044	84,044			0
00-1102565	COSTA MESA	CA		06/30/2016		20,889,403					0		126,480	126,480			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		8,920,094					0		54,009	54,009			0
00-1102573	LAS VEGAS	NV		12/01/2016		8,744,866					0		68,087	68,087			0
00-1102574	ATLANTA	GA		07/26/2016		16,577,719					0		81,526	81,526			0
00-1102584	EMERYVILLE	CA		06/10/2016		27,781,435					0		132,710	132,710			0
00-1102587	DALLAS	TX		09/30/2016		9,941,519					0		56,073	56,073			0
00-1102589	ROMULUS	MI		05/27/2016		12,435,694					0		62,661	62,661			0
00-1102590	CHARLOTTE	NC		06/06/2016		7,635,052					0		78,512	78,512			0
00-1102601	RICHMOND	VA		06/30/2016		2,522,915					0		20,223	20,223			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017		4,437,368					0		78,157	78,157			0
00-1102606	CHARLOTTE	NC		07/12/2016		7,504,904					0		43,656	43,656			0
00-1102620	PORTLAND	OR		08/25/2016		7,595,552					0		42,112	42,112			0
00-1102621	COLUMBUS	OH		10/12/2018		2,235,003					0		30,982	30,982			0
00-1102622	CHARLOTTE	NC		12/09/2016		21,273,048					0		248,546	248,546			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		15,016,356					0		117,757	117,757			0
00-1102625	CHATTANOOGA	TN		10/14/2016		7,453,095					0		86,029	86,029			0
00-1102626	ATLANTA	GA		07/27/2016		11,396,149					0		56,700	56,700			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017		7,564,048					0		56,235	56,235			0
00-1102638	MARIETTA	GA		04/26/2019		8,403,541					0		69,634	69,634			0
00-1102639	GAINESVILLE	GA		08/08/2016		11,234,208					0		93,090	93,090			0
00-1102640	WAKE FOREST	NC		08/08/2016		8,315,083					0		68,901	68,901			0
00-1102642	DURHAM	NC		10/25/2016		8,208,063					0		51,816	51,816			0
00-1102645	BEAVERTON	OR		10/27/2016		8,366,969					0		42,692	42,692			0
00-1102661	BURBANK	CA		01/27/2020		19,229,823					0		104,114	104,114			0
00-1102671	CHICAGO	IL		10/11/2016		6,879,237					0		40,961	40,961			0
00-1102677	ISSAQUAH	WA		11/23/2016		10,103,929					0		60,223	60,223			0
00-1102679	ANN ARBOR	MI		01/27/2020		17,817,290					0		120,006	120,006			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102680	AUSTIN	TX		12/19/2016		32,934,094					0		186,724	186,724			0
00-1102681	VANCOUVER	WA		06/16/2017		13,876,394					0		108,949	108,949			0
00-1102687	SANTA CLARA	CA		09/19/2018		14,707,520					0		64,612	64,612			0
00-1102688	CHARLOTTE	NC		06/16/2017		36,778,921					0		176,953	176,953			0
00-1102689	MACON	GA		02/06/2017		10,504,998					0		54,092	54,092			0
00-1102690	WAYZATA	MN		01/05/2017		6,478,554					0		50,695	50,695			0
00-1102691	ROCKVILLE	MD		04/03/2017		6,369,240					0		47,440	47,440			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017		14,532,285					0		134,597	134,597			0
00-1102705	TUSTIN	CA		10/12/2018		3,338,955					0		32,025	32,025			0
00-1102707	SEATTLE	WA		04/11/2017		10,887,941					0		48,830	48,830			0
00-1102709	CORONA	CA		03/10/2017		7,892,145					0		43,724	43,724			0
00-1102710	CARSON	CA		03/10/2017		2,958,674					0		16,293	16,293			0
00-1102711	ONTARIO	CA		09/01/2017		5,450,313					0		28,806	28,806			0
00-1102713	HAWTHORNE	CA		04/17/2017		1,625,007					0		8,995	8,995			0
00-1102714	ONTARIO	CA		09/01/2017		6,108,109					0		32,283	32,283			0
00-1102722	ATLANTA	GA		04/11/2017		16,829,841					0		74,178	74,178			0
00-1102723	MADISON	WI		04/26/2017		3,352,994					0		50,764	50,764			0
00-1102727	CHARLESTON	SC		05/22/2017		15,609,154					0		165,216	165,216			0
00-1102731	DERBY	KS		06/01/2017		6,538,163					0		151,125	151,125			0
00-1102734	WASHINGTON	DC		05/31/2017		24,266,604					0		118,532	118,532			0
00-1102740	MEMPHIS	TN		08/16/2017		13,149,763					0		111,115	111,115			0
00-1102742	LAWRENCE	KS		09/08/2017		14,957,392					0		64,458	64,458			0
00-1102758	WOOD DALE	IL		09/01/2017		4,150,489					0		37,099	37,099			0
00-1102759	MOBILE	AL		08/08/2017		12,606,593					0		88,111	88,111			0
00-1102771	RANCHO DOMINGEZ	CA		10/12/2018		4,571,162					0		34,372	34,372			0
00-1102772	NORTHBROOK	IL		08/10/2017		14,147,690					0		152,119	152,119			0
00-1102782	LAS VEGAS	NV		09/14/2017		5,532,906					0		39,506	39,506			0
00-1102795	GREENVILLE	SC		09/29/2017		21,432,093					0		102,672	102,672			0
00-1102802	MOUNT PLEASANT	SC		06/10/2019		8,906,241					0		55,475	55,475			0
00-1102805	SUN PRAIRIE	WI		11/15/2017		4,928,003					0		50,840	50,840			0
00-1102811	OREM	UT		01/08/2018		5,592,518					0		38,344	38,344			0
00-1102813	BEDFORD	NH		03/15/2018		8,118,642					0		50,150	50,150			0
00-1102825	NAPLES	FL		12/05/2017		8,347,056					0		59,540	59,540			0
00-1102836	WHITTIER	CA		12/18/2017		20,387,262					0		146,878	146,878			0
00-1102841	RALEIGH	NC		01/31/2018		12,000,000					0		17,883	17,883			0
00-1102845	LAS VEGAS	NV		02/28/2018		4,040,373					0		63,748	63,748			0
00-1102848	JERICHO	NY		07/17/2018		15,910,241					0		68,143	68,143			0
00-1102857	NEW YORK	NY		04/12/2018		10,037,550					0		51,672	51,672			0
00-1102858	INDIANAPOLIS	IN		04/25/2018		9,899,906					0		43,634	43,634			0
00-1102864	SAN FRANCISCO	CA		05/09/2018		19,120,680					0		93,095	93,095			0
00-1102869	HARTLAND	WI		06/22/2018		6,193,527					0		59,287	59,287			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102872	CHICAGO	IL		04/13/2018		4,666,827					0		62,293	62,293			0
00-1102878	SALT LAKE CITY	UT		05/31/2018		9,815,656					0		93,867	93,867			0
00-1102879	MARLTON	NJ		06/26/2018		23,908,003					0		192,101	192,101			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		4,748,783					0		28,667	28,667			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		14,355,041					0		70,443	70,443			0
00-1102888	WARMINSTER	PA		06/25/2018		10,111,140					0		97,260	97,260			0
00-1102892	SALT LAKE CITY	UT		04/26/2019		19,058,823					0		103,039	103,039			0
00-1102893	INDIANAPOLIS	IN		08/14/2018		19,054,755					0		111,196	111,196			0
00-1102907	WESTERVILLE	OH		09/07/2018		15,446,884					0		97,774	97,774			0
00-1102911	TAMPA	FL		09/05/2018		24,090,348					0		110,666	110,666			0
00-1102914	PATCHOGUE	NY		10/12/2018		28,546,529					0		183,455	183,455			0
00-1102920	ENFIELD	CT		09/28/2018		16,815,108					0		67,964	67,964			0
00-1102927	SANTA ANA	CA		02/01/2019		9,690,705					0		44,117	44,117			0
00-1102928	LAKE FOREST	CA		03/18/2019		5,831,330					0		26,365	26,365			0
00-1102929	CARSON	CA		03/11/2019		5,443,117					0		24,527	24,527			0
00-1102936	SENECA	SC		12/21/2018		9,672,915					0		55,231	55,231			0
00-1102942	NEW YORK	NY		12/12/2018		9,685,925					0		43,010	43,010			0
00-1102945	COCONUT CREEK	FL		02/28/2019		32,037,511					0		143,651	143,651			0
00-1102953	ORLANDO	FL		03/18/2019		3,895,480					0		31,398	31,398			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019		14,561,750					0		65,402	65,402			0
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019		14,503,636					0		114,551	114,551			0
00-1102970	OAKWOOD	GA		04/12/2019		9,345,032					0		58,281	58,281			0
00-1102971	ATLANTA	GA		04/12/2019		3,082,735					0		19,251	19,251			0
00-1102978	BURKE	VA		04/11/2019		2,948,200					0		12,810	12,810			0
00-1102990	BOSTON	MA		06/06/2019		4,635,830					0		66,240	66,240			0
00-1102991	SPRING HILL	FL		08/16/2019		6,086,399					0		37,677	37,677			0
00-1102992	COLUMBUS	GA		08/16/2019		4,423,295					0		27,382	27,382			0
00-1102997	PITTSBURGH	PA		08/01/2019		28,620,676					0		266,356	266,356			0
00-1103007	LOVELAND	OH		07/31/2019		4,884,627					0		22,349	22,349			0
00-1103008	MASON	OH		07/31/2019		11,120,654					0		53,965	53,965			0
00-1103011	COLUMBUS	OH		09/20/2019		2,976,558					0		82,162	82,162			0
00-1103031	CHICAGO	IL		07/31/2019		26,500,000					0		267,722	267,722			0
00-1103036	SCOTTSDALE	AZ		09/30/2019		16,625,955					0		82,225	82,225			0
00-1103043	CHATTANOOGA	TN		09/18/2019		3,976,428					0		35,652	35,652			0
00-1103044	SANDY	OR		10/15/2019		6,859,620					0		33,205	33,205			0
00-1103047	CORAL GABLES	FL		09/09/2019		25,924,063					0		236,820	236,820			0
00-1103052	SALT LAKE CITY	UT		12/13/2019		5,898,328					0		28,333	28,333			0
00-1103082	ALBUQUERQUE	NM		09/30/2020		3,737,867					0		18,327	18,327			0
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		4,914,542					0		23,808	23,808			0
00-1103093	OAKLAND	CA		12/16/2019		23,585,557					0		115,420	115,420			0
00-1103098	COMSTOCK PARK	MI		12/06/2019		8,841,904					0		44,003	44,003			0
00-1103100	NEWPORT NEWS	VA		11/21/2019		14,000,000					0		68,748	68,748			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103102	NEW YORK	NY		12/09/2019		19,589,359					0		104,662	104,662			0
00-1103103	FAIRFIELD	CA		01/10/2020		4,890,430					0		33,453	33,453			0
00-1103108	PHILADELPHIA	PA		02/14/2020		9,857,921					0		48,205	48,205			0
00-1103110	CHERRY HILL	NJ		10/05/2020		11,065,797					0		51,693	51,693			0
00-1103112	NEW YORK	NY		01/30/2020		16,726,592					0		83,565	83,565			0
00-1103118	WESTERVILLE	OH		08/03/2020		17,792,350					0		88,375	88,375			0
00-1103122	WALPOLE	MA		02/19/2020		10,223,176					0		93,880	93,880			0
00-1103128	CARY	NC		03/11/2020		4,932,944					0		25,515	25,515			0
00-1103137	BEAVERTON	OR		06/01/2020		10,465,155					0		144,058	144,058			0
00-1103184	TIGARD	OR		08/31/2020		9,590,698					0		110,137	110,137			0
00-1103187	LOUISVILLE	KY		11/23/2020		4,000,000					0		35,699	35,699			0
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		4,000,000					0		13,793	13,793			0
00-1103210	SAN DIEGO	CA		12/22/2020		6,200,000					0		38,983	38,983			0
00-1103214	MANCHESTER	CT		12/14/2020		10,000,000					0		90,995	90,995			0
00-1103219	PRINCETON	NJ		01/15/2021							0		42,602	42,602			0
00-9000144	ROCK HILL	SC		08/01/2002		74,382					0		8,678	8,678			0
03-4000027	NAUGATUCK	CT		07/30/2015		433,808					0		141,552	141,552			0
99-0000071	FORT WORTH	TX		12/21/2018		14,947,543				442,598	442,598		489,000	489,000			0
0299999. Total - Mortgages With Partial Repayments						5,012,511,428	0	(30,807)	0	442,598	411,791	0	50,002,103	50,002,103	0	0	0
0599999. Total Mortgages						5,079,541,620	0	(30,807)	0	442,598	411,791	0	117,032,295	117,032,295	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM.	Oaktree Capital Management		06/18/2018	3		500,000		4,000,000	0.130
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Vista Equity Partners		06/01/2016	2		38,889		1,737,026	6.120
	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone Credit		06/03/2016	2		75,561		4,741,794	0.230
	Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		354,242		1,177,911	2.430
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management		06/23/2017	2		(4,602)		10,948,732	0.800
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Equity Partners		05/10/2017	2		17,526		1,020,676	0.390
	ICG SDP Fund 3B	Grand Duchy	LUX.	Intermediate Capital Group		03/22/2018	2		942,341		3,608,800	0.600
	TCW Direct Lending VII LLC	Los Angeles	CA	TCW Direct Lending		05/14/2018	2		924,712		2,755,211	0.730
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners		06/02/2019	2		1,947,183		12,532,311	2.350
	ICG SDP Fund 4B	Grand Duchy	LUX.	Intermediate Capital Group		03/31/2020	2		1,579,545		15,929,849	0.500
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2	1,800,000			10,200,000	0.240
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM.	Oaktree Capital Management		01/15/2021	3	2,000,000			18,000,000	0.130
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								3,800,000	6,375,397	0	86,652,310	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside		05/23/2017	2		636,375		2,179,635	2.520
	GTCR Fund XII	New York	NY	GTCR		05/04/2018	3		124,000		1,879,998	0.090
	Siris Partners IV, L.P.	New York	NY	Siris Capital		03/15/2019	3		18,192		2,496,233	0.140
	Dyal Capital Partners IV	New York	NY	Dyal Capital		06/11/2018	3		402,814		9,780,440	0.130
	Ampersand 2018, L.P.	Boston	MA	Ampersand Capital		10/30/2018	3		325,000		1,075,000	1.080
	ICG Europe Fund VII, L.P.	St Helier	JEY.	Intermediate Capital Group		08/24/2018	2		1,520,834		3,221,659	0.200
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone Private Equity		04/13/2020	3		6,177		2,625,000	0.040
	Blackstone Infrastructure Partners	New York	NY	Blackstone Infrastructure		03/14/2019	3		1,976,948		10,391,339	0.350
	Peppertree Capital Fund VII, L.P.	Wilmington	DE	Peppertree Capital Management		11/28/2018	3		60,000		465,000	2.030
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Capital		10/01/2019	3		94,466		1,980,003	0.020
	ICG Europe Mid-Market Fund	Grand Duchy	LUX.	Intermediate Capital Group		04/09/2020	2		650,842		6,064,474	0.600
	Advent International GPE IX, L.P.	Grand Cayman	CYM.	Advent International		10/21/2019	3		206,714		2,165,172	0.060
	RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital		07/31/2019	3		539,791		2,723,775	1.540
	ZMC III, L.P.	New York	NY	ZMC		01/03/2020	3		12,440		2,083,678	0.330
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3		1,141,626		14,907,462	0.070
	Brookfield Infrastructure Fund IV	Toronto	CAN.	Brookfield Asset Management		11/05/2019	3		237,776		6,642,382	0.060
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.	Brookfield Asset Management		03/20/2020	3		367,902		5,338,773	0.800
	MBK Partners Fund V	Grand Cayman	CYM.	MBK Partners		03/23/2021	3	305,825			4,694,175	0.080
	Peppertree Capital Fund VIII QP, LP	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3		1,900,000		10,146,000	1.930
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Clearlake Capital		05/22/2020	3		1,031,305		2,329,707	0.060
	Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners		07/24/2020	3		273,331		2,675,076	0.070
	L Catterton IX Offshore, L.P.	Greenwich	CT	Catterton Partners		05/22/2020	3		(454)		5,200,348	0.160

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	FP Solar Finance LP	New York	NY	Fundamental Advisors		07/30/2020	3		3,192,500		6,838,800	11.210
	Silver Lake Partners VI, L.P.	Wilmington	DE	Silver Lake		01/06/2021	3	719,183			5,280,817	0.030
	Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA	Clearlake Capital		02/05/2021	3	753,007			3,246,993	0.200
	Yukon Capital Partners IV, L.P.	Minneapolis	MN	Yukon Partners		11/24/2020	2		2,063,431		4,822,913	2.000
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity		11/25/2020	3		(297,411)		6,530,087	0.300
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2	6,600,000			26,400,000	0.660
	Forrest Holdings I LP	Dover	DE	Whitehorse Liquidity		03/15/2021	3	1,067,237			269,645	43.760
	ORCP III Triton Co-Investors, L.P.	New York	NY	One Rock Capital Partners		03/29/2021	3	744,000			-	0.100
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								10,189,252	16,484,599	0	154,454,584	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	US Government Building Open-End Feeder 1	San Antonio	TX	USAA Equity Advisors		03/01/2019			274,231		-	0.460
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW		02/21/2019			146,566		-	0.170
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners		04/01/2015			263,274		880,511	3.390
	Crow Holdings Realty Partners VII	Wilmington	DE	Crow Holdings Capital Partners		05/01/2015			10,129		858,356	0.700
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners		10/23/2015			995,575		915,929	2.650
	GEM Realty Fund VI	Wilmington	DE	GEM Realty Capital		04/15/2016			840,000		6,448,815	1.180
	PCCP Equity VII	Dover	DE	PCCP		05/10/2016			125,015		1,751,640	1.250
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		05/18/2016			44,458		8,689,015	1.140
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC		07/21/2016			236,184		-	50.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Residential		11/03/2017			676,650		1,957,848	1.630
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			216,110		5,560,261	18.000
	Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Crow Holdings Capital Partners		09/24/2018			212,920		1,330,656	1.000
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody Properties		12/27/2018			1,453,258		352,245	2.420
	PCCP Equity VIII	Dover	DE	PCCP		09/18/2018			1,659,900		4,760,282	1.500
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors		12/21/2018			586,463		15,114,521	1.140
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Madison Realty Capital		04/22/2019			440,141		2,570,983	0.880
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc		04/09/2019			8,593		-	15.200
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners		10/30/2019			962,093		5,882,758	0.840
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital		03/27/2020			(6,164)		7,900,650	1.010
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton Residential		12/10/2020			375,698		4,591,544	0.330
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Dermody Properties		08/28/2020			290,652		145,888	2.790
	Related Real Estate Fund III, LP	Dover	DE	Related Fund Management		08/27/2020			777,879		8,154,303	0.520
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West, LLC		11/06/2020			84,212		4,640,747	0.220
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020			621,507		-	0.060
	US Regional Logistics Program III, L.P.	Dover	DE	US RLP GP, LLC		01/27/2021		3,825,000			81,175,000	21.250
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street		03/29/2021		1,317,137			6,192,017	0.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								5,142,137	11,295,344	0	169,873,969	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016			4,611,190		-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	4,611,190	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Partners		11/25/2014	3		64,045		17,391,664	2.240
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	64,045	0	17,391,664	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			82,990		835,517	50.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	82,990	0	835,517	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	American Tax Credit Fund 2021-A LLC	Columbus	OH	Nationwide Life Insurance Company		12/21/2020			(4,216,941)		-	0.010
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								0	(4,216,941)	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State	Cleveland	OH	RBC Tax Credit IV LLC		10/31/2018			61,368		331,263	1.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit Unaffiliated								0	61,368	0	331,263	XXX
4899999. Subtotal - Unaffiliated								19,131,389	34,363,743	0	429,539,307	XXX
4999999. Subtotal - Affiliated								0	394,249	0	0	XXX
5099999. Totals								19,131,389	34,757,992	0	429,539,307	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014	02/16/2021	66,039					0		66,039	66,039			0	
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015	03/15/2021	339,572					0		339,572	339,572			0	
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA	Distribution	06/01/2016	03/31/2021	12,749					0		12,749	12,749			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	GSO Capital Opportunities Fund III	Wilmington	DE..	Distribution	06/03/2016	03/31/2021	1,064,019					0		1,064,019	1,064,019			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE..	Distribution	06/03/2016	03/15/2021	22,230					0		22,230	22,230			0	
	Newstone Capital Partners III, L.P.	Wilmington	DE..	Distribution	09/20/2016	03/31/2021	1,398,230					0		1,398,230	1,398,230			0	
	Ares Private Credit Solutions, L.P.	Wilmington	DE..	Distribution	06/23/2017	03/19/2021	2,754,428					0		2,754,428	2,754,428			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE..	Distribution	05/10/2017	03/01/2021	39,499					0		39,499	39,499			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	01/28/2021	516,351					0		516,351	516,351			0	
	Newstone Capital Partners IV, L.P.	Dallas	TX..	Distribution	06/02/2019	02/23/2021	1,156,103					0		1,156,103	1,156,103			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							7,369,220	0	0	0	0	0	0	7,369,220	7,369,220	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Riverside Strategic Capital Fund I, L.P.	New York	NY..	Distribution	05/23/2017	02/01/2021	38,610					0		38,610	38,610			0	
	Fundamental Partners III, L.P.	Wilmington	DE..	Distribution	05/18/2017	03/19/2021	362,538					0		362,538	362,538			0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY..	Distribution	07/25/2017	02/22/2021	94,437					0		94,437	94,437			0	
	Siris Partners IV, L.P.	New York	NY..	Distribution	03/15/2019	02/22/2021	385,136					0		385,136	385,136			0	
	Dyal Capital Partners IV	New York	NY..	Distribution	06/11/2018	03/01/2021	1,531,795					0		1,531,795	1,531,795			0	
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	03/17/2021	30,320					0		30,320	31,400	1,080		1,080	
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY..	Distribution	04/13/2020	03/15/2021	6,177					0		6,177	6,177			0	
	Blackstone Infrastructure Partners	New York	NY..	Distribution	03/14/2019	03/29/2021	107,325					0		107,325	107,325			0	
	Landmark Equity Partners XVI, L.P.	Wilmington	DE..	Distribution	12/06/2018	03/15/2021	240,288					0		240,288	240,288			0	
	TPG Healthcare Partners, L.P.	Fort Worth	TX..	Distribution	10/01/2019	03/24/2021	25,674					0		25,674	25,674			0	
	TPG Partners VIII, L.P.	Fort Worth	TX..	Distribution	10/01/2019	03/24/2021	6,910					0		6,910	6,910			0	
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Distribution	04/09/2020	02/05/2021	381					0		381	381			0	
	Advent International GPE IX, L.P.	Grand Cayman	CYM	Distribution	10/21/2019	03/31/2021	54,792					0		54,792	54,792			0	
	Brookfield Infrastructure Fund IV	Toronto	CAN	Distribution	11/05/2019	03/10/2021	104,188					0		104,188	104,188			0	
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	03/10/2021	53,129					0		53,129	53,129			0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE..	Distribution	10/30/2019	03/25/2021	642,030					0		642,030	642,030			0	
	Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA..	Distribution	02/05/2021	02/05/2021	6,639					0		6,639	6,639			0	
	KH Aggregator LP	Wilmington	DE..	Distribution	11/25/2020	03/29/2021	4,133					0		4,133	4,133			0	
	Forrest Holdings I LP	Dover	DE..	Distribution	03/15/2021	03/29/2021	97,216					0		97,216	97,216			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,791,718	0	0	0	0	0	0	3,791,718	3,792,798	1,080	0	1,080	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Centerline High Yield CMBS Fund II, LLC	Irving	TX..	Distribution	06/28/2004	01/28/2021	-					0		-	62		62	62	
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA.	Distribution	11/01/2011	02/10/2021	1,192					0		1,192	1,192			0	
	Crow Holdings Retail Fund, L.P.	Dover	DE..	Distribution	04/01/2015	02/26/2021	288,812					0		288,812	288,812			0	
	Crow Holdings Realty Partners VII	Wilmington	DE..	Distribution	05/01/2015	03/31/2021	506,132					0		506,132	506,132			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC..	Distribution	06/30/2015	01/27/2021	74,094					0		74,094	74,094			0	
	CCP NI Master Tenant LLC	Santa Monica	CA..	Distribution	07/31/2015	02/09/2021	19,413					0		19,413	19,413			0	
	Stonehenge REV I LLC	Columbus	OH.	Distribution	12/22/2015	02/12/2021	5,689					0		5,689	5,689			0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA..	Distribution	12/10/2015	02/09/2021	3,904					0		3,904	3,904			0	
	Stonehenge REV II LLC	Columbus	OH.	Distribution	12/22/2015	02/12/2021	57,026					0		57,026	57,026			0	
	PCCP Equity VII	Dover	DE..	Distribution	05/10/2016	03/31/2021	570,545					0		570,545	570,545			0	
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE..	Distribution	05/18/2016	03/31/2021	638,529					0		638,529	638,529			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016	01/29/2021	208,102					0		208,102	208,102			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016	03/03/2021	4,186,750					0		4,186,750	4,186,750			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/25/2021	1,638,000					0		1,638,000	1,638,000			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	02/12/2021	97,571					0		97,571	97,571			0	
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017	01/29/2021	90,117					0		90,117	90,117			0	
	Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Distribution	09/24/2018	03/31/2021	848,559					0		848,559	848,559			0	
	PCCP Equity VIII	Dover	DE	Distribution	09/18/2018	03/23/2021	159,900					0		159,900	159,900			0	
	Almanac Realty Securities VIII, L.P.	Dover	DE	Distribution	12/21/2018	02/26/2021	69,150					0		69,150	69,150			0	
	Bell Institutional Fund VII, LLC	Dover	DE	Distribution	10/30/2019	03/31/2021	3,951					0		3,951	3,951			0	
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Distribution	11/16/2020	03/15/2021	112,385					0		112,385	112,385			0	
	Madison Realty Capital Debt Fund V LP	Dover	DE	Distribution	03/27/2020	03/31/2021	63,938					0		63,938	63,938			0	
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Distribution	12/10/2020	03/31/2021	46					0		46	46			0	
	Related Real Estate Fund III, LP	Dover	DE	Distribution	08/27/2020	03/17/2021	8,528					0		8,528	8,528			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							9,652,333	0	0	0	0	0	0	9,652,333	9,652,395	0	62	62	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Distribution	11/25/2014	03/05/2021	4,138,448					0		4,138,448	4,138,448			0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							4,138,448	0	0	0	0	0	0	4,138,448	4,138,448	0	0	0	0
4899999. Subtotal - Unaffiliated							24,951,719	0	0	0	0	0	0	24,951,719	24,952,861	1,080	62	1,142	0
5099999. Totals							24,951,719	0	0	0	0	0	0	24,951,719	24,952,861	1,080	62	1,142	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - All Other Government									
040114 HS 2	Argentina (Republic of) Sr Nt 0.125% 0	D	01/04/2021	Direct		470,925	1,170,000	496	5.B FE
040114 HT 0	Argentina (Republic of) Sr Nt 0.125% 0	D	01/04/2021	Direct		15,054	41,470	18	5.B FE
900123 CL 2	Turkey (Republic of) Sr Nt 6.000% 03/2	D	03/25/2021	Direct		339,938	350,000	233	4.B FE
1099999.	Total - Bonds - All Other Government					825,917	1,561,470	747	XXX
Bonds - U.S. Special Revenue and Special Assessment									
17131R BK 1	Chula Vista CA Pension Txbl 2.805% 06/		02/12/2021	Stifel Nicolaus & Co Inc		15,892,000	15,892,000		1.C FE
646140 EA 7	New Jersey St Tpk Auth Rev Txbl-Ref-Ser		01/22/2021	Citigroup		1,000,000	1,000,000		1.F FE
647719 QM 8	New Orleans LA Rev Ref-Txbl 2.839% 06/		02/05/2021	JP Morgan Securities LLC		2,200,000	2,200,000		2.A FE
647719 QN 6	New Orleans LA Rev Ref-Txbl 2.939% 06/		02/05/2021	JP Morgan Securities LLC		2,750,000	2,750,000		2.A FE
73358X CN 0	Port Auth NY & NJ Rev Txbl-Issue 225 3		01/22/2021	Bank of America BISD Dealer		11,840,000	11,840,000		1.E FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					33,682,000	33,682,000	0	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Gerson Lehrman Group Nt 4.750% 12/15/2		02/19/2021	Direct		12,418,750	12,500,000		4.B Z
000000 00 0	Periama Holdings LLC/DE Sr Nt 5.950% 0		02/01/2021	Direct		532,363	500,000	8,549	3.C FE
000000 00 0	NBM US Holding Inc. Sr Nt 6.625% 08/06		01/06/2021	Direct		475,600	410,000	11,469	3.C FE
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13		01/25/2021	Interest Capitalization					1.A FE
00206R KA 9	AT&T Inc Sr Nt 3.650% 06/01/51		03/19/2021	Various		13,106,411	14,125,000	156,697	2.B FE
00206R KE 1	AT&T Inc Sr Nt 3.300% 02/01/52		03/19/2021	RBC Capital Markets LLC		6,985,470	8,000,000	37,858	2.B FE
00206R MC 3	AT&T Inc Sr Nt 3.500% 09/15/53		03/25/2021	Goldman Sachs & Company		825,128	900,000	1,079	2.B FE
00206R MD 1	AT&T Inc Sr Nt 3.550% 09/15/55		03/18/2021	Morgan Stanley & Co LLC		14,824,856	16,875,000	11,648	2.B FE
01400E AC 7	Alcon Finance Corp Sr Nt 3.800% 09/23/		03/26/2021	Various		23,820,153	22,191,000	135,712	2.B FE
01400E AD 5	Alcon Finance Corp Sr Nt 2.600% 05/27/		01/07/2021	BNP Paribas Securities Corp		2,318,866	2,200,000	6,991	2.B FE
015271 AQ 2	Alexandria Real Estate Equity Sr Nt 4		01/25/2021	Wells Fargo Securities LLC		1,263,359	930,000	12,780	2.A FE
015271 AT 6	Alexandria Real Estate Equity Sr Nt 2		01/07/2021	Barclays Capital Inc		7,748,880	7,187,000	14,274	2.A FE
015271 AV 1	Alexandria Real Estate Equity Sr Nt 1		01/11/2021	Wells Fargo Securities LLC		8,469,931	8,688,000	71,495	2.A FE
015271 AW 9	Alexandria Real Estate Equity Sr Nt 2		02/03/2021	Various		8,872,499	8,900,000		2.A FE
015271 AX 7	Alexandria Real Estate Equity Sr Nt 3		02/03/2021	Goldman Sachs & Company		10,157,976	10,200,000		2.A FE
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-		03/19/2021	Morgan Stanley & Co LLC		547,779	546,413	4,760	2.A FE
02376U AA 3	American Airlines Inc LBASS EETC Ser 201		03/17/2021	Morgan Stanley & Co LLC		861,433	844,542	5,368	2.A FE
023771 R9 1	American Airlines Inc LBASS EETC Ser 201		03/19/2021	Jefferies & Company Inc		373,996	369,835	4,869	2.A FE
02665W DW 8	American Honda Fin Sr Nt 2.000% 03/24/		03/22/2021	JP Morgan Securities LLC		13,177,692	13,200,000		1.G FE
03027X AY 6	American Tower Corp Sr Nt 3.700% 10/15		01/25/2021	Various		1,656,785	1,500,000	15,653	2.C FE
031162 CD 0	Amgen Inc Sr Nt 4.563% 06/15/48		01/20/2021	Various		5,651,608	4,311,000	19,543	2.A FE
031162 CS 7	Amgen Inc Sr Nt 3.375% 02/21/50		01/15/2021	HSBC Securities USA Inc		879,576	800,000	11,175	2.A FE
036752 AH 6	Anthem Inc Sr Nt 4.550% 03/01/48		01/21/2021	Various		4,628,888	3,546,000	63,438	2.B FE
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	Various		49,818,810	50,000,000		2.B FE
03768U AA 7	Apidos CLO CLO Ser 2021-35A Cl A 1.274		02/16/2021	Bank of America BISD Dealer		15,250,000	15,250,000		1.A FE
03768U AB 5	Apidos CLO CLO Ser 2021-35A Cl B 1.623		02/16/2021	Bank of America BISD Dealer		7,550,000	7,550,000		1.C FE
03768U AC 3	Apidos CLO CLO Ser 2021-35A Cl C 1.873		02/16/2021	Bank of America BISD Dealer		3,400,000	3,400,000		1.F FE
04016D AS 4	Ares CLO Ltd CLO Ser 2016-41A Cl AR2 1		02/17/2021	BNP Paribas Securities Corp		21,000,000	21,000,000		1.A FE
04016D AW 5	Ares CLO Ltd CLO Ser 2016-41A Cl CR 2		02/17/2021	BNP Paribas Securities Corp		900,000	900,000		1.F FE
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R 1		03/31/2021	Goldman Sachs & Company		12,000,000	12,000,000		1.A Z
04016N AR 4	Ares CLO Ltd CLO Ser 2017-44A Cl A3R1		03/31/2021	Goldman Sachs & Company		1,700,000	1,700,000		1.F Z
04016N AT 0	Ares CLO Ltd CLO Ser 2017-44A Cl BR 2		03/31/2021	Goldman Sachs & Company		6,300,000	6,300,000		1.F Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt 4.000% 0		01/15/2021	Bank of America BISD Dealer		9,184,346	8,638,000	73,086	2.C FE
045054 AL 7	Ashtead Capital Inc Sr Sec Nt 4.250% 1		02/18/2021	Jefferies & Company Inc		3,634,125	3,300,000	43,244	2.C FE
06541A BG 4	Bank CMBS Ser 2021-BN31 Cl A4 2.036% 0		01/28/2021	Wells Fargo Securities LLC		1,498,539	1,455,000	823	1.A FE
06542B BH 9	Bank CMBS Ser 2021-BN32 Cl A5 2.643% 0		03/16/2021	Morgan Stanley & Co LLC		8,581,643	8,332,000	14,069	1.A FE
075887 BG 3	Becton Dickinson & Co Sr Nt 4.685% 12/		01/25/2021	Barclays Capital Inc		796,477	620,000	3,389	2.C FE
075887 BX 6	Becton Dickinson & Co Sr Nt 4.669% 06/		01/25/2021	BNP Paribas Securities Corp		908,649	700,000	4,630	2.C FE
08162R AD 9	Benchmark Mtg Tr CMBS Ser 2021-B23 Cl A5		01/29/2021	Citigroup		12,874,203	12,500,000	12,219	1.A FE
084659 AT 8	Berkshire Hathaway Energy Sr Nt 4.050%		03/08/2021	Tax Free Exchange		21,727,279	21,750,000	349,903	1.G FE
084659 AV 3	Berkshire Hathaway Energy Sr Nt 3.700%		03/08/2021	Tax Free Exchange		4,499,996	4,500,000	24,513	1.G FE
09261W AJ 3	Blackrock DLF IX Blackrock DLF IX CLO		03/29/2021	Direct		566,622	566,622		2.B Z
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E 4		02/17/2021	Direct		441,145	441,145		3.A FE
10373Q BG 4	BP Cap Mkts America Sr Nt 3.000% 02/24		02/02/2021	Morgan Stanley & Co LLC		7,321,800	7,500,000	100,000	1.F FE
10373Q BP 4	BP Cap Mkts America Sr Nt 2.939% 06/04		02/03/2021	Various		28,594,170	30,000,000	153,808	1.F FE
11135F BH 3	Broadcom Inc Sr Nt 2.450% 02/15/31		01/04/2021	RBC Capital Markets LLC		10,479,420	10,500,000		2.C FE
1248EP CJ 0	CCO Holdings LLC Sr Nt 4.500% 05/01/32		03/04/2021	Various		1,727,943	1,669,000	25,312	3.B FE
125523 AK 6	Cigna Corp Sr Nt 4.900% 12/15/48		01/15/2021	Various		4,449,324	3,300,000	15,721	2.B FE
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		4,985,616	5,000,000	208	2.B FE
126307 BD 8	CSC Holdings Inc Sr Nt 4.625% 12/01/30		02/18/2021	Various		2,590,711	2,521,000	20,177	4.C FE
126307 BF 3	CSC Holdings Inc Sr Nt 3.375% 02/15/31		03/03/2021	Various		588,293	608,000	840	3.C FE
126408 HN 6	CSX Corp Sr Nt 4.750% 11/15/48		01/25/2021	Various		4,790,582	3,560,000	33,197	2.A FE
12654Y AA 7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl		03/04/2021	Deutsche Bank Capital		1,754,006	1,668,000	929	1.A FM
12656T AB 4	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2		01/26/2021	Credit Suisse Securities LLC		6,149,998	6,150,000	5,141	1.A FE
12656T AD 0	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2		01/26/2021	Credit Suisse Securities LLC		1,094,565	1,035,712	2,136	1.C FE
131347 CM 6	Calpine Corp 1st Lein HY Nt 4.500% 02/		02/24/2021	Goldman Sachs & Company		487,625	470,000	646	3.A FE
14316M AA 9	Carlyle Global Mrkt Strategies CLO Ser 2		02/02/2021	BNP Paribas Securities Corp		17,550,000	17,550,000		1.A FE
14316M AC 5	Carlyle Global Mrkt Strategies CLO Ser 2		02/02/2021	BNP Paribas Securities Corp		12,100,000	12,100,000		1.C FE
14316M AE 1	Carlyle Global Mrkt Strategies CLO Ser 2		02/02/2021	BNP Paribas Securities Corp		2,100,000	2,100,000		1.F FE
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		44,650,000	44,650,000		1.A Z
151895 F* 5	CenterPoint Properties Tr Sr Nt Ser K		01/13/2021	JP Morgan Securities LLC		9,000,000	9,000,000		2.B Z
156700 BD 7	Lumen Technologies Inc Sr Nt 4.500% 01		02/18/2021	Various		970,955	956,000	7,317	3.C FE
159864 AG 2	Charles River Laboratories Sr Nt 3.750		03/08/2021	JP Morgan Securities LLC		321,000	321,000		3.B FE
159864 AJ 6	Charles River Laboratories Sr Nt 4.000		03/08/2021	JP Morgan Securities LLC		200,000	200,000		3.B FE
161175 BT 0	Charter Comm Opt Secured Nt 4.800% 03/		03/02/2021	Various		2,522,341	2,300,000	920	2.C FE
161175 CA 0	Charter Comm Opt 1st Lien 3.900% 06/01		02/18/2021	Morgan Stanley & Co LLC		14,692,797	14,700,000		2.C FE
166756 AR 7	Chevron Corp Sr Nt 3.850% 01/15/28		01/06/2021	Tax Free Exchange		6,410,877	6,400,000	117,040	1.D FE
166756 AS 5	Chevron Corp Sr Nt 3.250% 10/15/29		01/06/2021	Tax Free Exchange		2,686,320	2,700,000	19,744	1.D FE
166756 AT 3	Chevron Corp Sr Nt 6.000% 03/01/41		01/06/2021	Tax Free Exchange		23,866,962	24,000,000	500,000	1.D FE
166756 AU 0	Chevron Corp Sr Nt 5.250% 11/15/43		01/06/2021	Tax Free Exchange		6,196,990	6,000,000	44,625	1.D FE
166756 AV 8	Chevron Corp Sr Nt 5.050% 11/15/44		01/06/2021	Tax Free Exchange		512,640	500,000	3,577	1.D FE
171484 AE 8	Churchhill Downs Inc St Nt 4.750% 01/1		03/10/2021	JP Morgan Securities LLC		783,668	759,000	6,209	4.A FE
171484 AG 3	Churchhill Downs Inc Sr Nt 5.500% 04/0		02/25/2021	Barclays Capital Inc		209,794	201,000	4,606	4.A FE
172967 KR 1	Citigroup Inc Sub Nt 4.750% 05/18/46		01/22/2021	Various		7,060,699	5,430,775	47,263	2.B FE
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		03/19/2021	Jefferies & Company Inc		511,529	488,916	9,131	2.C FE
22003B AM 8	Corporate Office Prop LP Sr Nt 2.750%		03/04/2021	Various		39,708,959	40,000,000		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20		01/01/2021	Interest Capitalization					1.A FM
22822V AR 2	Crown Castle Intl Corp Sr Nt 3.300% 07		01/07/2021	Jefferies & Company Inc		8,156,724	7,400,000	6,783	2.C FE
22822V AT 8	Crown Castle Intl Corp Sr Nt 2.250% 01		01/12/2021	Various		7,551,079	7,465,000	97,343	2.C FE
25162E AA 8	Deutsche Post Sr Secured Nt 2.962% 08/		03/18/2021	Babcock & Brown Securities LLC		29,348,000	29,348,000		1.G Z
25278X AR 0	Diamondback Energy Inc Sr Nt 3.125% 03		03/23/2021	Various		9,971,450	10,000,000	434	2.C FE
25470X AW 5	Dish DBS Corp Sr Nt 5.875% 11/15/24		03/03/2021	Various		2,812,346	2,684,000	35,501	4.C FE
26251C AQ 7	Dryden Senior Loan Fund CLO Ser 2018-61A		03/03/2021	Barclays Capital Inc		15,000,000	15,000,000		1.A FE
26251C AU 8	Dryden Senior Loan Fund CLO Ser 2018-61A		03/03/2021	Barclays Capital Inc		12,000,000	12,000,000		1.C FE
26252J AS 7	Dryden Senior Loan Fund CLO Ser 2019-75A		02/22/2021	JP Morgan Securities LLC		25,000,000	25,000,000		1.A FE
26252J AW 8	Dryden Senior Loan Fund CLO Ser 2019-75A		02/22/2021	JP Morgan Securities LLC		5,000,000	5,000,000		1.C FE
30231G AW 2	Exxon Mobil Corp Sr Nt 4.114% 03/01/46		02/05/2021	Morgan Stanley & Co LLC		8,872,275	7,500,000	135,419	1.D FE
30231G AZ 5	Exxon Mobil Corp Sr Nt 3.095% 08/16/49		01/25/2021	Citigroup		3,035,981	2,900,000	40,140	1.D FE
30231G BG 6	Exxon Mobil Corp Sr Nt 4.327% 03/19/50		01/22/2021	Goldman Sachs & Company		12,823,032	10,200,000	155,700	1.D FE
30231G BM 3	Exxon Mobil Corp Sr Nt 3.452% 04/15/51		01/27/2021	Various		26,829,512	24,300,000	241,410	1.D FE
34964M AA 2	FortiFi RMBS Ser 2021-1A Cl A 2.460% 0		03/10/2021	Natixis		8,999,491	9,000,000		1.A FE
361448 BH 5	GATX Corp Sr Nt 3.100% 06/01/51		02/01/2021	Morgan Stanley & Co LLC		6,396,416	6,400,000		2.B FE
37045X CY 0	General Motors Co Sr Nt 3.600% 06/21/3		03/30/2021	Barclays Capital Inc		5,807,560	5,500,000	55,000	2.C FE
375558 BD 4	Gilead Sciences Inc Sr Nt 4.750% 03/01		01/15/2021	Morgan Stanley & Co LLC		6,388,816	4,900,000	89,867	2.A FE
375558 BK 8	Gilead Sciences Inc Sr Nt 4.150% 03/01		01/15/2021	HSBC Securities USA Inc		1,817,970	1,500,000	24,035	2.A FE
37940X AC 6	Global Payments Inc Sr Nt 4.150% 08/15		01/22/2021	Bank of America BISD Dealer		2,166,803	1,817,000	31,129	2.C FE
37940X AD 4	Global Payments Inc Sr Nt 2.900% 05/15		01/07/2021	Bank of America BISD Dealer		12,011,216	11,200,000	50,524	2.C FE
38138J AC 7	GoldenTree Ln Mgt CLO Ser 2021-9A Cl A		01/22/2021	Bank of America BISD Dealer		7,100,000	7,100,000		1.A FE
38138J AE 3	GoldenTree Ln Mgt CLO Ser 2021-9A Cl B		01/22/2021	Bank of America BISD Dealer		9,300,000	9,300,000		1.C FE
38138J AG 8	GoldenTree Ln Mgt CLO Ser 2021-9A Cl C		01/22/2021	Bank of America BISD Dealer		3,800,000	3,800,000		1.F FE
38141G XG 4	Goldman Sachs Group Inc Sr Nt 2.600% 0		03/22/2021	Goldman Sachs & Company		4,154,858	4,100,000	13,917	1.F FE
44891A BL 0	Hyundai Capital America Sr Nt 6.375% 0		03/30/2021	JP Morgan Securities LLC		15,952,472	12,690,000	388,763	2.A FE
459200 KL 4	International Bus Machs Corp Sr Nt 2.9		01/06/2021	Various		9,979,735	9,647,000	41,630	1.F FE
49456B AG 6	Kinder Morgan Inc Sr Nt 5.300% 12/01/3		02/03/2021	Barclays Capital Inc		5,877,691	4,775,000	44,991	2.B FE
49456B AR 2	Kinder Morgan Inc Sr Nt 2.000% 02/15/3		02/03/2021	Various		12,900,072	13,217,000	131,670	2.B FE
50077L AZ 9	Kraft Heinz Foods Co Sr Nt 4.875% 10/0		01/21/2021	Various		3,947,963	3,900,000	58,094	3.A FE
513075 BX 8	Lamar Media Corp Sr Nt 3.625% 01/15/31		01/07/2021	JP Morgan Securities LLC		2,584,900	2,580,000		4.A FE
527298 BS 1	Level 3 Financing Inc Sr Nt 3.625% 01/		01/11/2021	Morgan Stanley & Co LLC		2,411,775	2,430,000	6,851	3.B FE
527298 BT 9	Level 3 Financing Inc Sr Nt 3.750% 07/		01/15/2021	Various		4,267,838	4,260,000	585	3.B FE
552953 CF 6	MGM Mirage Sr Nt 5.500% 04/15/27		03/03/2021	Various		1,088,553	990,000	20,130	3.C FE
55955K AA 2	Magnetite CLO Ltd CLO Ser 2021-29A Cl A		02/05/2021	Morgan Stanley & Co LLC		1,000,000	1,000,000		1.A FE
58013M FH 2	McDonalds Corp Sr MTN 4.450% 09/01/48		01/21/2021	Citigroup		1,912,530	1,500,000	26,700	2.A FE
58733R AF 9	Mercadolibre Inc Sr Nt 3.125% 01/14/31		01/07/2021	Direct		475,000	475,000		3.A FE
609207 AP 0	Mondelez International Sr Nt 4.625% 05		03/08/2021	RBC Capital Markets LLC		11,691,900	10,000,000	158,021	2.B FE
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27		02/23/2021	UBS Financial Services Inc		466,875	450,000	3,719	3.C FE
617446 8X 0	Morgan Stanley Dean Witter Sr Nt Fixed t		01/20/2021	Morgan Stanley & Co LLC		15,000,000	15,000,000		1.F FE
617446 8Y 8	Morgan Stanley Dean Witter Sr Nt Fixed t		01/20/2021	Morgan Stanley & Co LLC		7,400,000	7,400,000		1.F FE
629377 CR 1	NRG Energy Inc Sr Nt 3.625% 02/15/31		02/18/2021	Various		1,231,640	1,207,000	7,419	3.B FE
637417 AQ 9	National Retail Properties Inc Sr Nt 3		03/01/2021	Bank of America BISD Dealer		2,257,036	2,300,000		2.A FE
64132D AJ 7	Neuberger Berman CLO Ltd CLO Ser 2019-32		02/12/2021	Wells Fargo Securities LLC		15,000,000	15,000,000		1.A FE
64132D AL 2	Neuberger Berman CLO Ltd CLO Ser 2019-32		02/12/2021	Wells Fargo Securities LLC		8,500,000	8,500,000		1.C FE

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

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654740 BT 5	Nissan Motor Acceptance Corp Sr Nt 2.7		03/30/2021	Morgan Stanley & Co LLC		597,402	600,000	1,008	2.C FE
682680 AY 9	ONEOK Inc Sr Nt 3.400% 09/01/29		02/03/2021	Various		6,467,201	6,100,000	88,721	2.C FE
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30		02/05/2021	Various		7,504,992	7,200,000	89,280	2.B FE
682680 BE 2	ONEOK Inc Sr Nt 6.350% 01/15/31		02/11/2021	Various		13,141,972	10,230,000	41,806	2.B FE
69007T AC 8	Outfront Media Cap LLC / C Sr Nt 4.625		01/15/2021	JP Morgan Securities LLC		869,125	850,000	13,650	4.B FE
707569 AS 8	Penn National Gaming Inc Sr Nt 5.625%		02/24/2021	Various		4,345,030	4,121,000	16,802	4.C FE
737446 AR 5	Post Holdings Inc Sr Nt 4.500% 09/15/3		02/25/2021	Various		2,312,000	2,312,000		4.B FE
74170* BG 3	Prime Property Fd LLC Sr Nt Ser EE 2.5		03/24/2021	Bank of America BISD Dealer		10,000,000	10,000,000		1.F Z
74170* BH 1	Prime Property Fd LLC Sr Nt Ser FF 2.6		03/24/2021	Bank of America BISD Dealer		25,000,000	25,000,000		1.F Z
747525 AU 7	Qualcomm Inc Sr Nt 3.250% 05/20/27		02/08/2021	JP Morgan Securities LLC		9,044,400	8,000,000	57,778	1.G FE
747525 BK 8	Qualcomm Inc Sr Nt 2.150% 05/20/30		02/09/2021	Credit Suisse Securities LLC		20,803,400	20,000,000	96,451	1.G FE
75620T AW 8	Recette CLO LLC CLO Ser 2015-1A Cl ARR		02/16/2021	Bank of America BISD Dealer		9,450,000	9,450,000		1.A FE
75620T AX 6	Recette CLO LLC CLO Ser 2015-1A Cl BRR		02/16/2021	Bank of America BISD Dealer		600,000	600,000		1.C FE
75620T AY 4	Recette CLO LLC CLO Ser 2015-1A Cl CRR		02/16/2021	Bank of America BISD Dealer		2,800,000	2,800,000		1.F FE
75884R AY 9	Regency Centers LP Sr Nt 4.650% 03/15/		01/25/2021	Wells Fargo Securities LLC		842,779	700,000	11,935	2.A FE
75975B AA 6	Renew LBASS Ser 2021-1 Cl A 2.060% 11/		03/25/2021	Natixis		4,999,249	5,000,000		1.B Z
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR		03/01/2021	Goldman Sachs & Company		33,600,755	33,600,755		1.A FE
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR		03/01/2021	Goldman Sachs & Company		10,000,000	10,000,000		1.C FE
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR		03/01/2021	Goldman Sachs & Company		3,600,753	3,600,753		1.F FE
80386W AC 9	Sasol Financing USA LLC Sr Nt 4.375% 0		03/11/2021	Direct		350,000	350,000		3.B FE
82967N BC 1	Sirius XM Radio Inc Sr Nt 5.500% 07/01		02/18/2021	Barclays Capital Inc		285,548	259,000	2,018	3.C FE
857477 BP 7	State Street Corp Sub Nt 2.200% 03/03/		02/26/2021	Bank of America BISD Dealer		13,958,840	14,000,000		1.F FE
863667 AJ 0	Stryker Corp Sr Nt 4.625% 03/15/46		02/01/2021	Various		12,625,055	9,560,000	168,540	2.A FE
87264A AY 1	T-Mobile USA Inc 1st Lien 4.500% 04/15		03/18/2021	Various		29,280,071	26,875,000	516,266	2.C FE
87264A BT 1	T-Mobile USA Inc Sr Nt 2.875% 02/15/31		03/04/2021	Various		5,118,813	5,170,000	12,051	3.B FE
87612B BT 8	Targa Resources Partners Sr Nt 4.000%		01/21/2021	Various		1,340,244	1,340,000		3.C FE
880349 AT 2	Tenneco Automotive Inc 1st Lien 5.125%		03/04/2021	Various		1,513,169	1,511,000		3.C FE
91324P CX 8	UnitedHealth Group Inc Sr Nt 4.200% 01		01/11/2021	Wells Fargo Securities LLC		3,897,600	3,076,000	63,878	1.G FE
91324P CZ 3	UnitedHealth Group Inc Sr Nt 4.250% 04		01/15/2021	Various		7,058,074	5,459,000	61,224	1.G FE
91324P DF 6	UnitedHealth Group Inc Sr Nt 3.750% 10		01/15/2021	Barclays Capital Inc		3,026,575	2,500,000	24,740	1.G FE
91324P DQ 2	UnitedHealth Group Inc Sr Nt 4.450% 12		01/15/2021	Wells Fargo Securities LLC		6,168,876	4,600,000	19,901	1.G FE
92277G AB 3	Ventas Realty LP VENTAS REALTY LP 5.70		03/30/2021	JP Morgan Securities LLC		94,720	76,000	12	2.A FE
92277G AU 1	Ventas Realty LP Sr Nt 3.000% 01/15/30		02/10/2021	Various		9,622,120	9,000,000	15,917	2.A FE
92277G AV 9	Ventas Realty LP Sr Nt 4.750% 11/15/30		02/17/2021	Various		9,516,780	7,900,000	85,605	2.A FE
92343V GB 4	Verizon Communications Inc Sr Nt 3.550		03/12/2021	Various		54,492,437	55,000,000		2.A FE
92343V GJ 7	Verizon Communications Inc Sr Nt 2.550		03/11/2021	Morgan Stanley & Co LLC		11,880,968	11,930,000		2.A FE
92840V AB 8	Vistra Operations Co LLC Sr Nt 5.625%		01/20/2021	MarketAxess		89,040	84,000	2,061	3.A FE
92936U AH 2	WP Carey Inc Sr Nt 2.250% 04/01/33		02/16/2021	Wells Fargo Securities LLC		18,371,177	18,609,000		2.B FE
94973V BB 2	Anthem Inc Sr Nt 4.650% 01/15/43		01/14/2021	Various		1,410,243	1,100,000	258	2.B FE
94973V BF 3	Anthem Inc Sr Nt 5.100% 01/15/44		01/13/2021	Citigroup		1,204,092	886,000		2.B FE
94973V BK 2	Anthem Inc Sr Nt 4.650% 08/15/44		01/13/2021	Wells Fargo Securities LLC		1,035,800	800,000	15,500	2.B FE
95040Q AL 8	Welltower Inc Sr Nt 2.750% 01/15/31		02/08/2021	Various		29,711,666	28,200,000	43,806	2.A FE
95040Q AM 6	Welltower Inc Sr Nt 2.800% 06/01/31		03/17/2021	Various		9,948,340	10,000,000		2.A FE
98956P AB 8	Zimmer Hldgs Inc Sr Nt 5.750% 11/30/39		03/25/2021	Morgan Stanley & Co LLC		8,839,523	6,782,000	128,905	2.B FE

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98956P AT 9	Zimmer Hldgs Inc Sr Nt 3.550% 03/20/30		01/19/2021	Various		12,491,981	11,200,000	127,249	2.B FE
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt 5.125% 0		01/19/2021	Direct		434,000	400,000	228	3.B FE
000000 00 0	Canacol Energy Ltd Sr Nt 7.250% 05/03/	A	01/05/2021	Direct		366,775	340,000	4,382	4.A FE
335934 AT 2	First Quantum Minerals LTD Sr Nt 6.875	A	01/14/2021	Direct		1,269,450	1,170,000	24,131	5.A FE
000000 00 0	United Bank For Africa Sr Nt 7.750% 06	D	01/27/2021	Direct		209,090	200,000	2,196	4.B FE
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22	D	01/27/2021	Direct		428,000	400,000	7,877	4.C FE
000000 00 0	Sberbank of Russia Sub Nt 5.125% 10/29	D	01/27/2021	Direct		210,500	200,000	2,563	3.A FE
000000 00 0	Petkim Petrokimya Holdings Sr Nt 5.875	D	01/19/2021	Direct		205,500	200,000	5,712	4.B FE
000000 00 0	Cia Latino Americana 1st Lien 9.500% 0	D	01/20/2021	Interest Capitalization		8,216	8,216		5.B FE
000000 00 0	Ades International Sec Nt 8.625% 04/24	D	01/12/2021	Direct		294,713	290,000	5,558	4.A FE
000000 00 0	International Bank Of AZ Sr Nt 3.500%	D	02/09/2021	Direct		439,313	450,000	7,000	4.C FE
000000 00 0	MTN Mauritius Investments Sr Nt 4.755%	D	03/29/2021	Direct		315,750	300,000	5,508	3.C FE
000000 00 0	DTEK Finance PLC 1st Lien PIK 10.750% 1	D	03/01/2021	Direct		453,925	580,000		6. FE
000000 00 0	Turkiye Sinai Kalkinma Sr Nt 6.000% 01	D	01/05/2021	Direct		203,250	200,000	5,467	4.C FE
000000 00 0	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	03/01/2021	Direct		456,000	600,000	6,310	5.B FE
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	01/05/2021	Direct		378,325	370,000	5,109	4.B FE
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK 8.000%	D	03/03/2021	Direct		291,125	350,000		6. FE
000000 00 0	Kaisa Group Holdings LTD Sec Nt 11.250%	D	01/15/2021	Direct		507,075	500,000	28,338	4.B FE
000000 00 0	China Evergrande Group Sec Nt 8.750% 0	D	02/22/2021	Direct		249,600	300,000	4,083	4.B FE
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	01/04/2021	Direct		660,688	860,000	32,083	5.C FE
000000 00 0	Petroleos Mexicanos Sr Nt 6.875% 10/16	D	02/19/2021	Direct		499,050	450,000	10,914	3.B FE
000000 00 0	National Bank of Uzbekis Sr Nt 4.850%	D	03/19/2021	Direct		890,863	860,000	14,112	3.C FE
000000 00 0	Office Cherifien Des Pho Sr Nt 4.500%	D	02/09/2021	Direct		460,908	420,000	5,723	3.A FE
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 6.500%	D	01/07/2021	Direct		464,625	450,000	2,681	4.B FE
000000 00 0	Akbank TAS Sr Nt 6.800% 02/06/26	D	03/24/2021	Direct		1,053,425	1,060,000	10,011	4.B FE
000000 00 0	Volcan Cia Minera Sr Nt 4.375% 02/11/2	D	02/10/2021	Direct		280,088	275,000	33	4.A FE
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt 6.950%	D	01/28/2021	Direct		221,900	200,000	5,290	4.B FE
000000 00 0	Kosmos Energy Ltd Sr Nt 7.125% 04/04/2	D	02/19/2021	Direct		330,825	330,000	9,078	4.C FE
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	01/19/2021	Direct		213,460	200,000	6,934	4.A FE
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15	D	01/20/2021	Direct		305,190	300,000	3,847	3.A FE
000000 00 0	Digicel Intl Finance Sub Nt 8.000% 12/	D	02/12/2021	Direct		199,375	220,000	3,031	5.B FE
000000 00 0	Medco Bell PTE Ltd 1st Lien 6.375% 01/	D	01/20/2021	Direct		307,680	300,000	9,138	4.A FE
000000 00 0	Kuwait Projects Co Spc L Euro MTN 4.50	D	01/19/2021	Direct		314,850	300,000	5,550	3.B FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.875%	D	01/07/2021	Direct		493,063	490,000	12,633	4.A FE
000000 00 0	Akbank TAS Sub Nt Fix to Float 7.200%	D	03/22/2021	Direct		193,000	200,000	320	5.B FE
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo	D	01/07/2021	Direct		592,025	595,000	12,705	5.C FE
000000 00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2	D	03/25/2021	Direct		1,099,063	1,000,000	18,327	3.A FE
000000 00 0	Turkiye Garanti Bankasi Sr Nt 6.125% 0	D	01/06/2021	Direct		364,913	370,000	2,770	5.B FE
000000 00 0	Leviathan Bond Ltd Sec Nt 6.500% 06/30	D	03/18/2021	Direct		1,083,750	1,000,000	14,806	3.C FE
000000 00 0	C&W Senior Financing DAC Sr Nt 6.875%	D	01/27/2021	Direct		643,020	600,000	1,604	4.A FE
000000 00 0	IHS Netherlands Holdco Sr Nt 8.000% 09	D	01/14/2021	Direct		543,125	500,000	13,444	4.B FE
000000 00 0	Credit Bank of Moscow Sub Nt 7.500% 10	D	02/05/2021	Direct		329,835	330,000	8,525	4.A FE
000000 00 0	Termocandelaria Power Sr Nt 7.875% 01/	D	01/28/2021	Direct		554,538	508,750	111	3.B FE
000000 00 0	Energean Israel Finance Sec Nt 5.375%	D	03/18/2021	Direct		1,113,570	1,110,000		3.C FE
000000 00 0	VTR Finance BV Sr Nt 6.375% 07/15/28	D	01/27/2021	Direct		359,515	330,000	4,893	4.A FE

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000000 00 0	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	01/27/2021	Direct		941,643	910,000	20,645	4.A FE
000000 00 0	AI Candelaria Spain SLU Sec Nt 7.500%	D	01/27/2021	Direct		288,625	250,000	2,292	3.C FE
000000 00 0	MHP Lux SA Sr Nt 6.250% 09/19/29	D	01/21/2021	Direct		495,850	480,000	10,306	4.B FE
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	02/19/2021	Direct		734,663	670,000	10,458	4.B FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 10/	D	02/17/2021	Taxable Exchange		16,735	218,260		6. FE
000000 00 0	Melco Resorts Finance Sr Nt 5.375% 12/	D	01/21/2021	Direct		946,125	900,000	6,853	3.B FE
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to	D	02/19/2021	Direct		855,875	820,000	5,472	5.C FE
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31	D	01/05/2021	Direct		672,425	650,000	12,756	3.A FE
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt 5.95	D	01/05/2021	Direct		209,750	200,000	2,711	4.A FE
000000 00 0	Banco Internac Del Peru Sub Nt 4.000%	D	01/19/2021	Direct		207,750	200,000	289	3.A FE
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30	D	01/27/2021	Direct		728,560	680,000	9,252	3.B FE
000000 00 0	Country Garden Hld Co 1st Lien 3.300%	D	01/14/2021	Direct		1,074,813	1,100,000	633	2.C FE
000000 00 0	Millicom Intl Cellular Sr Nt 4.500% 04	D	01/06/2021	Direct		833,525	770,000	6,834	3.B FE
000000 00 0	Intl Airport Finance SA 1st Lien 12.000	D	03/10/2021	Direct		402,685	409,050	21,601	5.B FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 12/	D	02/17/2021	Taxable Exchange		134,562	1,610,401		6. FE
000000 00 0	ACWA Power Mgmt Invst Sec Nt 5.950% 12	D	01/13/2021	Direct		233,750	200,000	992	2.C FE
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%	D	02/23/2021	Direct		1,149,850	890,000	15,263	3.A FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 12/	D	02/17/2021	Taxable Exchange		451,307	1,948,387		6. FE
00109A AB 3	AES Panama Gerneration HL Sr Nt 4.375%	D	01/27/2021	Direct		215,300	200,000	1,434	2.C FE
00654A AA 4	Adani Green Energy UP Sr Nt 6.250% 12/	D	01/20/2021	Direct		335,190	300,000	2,188	3.A FE
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc		1,776,442	1,701,000	4,882	2.C FE
00973R AJ 2	Aker BP ASA Sr Nt 4.000% 01/15/31	D	02/10/2021	Morgan Stanley & Co LLC		3,212,386	2,939,000	8,817	2.C FE
03512T AE 1	Anglogold Holdings PLC Sr Nt 3.750% 10	D	02/04/2021	Direct		258,936	240,000	3,175	2.C FE
03847Q AA 1	Arabian Centres Sukuk II Sr Nt 5.625%	D	03/30/2021	Direct		1,385,000	1,385,000		3.B Z
04684L AC 2	Atento Luxco 1 SA Sec Nt 8.000% 02/10/	D	02/03/2021	Direct		500,000	500,000		4.A FE
05583J AJ 1	BPCE SA Sub Nt Fixed to Float 2.277% 0	D	01/12/2021	Citigroup		6,000,000	6,000,000		1.G FE
05968L AL 6	Bancolombia SA Sub Nt 4.625% 12/18/29	D	01/26/2021	Direct		413,800	400,000	2,056	3.C FE
05971A AG 6	Banco BTG Pactual Sr Nt 2.750% 01/11/2	D	03/22/2021	Direct		1,148,985	1,175,000	2,649	3.C FE
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27	D	01/27/2021	Direct		374,325	350,000	7,396	2.C FE
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	01/05/2021	Jefferies & Company Inc		406,971	300,000	2,297	2.C FE
09659T 2C 4	BNP Paribas Sr Nt 2.824% 01/26/41	D	01/19/2021	BNP Paribas Securities Corp		4,900,000	4,900,000		2.A FE
12642K AB 0	CSN Islands XI Corp Sr Nt 6.750% 01/28	D	02/22/2021	Direct		492,510	460,000	7,853	4.B FE
151290 BZ 5	Cemex SAB de CV Sec Nt 3.875% 07/11/31	D	01/27/2021	Direct		1,245,000	1,245,000	732	3.C FE
15236F AB 6	Centrais Eletricas Brasilier Sr Nt 4.6	D	01/27/2021	Direct		414,000	400,000	8,993	3.C FE
18452N AB 0	Clean Renewable Power 1st Lien 4.250%	D	03/18/2021	Direct		570,000	570,000		3.B Z
19533P AC 4	Colombia Telecom Sr Nt 4.950% 07/17/30	D	01/19/2021	Direct		269,375	250,000	138	3.B FE
200447 AH 3	Comision Fed De Electric Sr Nt 3.348%	D	02/02/2021	Direct		445,000	445,000		2.B FE
20445P AG 0	Cia Latino Americana 1st Lien 9.500% 0	D	01/22/2021	Interest Capitalization		102,682	102,682		6. FE
21218M AB 1	Continuum Energy Levante Sec Nt 4.500%	D	02/02/2021	Direct		600,000	600,000		3.A FE
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	01/19/2021	Direct		269,688	250,000	4,622	3.C FE
225313 AN 5	Credit Agricole SA Sub Nt 2.811% 01/11	D	01/05/2021	Credit Agricole USA was Calyon		6,100,000	6,100,000		2.A FE
22547A AD 3	Credito Real Sab De CV Sr Nt 8.000% 01	D	01/11/2021	Direct		345,000	345,000		3.B FE
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	01/19/2021	Direct		423,760	400,000	9,696	3.A FE
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07	D	01/19/2021	Direct		209,250	200,000	447	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
400666 AA 1	Guara Norte Sarl Sr Nt 5.198% 06/15/34	D	02/08/2021	Direct		404,980	405,000		3.A FE
45410L AA 0	India Green Power Hold Sr Nt 4.000% 02	D	02/09/2021	Direct		626,875	625,000		3.C FE
456837 AW 3	ING Groep NV Sr Nt Fix to Float 2.727%	D	03/29/2021	Various		1,700,762	1,700,000		1.G FE
48855K AC 4	Kenbourne Invest SA Sr Nt 4.700% 01/22	D	01/27/2021	Direct		1,147,760	1,145,000	183	4.A FE
49836A AC 8	Klabin Austria GMBH Sr Nt 3.200% 01/12	D	01/27/2021	Direct		780,200	780,000	302	3.A FE
55388R AA 4	MV24 Capital BV 1st Lien 6.748% 06/01/	D	01/19/2021	Direct		362,512	331,212	3,104	3.B FE
566007 AC 4	MARB BondCo PLC Sr Nt 3.950% 01/29/31	D	01/14/2021	Direct		315,000	315,000		3.C FE
603374 AF 6	Minerva Luxembourg SA Sr Nt 4.375% 03/	D	03/03/2021	Direct		688,064	695,000		3.B FE
62459L AA 7	Movida Europe SA Sr Nt 5.250% 02/08/31	D	01/28/2021	Direct		1,170,000	1,170,000		4.A FE
62954H AB 4	NXP BV Sr Nt 4.300% 06/18/29	D	03/02/2021	Various		22,485,002	19,507,000	166,474	2.C FE
62954H AC 2	NXP BV Sr Nt 3.150% 05/01/27	D	02/11/2021	Various		8,813,160	8,000,000	71,558	2.C FE
68373N AA 3	OP Servicios Mega Sr Nt 8.250% 02/11/2	D	03/25/2021	Direct		614,831	605,000	6,794	3.C FE
71647N AA 7	Petrobras Global Finance Nt 5.625% 05/	D	01/06/2021	Direct		1,480,705	1,310,000	9,709	3.C FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%	D	03/15/2021	Direct		593,725	550,000	18,764	3.C FE
71654Q AZ 5	Petroleos Mexicanos Sr Nt 6.500% 06/02	D	01/04/2021	Direct		604,500	650,000	3,990	3.B FE
71654Q BX 9	Petroleos Mexicanos Sr Nt 5.625% 01/23	D	03/17/2021	Direct		1,136,645	1,405,000	12,294	3.B FE
80386W AB 1	Sasol Financing USA LLC Sr Nt 6.500% 0	D	01/14/2021	Direct		943,950	870,000	17,593	3.B FE
82883P AA 2	Simpar Europe SA Sr Nt 5.200% 01/26/31	D	01/14/2021	Direct		389,996	390,000		3.C FE
86389Q AG 7	Studio City Finance Ltd Sr Nt 5.000% 0	D	01/20/2021	Direct		951,750	950,000	222	4.A FE
88034Q AC 1	Tengizchevroil Fin Co Inc Sec Nt 3.250	D	01/27/2021	Direct		208,500	200,000	3,358	2.C FE
90014T AG 6	TC Ziraat Bankasi AS Sr Nt 5.375% 03/0	D	01/26/2021	Direct		676,226	680,000		4.B FE
90015Y AB 5	Turkiye Sinai Kalkinma Sr Nt 5.875% 01	D	01/07/2021	Direct		373,001	375,000		4.C FE
902613 AE 8	UBS Group AG Sr Nt Fix to Float 2.095%	D	02/02/2021	UBS Warburg London		20,000,000	20,000,000		1.G FE
90471M AD 4	Unifin Financiera SA DE Sr Nt 9.875% 0	D	01/25/2021	Direct		600,000	600,000		3.C FE
91823N 2A 0	Veon Holdings BV Sr Nt 3.375% 11/25/27	D	01/19/2021	Direct		359,555	350,000	1,838	3.A FE
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28	D	01/20/2021	Direct		304,850	280,000	347	4.A FE
92856H AB 0	Vivo Energy Investments Sr Nt 5.125% 0	D	01/20/2021	Direct		214,060	200,000	3,360	3.A FE
984848 AN 1	Yapi Ve Kredi Bankasi AS Sub Nt Fix to F	D	01/29/2021	Direct		829,750	825,000	438	5.B FE
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	02/12/2021	Direct		179,500	200,000	6,225	5.C FE
G6710E AQ 3	Odebrecht Finance LTD Sr Nt 5.250% 06/	D	01/04/2021	Direct		114,450	2,180,000		6. FE
G6714U AA 8	Odebrecht Finance LTD Sr Nt - Holdco 0	D	02/17/2021	Taxable Exchange		85,745	4,616,393		6. Z
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	02/03/2021	Direct		483,550	460,000	9,222	5.A FE
P8704L AB 4	Sixsigma Networks Mexico Sr Nt 7.500%	D	03/02/2021	Direct		453,100	500,000	10,725	4.B FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,500,077,484	1,458,781,819	6,672,175	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	Animal Supply Company Holdco Term Ln Nt		03/31/2021	Interest Capitalization		59,004	59,004		5.B Z
000000 00 0	Animal Supply Company New 1st Lien Term		03/29/2021	Interest Capitalization		10,479	10,479		5.B Z
000000 00 0	Stealth Holding LLC Term Ln Nt 1 7.750		03/01/2021	Direct		569,908	581,538		3.C Z
000000 00 0	UCIT Online Security Inc CAD Term Ln Nt		03/01/2021	Direct		379,938	387,692		3.C Z
000000 00 0	UCIT Online Security Inc CAD Term Ln Nt		03/26/2021	Tax Free Exchange		320,165	326,675	774	3.C Z
000000 00 0	Berry Plastics Corp Term Ln Z Nt 1 1.8		03/04/2021	Tax Free Exchange		971,145	978,457		3.B FE
000000 00 0	Stealth Holding Canadian Initial TL Nt 1		03/15/2021	Direct		320,141	326,675		3.A Z
000000 00 0	AI Fire Term Ln Nt 1 6.750% 03/22/27		03/22/2021	Direct		865,491	883,154		3.B Z
000000 00 0	Shields Health Solutions LLC Term Ln Nt		03/30/2021	Direct		1,814,191	1,851,215		4.A Z
000000 00 0	Surgical Specialists LLC Delayed Draw Te		01/28/2021	Direct		1,110,079	1,138,543		4.A Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	Surgical Specialists LLC Term Ln Nt 1		01/28/2021	Direct		457,765	469,502		4.A Z
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		01/29/2021	Direct		26,299	26,299		3.B PL
00216C AE 3	AQ Sunshine Inc aka Relation Delayed Dra		01/29/2021	Tax Free Exchange		158,982	159,377	773	3.B PL
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln		01/19/2021	Direct		83,302	84,356		3.B Z
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1		01/25/2021	Direct		7,312,500	7,500,000		4.C Z
09523@ AA 5	Marcone Appliance Parts Inc Incremental		01/20/2021	Tax Free Exchange		1,639	1,664		3.B PL
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		01/11/2021	Interest Capitalization		106,799	106,799		4.C PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 6 6.500%		02/22/2021	Direct		52,575	52,575		4.C PL
16117L BX 6	Charter Communications Inc Term Ln B-2 N		01/06/2021	Bank of America BISD Dealer		3,947,506	3,989,899		2.C FE
28622@ AB 3	Elevation Services Holding LLC Delayed D		02/01/2021	Direct		651,429	651,429		3.A Z
30282# AE 2	First Watch Restaurants Delayed Draw Ter		03/26/2021	Interest Capitalization		1,937	1,937		3.C Z
30282# AE 2	First Watch Restaurants Delayed Draw Ter		03/26/2021	Tax Free Exchange		1,937	1,937	1	3.C Z
30282# AF 9	First Watch Restaurants Delayed Draw Ter		03/26/2021	Interest Capitalization		1,574	1,574		5.B GI
30282# AF 9	First Watch Restaurants Delayed Draw Ter		03/26/2021	Tax Free Exchange		1,574	1,574	1	5.B GI
30282# AG 7	First Watch Restaurants Delayed Draw Ter		03/26/2021	Interest Capitalization		937	937		3.C PL
30282# AG 7	First Watch Restaurants Delayed Draw Ter		03/26/2021	Tax Free Exchange		937	937	1	3.C PL
30282# AH 5	First Watch Restaurants Delayed Draw Ter		03/26/2021	Tax Free Exchange		1,253	1,253	1	3.C PL
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		03/26/2021	Interest Capitalization		1,253	1,253		3.C PL
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6		03/26/2021	Interest Capitalization		7,473	7,473		3.C PL
30282# AJ 1	First Watch Restaurants Term Ln Nt 5 6		03/26/2021	Tax Free Exchange		7,390	7,473	5	3.C PL
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1		02/12/2021	Direct		1,170,000	1,200,000		3.A PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt		01/29/2021	Tax Free Exchange		9,887	10,067	4	3.C Z
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		01/29/2021	Tax Free Exchange		2,012	2,012		3.C Z
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		03/31/2021	Direct		91,361	92,400		3.C PL
36147@ AA 4	Aero Operating LLC Delayed Draw Term Ln		03/31/2021	Direct		55,977	57,119		4.A PL
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		03/19/2021	Direct		811,829	821,066		4.B PL
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		03/31/2021	Tax Free Exchange		338,376	342,111		4.B PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.619%		03/01/2021	Interest Capitalization		603	603		4.A PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5 6.015%		01/04/2021	Interest Capitalization		22,539	22,539		4.A PL
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 5.7		03/31/2021	Interest Capitalization		2,120	2,120		3.C PL
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		01/29/2021	Tax Free Exchange		164,614	166,667		3.B PL
60937@ AA 8	Monica Holdings Inc Term Ln Nt 1 7.250		01/08/2021	Direct		1,876,459	1,944,517		2.C Z
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		02/26/2021	Direct		137,940	141,477		2.C PL
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		03/15/2021	Tax Free Exchange		74,975	76,839		2.C PL
67113@ AB 7	OTG Management LLC Incremental DD Term L		03/31/2021	Interest Capitalization		4,655	4,655		4.B PL
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		03/31/2021	Interest Capitalization		544	544		4.A Z
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		02/05/2021	Interest Capitalization		4,345	4,345		4.A Z
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		03/10/2021	Direct		682,478	698,187		2.A Z
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L		03/31/2021	Interest Capitalization		9	9		3.C PL
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L		03/31/2021	Tax Free Exchange		2,975	3,035	3	3.C PL
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		03/31/2021	Interest Capitalization		3,035	3,035		3.C PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		03/31/2021	Direct		39,042	39,636		3.B PL
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 3 5		02/26/2021	Tax Free Exchange		4,878,092	4,954,265		3.B PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.111% 1		01/01/2021	Interest Capitalization		(78)	(78)		2.C PL

SCHEDULE D - PART 3

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

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81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		01/01/2021	Interest Capitalization		(5)	(5)		2.C PL
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1 6		03/31/2021	Tax Free Exchange		5,766,958	5,855,040	4,722	2.C PL
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 4.738		03/31/2021	Interest Capitalization		4,972	4,972		2.C PL
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		03/01/2021	Direct		57,028	57,750		3.A Z
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te		03/31/2021	Direct		25,937	25,937		3.B Z
90385K AG 6	Ultimate Software Group Inc Incremental		02/11/2021	Credit Suisse Securities LLC		1,335,819	1,330,000		4.C FE
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		02/26/2021	Interest Capitalization		13,087	13,087		5.A PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 10		02/26/2021	Tax Free Exchange		10,748	10,833		5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		02/26/2021	Interest Capitalization		11,925	11,925		5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		02/26/2021	Tax Free Exchange		9,824	9,824		5.A PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		03/31/2021	Direct		116,669	117,259		3.B PL
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		03/31/2021	Interest Capitalization		16,960	16,960		2.C PL
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.712	D	02/02/2021	Morgan Stanley & Co LLC		670,000	670,000		4.B FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					37,659,313	38,322,432	6,285	XXX
8399997.	Total - Bonds - Part 3					1,572,244,714	1,532,347,721	6,679,207	XXX
8399999.	Total - Bonds					1,572,244,714	1,532,347,721	6,679,207	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		03/09/2021	Direct	3,492.960	349,296			2.A PL
000000 00 0	BNP Paribas Sub Nt Perp 0.282% Perpet	D	03/31/2021	Taxable Exchange	5,000,000.000	4,310,500			2.B FE
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	01/27/2021	Direct	300,000.000	316,125		4,073	3.A FE
000000 00 0	Gazprom Sub Nt Fix to Float 4.599% Per	D	01/19/2021	Direct	300,000.000	313,050		3,257	3.B FE
000000 00 0	Royal Capital BV Sr Nt 4.875% Perpet	D	01/22/2021	Direct	200,000.000	205,750		2,194	5.B GI
000000 00 0	Bangkok Bank PCL Jr Sub Nt 5.000% Perp	D	01/13/2021	Direct	690,000.000	726,225		10,733	3.A FE
000000 00 0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo	D	03/29/2021	Direct	855,000.000	904,980		18,104	3.A FE
000000 00 0	MAF Global Securities Jr Sub Nt 5.500%	D	02/04/2021	Direct	300,000.000	305,685		6,921	3.A FE
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F	D	01/21/2021	Direct	250,000.000	265,000		5,018	3.B FE
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt	D	01/14/2021	Direct	380,000.000	375,440		4,396	3.B Z
000000 00 0	Commercial Bank of Dubai Jr Sub Nt 6.0	D	01/29/2021	Direct	525,000.000	549,413		8,838	1.G Z
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt 6.5	D	01/07/2021	Direct	190,000.000	197,125		3,842	4.B FE
000000 00 0	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe	D	01/26/2021	Direct	70,000.000	23,625			6. FE
000000 00 0	Banco Mercantil De Norte Jr Sub Nt 7.6	D	01/08/2021	Direct	360,000.000	409,860		458	3.C FE
000000 00 0	Banco Do Brasil (Cayman) Jr Sub Nt Ser R	D	02/23/2021	Direct	1,005,000.000	1,123,475		10,678	5.A FE
64132N AA 4	Network i2i Ltd Sub Nt 5.650% Perpet	D	01/20/2021	Direct	200,000.000	211,500		3,139	3.B FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					10,587,049	XXX	81,651	XXX
8999997.	Total - Preferred Stocks - Part 3					10,587,049	XXX	81,651	XXX
8999999.	Total - Preferred Stocks					10,587,049	XXX	81,651	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
31340# 00 1	Federal Home Loan Bank Com Cl B		03/29/2021	Direct	214,425.000	21,442,500	XXX		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					21,442,500	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
63866# 10 7	Nationwide Life & Annuity Ins Com		03/31/2021	Capital Contribution		50,000,000	XXX		XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					50,000,000	XXX	0	XXX
Common Stocks - Mutual Funds									
63867R 61 3	Nationwide Fd-R (Seed)		03/08/2021	Direct	0.370	10	XXX		
63868D 66 2	Nationwide Loomis NW Bond Portfolio Clas		03/12/2021	Direct	500.000	5,000	XXX		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63868D 67 0	Nationwide Loomis GQG US Quality Equity-		03/08/2021	Direct	500.070	5,001	XXX		
63868D 68 8	Nationwide Loomis GQG US Quality Equity-		01/29/2021	Direct	500.000	5,000	XXX		
63868D 69 6	Nationwide Loomis GQG US Quality Equity		03/08/2021	Direct	998,766.200	9,987,566	XXX		
63868D 71 2	Nationwide Loomis GQG US Quality Equity		01/22/2021	Direct	500.000	5,000	XXX		
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund		03/08/2021	Direct	0.110	4	XXX		
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund		03/08/2021	Direct	0.110	4	XXX		
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund		03/08/2021	Direct	0.130	5	XXX		
63868D 80 3	Nationwide Loomis Fund -R6		03/08/2021	Direct	0.980	27	XXX		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		03/08/2021	Direct	0.020	1	XXX		
9499999.	Total - Common Stocks - Mutual Funds					10,007,618	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					81,450,118	XXX	0	XXX
9799999.	Total - Common Stocks					81,450,118	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					92,037,167	XXX	81,651	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,664,281,881	XXX	6,760,858	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
38377J 3M 3	GNMA Ser 2010-113 Cl PE 4.000% 09/20/4	..	03/01/2021.	Paydown		879,665	879,665	903,443	885,993		(6,328)		(6,328)		879,665			0	5,471	09/20/2040.	1.A
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	03/01/2021.	Paydown		63,726	63,726	66,054	64,284		(558)		(558)		63,726			0	729	09/15/2025.	1.A
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	03/01/2021.	Paydown		48,092	48,092	49,477	48,595		(503)		(503)		48,092			0	490	06/15/2028.	1.A
0599999. Total - Bonds - U.S. Government						991,483	991,483	1,018,974	998,872	0	(7,389)	0	(7,389)	0	991,483	0	0	0	6,690	XXX	XXX
Bonds - All Other Government																					
448814 DM 2	Hydro-Quebec Deb Ser HS (FSA-TAGSS) 9.	..	02/01/2021.	Maturity		8,000,000	8,000,000	7,933,840	7,999,466		534		534		8,000,000			0	376,000	02/01/2021.	1.D FE
1099999. Total - Bonds - All Other Government						8,000,000	8,000,000	7,933,840	7,999,466	0	534	0	534	0	8,000,000	0	0	0	376,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063B FS 6	California St GO Bld Amer Bd Sch Improve	..	03/01/2021.	Call 100.0000		5,000,000	5,000,000	5,088,150	5,011,750		(1,580)		(1,580)		5,010,169		(10,169)	(10,169)	166,250	03/01/2022.	1.C FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						5,000,000	5,000,000	5,088,150	5,011,750	0	(1,580)	0	(1,580)	0	5,010,169	0	(10,169)	(10,169)	166,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442403 FU 0	Houston TX ISD GO Bld Amer Bd Indpt Sch	..	02/15/2021.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	156,330	02/15/2021.	1.B FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	156,330	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
02765U EQ 3	American Mun Pwr Ohio Inc Rev Bld Amer B	..	02/15/2021.	Call 100.0000		25,000	25,000	29,343	28,941		(7)		(7)		28,934		(3,934)	(3,934)	784	02/15/2050.	1.F FE
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	03/01/2021.	Paydown		4,816,433	4,816,433	4,881,907	4,880,943		(64,510)		(64,510)		4,816,433			0	22,827	12/15/2047.	1.A
3128MJ 3M 0	FHLMC Gold Pool #G08803 3.000% 03/15/4	..	03/01/2021.	Paydown		4,585,622	4,585,622	4,597,981	4,597,774		(12,152)		(12,152)		4,585,622			0	23,133	03/15/2048.	1.A
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48.	..	03/01/2021.	Paydown		4,826,404	4,826,404	4,991,181	4,990,673		(164,269)		(164,269)		4,826,404			0	34,734	09/15/2048.	1.A
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	03/01/2021.	Paydown		263,987	263,987	270,896	270,161		(6,174)		(6,174)		263,987			0	1,506	01/15/2042.	1.A
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.	..	03/01/2021.	Paydown		373,658	373,658	398,705	397,232		(23,574)		(23,574)		373,658			0	2,672	02/15/2044.	1.A
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	03/01/2021.	Paydown		929	929	941	926		3		3		929			0	14	05/15/2021.	1.A
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	03/01/2021.	Paydown		3,639	3,639	3,783	3,637		2		2		3,639			0	51	07/15/2021.	1.A
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	03/01/2021.	Paydown		4,219	4,219	4,328	4,233		(14)		(14)		4,219			0	43	12/15/2022.	1.A
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	03/01/2021.	Paydown		3,486	3,486	3,586	3,502		(16)		(16)		3,486			0	39	05/15/2023.	1.A
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49.	..	03/19/2021.	Citigroup		19,958,268	19,201,460	19,468,481	19,468,799		3,861		3,861		19,472,659		485,609	485,609	177,614	10/25/2049.	1.A
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49.	..	03/01/2021.	Paydown		5,263,966	5,263,966	5,337,168	5,337,255		(73,289)		(73,289)		5,263,966			0	25,625	10/25/2049.	1.A
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50.	..	03/19/2021.	Morgan Stanley & Co LLC		152,241,535	148,777,802	156,466,240	156,392,786		4,831		4,831		156,397,617		(4,156,081)	(4,156,081)	1,146,829	09/25/2050.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50.	..	03/01/2021.	Paydown		16,659,038	16,659,038	17,516,646	17,508,756		(849,718)		(849,718)		16,659,038			0	80,001	09/25/2050.	1.A
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49..	..	03/19/2021.	Citigroup		18,614,699	17,131,118	17,973,955	17,962,270		10,246		10,246		17,972,516		642,183	642,183	237,694	04/15/2049.	1.A
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49..	..	03/01/2021.	Paydown		3,488,171	3,488,171	3,659,786	3,657,406		(169,236)		(169,236)		3,488,171			0	24,945	04/15/2049.	1.A
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	03/01/2021.	Paydown		7,744	7,744	7,819	7,764		(19)		(19)		7,744			0	79	02/15/2032.	1.A
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3	..	03/01/2021.	Paydown		14,533	14,533	14,497	14,498		35		35		14,533			0	176	10/15/2031.	1.A
3133A8 MD 6	FHLMC Pool #QB2156 2.500% 08/25/50.	..	03/19/2021.	Morgan Stanley & Co LLC		91,229,707	89,154,088	93,778,956	93,750,055		11,676		11,676		93,761,730		(2,532,024)	(2,532,024)	687,229	08/25/2050.	1.A
3133A8 MD 6	FHLMC Pool #QB2156 2.500% 08/25/50.	..	03/01/2021.	Paydown		7,005,186	7,005,186	7,368,580	7,366,309		(361,123)		(361,123)		7,005,186			0	34,106	08/25/2050.	1.A
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49.	..	03/19/2021.	Citigroup		30,318,866	29,147,282	29,803,095	29,787,711		2,788		2,788		29,790,499		528,366	528,366	269,612	09/25/2049.	1.A
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49.	..	03/01/2021.	Paydown		5,212,645	5,212,645	5,329,930	5,327,178		(114,533)		(114,533)		5,212,645			0	25,133	09/25/2049.	1.A
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49.	..	03/01/2021.	Paydown		8,035,434	8,035,434	8,148,746	8,146,735		(111,301)		(111,301)		8,035,434			0	40,783	10/25/2049.	1.A
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	03/01/2021.	Paydown		3,982	3,982	4,065	3,993		(11)		(11)		3,982			0	33	05/15/2023.	1.A
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	03/01/2021.	Paydown		28,587	28,587	30,033	28,840		(253)		(253)		28,587			0	289	12/15/2023.	1.A
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	03/01/2021.	Paydown		16,568	16,568	17,080	16,714		(147)		(147)		16,568			0	174	04/15/2026.	1.A
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	..	03/01/2021.	Paydown		5,641	5,641	5,855	5,727		(86)		(86)		5,641			0	64	11/20/2027.	1.A
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564	..	03/01/2021.	Paydown		49	49	47	48		1		1		49			0	1	03/25/2029.	1.A
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	03/01/2021.	Paydown		388	388	398	393		(5)		(5)		388			0	4	06/15/2028.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	03/01/2021.	Paydown		612	612	588	608		4		4		612			0	8	07/25/2021.	1.A
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2	..	03/01/2021.	Paydown		1,229	1,229	1,267	1,226		4		4		1,229			0	16	08/25/2021.	1.A
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	03/01/2021.	Paydown		432	432	445	431		1		1		432			0	4	09/25/2021.	1.A
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25	..	03/01/2021.	Paydown		4,243	4,243	4,214	4,222		22		22		4,243			0	50	07/25/2022.	1.A
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	03/01/2021.	Paydown		20,340	20,340	20,927	20,355		(15)		(15)		20,340			0	237	07/25/2022.	1.A
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	03/01/2021.	Paydown		12,090	12,090	11,015	11,900		190		190		12,090			0	102	07/25/2023.	1.A
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	03/01/2021.	Paydown		2,721	2,721	2,686	2,706		15		15		2,721			0	27	07/25/2023.	1.A
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25	..	03/01/2021.	Paydown		39,694	39,694	36,172	38,785		909		909		39,694			0	494	10/25/2023.	1.A
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB 6.500% 1	..	03/01/2021.	Paydown		8,143	8,143	8,274	8,162		(20)		(20)		8,143			0	85	12/25/2023.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2	..	03/01/2021.	Paydown		11,879	11,879	12,063	11,867		12		12		11,879			0	130	03/25/2024.	1.A
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/	..	03/01/2021.	Paydown		2,318	2,318	2,365	2,314		5		5		2,318			0	25	09/25/2021.	1.A
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/	..	03/01/2021.	Paydown		3,759	3,759	3,825	3,784		(25)		(25)		3,759			0	38	09/18/2027.	1.A
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06	..	03/01/2021.	Paydown		30,930	30,930	31,848	31,061		(131)		(131)		30,930			0	326	06/17/2028.	1.A
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2	..	03/01/2021.	Paydown		826	826	829	826				0		826			0	8	09/18/2028.	1.A
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	03/01/2021.	Paydown		2,010	2,010	2,062	2,037		(27)		(27)		2,010			0	21	10/17/2038.	1.A
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1	..	03/01/2021.	Paydown		2,255,368	2,255,368	2,153,172	2,235,375		19,993		19,993		2,255,368			0	14,805	01/15/2040.	1.A
3137A8 3L 0	FHLMC REMIC Ser 3820 Cl DB 4.000% 11/1	..	03/01/2021.	Paydown		4,880,446	4,880,446	4,668,452	4,856,087		24,359		24,359		4,880,446			0	30,403	11/15/2038.	1.A
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	03/01/2021.	Paydown		170,022	170,022	174,990	170,388		(366)		(366)		170,022			0	1,547	11/25/2023.	1.A
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	03/01/2021.	Paydown		54,095	54,095	55,583	54,186		(91)		(91)		54,095			0	492	09/25/2023.	1.A
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	03/01/2021.	Paydown		7,705	7,705	9,156	8,421		(716)		(716)		7,705			0	86	01/25/2028.	1.A
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	03/01/2021.	Paydown		10,026	10,026	11,203	10,840		(814)		(814)		10,026			0	99	01/25/2035.	1.A
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	03/01/2021.	Paydown		24,861	24,861	28,357	26,822		(1,961)		(1,961)		24,861			0	258	12/25/2029.	1.A
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	03/01/2021.	Paydown		13,815	13,815	16,030	14,991		(1,176)		(1,176)		13,815			0	146	01/25/2029.	1.A
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	03/01/2021.	Paydown		16,745	16,745	20,144	18,615		(1,870)		(1,870)		16,745			0	205	07/25/2029.	1.A
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	03/01/2021.	Paydown		3,537	3,537	3,423	3,446		91		91		3,537			0	41	02/25/2030.	1.A
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	03/01/2021.	Paydown		202,980	202,980	204,970	204,726		(1,746)		(1,746)		202,980			0	1,379	03/25/2041.	1.A
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	03/01/2021.	Paydown		295,920	295,920	298,821	298,425		(2,506)		(2,506)		295,920			0	1,917	04/25/2041.	1.A
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	03/01/2021.	Paydown		66,236	66,236	67,012	66,892		(656)		(656)		66,236			0	231	04/25/2041.	1.A
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	03/01/2021.	Paydown		15,340	15,340	15,490	15,474		(134)		(134)		15,340			0	101	08/25/2041.	1.A
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21	..	03/01/2021.	Paydown		5,465,016	5,465,016	5,847,567	5,480,671		(15,655)		(15,655)		5,465,016			0	51,367	06/25/2021.	1.A
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	03/01/2021.	Paydown		1,989,561	1,989,561	2,003,892	2,002,119		(12,558)		(12,558)		1,989,561			0	10,608	10/25/2042.	1.A
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	03/01/2021.	Paydown		86,002	86,002	88,072	87,288		(1,286)		(1,286)		86,002			0	426	02/25/2028.	1.A
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	..	03/01/2021.	Paydown		5,050	5,050	6,406	5,877		(827)		(827)		5,050			0	69	01/25/2031.	1.A
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	..	03/01/2021.	Paydown		8,677	8,677	11,033	10,118		(1,441)		(1,441)		8,677			0	117	02/25/2031.	1.A
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	..	03/19/2021.	Nomura Securities Intl LLC		3,637,883	3,425,779	3,564,951	3,545,861		869		869		3,546,729		91,154	91,154	31,688	07/25/2042.	1.A
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	..	03/01/2021.	Paydown		297,104	297,104	309,174	307,519		(10,414)		(10,414)		297,104			0	836	07/25/2042.	1.A
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	..	03/19/2021.	Nomura Securities Intl LLC		2,852,138	2,685,846	2,794,958	2,781,499		420		420		2,781,919		70,219	70,219	24,844	07/25/2042.	1.A
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	..	03/01/2021.	Paydown		281,216	281,216	292,640	291,231		(10,015)		(10,015)		281,216			0	1,404	07/25/2042.	1.A
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	..	03/19/2021.	Nomura Securities Intl LLC		931,345	877,043	912,673	908,304		753		753		909,056		22,288	22,288	8,113	08/25/2042.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	..	03/01/2021.	Paydown		87,287	87,287	90,833	90,398		(3,111)		(3,111)		87,287			0	436	08/25/2042.	1.A
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	..	03/01/2021.	Paydown		96,974	96,974	96,626	96,704		271		271		96,974			0	419	11/25/2027.	1.A
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28	..	03/01/2021.	Paydown		1,273,542	1,273,542	1,264,786	1,267,385		6,157		6,157		1,273,542			0	5,190	01/25/2028.	1.A
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43	..	03/01/2021.	Paydown		1,625,320	1,625,320	1,610,718	1,611,834		13,486		13,486		1,625,320			0	9,380	08/25/2043.	1.A
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43	..	03/01/2021.	Paydown		1,009,186	1,009,186	1,013,285	1,012,695		(3,509)		(3,509)		1,009,186			0	5,755	08/25/2043.	1.A
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39	..	03/01/2021.	Paydown		212,761	212,761	227,738	226,710		(13,949)		(13,949)		212,761			0	848	11/25/2039.	1.A
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45	..	03/01/2021.	Paydown		5,476,605	5,476,605	5,658,873	5,649,153		(172,548)		(172,548)		5,476,605			0	30,039	09/01/2045.	1.A
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43	..	03/01/2021.	Paydown		220,473	220,473	214,307	214,887		5,586		5,586		220,473			0	1,083	05/25/2043.	1.A
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28	..	03/01/2021.	Paydown		117,874	117,874	116,916	117,188		686		686		117,874			0	489	05/25/2028.	1.A
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43	..	03/01/2021.	Paydown		1,090,532	1,090,532	1,055,814	1,059,576		30,956		30,956		1,090,532			0	5,665	08/25/2043.	1.A
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28	..	03/01/2021.	Paydown		346,963	346,963	344,144	344,962		2,001		2,001		346,963			0	1,358	07/25/2028.	1.A
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43	..	03/01/2021.	Paydown		957,854	957,854	927,360	930,237		27,617		27,617		957,854			0	4,262	08/25/2043.	1.A
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43	..	03/01/2021.	Paydown		521,470	521,470	504,869	506,677		14,793		14,793		521,470			0	3,130	07/25/2043.	1.A
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44	..	03/01/2021.	Paydown		222,787	222,787	225,973	225,757		(2,970)		(2,970)		222,787			0	1,488	01/25/2044.	1.A
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43	..	03/01/2021.	Paydown		1,062,234	1,062,234	1,085,082	1,083,351		(21,116)		(21,116)		1,062,234			0	6,295	10/25/2043.	1.A
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44	..	03/01/2021.	Paydown		4,557	4,557	4,886	4,869		(312)		(312)		4,557			0	34	01/25/2044.	1.A
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44	..	03/01/2021.	Paydown		338,668	338,668	340,984	340,801		(2,133)		(2,133)		338,668			0	1,967	03/25/2044.	1.A
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44	..	03/01/2021.	Paydown		8,749	8,749	9,397	9,365		(616)		(616)		8,749			0	65	03/25/2044.	1.A
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44	..	03/01/2021.	Paydown		145,642	145,642	156,178	155,212		(9,571)		(9,571)		145,642			0	1,617	02/25/2044.	1.A
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44	..	03/01/2021.	Paydown		463,720	463,720	492,014	490,861		(27,141)		(27,141)		463,720			0	3,051	08/25/2044.	1.A
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42	..	03/01/2021.	Paydown		2,015,179	2,015,179	2,153,722	2,143,811		(128,632)		(128,632)		2,015,179			0	12,505	01/25/2042.	1.A
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44	..	03/01/2021.	Paydown		956,729	956,729	1,023,401	1,020,362		(63,633)		(63,633)		956,729			0	7,047	11/25/2044.	1.A
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04	..	03/01/2021.	Paydown		4,387	4,387	4,514	4,475		(88)		(88)		4,387			0	49	04/25/2032.	1.A
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11	..	03/01/2021.	Paydown		53,709	53,709	52,895	53,450		258		258		53,709			0	477	11/25/2022.	1.A
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356	..	03/01/2021.	Paydown		14,566	14,566	14,811	14,724		(159)		(159)		14,566			0	131	06/25/2042.	1.A
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	03/01/2021.	Paydown		2,840	2,840	2,958	2,848		(8)		(8)		2,840			0	27	08/15/2022.	1.A
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1	..	03/01/2021.	Paydown		43,133	43,133	43,565	43,092		42		42		43,133			0	380	10/15/2022.	1.A
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04	..	03/01/2021.	Paydown		53,091	53,091	56,276	53,211		(120)		(120)		53,091			0	477	04/25/2023.	1.A
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04	..	03/01/2021.	Paydown		65,097	65,097	68,921	65,199		(102)		(102)		65,097			0	591	04/25/2023.	1.A
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	..	03/01/2021.	Paydown		184,506	184,506	190,041	186,576		(2,070)		(2,070)		184,506			0	1,247	06/25/2033.	1.A
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	..	03/01/2021.	Paydown		6,786	6,786	6,715	6,756		30		30		6,786			0	56	06/25/2023.	1.A
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	..	03/01/2021.	Paydown		29,159	29,159	29,847	29,151		8		8		29,159			0	235	06/25/2023.	1.A

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31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	03/01/2021.	Paydown		28,233	28,233	28,232	28,193		40		40		28,233			0	214	06/25/2043.	1.A
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	03/01/2021.	Paydown		140,163	140,163	135,814	138,014		2,149		2,149		140,163			0	1,087	06/25/2043.	1.A
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1	..	03/01/2021.	Paydown		13,093	13,093	13,323	13,099		(6)		(6)		13,093			0	114	11/15/2022.	1.A
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1	..	03/01/2021.	Paydown		108,698	108,698	111,721	110,001		(1,304)		(1,304)		108,698			0	1,155	12/15/2032.	1.A
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1	..	03/01/2021.	Paydown		14,605	14,605	15,298	14,640		(35)		(35)		14,605			0	135	01/15/2023.	1.A
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1	..	03/01/2021.	Paydown		87,346	87,346	89,748	88,415		(1,069)		(1,069)		87,346			0	719	03/15/2033.	1.A
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1	..	03/01/2021.	Paydown		27,658	27,658	29,024	27,739		(81)		(81)		27,658			0	250	04/15/2023.	1.A
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15	..	03/01/2021.	Paydown		21,271	21,271	22,510	21,356		(86)		(86)		21,271			0	184	04/15/2023.	1.A
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09	..	03/01/2021.	Paydown		25,434	25,434	24,351	25,216		218		218		25,434			0	206	09/25/2023.	1.A
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1	..	03/01/2021.	Paydown		35,672	35,672	35,605	35,559		112		112		35,672			0	291	12/25/2023.	1.A
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1	..	03/01/2021.	Paydown		98,257	98,257	91,778	97,082		1,174		1,174		98,257			0	820	12/25/2023.	1.A
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1	..	03/01/2021.	Paydown		26,628	26,628	26,965	26,615		13		13		26,628			0	218	06/15/2023.	1.A
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07	..	03/01/2021.	Paydown		33,279	33,279	33,134	33,154		125		125		33,279			0	292	07/25/2024.	1.A
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08	..	03/01/2021.	Paydown		409,172	409,172	390,112	398,204		10,968		10,968		409,172			0	2,888	08/25/2034.	1.A
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9 4.	..	03/01/2021.	Paydown		26,071	26,071	26,235	26,137		(66)		(66)		26,071			0	178	08/25/2034.	1.A
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	..	03/01/2021.	Paydown		84,658	84,658	84,803	84,433		224		224		84,658			0	687	02/25/2025.	1.A
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	..	03/01/2021.	Paydown		455,157	455,157	462,116	457,964		(2,807)		(2,807)		455,157			0	4,081	11/25/2034.	1.A
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11	..	03/01/2021.	Paydown		950,666	950,666	962,570	955,610		(4,944)		(4,944)		950,666			0	9,041	11/25/2034.	1.A
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	..	03/01/2021.	Paydown		202,512	202,512	208,461	204,250		(1,738)		(1,738)		202,512			0	1,630	06/25/2035.	1.A
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	..	03/01/2021.	Paydown		267,555	267,555	265,855	266,242		1,313		1,313		267,555			0	2,351	05/25/2035.	1.A
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	03/01/2021.	Paydown		94,186	94,186	99,131	95,865		(1,679)		(1,679)		94,186			0	781	05/25/2035.	1.A

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31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10	..	03/01/2021.	Paydown		702,530	702,530	690,254	699,812		2,718		2,718		702,530			0	5,767	10/25/2035.	1.A
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	..	03/01/2021.	Paydown		19,638	19,638	18,162	19,418		220		220		19,638			0	166	08/15/2023.	1.A
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	..	03/01/2021.	Paydown		42,762	42,762	39,649	42,309		453		453		42,762			0	352	08/15/2023.	1.A
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	03/01/2021.	Paydown		10,754	10,754	11,050	10,807		(53)		(53)		10,754			0	95	09/15/2023.	1.A
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	..	03/01/2021.	Paydown		141,878	141,878	145,190	142,017		(139)		(139)		141,878			0	1,284	09/15/2023.	1.A
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	..	03/01/2021.	Paydown		100,915	100,915	95,497	100,077		838		838		100,915			0	833	09/15/2023.	1.A
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	..	03/01/2021.	Paydown		47,207	47,207	42,206	46,485		722		722		47,207			0	357	10/15/2023.	1.A
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	..	03/01/2021.	Paydown		62,891	62,891	58,567	62,221		669		669		62,891			0	510	11/15/2023.	1.A
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	..	03/01/2021.	Paydown		26,530	26,530	24,698	26,165		365		365		26,530			0	219	12/15/2023.	1.A
31394U ZS 4	FNMA REMIC Ser 2005-112 Cl NE 6.000% 1	..	03/01/2021.	Paydown		249,023	249,023	263,575	253,586		(4,563)		(4,563)		249,023			0	2,975	12/25/2035.	1.A
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	..	03/01/2021.	Paydown		18,677	18,677	18,478	18,615		61		61		18,677			0	155	06/15/2024.	1.A
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	..	03/01/2021.	Paydown		1,298,117	1,298,117	1,324,880	1,310,822		(12,704)		(12,704)		1,298,117			0	10,973	04/25/2036.	1.A
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	..	03/01/2021.	Paydown		16,875	16,875	17,729	17,153		(278)		(278)		16,875			0	145	06/25/2036.	1.A
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1	..	03/01/2021.	Paydown		60,657	60,657	60,667	60,559		98		98		60,657			0	508	08/15/2024.	1.A
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1	..	03/01/2021.	Paydown		15,806	15,806	15,796	15,779		27		27		15,806			0	129	11/15/2024.	1.A
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1	..	03/01/2021.	Paydown		263,077	263,077	273,189	266,996		(3,919)		(3,919)		263,077			0	3,158	12/15/2034.	1.A
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1	..	03/01/2021.	Paydown		140,218	140,218	143,789	141,108		(890)		(890)		140,218			0	1,276	02/15/2030.	1.A
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1	..	03/01/2021.	Paydown		459,429	459,429	447,010	454,526		4,903		4,903		459,429			0	4,354	05/15/2035.	1.A
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1	..	03/01/2021.	Paydown		196,739	196,739	194,825	195,481		1,259		1,259		196,739			0	1,657	08/15/2035.	1.A
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1	..	03/01/2021.	Paydown		2,462,181	2,462,181	2,442,154	2,448,876		13,305		13,305		2,462,181			0	20,284	06/15/2035.	1.A
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	03/01/2021.	Paydown		239,443	239,443	244,383	242,036		(2,593)		(2,593)		239,443			0	2,249	11/15/2035.	1.A

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31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15	..	03/01/2021.	Paydown		80,791	80,791	78,493	80,129		662		662		80,791			0	754	04/15/2026.	1.A
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1	..	03/01/2021.	Paydown		67,588	67,588	71,137	68,880		(1,292)		(1,292)		67,588			0	677	06/15/2036.	1.A
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1	..	03/01/2021.	Paydown		472,082	472,082	469,619	470,263		1,819		1,819		472,082			0	3,682	01/15/2036.	1.A
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08	..	03/01/2021.	Paydown		149,673	149,673	152,565	150,877		(1,204)		(1,204)		149,673			0	1,379	08/25/2037.	1.A
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08	..	03/01/2021.	Paydown		156,738	156,738	160,754	157,470		(732)		(732)		156,738			0	1,461	08/25/2037.	1.A
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08	..	03/01/2021.	Paydown		113,961	113,961	117,558	115,154		(1,192)		(1,192)		113,961			0	1,042	08/25/2037.	1.A
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04	..	03/01/2021.	Paydown		335,232	335,232	318,354	325,364		9,868		9,868		335,232			0	2,414	04/25/2038.	1.A
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1	..	03/01/2021.	Paydown		64,040	64,040	62,969	63,390		650		650		64,040			0	458	08/15/2036.	1.A
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1	..	03/01/2021.	Paydown		54,108	54,108	57,422	55,632		(1,525)		(1,525)		54,108			0	401	08/15/2036.	1.A
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1	..	03/01/2021.	Paydown		96,685	96,685	98,739	97,402		(717)		(717)		96,685			0	897	10/15/2036.	1.A
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1	..	03/01/2021.	Paydown		36,599	36,599	37,525	36,914		(315)		(315)		36,599			0	406	03/15/2037.	1.A
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1	..	03/01/2021.	Paydown		61,705	61,705	63,595	62,390		(685)		(685)		61,705			0	618	03/15/2037.	1.A
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1	..	03/01/2021.	Paydown		816,455	816,455	834,315	820,826		(4,371)		(4,371)		816,455			0	8,104	07/15/2037.	1.A
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1	..	03/01/2021.	Paydown		304,548	304,548	317,491	308,384		(3,836)		(3,836)		304,548			0	2,623	08/15/2037.	1.A
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/	..	03/01/2021.	Paydown		38,672	38,672	40,509	39,275		(602)		(602)		38,672			0	267	09/25/2038.	1.A
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1	..	03/01/2021.	Paydown		110,173	110,173	113,395	111,601		(1,428)		(1,428)		110,173			0	632	07/15/2038.	1.A
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10	..	03/01/2021.	Paydown		204,360	204,360	209,725	205,393		(1,032)		(1,032)		204,360			0	1,354	10/25/2039.	1.A
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1	..	03/01/2021.	Paydown		491,836	491,836	507,359	496,497		(4,662)		(4,662)		491,836			0	4,028	08/15/2039.	1.A
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1	..	03/01/2021.	Paydown		360,670	360,670	350,413	355,618		5,052		5,052		360,670			0	2,811	10/15/2039.	1.A
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1	..	03/01/2021.	Paydown		371,715	371,715	363,816	368,367		3,348		3,348		371,715			0	2,403	10/15/2039.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1	..	03/01/2021.	Paydown		363,412	363,412	369,772	364,910		(1,498)		(1,498)		363,412			0	2,446	10/25/2040.	1.A
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	03/01/2021.	Paydown		2,761	2,761	2,823	2,812		(51)		(51)		2,761			0	28	07/25/2035.	1.A
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48	..	03/01/2021.	Paydown		2,756,830	2,756,830	2,815,197	2,814,416		(57,586)		(57,586)		2,756,830			0	17,064	01/25/2048.	1.A
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	03/01/2021.	Paydown		1,812,881	1,812,881	1,849,705	1,848,290		(35,409)		(35,409)		1,812,881			0	11,331	05/25/2048.	1.A
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48	..	03/01/2021.	Paydown		1,122,819	1,122,819	1,167,381	1,167,100		(44,281)		(44,281)		1,122,819			0	8,194	08/25/2048.	1.A
3140QC KE 5	FNMA Pool #CA4792 3.000% 12/25/49	..	03/01/2021.	Paydown		8,611,130	8,611,130	8,722,133	8,719,996		(108,866)		(108,866)		8,611,130			0	41,718	12/25/2049.	1.A
31411D FZ 7	FNMA Pool #904784 2.125% 12/25/36	..	03/01/2021.	Paydown		227	227	227	227		(1)		(1)		227			0	1	12/25/2036.	1.A
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39	..	03/01/2021.	Paydown		295,749	295,749	294,964	294,962		787		787		295,749			0	1,936	04/25/2039.	1.A
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39	..	03/01/2021.	Paydown		133,911	133,911	135,224	135,031		(1,120)		(1,120)		133,911			0	804	09/25/2039.	1.A
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38	..	03/01/2021.	Paydown		14,206	14,206	14,149	14,149		58		58		14,206			0	94	02/25/2038.	1.A
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38	..	03/01/2021.	Paydown		3,894	3,894	3,914	3,910		(16)		(16)		3,894			0	39	04/25/2038.	1.A
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39	..	03/01/2021.	Paydown		245,651	245,651	242,186	242,496		3,155		3,155		245,651			0	1,291	03/25/2039.	1.A
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42	..	03/01/2021.	Paydown		697,109	697,109	706,640	705,479		(8,370)		(8,370)		697,109			0	4,684	09/25/2042.	1.A
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28	..	03/01/2021.	Paydown		124,684	124,684	125,132	124,862		(178)		(178)		124,684			0	519	04/25/2028.	1.A
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28	..	03/01/2021.	Paydown		306,613	306,613	305,511	305,734		879		879		306,613			0	1,256	04/25/2028.	1.A
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42	..	03/19/2021.	Nomura Securities Intl LLC		3,987,322	3,754,844	3,907,385	3,888,427		1,801		1,801		3,890,228		97,094	97,094	34,732	08/25/2042.	1.A
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42	..	03/01/2021.	Paydown		660,331	660,331	687,157	683,823		(23,492)		(23,492)		660,331			0	3,316	08/25/2042.	1.A
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44	..	03/01/2021.	Paydown		127,713	127,713	136,952	136,423		(8,710)		(8,710)		127,713			0	877	03/25/2044.	1.A
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44	..	03/01/2021.	Paydown		635,686	635,686	681,873	679,205		(43,519)		(43,519)		635,686			0	3,643	04/25/2044.	1.A
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48	..	03/01/2021.	Paydown		7,042,604	7,042,604	7,282,217	7,279,918		(237,314)		(237,314)		7,042,604			0	49,657	10/25/2048.	1.A
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	03/01/2021.	Paydown		3,226,042	3,226,042	3,287,286	3,286,088		(60,046)		(60,046)		3,226,042			0	20,512	06/25/2048.	1.A
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49	..	03/19/2021.	Bank of America BISD Dealer		29,125,334	27,594,691	28,012,923	28,009,785		7,262		7,262		28,017,047		1,108,287	1,108,287	297,793	04/25/2049.	1.A
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49	..	03/01/2021.	Paydown		7,159,228	7,159,228	7,267,735	7,266,921		(107,693)		(107,693)		7,159,228			0	40,789	04/25/2049.	1.A
31418D KQ 4	FNMA Pool #MA3902 2.500% 01/25/50	..	03/19/2021.	Nomura Securities Intl LLC		3,876,849	3,790,236	3,810,075	3,810,199		283		283		3,810,482		66,366	66,366	29,216	01/25/2050.	1.A
31418D KQ 4	FNMA Pool #MA3902 2.500% 01/25/50	..	03/01/2021.	Paydown		857,753	857,753	862,243	862,271		(4,518)		(4,518)		857,753			0	3,535	01/25/2050.	1.A
31418D SJ 2	FNMA Pool #MA4120 2.500% 09/25/50	..	03/01/2021.	Paydown		8,020,315	8,020,315	8,443,887	8,439,419		(419,104)		(419,104)		8,020,315			0	39,059	09/25/2050.	1.A
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40	..	03/01/2021.	Paydown		179,642	179,642	179,944	179,864		(222)		(222)		179,642			0	1,111	07/25/2040.	1.A
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40	..	03/01/2021.	Paydown		237,777	237,777	240,108	239,719		(1,941)		(1,941)		237,777			0	2,141	09/25/2040.	1.A
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40	..	03/01/2021.	Paydown		572,646	572,646	572,534	572,418		227		227		572,646			0	3,450	12/25/2040.	1.A
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40	..	03/01/2021.	Paydown		394,207	394,207	414,718	412,930		(18,723)		(18,723)		394,207			0	2,288	12/25/2040.	1.A
64908Q AA 9	New Valley Generation V Tenn PTC 4.929	..	01/15/2021.	Various		1,163,991	1,163,991	1,167,178	1,163,989		2		2		1,163,991			0	28,687	01/15/2021.	1.D FE
65830T AE 5	North Carolina St Tpk Auth Rev Bld Amer	..	01/01/2021.	Maturity		10,000,000	10,000,000	9,977,400	10,000,000				0		10,000,000			0	130,000	01/01/2021.	1.B FE
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%	..	02/15/2021.	Redemption 100.0000		1,106,965	1,106,965	1,117,296	1,113,880		(6,916)		(6,916)		1,106,965			0	21,287	08/15/2033.	1.C FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					524,412,652	513,178,895	531,857,382	531,451,110	0	(3,457,988)	0	(3,457,988)	0	527,993,122	0	(3,580,473)	(3,580,473)	4,049,417	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Hikma Pharmaceutic Sr Nt 3.250% 07/09/	..	02/04/2021.	Direct		339,463	325,000	334,425	334,070		(198)		(198)		333,872		5,591	5,591	6,132	07/09/2025.	2.C FE
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/	..	03/31/2021.	Various		410,700	410,700	400,140	409,448		1,252		1,252		410,700			0	7,054	06/30/2022.	5.C

QE05.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00175L AG 7	American Money Mgmt Corp CLO Ser 2014-14	..	01/25/2021.	Paydown		49,000,000	49,000,000	49,000,000	49,000,000				0		49,000,000			0	181,426	07/25/2029.	1.A FE
00176J AK 2	American Money Mgmt Corp CLO Ser 2015-16	..	01/14/2021.	Paydown		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	114,147	04/14/2029.	1.A FE
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16	..	01/14/2021.	Paydown		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	37,390	04/14/2029.	1.C FE
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N	..	03/31/2021.	Redemption 100.0000		56,540	56,540	56,540	56,540				0		56,540			0	386	08/31/2039.	1.C
00253C HH 3	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.5	..	03/01/2021.	Paydown		25,186	25,186	25,481	25,258		(71)		(71)		25,186			0	219	04/25/2031.	1.A FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 4.8	..	03/01/2021.	Paydown			9,327	3,208	3,208				0		3,208		(3,208)	(3,208)	41	06/25/2032.	1.D FM
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2021.	Paydown		312	312	208	227		85		85		312			0		01/25/2037.	1.D FM
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2021.	Paydown		10,513	10,513	7,032	7,667		2,846		2,846		10,513			0	4	01/25/2037.	1.D FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2021.	Paydown		11,214	11,214	7,542	7,542		3,671		3,671		11,214			0	6	01/25/2037.	1.D FM
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	03/25/2021.	Paydown		10,513	10,513	7,126	7,742		2,771		2,771		10,513			0	7	01/25/2037.	1.D FM
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.	..	03/25/2021.	Paydown		73,817	73,817	73,817	73,817				0		73,817			0	152	04/25/2034.	1.A FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	03/25/2021.	Paydown		291,186	291,186	264,252	283,148		8,038		8,038		291,186			0	438	06/25/2034.	1.A FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	03/22/2021.	Redemption 100.0000		332,162	332,162	332,162	332,162				0		332,162			0	9,550	03/22/2035.	3.B FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		761,127	761,127	740,350	740,350		20,777		20,777		761,127			0	4,125	08/25/2036.	1.A FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		51,898	77,268	62,666	62,666				0		62,666		(10,768)	(10,768)	1,026	04/25/2037.	5.B FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		77,331	77,973	59,437	59,437				0		59,437		17,894	17,894	788	02/25/2047.	3.B FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		66,525	135,389	92,363	92,363				0		92,363		(25,839)	(25,839)	589	05/25/2036.	1.D FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		85,235	84,597	71,658	71,658				0		71,658		13,577	13,577	752	01/25/2037.	1.D FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		176,731	176,235	136,231	136,231				0		136,231		40,500	40,500	1,561	03/25/2037.	3.B FM
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	02/15/2021.	Redemption 100.0000		415,625	415,625	415,625	415,625				0		415,625			0	7,585	02/15/2029.	2.A FE
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2021.	Redemption 100.0000		91,851	91,851	87,254	89,378		2,473		2,473		91,851			0	1,837	07/15/2025.	3.B FE
02377L AA 2	American Airlines Inc Secured Ser AA 3...	..	02/15/2021.	Redemption 100.0000		174,345	174,345	174,345	174,345				0		174,345			0	2,746	08/15/2033.	2.A FE
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	01/15/2021.	Redemption 100.0000		173,489	173,489	173,489	173,489				0		173,489			0	4,294	01/15/2023.	4.C FE
02378M AA 9	American Airlines Inc Secured Ser A 3.....	..	02/15/2021.	Redemption 100.0000		352,566	352,566	352,886	352,852		(286)		(286)		352,566			0	6,170	08/15/2033.	3.A FE
02379D AA 8	American Airlines Inc Secured Ser B 3.....	..	02/15/2021.	Redemption 100.0000		83,861	83,861	84,348	84,303		(442)		(442)		83,861			0	1,614	08/15/2029.	4.B FE
02401@ AA 7	American Assets Sr Nt Ser A 4.040% 10/.	..	01/26/2021.	Call 102.6181		27,706,874	27,000,000	27,000,000	27,000,000				0		27,000,000			0	967,454	10/31/2021.	2.C
025537 AQ 4	American Electric Power Sr Nt 0.750% 1.	..	03/08/2021.	Deutsche Bank Capital		1,501,200	1,500,000	1,499,050	1,499,079		47		47		1,499,126		2,074	2,074	3,438	11/01/2023.	2.A FE
02582J JF 8	American Express Cr Acct M Tr LBASS Ser	..	03/22/2021.	RBC Capital Markets LLC		3,773,166	3,740,003	3,821,523	3,774,405		(14,688)		(14,688)		3,759,717		13,449	13,449	31,472	02/15/2024.	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02588Q AB 4	American Express Cr Acct M Tr LBASS Ser	..	03/02/2021.	JP Morgan Securities LLC		6,783,305	6,600,000	6,871,734	6,799,367		(28,887)		(28,887)		6,770,480		12,825	12,825	41,567	10/15/2024.	1.A FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	03/01/2021.	Paydown		10,688	10,688	10,559	10,595		93		93		10,688			0	88	10/25/2034.	1.A FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	03/01/2021.	Paydown		16,974	16,974	16,846	16,883		92		92		16,974			0	92	09/25/2035.	1.D FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	03/01/2021.	Paydown		33,949	33,949	33,832	33,833		116		116		33,949			0	184	09/25/2035.	2.B FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	03/01/2021.	Paydown		17,678	17,678	17,678	17,678				0		17,678			0	73	09/25/2035.	4.B FM
02665W CQ 2	American Honda Fin Sr Nt 3.625% 10/10/	..	02/26/2021.	BNP Paribas Securities Corp		9,734,670	9,000,000	9,806,670	9,762,951		(45,226)		(45,226)		9,717,725		16,945	16,945	128,688	10/10/2023.	1.G FE
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	03/25/2021.	Paydown		20,370	20,370	20,370	20,370				0		20,370			0	35	09/25/2027.	1.A FM
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser	..	03/22/2021.	MUFG Securities Inc		1,899,399	1,896,732	1,896,660	1,896,686		10		10		1,896,696		2,703	2,703	3,035	12/18/2023.	1.A FE
03066E AB 0	AmeriCredit Automobile Rec Tr LBASS Ser	..	03/18/2021.	Paydown		672,891	672,891	672,865	672,875		16		16		672,891			0	622	12/18/2023.	1.A FE
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	03/01/2021.	Paydown		8,050	8,050	8,012	8,050				0		8,050			0	77	03/25/2027.	1.A FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	03/15/2021.	Redemption 100.0000		39,206	39,206	39,467	39,265		(60)		(60)		39,206			0	415	02/15/2025.	1.B
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	03/15/2021.	Various		322,688	322,688	329,645	323,667		(979)		(979)		322,688			0	3,246	07/15/2023.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	03/01/2021.	Paydown		623,990	623,990	631,985	628,973		(4,983)		(4,983)		623,990			0	2,626	12/25/2059.	1.A FM
040104 PB 1	[illegible] C	..	03/25/2021.	Paydown		356,269	356,269	303,398	352,670		3,599		3,599		356,269			0	488	11/25/2035.	1.A FM
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	03/22/2021.	Paydown		2,944	2,944				2,944		2,944		2,944			0	26	06/21/2029.	1.A FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	03/01/2021.	Paydown		16,751	16,751	17,406	16,786		(35)		(35)		16,751			0	204	03/21/2029.	1.A FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	03/25/2021.	Paydown		164,138	164,138	153,571	158,297		5,840		5,840		164,138			0	317	10/25/2034.	1.A FM
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-	..	03/01/2021.	Paydown		23,460	23,460	23,404	23,404		56		56		23,460			0	317	10/25/2031.	1.A FM
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	03/01/2021.	Paydown		62,686	62,686	62,684	62,551		135		135		62,686			0	549	10/25/2032.	1.A FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	03/01/2021.	Paydown		8,387	8,387	8,012	8,387				0		8,387			0	65	06/25/2035.	1.A FM
05522R CY 2	Bank of America Credit Card Tr LBASS Ser	..	02/15/2021.	Paydown		528,001	528,001	533,570	528,788		(787)		(787)		528,001			0	2,376	07/17/2023.	1.A FE
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L 3.	..	02/13/2021.	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	312,000	02/13/2021.	1.F
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	03/01/2021.	Paydown		109,285	109,285	113,298	112,931		(3,645)		(3,645)		109,285			0	527	03/10/2033.	1.A FM
05618D AL 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2R.	..	01/20/2021.	Paydown		5,013,226	5,013,226	5,016,264	5,014,785		(1,559)		(1,559)		5,013,226			0	22,015	07/20/2025.	1.A FE
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	03/01/2021.	Paydown		34,200	34,200	34,445	34,087		113		113		34,200			0	313	10/25/2033.	1.A FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
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05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	03/01/2021.	Paydown		46,073	52,908	50,293	50,293				0		50,293		(4,220)	(4,220)	428	01/25/2036.	1.D FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	03/22/2021.	Paydown		96,832	96,832	90,574	90,574		6,257		6,257		96,832			0	79	02/20/2047.	1.A FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	03/01/2021.	Paydown		92,613	104,741	103,417	103,419				0		103,419		(10,806)	(10,806)	683	03/25/2037.	4.B FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	03/01/2021.	Paydown		28,778	31,297	28,178	28,178				0		28,178		600	600	183	01/25/2037.	1.D FM
06540Y AA 7	BANK CMBS Ser 2020-BN28 Cl A1 0.628% 0	..	03/01/2021.	Paydown		64,062	64,062	64,062	64,061		1		1		64,062			0	69	03/15/2063.	1.A FM
06541T AY 5	BANK CMBS Ser 2020-BN29 Cl A1 0.549% 1	..	03/01/2021.	Paydown		122,627	122,627	122,626	122,626		1		1		122,627			0	142	11/15/2053.	1.A FM
06541T AY 5	BANK CMBS Ser 2020-BN29 Cl A1 0.549% 1	..	01/01/2021.	Paydown		71,100	71,100	71,100	71,100		1		1		71,100			0	33	11/15/2053.	1.A FE
07274N AE 3	Bayer US Finance II LLC Sr Nt 3.875% 1.	..	03/08/2021.	MarketAxess		3,784,935	3,500,000	3,842,370	3,807,471		(19,824)		(19,824)		3,787,648		(2,713)	(2,713)	32,023	12/15/2023.	2.A FE
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	03/01/2021.	Paydown		13,399	13,399	13,441	13,628		(229)		(229)		13,399			0	129	10/25/2033.	1.A FM
075887 BA 6	Becton Dickinson & Co Sr Nt 3.125% 11/.	..	03/13/2021.	Call 101.8570		8,148,563	8,000,000	7,983,600	7,998,398		366		366		7,998,764		1,236	1,236	235,369	11/08/2021.	2.C FE
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1	..	03/01/2021.	Paydown		44,843	44,843	44,842	44,841		2		2		44,843			0	49	09/15/2053.	1.A FM
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1	..	03/01/2021.	Paydown		23,914	23,914	23,914	23,913				0		23,914			0	36	07/15/2053.	1.A FM
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A1	..	03/01/2021.	Paydown		66,943	66,943	66,943	66,942				0		66,943			0	76	12/15/2053.	1.A FM
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A1	..	01/01/2021.	Paydown		30,134	30,134	30,134	30,134				0		30,134			0	13	12/15/2053.	1.A FE
084659 AS 0	Berkshire Hathaway Energy Sr Nt 4.050%	..	03/08/2021.	Tax Free Exchange		21,727,279	21,750,000	21,721,943	21,726,362		918		918		21,727,279			0	349,903	04/15/2025.	1.G FE
084659 AU 5	Berkshire Hathaway Energy Sr Nt 3.700%	..	03/08/2021.	Tax Free Exchange		4,499,996	4,500,000	4,499,280	4,499,942		55		55		4,499,996			0	157,713	07/15/2030.	1.G FE
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2	..	01/21/2021.	Paydown		65,382	65,382	65,382	65,382				0		65,382			0	284	07/21/2030.	4.B FE
10112R AS 3	Boston Properties LP Sr Nt 4.125% 05/1..	..	02/14/2021.	Call 100.0000		10,000,000	10,000,000	9,965,000	9,998,370		535		535		9,998,905		1,095	1,095	101,979	05/15/2021.	2.A FE
10373Q AG 5	BP Cap Mkts America Sr Nt 4.742% 03/11	..	03/11/2021.	Maturity		44,250,000	44,250,000	45,067,387	44,321,991		(71,991)		(71,991)		44,250,000			0	1,049,168	03/11/2021.	1.F FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	02/15/2021.	Redemption 100.0000		147,871	147,871	134,582	146,059		1,812		1,812		147,871			0	4,628	02/15/2023.	1.B
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	01/15/2021.	Redemption 100.0000		215,253	215,253	215,253	215,253				0		215,253			0	6,436	01/15/2024.	1.B
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.	..	01/15/2021.	Redemption 100.0000		23,733	23,733	25,482	23,741		(8)		(8)		23,733			0	705	01/15/2021.	1.B FE
124857 AG 8	CBS Corp Sr Nt 3.375% 03/01/22	..	03/15/2021.	Call 102.9050		6,174,300	6,000,000	5,772,360	5,963,165		6,353		6,353		5,969,518		30,482	30,482	283,425	03/01/2022.	2.B FE
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 4.4	..	03/01/2021.	Paydown		3,069	3,069	3,069	3,069				0		3,069			0	24	12/25/2033.	1.A FM
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 1.15	..	01/25/2021.	Paydown		1,482	1,482	1,487	1,484		(2)		(2)		1,482			0	1	12/25/2033.	1.A FM
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	03/25/2021.	Paydown		15,468	15,468	10,362	10,362		5,105		5,105		15,468			0	34	10/25/2033.	1.A FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C	..	03/10/2021.	MUFG Securities Inc		11,949,011	11,922,000	11,921,920	11,921,935		6		6		11,921,941		27,069	27,069	15,737	12/14/2027.	1.A FE
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	03/01/2021.	Paydown		7,800	7,838	7,800	5,855	1,947			1,947		7,802		(3)	(3)	113	02/25/2037.	3.B FM
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	02/01/2021.	Paydown		22,145	21,995	21,888	16,431	5,463			5,463		21,894		251	251	126	02/25/2037.	4.B FM
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23	..	02/26/2021.	Deutsche Bank Capital		3,466,240	3,223,000	3,506,560	3,472,870		(16,701)		(16,701)		3,456,169		10,071	10,071	76,211	07/15/2023.	2.B FE
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23	..	03/18/2021.	Call 107.6792		3,790,308	3,520,000	3,832,963	3,787,557		(22,667)		(22,667)		3,764,891		(244,891)	(244,891)	359,408	07/15/2023.	2.B FE
125523 BR 0	Cigna Corp Sr Nt 3.900% 02/15/22	..	03/18/2021.	Call 103.0871		12,885,890	12,500,000	12,474,807	12,482,260		3,221		3,221		12,485,482		14,518	14,518	674,327	02/15/2022.	2.B FE
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	01/01/2021.	Paydown		7	7	7	7				0		7			0		10/20/2032.	1.A FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser	..	03/01/2021.	Paydown		83,799	88,096	73,811	73,811				0		73,811		9,988	9,988	936	01/25/2037.	1.D FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	03/01/2021.	Paydown		45,228	48,988	38,741	38,741				0		38,741		6,487	6,487	383	02/25/2037.	1.D FM
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	03/01/2021.	Paydown		472,204	472,204	472,139	471,848		356		356		472,204			0	2,777	07/25/2058.	1.A FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	03/15/2021.	Redemption 100.0000		126,763	126,763	126,763	126,763				0		126,763			0	1,543	12/15/2026.	1.B
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	02/15/2021.	Redemption 100.0000		254,237	254,237	254,237	254,237				0		254,237			0	8,987	08/14/2021.	2.A
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	03/15/2021.	Redemption 100.0000		39,670	39,670	39,362	39,625		45		45		39,670			0	444	07/15/2022.	2.B
12644@ CC 7	County	..	03/05/2021.	Various		783,537	783,537	783,537	783,537				0		783,537			0	7,691	04/05/2025.	1.D
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	..	03/15/2021.	Various		172,537	172,537	172,537	172,537				0		172,537			0	1,731	03/15/2023.	1.B
12656T AB 4	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2	..	03/01/2021.	Paydown		179,205	179,205	179,205					0		179,205			0	243	01/25/2060.	1.A FE
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	03/10/2021.	Redemption 100.0000		72,114	72,114	72,114	72,114				0		72,114			0	948	10/10/2031.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	03/10/2021.	Various		101,071	101,071	116,626	109,710		(8,639)		(8,639)		101,071			0	1,018	12/10/2028.	2.B
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	02/10/2021.	Various		374,699	374,699	348,049	360,818		13,881		13,881		374,699			0	3,255	01/10/2030.	2.B IF
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	03/10/2021.	Various		188,977	188,977	175,536	181,976		7,001		7,001		188,977			0	3,280	01/10/2030.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	01/11/2021.	Redemption 100.0000		51,034	51,034	55,814	54,130		(3,097)		(3,097)		51,034			0	319	01/10/2032.	2.B Z
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	03/10/2021.	Redemption 100.0000		103,026	103,026	112,677	109,278		(6,252)		(6,252)		103,026			0	1,612	01/10/2032.	2.B FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	03/10/2021.	Redemption 100.0000		45,149	45,149	45,149	45,149				0		45,149			0	354	01/10/2036.	5.B GI
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251	..	03/01/2021.	Paydown		200,951	200,951	200,497	200,497		453		453		200,951			0	1,199	12/25/2034.	1.A FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		39,377	39,656	38,185	38,185				0		38,185		1,192	1,192	408	03/25/2038.	3.B FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		123,723	123,818	79,552	79,552				0		79,552		44,171	44,171	1,249	04/25/2035.	1.D FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		185,585	185,727	183,980	183,980				0		183,980		1,605	1,605	1,873	04/25/2035.	3.B FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		62,726	62,726	59,766	61,070		1,656		1,656		62,726			0	549	08/25/2034.	1.A FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		21,498	21,498	21,747	21,583		(85)		(85)		21,498			0	223	09/25/2034.	1.A FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		35,888	36,360	33,265	33,265				0		33,265		2,623	2,623	330	08/25/2035.	5.B FM
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		67,413	68,299	53,584	53,584				0		53,584		13,829	13,829	619	08/25/2035.	4.B FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		387,673	387,673	390,157	387,678		(5)		(5)		387,673			0	3,501	05/25/2035.	2.B FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		302,368	299,736	243,807	243,807				0		243,807		58,561	58,561	2,462	07/25/2035.	4.B FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.25	..	03/15/2021.	Paydown		96,577	96,577	33,435	33,435		63,142		63,142		96,577			0	45	11/15/2036.	1.D FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.	..	03/01/2021.	Paydown		309,040	307,158	272,872	272,872				0		272,872		36,168	36,168	2,731	02/25/2036.	1.D FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	..	03/01/2021.	Paydown		92,997	88,338	80,634	80,634				0		80,634		12,363	12,363	971	04/25/2036.	2.B FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	03/01/2021.	Paydown		96,515	95,535	81,999	81,999				0		81,999		14,516	14,516	867	05/25/2036.	1.D FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	03/01/2021.	Paydown		4,020	4,020	3,912	3,963		57		57		4,020			0	36	12/25/2035.	4.B FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	03/01/2021.	Paydown		4,921	4,954	4,876	4,907		1		1		4,908		13	13	47	08/25/2035.	5.B FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	03/01/2021.	Paydown		275,875	308,010	295,782	295,782		4,970		4,970		300,752		(24,877)	(24,877)	2,756	04/25/2035.	3.B FM
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...	..	03/10/2021.	Redemption 100.0000		143,675	143,675	143,675	143,675				0		143,675			0	936	10/10/2039.	2.A
12714# AC 2	3	..	03/15/2021.	Redemption 100.0000		48,413	48,413	48,413	48,413				0		48,413			0	306	06/15/2035.	1.B
12726@ AA 4	3.228	..	03/15/2021.	Redemption 100.0000		400,324	400,324	400,324	400,324				0		400,324			0	2,156	07/15/2030.	1.D
14041N FM 8	Capital One Multi Asset ExecTr LBASS Ser	..	03/10/2021.	JP Morgan Securities LLC		10,532,152	10,300,000	10,649,637	10,547,804		(40,451)		(40,451)		10,507,353		24,800	24,800	60,487	01/15/2025.	1.A FE
14041N FT 3	Capital One Multi Asset ExecTr LBASS Ser	..	03/02/2021.	JP Morgan Securities LLC		15,712,397	15,328,000	15,914,218	15,748,543		(65,459)		(65,459)		15,683,084		29,313	29,313	95,527	12/16/2024.	1.A FE
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	03/30/2021.	Redemption 100.0000		589,537	589,537	591,201	590,336		(799)		(799)		589,537			0	17,008	09/30/2027.	2.B
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt 4.0....	..	03/31/2021.	Redemption 100.0000		344,089	344,089	344,089	344,089				0		344,089			0	5,735	11/30/2029.	2.C PL
14913R 2F 3	Caterpillar Finl Svcs Corp Sr MTN 0.45....	..	02/26/2021.	BNP Paribas Securities Corp		15,015,450	15,000,000	14,989,800	14,990,818		560		560		14,991,378		24,072	24,072	31,500	09/14/2023.	1.F FE
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05	..	03/25/2021.	Paydown		224,378	224,378	32,102	32,102		192,276		192,276		224,378			0	446	09/25/2036.	4.B FM
15189T AU 1	CenterPoint Energy Inc Sr Nt 3.850% 02.	..	01/15/2021.	Call 110.2485		11,020,436	9,996,000	9,988,803	9,991,400		53		53		9,991,454		4,546	4,546	1,199,755	02/01/2024.	2.B FE
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2021.	Paydown		19,118	19,118	19,116	19,076		42		42		19,118			0	187	07/25/2032.	4.B FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2021.	Paydown		3,548	3,548	3,548	3,539		9		9		3,548			0	40	07/25/2032.	1.D FM
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	03/01/2021.	Paydown		21,094	21,094	15,169	15,169				0		15,169		5,925	5,925		01/25/2032.	4.B FM
159864 AC 1	Charles River Laboratories Sr Nt 5.500....	..	03/23/2021.	Various		1,334,190	1,280,000	1,348,125	1,326,391		(2,966)		(2,966)		1,323,425		(43,425)	(43,425)	87,825	04/01/2026.	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	03/01/2021.	Paydown		555	555	558	553		2		2		555			0	5	02/25/2035.	1.A FM
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	03/01/2021.	Paydown		58,316	58,316	54,690	56,379		1,937		1,937		58,316			0	765	07/25/2035.	1.A FM
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2	..	03/22/2021.	BNP Paribas Securities Corp		1,087,235	1,073,233	1,091,092	1,083,013		(2,546)		(2,546)		1,080,467		6,768	6,768	8,161	11/20/2023.	1.A FE
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2	..	01/20/2021.	Paydown		4,911,158	4,911,158	4,946,417	4,913,532		(2,374)		(2,374)		4,911,158			0	61,144	01/20/2023.	1.A FE
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-..	..	03/01/2021.	Paydown		1,607	1,607	1,607	1,605		2		2		1,607			0	12	04/25/2034.	1.A FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	03/01/2021.	Paydown		246,399	246,399	239,411	242,203		4,197		4,197		246,399			0	2,459	09/25/2035.	1.A FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser..	..	03/01/2021.	Paydown		189,875	189,875	194,625	194,346		(4,470)		(4,470)		189,875			0	844	09/25/2064.	1.A FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	03/01/2021.	Paydown		229,922	241,374	211,889	211,889				0		211,889		18,033	18,033	2,550	06/25/2037.	1.D FM
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	02/01/2021.	Paydown		272	272	271	271		1		1		272			0	3	08/15/2025.	4.B FM
212015 AH 4	Continental Resources Inc Sr Nt 5.000%.	..	01/05/2021.	Call 100.0000		1,970,999	1,970,999	1,993,173	1,970,999				0		1,970,999			0	30,112	09/15/2022.	3.A FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	02/28/2021.	Redemption 100.0000		920,610	920,610	920,610	920,610				0		920,610			0	27,618	02/28/2033.	2.B FE
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...	..	01/31/2021.	Redemption 100.0000		61,024	61,024	61,024	61,024				0		61,024			0	676	01/31/2040.	1.F PL
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	03/02/2021.	Redemption 100.0000		65,490	65,490	65,490	65,490				0		65,490			0	591	01/02/2040.	2.B
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.	..	03/31/2021.	Redemption 100.0000		338,167	338,167	338,167	338,167				0		338,167			0	3,229	06/30/2027.	2.B
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201	..	03/22/2021.	Barclays Capital Inc		597,448	592,816	602,287	599,436		(1,693)		(1,693)		597,743		(295)	(295)	5,787	08/15/2027.	1.A FE
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201	..	03/15/2021.	Paydown		693,743	693,743	704,827	701,490		(7,747)		(7,747)		693,743			0	4,149	08/15/2027.	1.A FE
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser	..	03/22/2021.	Barclays Capital Inc		6,296,378	6,209,542	6,386,126	6,333,011		(27,930)		(27,930)		6,305,082		(8,704)	(8,704)	56,864	02/15/2028.	1.A FE
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser	..	03/15/2021.	Paydown		795,458	795,458	818,079	811,275		(15,817)		(15,817)		795,458			0	6,622	02/15/2028.	1.A FE
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser	..	03/23/2021.	Nationwide Mutual		18,399,180	18,216,000	18,212,861	18,213,078		271		271		18,213,348		185,832	185,832	61,489	10/15/2029.	1.A FE
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser	..	03/23/2021.	Nationwide Mutual		2,137,265	2,100,000	2,099,491	2,099,517		32		32		2,099,549		37,716	37,716	10,119	12/17/2029.	1.C FE
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		6,249	6,249	6,397	6,301		(52)		(52)		6,249			0	66	12/25/2033.	1.A FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		100,651	100,651	101,893	100,997		(346)		(346)		100,651			0	628	08/25/2034.	1.A FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	02/01/2021.	Paydown		26,161	26,161	26,901	26,434		(273)		(273)		26,161			0	236	09/25/2034.	1.A FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		32,094	32,094	31,171	31,744		4		4		31,748		345	345	291	08/25/2025.	3.B FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		7,777	7,777	7,204	7,204		574		574		7,777			0	70	10/25/2035.	1.D FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		21,572	21,572	21,769	21,558		14		14		21,572			0	196	02/25/2035.	1.A FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		16,931	16,931	16,664	16,664		267		267		16,931			0	147	03/25/2035.	1.A FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		1,113	1,113	1,135	1,110		3		3		1,113			0	10	06/25/2021.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	02/01/2021.	Paydown		141,197	141,197	140,911	140,781		417		417		141,197			0	733	07/25/2035.	1.A FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		140,259	140,259	137,893	139,533		726		726		140,259			0	1,432	07/25/2035.	1.A FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		15,967	15,967	15,658	15,767		200		200		15,967			0	124	07/25/2035.	1.A FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		145,671	145,671	144,141	144,141		1,530		1,530		145,671			0	1,111	07/25/2035.	2.B FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2021.	Paydown		89,536	89,536	88,949	89,122		414		414		89,536			0	1,066	10/25/2034.	1.A FM
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	01/01/2021.	Paydown		8	13	13	13				0		13		(5)	(5)		06/25/2021.	2.B FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	03/01/2021.	Paydown		69,557	69,557	69,785	69,684				0		69,684		(127)	(127)	354	10/25/2026.	3.B FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	..	03/31/2021.	Redemption 100.0000		98,441	98,441	98,441	98,441				0		98,441			0	1,322	09/30/2038.	2.B PL
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	..	03/15/2021.	Redemption 100.0000		193,562	193,562	193,562	193,562				0		193,562			0	1,450	04/15/2029.	2.B
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	03/31/2021.	Redemption 100.0000		62,930	62,930	62,930	62,930				0		62,930			0	606	03/31/2041.	2.B PL
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	03/01/2021.	Paydown		182,268	182,268	75,033	75,033				0		75,033		107,235	107,235	1,949	07/25/2034.	1.A FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	01/14/2021.	Paydown		615	615	413	413				0		413		202	202		02/25/2037.	2.B FM
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	02/01/2021.	Paydown		22,089	23,881	16,041	16,041				0		16,041		6,048	6,048	243	02/25/2037.	4.B FM
233050 AC 7	[illegible] A3	..	02/01/2021.	Paydown		8,323,507	8,323,507	8,774,414	8,323,507				0		8,323,507			0	49,282	11/10/2046.	1.A FM
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20	..	03/01/2021.	Paydown		19,053	19,053	19,053	19,052		1		1		19,053			0	26	09/15/2053.	1.A FM
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	03/07/2021.	Various		721,146	721,146	721,146	721,146				0		721,146			0	6,734	12/07/2021.	1.B
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23...	..	03/08/2021.	Toronto Dominion		6,808,027	6,319,000	6,907,944	6,855,236		(33,975)		(33,975)		6,821,261		(13,234)	(13,234)	66,902	12/01/2023.	2.B FE
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23...	..	03/10/2021.	Various		8,814,487	8,249,000	8,930,861	8,870,284		(46,864)		(46,864)		8,823,420		(8,932)	(8,932)	186,844	08/01/2023.	2.B FE
233851 DD 3	Daimler Fin NA LLC Sr Nt 3.350% 02/22/.	..	03/09/2021.	Barclays Capital Inc		5,517,015	5,250,000	5,552,925	5,523,088		(23,787)		(23,787)		5,499,301		17,714	17,714	97,220	02/22/2023.	2.A FE
233851 DL 5	Daimler Fin NA LLC Sr Nt 3.700% 05/04/.	..	03/15/2021.	Bank of America BISD Dealer		531,640	500,000	535,960	534,275		(3,010)		(3,010)		531,265		375	375	6,835	05/04/2023.	2.A FE
233851 DY 7	Daimler Fin NA LLC Sr Nt 1.750% 03/10/.	..	03/09/2021.	Barclays Capital Inc		10,488,596	10,278,000	10,500,907	10,483,563		(17,784)		(17,784)		10,465,779		22,817	22,817	90,432	03/10/2023.	2.A FE
24422E TF 6	Deere /John/ Cap Corp Sr Nt 2.550% 01/.	..	01/08/2021.	Various		25,000,000	25,000,000	24,974,250	24,999,896		104		104		25,000,000			0	318,750	01/08/2021.	1.F FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	03/01/2021.	Paydown		24,481	24,481	24,479	24,438		44		44		24,481			0	170	08/15/2030.	1.A FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	03/01/2021.	Paydown		284	284	284	284				0		284			0	3	09/25/2033.	1.A FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	03/01/2021.	Paydown		1,156	1,156	1,175	1,155		1		1		1,156			0	4	06/25/2021.	1.A FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	03/01/2021.	Paydown		41,210	41,210	40,566	40,784		426		426		41,210			0	451	05/25/2035.	2.B FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	03/01/2021.	Paydown		42,529	42,529	42,201	42,272		256		256		42,529			0	330	06/25/2035.	3.B FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	03/01/2021.	Paydown		84,082	84,082	82,953	83,368		714		714		84,082			0	599	06/25/2035.	1.A FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	03/01/2021.	Paydown		46,085	45,168	42,378	42,378				0		42,378		3,707	3,707	300	09/25/2035.	1.D FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	03/01/2021.	Paydown		2,689	2,689	2,688	2,730		(42)		(42)		2,689			0	22	12/25/2033.	1.A FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	03/01/2021.	Paydown		663	663	662	666		(3)		(3)		663			0	8	01/25/2034.	1.A FM
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0	..	03/31/2021.	Various		1,301,444	1,301,444	1,301,444	1,301,444				0		1,301,444			0	73,662	03/31/2030.	2.C PL
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23	..	03/10/2021.	Bank of America BISD Dealer		56,787,160	53,544,000	57,639,540	57,219,522		(308,674)		(308,674)		56,910,848		(123,688)	(123,688)	643,867	05/15/2023.	2.B FE
26138E AR 0	Dr Pepper Snapple Group Inc Sr Nt 2.70	..	03/31/2021.	Call 103.5190		10,351,900	10,000,000	9,962,700	9,992,210		1,018		1,018		9,993,228		6,772	6,772	453,900	11/15/2022.	2.B FE
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt 3.13	..	03/11/2021.	Various		14,359,656	13,496,000	14,492,612	14,435,504		(64,628)		(64,628)		14,370,876		(11,220)	(11,220)	102,467	12/15/2023.	2.B FE
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A	..	03/24/2021.	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	89,764	01/17/2032.	1.A FE
26251C AG 9	Dryden Senior Loan Fund CLO Ser 2018-61A	..	03/24/2021.	Redemption 100.0000		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	97,291	01/17/2032.	1.C FE
26252V AA 9	Dryden Senior Loan Fund CLO Ser 2020-77A	..	02/20/2021.	Paydown		100,000	100,000	100,000	100,000				0		100,000			0	450	05/20/2031.	1.A FE
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt 4.170% 12/3	..	02/16/2021.	Redemption 100.0000		(5,238)	(5,238)	(5,238)	(5,238)				0		(5,238)			0	(5,241)	12/31/2041.	2.B PL
269330 AA 4	Energy Efficient Equity Inc LBASS Series	..	03/20/2021.	Paydown		838,967	838,967	838,942	838,942		25		25		838,967			0	3,559	09/20/2055.	1.A FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	03/01/2021.	Paydown		31,437	31,437	31,437	31,396		41		41		31,437			0	222	08/25/2032.	1.A FM
30040W AA 6	Eversource Energy Sr Nt 2.500% 03/15/2	..	02/16/2021.	Call 100.0000		8,645,000	8,645,000	8,753,745	8,650,201		(3,277)		(3,277)		8,646,924		(1,924)	(1,924)	90,652	03/15/2021.	2.A FE
30040W AG 3	Eversource Energy Sr Nt 3.800% 12/01/2	..	03/03/2021.	Deutsche Bank Capital		21,688,721	19,992,000	22,005,093	21,810,570		(110,388)		(110,388)		21,700,182		(11,461)	(11,461)	198,365	12/01/2023.	2.A FE
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt 4.54	..	03/31/2021.	Redemption 100.0000		940,000	940,000	940,000	940,000				0		940,000			0	21,338	03/31/2038.	2.B FE
30288* AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.39	..	01/13/2021.	Redemption 100.0000		178,000	178,000	178,000					0		178,000			0		12/31/2038.	2.B FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%	..	01/15/2021.	Paydown		990,237	990,237	1,107,752	994,129		(3,892)		(3,892)		990,237			0	33,272	07/15/2023.	2.A FE
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A 7.6	..	01/15/2021.	Paydown		110,942	110,942	130,772	111,780		(838)		(838)		110,942			0	4,244	01/15/2022.	2.A FE
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20	..	03/01/2021.	Paydown		11,371	13,633	12,733	12,733				0		12,733		(1,362)	(1,362)	99	09/25/2035.	5.B FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	03/01/2021.	Paydown		102,983	117,334	78,761	78,761				0		78,761		24,222	24,222	963	08/25/2037.	3.B FM
33829T AA 4	Five Corners Funding Trust Sr Nt 4.419	..	03/09/2021.	Goldman Sachs & Company		4,335,841	3,943,000	4,396,406	4,357,625		(27,281)		(27,281)		4,330,344		5,497	5,497	56,144	11/15/2023.	1.G FE
33845X AA 5	Flagship Credit Auto Trust LBASS Ser 202	..	02/25/2021.	JP Morgan Securities LLC		26,168,761	26,132,013	26,131,077	26,131,126		74		74		26,131,200		37,561	37,561	29,239	04/15/2025.	1.A FE
33845X AA 5	Flagship Credit Auto Trust LBASS Ser 202	..	02/15/2021.	Paydown		2,818,635	2,818,635	2,818,534	2,818,539		96		96		2,818,635			0	1,868	04/15/2025.	1.A FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	03/01/2021.	Paydown		1,761	1,761	1,761	1,761				0		1,761			0	23	07/25/2029.	3.B FM
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	03/01/2021.	Paydown		8,804	8,804	9,822	9,150		(346)		(346)		8,804			0	113	07/25/2029.	4.B FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	03/01/2021.	Paydown		6	6	6	6				0		6			0		04/25/2029.	1.A FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	03/25/2021.	Paydown		47,258	47,258	22,043	22,043				0		22,043		25,215	25,215	34	11/25/2036.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	03/01/2021.	Paydown		884,935	884,935	911,428	888,151		(3,215)		(3,215)		884,935			0	4,055	06/10/2046.	1.A FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	02/01/2021.	Paydown		9,206	9,206	9,207	9,176		31		31		9,206			0	97	07/20/2031.	1.A FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		6,160	6,160	6,160	6,144		16		16		6,160			0	42	04/25/2034.	1.A FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		656	656	656	655		1		1		656			0	5	06/25/2034.	1.A FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		4,753	4,753	4,753	4,750		3		3		4,753			0	33	11/25/2033.	1.A FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	03/25/2021.	Paydown		112,216	112,216	112,216	112,216				0		112,216			0	189	11/25/2033.	1.A FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	03/01/2021.	Paydown		9,881	9,881	9,895	9,871		10		10		9,881			0	97	07/25/2035.	3.B FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		25,863	25,863	25,669	25,739		125		125		25,863			0	224	06/25/2035.	1.A FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		90,370	90,370	87,165	89,374		996		996		90,370			0	925	06/25/2035.	1.A FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		95,971	95,971	91,450	94,536		1,435		1,435		95,971			0	881	06/25/2035.	1.A FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		93,641	93,641	93,638	93,337		304		304		93,641			0	890	06/25/2034.	1.A FM
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	02/01/2021.	Paydown		2	2	2	2				0		2			0		08/25/2034.	1.A FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2021.	Paydown		35,659	35,659	35,999	35,631		28		28		35,659			0	440	02/25/2035.	1.A FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	03/25/2021.	Paydown		44,838	44,838	3,359	2,666	693	41,480		42,173		44,838			0	4	05/25/2036.	5.B FM
369622 SM 8	General Elec Cap Corp Sub Nt 5.300% 02	..	02/11/2021.	Various		24,500,000	24,500,000	24,742,750	24,503,410		(3,410)		(3,410)		24,500,000			0	649,250	02/11/2021.	2.C FE
370334 CE 2	General Mills Inc Sr Nt 3.700% 10/17/2....	..	02/26/2021.	Deutsche Bank Capital		2,552,878	2,361,000	2,571,672	2,562,305		(12,218)		(12,218)		2,550,087		2,791	2,791	32,759	10/17/2023.	2.B FE
38141G XL 3	Goldman Sachs Group Inc Sr Nt Fix to Flo.	..	03/10/2021.	Wells Fargo Securities LLC		37,819,846	37,876,000	37,876,000	37,876,000		0		0		37,876,000		(56,154)	(56,154)	74,230	11/17/2023.	1.F FE
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A	..	03/15/2021.	Paydown		48,526	48,526	49,830	49,827		(1,301)		(1,301)		48,526			0	28	10/15/2052.	1.A FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	03/15/2021.	Paydown		353,327	353,327	359,907	359,570		(6,242)		(6,242)		353,327			0		10/15/2054.	1.C FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	03/15/2021.	Paydown		11,312	11,312	11,874	11,830		(518)		(518)		11,312			0		10/15/2053.	1.A FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	03/25/2021.	Paydown		225,414	225,414	210,405	210,405		15,009		15,009		225,414			0	122	06/25/2037.	1.A FM
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	03/19/2021.	Paydown		188,211	188,211	183,447	184,667		3,544		3,544		188,211			0	128	07/19/2047.	1.A FM
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl....	..	01/15/2021.	Redemption 100.0000		351,786	351,786	354,135	353,768		(1,982)		(1,982)		351,786			0	6,860	01/15/2026.	4.A FE
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S	..	03/01/2021.	Paydown		28,800	28,800	28,800	28,800				0		28,800			0	383	05/25/2033.	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	..	03/25/2021.	Paydown		875,946	875,946	812,234	812,234		63,712		63,712		875,946			0	404	08/25/2036.	1.A FM
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	03/31/2021.	Various		251,492	251,492	251,492	251,492				0		251,492			0	2,081	12/31/2031.	1.F PL
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.5	..	03/25/2021.	Paydown		46,847	46,847	45,860	45,860		987		987		46,847			0	40	08/25/2035.	1.A FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2021.	Paydown		3,597	3,597	3,597	3,594		3		3		3,597			0	31	03/25/2034.	1.A FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2021.	Paydown		1,683	1,683	1,683	1,681		2		2		1,683			0	14	08/25/2034.	1.A FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	..	03/01/2021.	Paydown		103,619	103,619	103,587	103,402		217		217		103,619			0	1,105	04/25/2035.	4.B FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	..	03/01/2021.	Paydown		73,909	71,745	69,283	69,283				0		69,283		4,626	4,626	601	07/25/2035.	5.B FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	..	03/01/2021.	Paydown		42,747	42,747	34,340	34,340				0		34,340		8,407	8,407	209	10/25/2035.	1.D FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	..	03/01/2021.	Paydown		440,658	360,740	273,224	273,224				0		273,224		167,433	167,433	3,650	09/25/2033.	1.D FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	03/01/2021.	Paydown		85,203	84,644	59,239	59,239				0		59,239		25,964	25,964	318	06/25/2036.	1.D FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	03/01/2021.	Paydown		168,995	168,995	159,914	159,914		9,081		9,081		168,995			0	1,032	08/25/2036.	2.B FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	03/25/2021.	Paydown		53,080	53,080	41,448	41,448				0		41,448		11,632	11,632	27	11/25/2036.	1.A FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	03/01/2021.	Paydown		334,468	333,924	285,397	285,397				0		285,397		49,071	49,071	1,835	12/25/2035.	1.A FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	03/01/2021.	Paydown		150,346	150,346	151,591	150,363		(18)		(18)		150,346			0	2,019	01/25/2035.	1.A FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	03/01/2021.	Paydown		12,740	12,740	12,529	12,615		(1)		(1)		12,615		125	125	63	11/25/2035.	2.B FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	03/01/2021.	Paydown		45,001	45,104	40,926	28,835	12,091			12,091		40,926		4,076	4,076	262	12/25/2035.	4.B FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	03/01/2021.	Paydown		4,249	4,680	4,114	4,114				0		4,114		134	134	42	12/25/2035.	1.D FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	03/01/2021.	Paydown		24,941	24,973	19,651	19,651				0		19,651		5,290	5,290	248	03/25/2036.	4.B FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	03/01/2021.	Paydown		33,248	33,297	28,652	28,652				0		28,652		4,596	4,596	331	03/25/2036.	5.B FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	03/01/2021.	Paydown		79,131	77,279	54,305	54,305				0		54,305		24,827	24,827	340	01/25/2037.	1.D FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	03/01/2021.	Paydown		65,884	65,839	59,760	59,760				0		59,760		6,124	6,124	228	09/25/2036.	1.A FM

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										11	12	13	14	15							
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46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	03/01/2021.	Paydown		2,707,336	2,707,336	2,818,278	2,706,191		1,145		1,145		2,707,336			0	22,210	07/15/2046.	1.A FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	03/01/2021.	Paydown		85,204	85,204	88,033	85,649		(445)		(445)		85,204			0	497	01/15/2046.	1.A FM
48121@ AC 5	JRD Holdings LLC Sr Nt Ser A 3.470% 03	..	03/27/2021.	Redemption 100.0000		4,000,000	4,000,000	3,980,222	3,998,674		1,326		1,326		4,000,000			0	69,400	03/27/2021.	2.B PL
49271V AG 5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2..	..	02/26/2021.	BNP Paribas Securities Corp		19,371,755	18,006,000	19,635,049	19,465,529		(103,966)		(103,966)		19,361,563		10,192	10,192	196,830	05/25/2023.	2.B FE
49271V AG 5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2..	..	03/16/2021.	Call 107.7980		9,654,389	8,956,000	9,802,611	9,670,888		(62,795)		(62,795)		9,608,093		(652,093)	(652,093)	810,420	05/25/2023.	2.B FE
49326E ED 1	KeyCorp MT Nt 5.100% 03/24/21	..	03/24/2021.	Various		12,000,000	12,000,000	12,463,010	12,013,099		(13,099)		(13,099)		12,000,000			0	306,000	03/24/2021.	2.A FE
50077L AY 2	Kraft Heinz Foods Co Sr Nt 4.875% 10/0.	..	01/21/2021.	Tax Free Exchange		3,947,963	3,900,000	3,948,711	3,948,008		(44)		(44)		3,947,963			0	58,094	10/01/2049.	3.A FE
501044 DH 1	Kroger Co Sr Nt 2.800% 08/01/22	..	02/26/2021.	Toronto Dominion		2,063,180	2,000,000	2,084,220	2,069,006		(7,511)		(7,511)		2,061,495		1,685	1,685	32,822	08/01/2022.	2.A FE
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	03/11/2021.	Paydown		132,379	132,379	120,215	131,782		596		596		132,379			0	1,387	04/15/2041.	1.A FM
513075 BL 4	Lamar Media Corp Sr Nt 5.750% 02/01/26	..	02/03/2021.	Various		8,857,538	8,610,000	9,083,356	8,830,619		(7,100)		(7,100)		8,823,519		(213,519)	(213,519)	497,825	02/01/2026.	4.A FE
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	03/01/2021.	Redemption 100.0000		401,617	401,617	379,747	398,650		2,968		2,968		401,617			0	3,231	03/01/2023.	1.B
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	03/15/2021.	Redemption 100.0000		135,952	135,952	142,317	136,318		(367)		(367)		135,952			0	1,717	12/15/2021.	2.A
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	..	01/19/2021.	Various		21,053	21,053	22,080	21,057		(4)		(4)		21,053			0	10	01/15/2021.	4.A
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	03/26/2021.	Paydown		3,782	3,782	1,849	1,849				0		1,849		1,932	1,932	6	09/26/2045.	6. FM
52736R BG 6	Levi Strauss & Co Sr Nt 5.000% 05/01/2..	..	03/04/2021.	Call 102.5000		7,734,650	7,546,000	7,525,285	7,535,554		364		364		7,535,918		10,082	10,082	317,561	05/01/2025.	3.B FE
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	03/25/2021.	Paydown		229,943	229,943	214,996	228,804		1,139		1,139		229,943			0	5,195	09/25/2034.	1.A FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	03/01/2021.	Paydown		10,630	10,630	10,982	10,894		(264)		(264)		10,630			0	103	08/25/2032.	1.A FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	03/01/2021.	Paydown		15,401	15,401	15,441	15,419		3		3		15,421		(20)	(20)	149	10/25/2036.	2.B FM
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt	..	03/01/2021.	Paydown		5,148	5,148	2,869	2,869		2,279		2,279		5,148			0	78	12/01/2035.	6. FE
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	01/20/2021.	Paydown		3,355,444	3,355,444	3,355,444	3,355,444				0		3,355,444			0	12,677	07/20/2026.	1.A FE
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt	..	03/01/2021.	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	7,572	12/01/2021.	1.G FE
576434 2D 5	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		96,194	96,638	74,010	74,010				0		74,010		22,184	22,184	1,167	03/25/2036.	1.D FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		69,452	69,452	70,146	69,653		(202)		(202)		69,452			0	520	01/25/2035.	5.B FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		100,511	100,511	102,301	100,520		(9)		(9)		100,511			0	1,235	03/25/2035.	1.A FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		222,053	222,053	218,323	219,798		2,255		2,255		222,053			0	2,065	04/25/2035.	3.B FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		332	332	332	332				0		332			0	3	08/25/2034.	1.A FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		160,566	160,566	153,446	158,508		2,058		2,058		160,566			0	2,176	12/25/2034.	1.A FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser	..	03/01/2021.	Paydown		82,739	82,739	80,257	81,571		1,168		1,168		82,739			0	398	07/25/2034.	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58155Q AG 8	McKesson Corp Sr Nt 2.850% 03/15/23...	..	03/11/2021.	Barclays Capital Inc.		1,484,183	1,430,000	1,496,681	1,493,583		(5,798)		(5,798)		1,487,785		(3,603)	(3,603)	20,378	03/15/2023.	2.B FE
58733R AF 9	Mercadolibre Inc Sr Nt 3.125% 01/14/31..	..	01/11/2021.	Direct		478,610	475,000	475,000					0		475,000		3,610	3,610		01/14/2031.	3.A FE
58769E AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser	..	03/22/2021.	Barclays Capital Inc.		6,147,174	6,144,755	6,144,195	6,144,356		64		64		6,144,420		2,754	2,754	4,466	02/15/2023.	1.A FE
58769E AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser	..	03/15/2021.	Paydown		55,245	55,245	55,240	55,242		4		4		55,245			0	43	02/15/2023.	1.A FE
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	03/01/2021.	Paydown		47,335	47,335	47,315	47,195		23		23		47,218		116	116	556	09/25/2032.	1.A FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	03/31/2021.	Redemption 100.0000		278,866	278,866	278,866	278,866				0		278,866			0	3,235	12/31/2039.	2.B PL
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	03/01/2021.	Paydown		178,993	178,993	181,541	181,026		(2,033)		(2,033)		178,993			0	1,080	04/25/2058.	1.A FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	03/15/2021.	Paydown		51,861	51,861	51,860	51,861				0		51,861			0	460	07/15/2038.	4.B FE
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4	..	03/01/2021.	Paydown		447,337	447,337	470,780	467,579		(20,241)		(20,241)		447,337			0	2,445	04/25/2066.	1.A FM
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	03/01/2021.	Paydown		202,423	202,423	209,180	208,833		(6,410)		(6,410)		202,423			0	924	07/25/2059.	1.A FM
60700K AB 8	MMAF Equipment Finance LLC ABS Ser 2020-	..	03/10/2021.	RBC Capital Markets LLC		2,201,977	2,200,000	2,199,769	2,199,808		41		41		2,199,849		2,127	2,127	2,043	08/14/2023.	1.A FE
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1.....	..	02/09/2021.	Redemption 100.0000		63,971	63,971	63,971	63,971				0		63,971			0	509	05/09/2039.	1.F
609207 AS 4	Mondelez International Sr Nt 2.125% 04..	..	03/01/2021.	Bank of America BISD Dealer		11,709,642	11,317,600	11,763,049	11,717,210		(30,360)		(30,360)		11,686,850		22,792	22,792	93,527	04/13/2023.	2.B FE
609207 AS 4	Mondelez International Sr Nt 2.125% 04..	..	03/31/2021.	Call 103.2630		8,001,540	7,748,700	8,070,369	8,027,133		(30,857)		(30,857)		7,996,276		(247,576)	(247,576)	329,706	04/13/2023.	2.B FE
615369 AK 1	Moodys Corp Sr Nt 2.625% 01/15/23.....	..	03/02/2021.	Bank of America BISD Dealer		3,287,232	3,165,000	3,316,920	3,294,892		(11,287)		(11,287)		3,283,605		3,628	3,628	52,849	01/15/2023.	2.A FE
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	03/25/2021.	Paydown		344,995	344,995	323,433	331,872		13,123		13,123		344,995			0	651	09/25/2034.	1.A FM
61747W AF 6	Morgan Stanley Sr Nt 5.750% 01/25/21...	..	01/25/2021.	Various		38,000,000	38,000,000	38,297,140	38,002,523		(2,523)		(2,523)		38,000,000			0	1,092,500	01/25/2021.	2.A FE
61756U AH 4	Morgan Stanley Cap I CMBS Ser 2007-IQ16	..	03/01/2021.	Paydown		870	3,094	2,248	2,248				0		2,248		(1,378)	(1,378)	4	12/12/2049.	5.B FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	03/01/2021.	Paydown		685,643	685,643	708,837	688,135		(2,492)		(2,492)		685,643			0	3,161	12/15/2048.	1.A FM
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	03/01/2021.	Paydown		998,477	998,477	1,028,401	1,002,521		(4,044)		(4,044)		998,477			0	6,590	08/15/2046.	1.A FM
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	03/01/2021.	Paydown		460,340	460,340	474,147	462,519		(2,179)		(2,179)		460,340			0	2,833	11/15/2046.	1.A FM
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser	..	03/23/2021.	Nationwide Mutual		4,816,022	4,800,000	4,799,992	4,799,973		(58)		(58)		4,799,915		16,107	16,107	17,213	10/15/2052.	1.A FE
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser	..	03/23/2021.	Nationwide Mutual		702,329	700,000	699,999	699,992		(7)		(7)		699,985		2,343	2,343	2,984	10/15/2052.	1.C FE
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	03/15/2021.	Call 100.0000		31,753	31,753	31,753	31,753				0		31,753			0	421	09/15/2028.	1.B
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	02/16/2021.	Call 100.0000		63,087	63,087	63,087	63,087				0		63,087			0	418	09/15/2028.	1.D
637417 AF 3	National Retail Properties Inc Sr Nt 3.....	..	03/12/2021.	Call 106.0937		24,401,546	23,000,000	22,829,570	22,955,871		3,578		3,578		22,959,449		40,551	40,551	1,711,471	04/15/2023.	2.A FE
64132D AA 6	Neuberger Berman CLO Ltd CLO Ser 2019-32	..	03/05/2021.	Various		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	88,456	01/19/2032.	1.A FE
64132D AC 2	Neuberger Berman CLO Ltd CLO Ser 2019-32	..	03/05/2021.	Various		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	66,946	01/19/2032.	1.C FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36	..	01/20/2021.	Paydown		29,500,000	29,500,000	29,500,000	29,500,000				0		29,500,000			0	100,899	04/20/2033.	1.A FE
64133K AC 5	Neuberger Berman CLO Ltd CLO Ser 2020-36	..	01/20/2021.	Paydown		12,500,000	12,500,000	12,500,000	12,500,000				0		12,500,000			0	61,282	04/20/2033.	1.C FE
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		173	173	173	173				0		173			0	1	11/25/2033.	1.A FM
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-	..	03/01/2021.	Paydown		219,229	219,229	241,495	240,792		(21,563)		(21,563)		219,229			0	1,500	03/25/2036.	1.A FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	03/01/2021.	Paydown		61,726	61,726	63,288	62,794		(1,068)		(1,068)		61,726			0	409	05/25/2054.	1.A FE
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-	..	03/01/2021.	Paydown		82,582	82,582	86,195	85,702		(3,120)		(3,120)		82,582			0	598	11/25/2035.	1.A FE
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/01/2021.	Paydown		321,455	321,455	332,417	330,928		(9,473)		(9,473)		321,455			0	2,182	02/25/2057.	1.A FM
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/01/2021.	Paydown		174,911	174,911	181,545	180,642		(5,732)		(5,732)		174,911			0	1,135	03/25/2057.	1.A FM
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-	..	03/01/2021.	Paydown		14,321	14,321	13,534	13,615		706		706		14,321			0	92	08/27/2057.	1.A FM
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2021.	Paydown		651,772	651,772	654,123	653,679		(1,907)		(1,907)		651,772			0	3,762	09/25/2057.	1.A FM
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2021.	Paydown		213,779	213,779	228,576	226,798		(13,019)		(13,019)		213,779			0	1,485	12/25/2057.	1.A FM
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2021.	Paydown		2,027,872	2,027,872	2,098,407	2,089,418		(61,547)		(61,547)		2,027,872			0	12,589	11/25/2058.	1.A FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2021.	Paydown		287,280	287,280	291,133	290,220		(2,940)		(2,940)		287,280			0	1,670	02/25/2049.	1.A FM
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	01/01/2021.	Paydown					9,734		(9,734)		(9,734)					0		08/25/2059.	1. FM
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2021.	Paydown		1,216,985	1,216,985	1,249,787	1,248,598		(31,613)		(31,613)		1,216,985			0	7,126	08/25/2059.	1.A FM
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	03/01/2021.	Paydown		265,943	265,943	273,755	271,894		(5,951)		(5,951)		265,943			0	1,570	12/25/2058.	1.A FM
65341K BK 1	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	02/25/2021.	Wells Fargo Securities LLC		7,183,203	7,000,000	7,203,438	7,190,214		(17,644)		(17,644)		7,172,570		10,633	10,633	30,590	10/15/2024.	1.A FE
65341K BN 5	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	03/22/2021.	Various		20,709,293	20,310,000	20,734,733	20,711,575		(37,861)		(37,861)		20,673,714		35,579	35,579	77,352	02/15/2025.	1.A FE
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt 2.5.	..	03/08/2021.	Maturity		38,500,000	38,500,000	38,453,415	38,498,200		1,800		1,800		38,500,000			0	490,875	03/08/2021.	2.C FE
655044 AE 5	Noble Energy Inc Sr Nt 6.000% 03/01/41.	..	01/06/2021.	Tax Free Exchange		23,866,962	24,000,000	23,840,640	23,866,915		47		47		23,866,962			0	500,000	03/01/2041.	2.C FE
655044 AG 0	Noble Energy Inc Sr Nt 5.250% 11/15/43.	..	01/06/2021.	Tax Free Exchange		6,196,990	6,000,000	6,212,640	6,197,055		(65)		(65)		6,196,990			0	44,625	11/15/2043.	2.C FE
655044 AJ 4	Noble Energy Inc Sr Nt 5.050% 11/15/44.	..	01/06/2021.	Tax Free Exchange		512,640	500,000	513,330	512,644		(4)		(4)		512,640			0	3,577	11/15/2044.	2.C FE
655044 AP 0	Noble Energy Inc Sr Nt 3.850% 01/15/28.	..	01/06/2021.	Various		6,410,877	6,400,000	6,397,878	6,410,908		(31)		(31)		6,410,877			0	117,040	01/15/2028.	2.C FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
655044 AQ 8	Noble Energy Inc Sr Nt 3.250% 10/15/29.	..	01/06/2021.	Various		2,686,320	2,700,000	2,684,718	2,686,301		19		19		2,686,320			0	19,744	10/15/2029.	2.C FE
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	03/01/2021.	Paydown		4,023	4,023	4,027	4,013		10		10		4,023			0	36	08/25/2033.	1.A FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	03/01/2021.	Paydown		1,943	1,943	1,943	1,942		2		2		1,943			0	21	03/25/2034.	1.A FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	03/01/2021.	Paydown		6,250	6,250	6,201	6,213		37		37		6,250			0	57	07/25/2034.	1.A FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	03/01/2021.	Paydown		628	628	664	653		(25)		(25)		628			0	5	10/25/2034.	1.A FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	03/01/2021.	Paydown		5,134	5,134	5,108	5,112		22		22		5,134			0	71	02/25/2035.	1.A FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	03/25/2021.	Paydown		16,779	16,779	8,136	8,136		8,643		8,643		16,779			0	25	04/25/2036.	5.B FM
664397 AK 2	Eversource Energy Sr Nt 2.800% 05/01/2	..	03/02/2021.	Citigroup		5,568,464	5,330,000	5,615,382	5,579,156		(20,395)		(20,395)		5,558,761		9,703	9,703	50,990	05/01/2023.	2.A FE
66621# AA 4	Northfield Mountain LLC Sr Sec Nt 4.50...	..	03/16/2021.	Stonecastle Securities LLC		22,264,880	22,000,000	22,000,000	22,000,000				0		22,000,000		264,880	264,880	209,000	07/18/2034.	2.B PL
666807 BQ 4	10/	..	03/24/2021.	Call 103.4370		3,827,169	3,700,000	3,867,388	3,834,424		(17,730)		(17,730)		3,816,694		(116,694)	(116,694)	168,840	10/15/2022.	2.B FE
68233J AR 5	Oncor Electric Delivery 1st Lien 4.100	..	02/26/2021.	Goldman Sachs & Company		4,290,574	4,142,000	4,360,366	4,318,213		(24,889)		(24,889)		4,293,324		(2,751)	(2,751)	42,927	06/01/2022.	1.F FE
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3 3.50	..	03/01/2021.	Paydown		1,117,340	1,117,340	1,115,944	1,114,879		2,462		2,462		1,117,340			0	5,606	02/25/2048.	1.A FM
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	..	03/25/2021.	Paydown		842,075	842,075	829,707	840,771		1,305		1,305		842,075			0	1,437	10/25/2034.	1.A FM
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-	..	03/25/2021.	Paydown		962,468	962,468	830,129	951,345		1,884		1,884		953,229		9,239	9,239	1,319	05/25/2035.	1.A FM
714264 AH 1	Pernod Ricard SA Sr Nt 4.250% 07/15/22	..	03/02/2021.	Citigroup		6,725,120	6,400,000	6,835,200	6,761,664		(40,045)		(40,045)		6,721,619		3,501	3,501	173,022	07/15/2022.	2.A FE
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	03/13/2021.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	1,372	09/13/2027.	1.D
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	03/13/2021.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	4,127	09/13/2027.	1.D
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...	..	03/31/2021.	Redemption 100.0000		38,100	38,100	38,100	38,100				0		38,100			0	251	05/01/2039.	2.C PL
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	03/23/2021.	Redemption 100.0000		355	355	117	117		238		238		355			0	2	12/23/2031.	3.A FE
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	03/23/2021.	Paydown		16,374	16,374	909	909		15,465		15,465		16,374			0	50	03/23/2035.	3.B FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	03/22/2021.	Paydown		15,886	15,886	13,618	12,565		3,321		3,321		15,886			0	48	03/22/2038.	1.F FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..	..	03/22/2021.	Paydown		415,626	415,626	249,375	295,981		119,645		119,645		415,626			0	589	12/22/2035.	1.F FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	03/22/2021.	Paydown		16,540	16,540	16,545	16,544		(4)		(4)		16,540			0	35	12/22/2035.	2.A PL
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	03/22/2021.	Redemption 100.0000		339,768	339,768	339,768	339,768				0		339,768			0	481	03/22/2038.	1.F FE
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.	..	03/22/2021.	Paydown		274,320	274,320	274,320	274,320				0		274,320			0	382	09/22/2036.	1.C FE
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	03/22/2021.	Paydown		157,727	157,727	150,357	153,540		4,188		4,188		157,727			0	208	12/22/2036.	1.F FE
74114B AC 7	Prestige Auto Rec Tr LBASS Ser 2020-1A C	..	02/25/2021.	RBC Capital Markets LLC		8,005,625	8,000,000	7,999,522	7,999,616		68		68		7,999,684		5,941	5,941	8,782	02/15/2024.	1.A FE
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	03/01/2021.	Paydown		3,745	3,745	3,488	3,601		144		144		3,745			0	31	10/25/2033.	1.A FM
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	01/01/2021.	Various		1,925,919	1,925,919	2,526,456	1,925,919				0		1,925,919			0	90,133	01/01/2021.	1.D FE
74340X BE 0	Prologis LP Sr Nt 3.750% 11/01/25	..	03/08/2021.	Call 112.4650		12,933,475	11,500,000	11,428,815	11,462,264		1,302		1,302		11,463,566		36,434	36,434	1,585,610	11/01/2025.	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74927# AA 9	RB Investment Associates CTL 7.220% 12	..	03/15/2021.	Redemption 100.0000		51,012	51,012	51,012	51,012				0		51,012			0	615	09/15/2028.	2.B
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	..	03/01/2021.	Paydown		263,644	264,318	265,144	263,657		(72)		(72)		263,585		58	58	2,505	04/25/2035.	3.B FM
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2021.	Paydown		135,442	142,487	142,844	142,570		(1)		(1)		142,569		(7,127)	(7,127)	1,388	01/25/2037.	4.B FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..	..	03/25/2021.	Paydown		98,718	88,311	64,498	64,498				0		64,498		34,220	34,220	116	04/25/2036.	1.A FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	03/25/2021.	Paydown		207,773	207,773	178,070	178,070		29,704		29,704		207,773			0	157	08/25/2037.	1.A FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown		26,458	26,458	23,217	26,251		208		208		26,458			0	215	05/25/2035.	1.A FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.	..	03/25/2021.	Paydown		111,093	111,093	111,093	111,093				0		111,093			0	205	10/25/2031.	1.A FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..	..	03/01/2021.	Paydown		259,491	257,473	233,896	233,896				0		233,896		25,595	25,595	2,918	04/25/2035.	2.B FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2021.	Paydown		1,241	1,241	1,240	1,238		3		3		1,241			0	8	05/25/2033.	1.A FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	03/01/2021.	Paydown		51,134	52,313	36,758	36,758				0		36,758		14,376	14,376	529	06/25/2036.	4.B FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	02/01/2021.	Paydown			24,121	13,569	13,569				0		13,569		(13,569)	(13,569)	98	09/25/2037.	1.D FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	03/01/2021.	Paydown		75,718	74,183	67,573	67,573				0		67,573		8,145	8,145	770	05/25/2037.	5.B FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2021.	Paydown		68,591	76,450	52,724	52,724				0		52,724		15,867	15,867	647	06/25/2037.	1.D FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	03/01/2021.	Paydown		91,455	101,934	101,691	101,643				0		101,643		(10,189)	(10,189)	863	06/25/2037.	4.B FM
76761R AN 9	Riserva CLO Ltd CLO Ser 2016-3A Cl AR..	..	03/18/2021.	Redemption 100.0000		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	169,991	10/18/2028.	1.A FE
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR..	..	03/18/2021.	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	80,001	10/18/2028.	1.C FE
78081B AA 1	Royalty Pharma PLC Sr Nt 0.750% 09/02/	..	03/10/2021.	Bank of America BISD Dealer		65,096,165	65,241,000	65,067,223	65,085,541		11,125		11,125		65,096,666		(501)	(501)	258,246	09/02/2023.	2.C FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	03/01/2021.	Various		260,494	260,494	273,335	262,752		(2,258)		(2,258)		260,494			0	3,038	11/01/2026.	2.B
78472J AA 1	SPS Servicer Advance Rec Tf LBASS Ser 20	..	03/23/2021.	Nationwide Mutual		18,977,476	18,884,000	18,883,401	18,883,452		66		66		18,883,519		93,957	93,957	64,457	11/15/2052.	1.A FE
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	..	02/21/2021.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	11,450	02/21/2032.	2.B
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	03/01/2021.	Paydown		101	101	102	101				0		101			0	1	06/25/2028.	2.B FM
80285R AB 4	Ser	..	03/22/2021.	Barclays Capital Inc		1,954,363	1,953,066	1,953,051	1,953,057		3		3		1,953,061		1,302	1,302	3,330	05/15/2023.	1.A FE
80285R AB 4	Ser	..	03/15/2021.	Paydown		1,403,762	1,403,762	1,403,751	1,403,756		6		6		1,403,762			0	1,400	05/15/2023.	1.A FE
80286W AB 2	Ser	..	03/10/2021.	BNP Paribas Securities Corp		15,011,719	15,000,000	14,999,507	14,999,571		90		90		14,999,661		12,058	12,058	15,225	09/15/2023.	1.A FE
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0	..	03/11/2021.	Direct		265,469	250,000	108,700	124,538		4,657		4,657		129,195		136,274	136,274	6,854	03/27/2024.	3.B FE
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	03/01/2021.	Paydown		29,036	29,036	29,035	28,976		60		60		29,036			0	187	06/25/2032.	1.A FM
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	03/01/2021.	Paydown		219,370	296,936	279,895	279,895				0		279,895		(60,524)	(60,524)	1,439	02/20/2047.	1.D FM
828807 CX 3	Simon Property Group LP Sr Nt 2.500% 0	..	01/27/2021.	Call 100.4883		6,531,741	6,500,000	6,494,670	6,499,447		73		73		6,499,520		480	480	118,408	07/15/2021.	1.G FE
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	03/01/2021.	Paydown		11,264	11,264	11,401	11,280		(16)		(16)		11,264			0	119	03/25/2030.	1.A FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	03/01/2021.	Paydown		47,066	47,066	31,231	31,231		15,835		15,835		47,066			0	82	02/25/2037.	5.B FM
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B	..	02/15/2021.	Redemption 100.0000		78,976	78,976	80,554	80,500		(1,523)		(1,523)		78,976			0	1,501	02/15/2026.	3.C FE
857477 AG 8	State Street Corp Sr Nt 4.375% 03/07/2	..	03/07/2021.	Maturity		5,550,000	5,550,000	6,063,542	5,567,968		(17,968)		(17,968)		5,550,000			0	121,406	03/07/2021.	1.F FE
863576 AC 8	2005-	..	03/01/2021.	Paydown		32,324	32,383	32,622	32,431				0		32,431		(107)	(107)	212	04/25/2035.	5.B FM
863579 CD 8	2004	..	03/01/2021.	Paydown		17,774	17,774	17,927	17,838		(64)		(64)		17,774			0	68	10/25/2034.	1.A FM
863579 VS 4	2005	..	03/01/2021.	Paydown		692,512	684,839	535,290	535,290				0		535,290		157,222	157,222	4,744	08/25/2035.	1.D FM
86359B JU 6	2004-	..	03/01/2021.	Paydown		322	322	322	322		1		1		322			0	2	03/25/2034.	1.A FM
86359B WR 8	2004-	..	03/01/2021.	Paydown		18,400	18,400	18,520	18,406		(6)		(6)		18,400			0	95	07/25/2034.	1.A FM
86359B XL 0	2004-	..	03/01/2021.	Paydown		3,416	3,416	3,339	3,350		66		66		3,416			0	23	08/25/2034.	1.A FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	03/01/2021.	Paydown		43,106	43,106	29,954	29,954				0		29,954		13,151	13,151	238	11/25/2036.	1.D FM
86363A AA 5	2006-	..	03/25/2021.	Paydown		68,736	68,736	8,830	8,830		59,906		59,906		68,736			0	76	01/25/2037.	1.D FM
863667 AN 1	Stryker Corp Sr Nt 3.500% 03/15/26	..	03/18/2021.	Barclays Capital Inc		2,184,720	2,000,000	2,131,260	2,109,560		(4,369)		(4,369)		2,105,191		79,529	79,529	36,361	03/15/2026.	2.A FE
863667 BB 6	Stryker Corp Sr Nt 0.600% 12/01/23	..	03/08/2021.	Various		4,520,308	4,516,667	4,514,511	4,514,539		47		47		4,514,586		5,722	5,722	7,949	12/01/2023.	2.A FE
867914 BK 8	SunTrust Bank Sr Nt 2.900% 03/03/21	..	02/03/2021.	Call 100.0000		25,000,000	25,000,000	24,955,980	24,998,417		857		857		24,999,273		727	727	302,083	03/03/2021.	1.G FE
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26	..	03/27/2021.	Call 103.2500		6,969,375	6,750,000	7,424,000	6,974,556		(19,341)		(19,341)		6,955,215		(205,215)	(205,215)	526,500	01/15/2026.	3.B FE
87305Q CE 9	TTX Co Sr Nt 4.125% 10/01/23	..	03/10/2021.	Barclays Capital Inc		7,513,468	6,909,000	7,616,896	7,566,121		(45,567)		(45,567)		7,520,554		(7,086)	(7,086)	127,457	10/01/2023.	1.F FE
87612B BB 7	Targa Resources Partners Sr Nt 5.125%	..	02/18/2021.	Call 102.5630		820,504	800,000	777,350	784,201		452		452		784,653		15,347	15,347	42,940	02/01/2025.	3.C FE
879360 C# 0	Teledyne Technologies Inc. Sr Nt 0.920	..	03/17/2021.	Call 101.7374		12,187,119	11,979,000	10,730,000	12,216,000				0	(1,486,000)	11,979,000	1,249,000		1,249,000	253,732	04/18/2023.	2.B
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A	..	03/22/2021.	Barclays Capital Inc		1,974,214	1,971,750	1,971,612	1,971,659		14		14		1,971,674		2,541	2,541	2,832	05/22/2023.	1.A FE
88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A	..	03/20/2021.	Paydown		379,056	379,056	379,029	379,038		17		17		379,056			0	324	05/22/2023.	1.A FE
88167H AC 0	Tesla Auto Lease Trust LBASS Ser 2020-A	..	03/22/2021.	Barclays Capital Inc		2,619,220	2,607,000	2,606,482	2,606,582		57		57		2,606,639		12,581	12,581	4,629	12/20/2023.	1.A FE
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR	..	02/19/2021.	Call 100.0000		1,387,788	1,387,788	1,387,788	1,387,788				0		1,387,788			0	6,488	10/20/2026.	1.A FE
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR	..	01/20/2021.	Paydown		6,678,981	6,678,981	6,678,981	6,678,981				0		6,678,981			0	23,527	10/20/2026.	1.A FE
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	03/30/2021.	Call 100.0000		175,341	175,341	175,341	175,341				0		175,341			0	4,246	09/30/2039.	3.B FE
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C	..	03/01/2021.	Paydown		1,996,155	1,996,155	2,070,723	2,069,428		(73,273)		(73,273)		1,996,155			0	8,697	06/25/2057.	1.A FM
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C	..	03/01/2021.	Paydown		1,464,117	1,464,117	1,563,802	1,555,684		(91,567)		(91,567)		1,464,117			0	7,913	03/25/2058.	1.A FM
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C	..	03/01/2021.	Paydown		1,175,634	1,175,634	1,233,681	1,231,415		(55,782)		(55,782)		1,175,634			0	6,246	07/25/2058.	1.A FM
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	03/01/2021.	Paydown		678,471	678,471	674,339	674,825		3,646		3,646		678,471			0	4,032	03/25/2058.	1.A FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	03/01/2021.	Paydown		632,027	632,027	671,923	669,840		(37,813)		(37,813)		632,027			0	3,068	07/25/2059.	1.A FM
89233P 4S 2	Toyota Motor Credit Corp Sr Nt 4.250%	..	01/11/2021.	Maturity		3,850,000	3,850,000	4,144,756	3,850,980		(980)		(980)		3,850,000			0	81,813	01/11/2021.	1.E FE
89469A AC 8	TreeHouse Foods Inc Sr Nt 6.000% 02/15	..	03/31/2021.	Call 101.5000		1,116,500	1,100,000	1,177,000	1,118,540		(3,367)		(3,367)		1,115,173		(15,173)	(15,173)	55,143	02/15/2024.	4.B FE
90265E AK 6	UDR Inc Sr Nt 4.000% 10/01/25	..	03/15/2021.	Various		9,088,941	8,000,000	7,981,600	7,990,415		368		368		7,990,783		9,217	9,217	1,232,941	10/01/2025.	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	03/01/2021.	Paydown		270,130	270,130	258,186	268,593		1,537		1,537		270,130			0	1,138	12/10/2045.	1.A FM
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24	..	02/04/2021.	Call 101.4690		2,536,725	2,500,000	2,600,000	2,511,790		(2,429)		(2,429)		2,509,361		(9,361)	(9,361)	56,716	06/15/2024.	5.A FE
904764 BJ 5	Unilever Cap Corp Sr Nt 0.375% 09/14/2.	..	03/02/2021.	Bank of America BISD Dealer		7,021,490	7,000,000	6,991,040	6,991,935		509		509		6,992,443		29,047	29,047	12,396	09/14/2023.	1.E FE
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.	..	01/02/2021.	Various		721,662	721,662	715,928	719,895		1,767		1,767		721,662			0	18,337	01/02/2029.	1.D
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C	..	02/25/2021.	Redemption 100.0000		747,392	747,392	761,800	761,200		(13,808)		(13,808)		747,392			0	15,508	08/25/2031.	1.E FE
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C	..	02/25/2021.	Redemption 100.0000		60,813	60,813	60,860	60,855		(43)		(43)		60,813			0	1,383	08/25/2031.	2.B FE
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..	..	03/01/2021.	Redemption 100.0000		123,913	123,913	123,913	123,913				0		123,913			0	2,292	09/01/2031.	2.A FE
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.	..	03/01/2021.	Redemption 100.0000		190,711	190,711	190,711	190,711				0		190,711			0	4,386	03/01/2026.	3.A FE
90945B AA 2	United Auto Credit Securitizat LBASS Ser..	..	03/22/2021.	BNP Paribas Securities Corp		677,676	677,332	677,314	677,322		4		4		677,327		350	350	1,663	05/10/2022.	1.A FE
90945B AA 2	United Auto Credit Securitizat LBASS Ser..	..	03/10/2021.	Paydown		658,451	658,451	658,434	658,441		10		10		658,451			0	895	05/10/2022.	1.A FE
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt 3.620%	..	03/31/2021.	Redemption 100.0000		66,518	66,518	66,518	66,518				0		66,518			0	602	06/30/2050.	1.G PL
91736# AA 4	United States of America BIA CTL GSA Gtd	..	03/15/2021.	Various		505,290	505,290	501,787	504,599		691		691		505,290			0	14,477	03/15/2024.	1.B
91736# AB 2	United States of America BIA CTL GSA Gtd	..	03/15/2021.	Redemption 100.0000		73,178	73,178	73,178	73,178				0		73,178			0	2,195	03/15/2024.	1.B
91740# AA 8	United States of America BIA-2 CTL Alber.	..	03/15/2021.	Redemption 100.0000		626,209	626,209	626,209	626,209				0		626,209			0	6,021	10/15/2025.	1.B
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	03/15/2021.	Redemption 100.0000		210,862	210,862	210,862	210,862				0		210,862			0	1,901	12/15/2026.	1.B
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..	..	03/15/2021.	Redemption 100.0000		165,804	165,804	165,804	165,804				0		165,804			0	1,555	07/15/2031.	1.B
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	..	03/15/2021.	Redemption 100.0000		69,427	69,427	69,427	69,427				0		69,427			0	483	04/15/2032.	1.B
92553P AT 9	Viacom Inc Sr Nt 4.250% 09/01/23	..	03/29/2021.	Various		5,993,185	5,500,000	5,443,240	5,482,483		1,500		1,500		5,483,984		16,016	16,016	628,241	09/01/2023.	2.B FE
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1 3.572% 06/	..	03/01/2021.	Paydown		520,138	520,138	524,588	520,195		(57)		(57)		520,138			0	3,019	06/25/2054.	1.A FE
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/	..	03/01/2021.	Paydown		519,015	519,015	519,007	518,935		80		80		519,015			0	1,421	08/25/2055.	1.A FE
92837M AA 5	Visio RMBS Ser 2020-1R Cl A1 1.312% 11	..	03/01/2021.	Paydown		1,301,984	1,301,984	1,301,981	1,301,962		22		22		1,301,984			0	2,838	11/25/2055.	1.A FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	03/15/2021.	Redemption 100.0000		63,454	63,454	63,454	63,454				0		63,454			0	702	04/15/2022.	2.B
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	03/01/2021.	Paydown		73,514	73,514	72,429	72,973		541		541		73,514			0	291	10/25/2033.	1.A FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	03/01/2021.	Paydown		66,884	66,884	63,874	66,397		486		486		66,884			0	674	06/25/2034.	1.A FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	03/01/2021.	Paydown		206,821	209,366	197,895	197,895				0		197,895		8,926	8,926	1,282	11/25/2036.	1.D FM
92939U AC 0	[illegible] 09/1	..	03/01/2021.	Bank of America BISD Dealer		25,138,403	25,100,000	25,090,964	25,091,841		505		505		25,092,345		46,058	46,058	63,656	09/15/2023.	2.A FE
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	03/01/2021.	Paydown		201,631	198,312	164,988	164,988				0		164,988		36,643	36,643	1,239	03/25/2037.	1.D FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	03/01/2021.	Paydown		17,095	17,981	16,499	16,499				0		16,499		596	596	79	11/25/2036.	1.D FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		316,641	316,641	318,868	318,073		(1,432)		(1,432)		316,641			0	3,233	03/25/2035.	3.B FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		92,785	99,757	100,630	99,695		3		3		99,698		(6,914)	(6,914)	564	03/25/2035.	4.B FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		437,891	468,705	468,351	468,351				0		468,351		(30,461)	(30,461)	4,940	04/25/2035.	4.B FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		250,609	270,700	268,556	268,556				0		268,556		(17,946)	(17,946)	2,376	05/25/2035.	3.B FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		301,223	315,620	316,702	316,128		1		1		316,129		(14,906)	(14,906)	2,600	06/25/2035.	3.B FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		63,291	68,864	69,047	68,775		13		13		68,788		(5,497)	(5,497)	766	06/25/2035.	3.B FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2021.	Paydown		58,552	62,164	48,925	48,925				0		48,925		9,627	9,627	374	05/25/2036.	1.D FM
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		119,310	124,464	110,764	110,764				0		110,764		8,546	8,546	1,110	08/25/2035.	1.D FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		15,644	16,468	16,602	16,535		(9)		(9)		16,526		(882)	(882)	149	10/25/2035.	3.B FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		18,530	21,478	21,193	21,253				0		21,254		(2,724)	(2,724)	184	01/25/2036.	4.B FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2021.	Paydown		195,622	217,819	182,369	182,369				0		182,369		13,253	13,253	2,338	02/25/2036.	1.D FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2021.	Paydown		9,906	11,279	10,884	10,880				0		10,880		(974)	(974)	131	11/25/2034.	1.D FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	03/01/2021.	Paydown		82,092	82,092	38,736	38,736		43,356		43,356		82,092			0	240	09/25/2036.	1.D FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	03/01/2021.	Redemption 100.0000		19,909	19,909	19,909	19,909				0		19,909			0	221	08/01/2027.	2.B
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	03/15/2021.	Various		130,512	130,512	136,645	133,510		(2,998)		(2,998)		130,512			0	1,768	05/15/2032.	1.B
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	03/10/2021.	Redemption 100.0000		29,074	29,074	29,074	29,074				0		29,074			0	327	10/10/2024.	2.B
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	03/01/2021.	Redemption 100.0000		236,838	236,838	236,838	236,838				0		236,838			0	2,619	11/01/2022.	3.C
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	03/01/2021.	Paydown		6,482	6,482	6,331	6,396		86		86		6,482			0	55	04/25/2034.	1.A FM
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5	..	03/01/2021.	Paydown		140,992	140,992	140,988	140,985		7		7		140,992			0	221	08/15/2053.	1.A FM
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2	..	03/22/2021.	RBC Capital Markets LLC		7,775,250	7,753,141	7,757,658	7,756,251		(462)		(462)		7,755,789		19,461	19,461	19,829	02/15/2024.	1.A FE
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2	..	03/15/2021.	Paydown		1,853,379	1,853,379	1,854,459	1,854,122		(743)		(743)		1,853,379			0	2,844	02/15/2024.	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96042Q AC 4	Westlake Auto Receivables Tr LBASS Ser 2	..	03/10/2021.	Various		33,547,586	33,500,000	33,498,147	33,498,327		326		326		33,498,653		48,933	48,933	41,692	05/15/2024.	1.A FE
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6	..	03/15/2021.	Redemption 100.0000		42,339	42,339	42,339	42,339				0		42,339			0	453	01/15/2032.	2.B
98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30..	..	03/26/2021.	Call 104.5000		183,920	176,000	176,000	176,000				0		176,000			0	13,442	01/15/2030.	2.C FE
98389B AZ 3	Xcel Energy Inc Sr Nt 0.500% 10/15/23...	..	03/02/2021.	Citigroup		11,015,730	11,000,000	10,989,660	10,990,566		575		575		10,991,142		24,588	24,588	24,292	10/15/2023.	2.A FE
98978V AB 9	Zoetis Inc Sr Nt 3.250% 02/01/23	..	03/01/2021.	Bank of America BISD Dealer		23,002,432	22,006,000	23,287,840	23,113,072		(100,386)		(100,386)		23,012,686		(10,254)	(10,254)	421,170	02/01/2023.	2.B FE
P06076 AA 4	AES El Salvador Trust II Sr Nt 6.750%....	..	02/12/2021.	Direct		524,600	550,000	454,000	511,324		1,548		1,548		512,872		11,728	11,728	13,301	03/28/2023.	4.C FE
000000 00 0	Royal Bank of Canada Sub Nt 0.453% 06/	A	02/24/2021.	Jefferies & Company Inc		4,162,500	5,000,000	3,946,750	3,946,782		1,819		1,819		3,948,601		213,899	213,899	3,958	06/29/2085.	2.A FE
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	01/15/2021.	Redemption 100.0000		166,400	166,400	166,400	166,400				0		166,400			0	2,746	01/15/2030.	1.G FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	01/15/2021.	Redemption 100.0000		128,000	128,000	128,000	128,000				0		128,000			0	2,272	01/15/2030.	2.B FE
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500..	A	02/05/2021.	Direct		737,513	710,000	705,375	706,159		79		79		706,238		31,274	31,274	18,933	04/01/2025.	5.A FE
335934 AT 2	First Quantum Minerals LTD Sr Nt 6.875..	A	03/08/2021.	Direct		537,500	500,000	500,000	500,000				0		500,000		37,500	37,500	15,182	10/15/2027.	5.A FE
58518N 2A 9	Meglobal Canada ULC Sr Nt 5.875% 05/18	A	02/04/2021.	Direct		405,438	325,000	325,000	325,000				0		325,000		80,438	80,438	4,243	05/18/2030.	2.B FE
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22	A	03/09/2021.	Various		13,758,488	13,300,000	13,898,039	13,805,667		(60,892)		(60,892)		13,744,775		13,713	13,713	182,656	10/01/2022.	2.B FE
000000 00 0	Banco BTG Pactual Sub Nt 5.750% 09/28/	D	01/08/2021.	Direct		337,600	320,000	336,000	334,378		(244)		(244)		334,133		3,467	3,467	5,316	09/28/2022.	4.B FE
000000 00 0	Cia Latino Americana 1st Lien 9.500% 0..	D	02/18/2021.	Direct		49,110	151,107	66,807	67,832		(1,823)		(1,823)		74,225		(25,115)	(25,115)	9,492	07/20/2023.	5.B FE
000000 00 0	Studio City Finance LTD Sr Nt 7.250% 0..	D	01/14/2021.	Call 103.9200		529,992	510,000	537,293	529,780		(410)		(410)		529,370		(19,370)	(19,370)	35,706	02/11/2024.	4.A FE
000000 00 0	MARB BondCo PLC Sr Nt 7.000% 03/15/24	D	01/15/2021.	Direct		204,800	200,000	206,100	204,686		(309)		(309)		204,378		423	423	4,861	03/15/2024.	3.C FE
000000 00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%.	D	01/15/2021.	Direct		415,319	385,000	406,055	403,387		(220)		(220)		403,167		12,152	12,152	9,150	01/15/2025.	3.C FE
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	03/24/2021.	Direct		1,014,950	1,060,000	980,932	613,385		3,065		3,065		994,775		20,175	20,175	26,559	03/31/2025.	4.B FE
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	02/08/2021.	Direct		625,500	850,000	718,588	733,717		2,073		2,073		735,790		(110,290)	(110,290)	38,533	07/28/2025.	6. FE
000000 00 0	Country Garden Holdings Co 1st Lien 7...	D	01/14/2021.	Direct		494,100	440,000	458,700	454,605		(148)		(148)		454,457		39,643	39,643	8,950	04/08/2026.	2.C FE
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26.	D	03/26/2021.	Direct		419,830	540,000	556,010	342,482		(471)		(471)		555,470		(135,640)	(135,640)	26,847	08/12/2026.	4.A FE
000000 00 0	Kuwait Projects Co Spc L Euro MTN 4.50	D	03/02/2021.	Direct		216,700	220,000	201,300	202,767		392		392		203,158		13,542	13,542	5,253	02/23/2027.	3.B FE
000000 00 0	Oztel Holdings SPC Ltd Sec Nt 6.625% 0	D	03/08/2021.	Direct		651,750	600,000	628,475	625,526		(526)		(526)		625,001		26,749	26,749	15,017	04/24/2028.	3.C FE
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31	D	03/18/2021.	Direct		1,176,881	1,175,000	1,140,545	1,141,788		613		613		1,142,400		34,481	34,481	33,758	01/31/2030.	3.A FE
000000 00 0	Bangkok Bank PCL Euro MTN 3.733% 09/25	D	02/17/2021.	Direct		728,875	700,000	639,390	641,368		415		415		641,783		87,092	87,092	10,452	09/25/2034.	3.A FE
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%....	D	02/08/2021.	Direct		1,118,983	850,000	1,046,825	678,248		(453)		(453)		1,045,645		73,338	73,338	17,044	04/25/2044.	3.A FE
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	01/28/2021.	Direct		681,690	620,000	619,678	619,998				0		619,998		61,692	61,692	25,155	03/26/2079.	3.B FE
00973R AC 7	Aker BP ASA Sr Nt 5.875% 03/31/25	D	03/31/2021.	Various		3,139,609	3,050,000	3,088,300	3,068,422		(1,888)		(1,888)		3,066,535		(16,535)	(16,535)	179,203	03/31/2025.	2.C FE
04684L AC 2	Atento Luxco 1 SA Sec Nt 8.000% 02/10/	D	02/04/2021.	Direct		517,500	500,000	500,000					0		500,000		17,500	17,500		02/10/2026.	4.A FE
05565Q CZ 9	BP Capital Markets PLC Sr Nt 3.062% 03	C	01/22/2021.	Various		12,379,920	12,000,000	12,000,000	12,000,000				0		12,000,000			0	507,503	03/17/2022.	1.F FE
05583J AG 7	BPCE SA Sr Nt 2.375% 01/14/25	D	03/18/2021.	RBC Capital Markets LLC		17,573,070	17,000,000	16,898,340	16,916,986		4,333		4,333		16,921,319		651,751	651,751	278,139	01/14/2025.	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
059490 AB 8	Banco Continental SAE Sr Nt 2.750% 12/	D	01/20/2021.	Direct		447,038	455,000	455,000	455,000				0		455,000		(7,963)	(7,963)	1,460	12/10/2025.	3.A FE
05969B AD 5	Banco Santander Mexico Sr Nt 5.375% 04	D	01/25/2021.	Direct		372,531	325,000	325,000	325,000				0		325,000		47,531	47,531	4,852	04/17/2025.	2.A FE
05971A AE 1	Banco BTG Pactual Sr Nt 4.500% 01/10/2	D	01/14/2021.	Direct		413,170	395,000	392,768	393,207		20		20		393,227		19,943	19,943	9,332	01/10/2025.	3.C FE
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27	D	03/03/2021.	Direct		1,031,515	980,000	999,619	625,537		(238)		(238)		999,624		31,891	31,891	23,709	07/31/2027.	2.C FE
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..	C	03/20/2021.	Redemption 100.0000		53,958	53,958	53,958	53,958				0		53,958			0	513	06/20/2031.	1.F FE
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..	C	03/15/2021.	Various		276,075	276,075	276,075	276,075				0		276,075			0	2,278	12/15/2032.	1.F FE
12686L AA 7	Cable Onda SA Sr Nt 4.500% 01/30/30	D	01/14/2021.	Direct		440,720	400,000	395,980	396,326		16		16		396,342		44,378	44,378	8,450	01/30/2030.	3.A FE
15238X AB 5	Central American Bottling Corp Sr Nt 5	D	01/22/2021.	Direct		567,769	535,000	566,938	553,931		(283)		(283)		553,647		14,122	14,122	15,039	01/31/2027.	3.B FE
20445P AG 0	Cia Latino Americana 1st Lien 9.500% 0..	D	02/18/2021.	Direct		613,751	1,888,465	1,766,047	1,677,568		(2,053)		(2,053)		1,778,198		(1,164,447)	(1,164,447)	118,629	07/20/2023.	6. FE
22535W AE 7	Credit Agricole Sr Nt 3.750% 04/24/23	D	03/15/2021.	Various		38,657,755	36,300,000	39,180,795	38,824,078		(215,602)		(215,602)		38,608,476		49,279	49,279	530,823	04/24/2023.	1.G FE
225401 AB 4	Credit Suisse Group Sr Nt 3.574% 01/09.	D	03/10/2021.	UBS Financial Services Inc		10,236,200	10,000,000	10,360,800	10,280,397		(52,864)		(52,864)		10,227,533		8,667	8,667	241,245	01/09/2023.	2.A FE
22547A AD 3	Credito Real Sab De CV Sr Nt 8.000% 01	D	01/20/2021.	Direct		355,868	345,000	345,000					0		345,000		10,868	10,868	77	01/21/2028.	3.B FE
23636T AD 2	Danone SA Sr Nt 2.589% 11/02/23	D	03/11/2021.	Various		8,991,615	8,594,250	9,082,127	9,040,415		(32,643)		(32,643)		9,007,772		(16,157)	(16,157)	81,100	11/02/2023.	2.A FE
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt 8.000% 04/	D	01/08/2021.	Direct		2,497	4,343	531	608		12		12		619		1,878	1,878		04/01/2025.	6. FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	01/26/2021.	Direct		65,888	70,000	45,848	47,794		809		809		48,602		17,285	17,285		04/01/2024.	5.C FE
377373 AL 9	Glaxosmithkline Cap Inc Sr Nt 0.534% 1..	D	03/01/2021.	Bank of America BISD Dealer		36,145,217	36,054,000	36,069,144	36,067,237		(1,265)		(1,265)		36,065,972		79,244	79,244	81,290	10/01/2023.	1.F FE
400666 AA 1	Guara Norte Sarl Sr Nt 5.198% 06/15/34..	D	03/18/2021.	Direct		400,950	405,000	404,980			(23)		(23)		404,957		(4,007)	(4,007)	2,398	06/15/2034.	3.A FE
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	02/09/2021.	Direct		112,613	105,000	104,411	104,459		10		10		104,470		8,143	8,143	1,082	12/18/2025.	4.B FE
44328M AK 0	HSBC Bank PLC Sr Nt 4.750% 01/19/21.	C	01/19/2021.	Various		29,000,000	29,000,000	28,974,770	28,999,845		155		155		29,000,000			0	688,750	01/19/2021.	1.E FE
48300T AD 4	Kaisa Group Holdings LTD Sec Nt 11.950%	D	01/15/2021.	Direct		210,500	200,000	213,750	209,355		(251)		(251)		209,104		1,396	1,396	5,842	10/22/2022.	4.B FE
49836A AC 8	Klabin Austria GMBH Sr Nt 3.200% 01/12	D	03/22/2021.	Direct		745,213	780,000	780,200			(2)		(2)		780,198		(34,986)	(34,986)	4,992	01/12/2031.	3.A FE
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25..	D	03/25/2021.	Direct		677,250	645,000	661,103	658,575		(770)		(770)		657,805		19,445	19,445	23,059	03/11/2025.	4.B FE
55388R AA 4	MV24 Capital BV 1st Lien 6.748% 06/01/.	D	03/22/2021.	Direct		576,782	544,134	544,134	544,134				0		544,134		32,648	32,648	11,525	06/01/2034.	3.B FE
600814 AN 7	Millicom Intl Cellular Sr Nt 5.125% 01	D	02/22/2021.	Call 103.5268		20,705	20,000	20,300	20,198		(5)		(5)		20,192		(192)	(192)	1,218	01/15/2028.	3.B FE
65557C AD 5	Nordea Bank AB Sr Nt 4.875% 01/14/21..	C	01/14/2021.	Maturity		47,500,000	47,500,000	47,555,305	47,500,237		(237)		(237)		47,500,000			0	1,157,813	01/14/2021.	1.D FE
680617 AC 1	Oleoducto Central SA Sr Nt 4.000% 07/1.	D	01/11/2021.	Direct		446,388	410,000	416,719	416,507		(30)		(30)		416,478		29,910	29,910	8,154	07/14/2027.	2.C FE
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt 6.625% 0	D	03/08/2021.	Direct		69,520	64,000	46,880	47,919		264		264		48,183		21,337	21,337	1,602	04/24/2028.	3.C FE
71645W AQ 4	Petrobras Intl Fin Co Sr Nt 6.875% 01/	D	03/15/2021.	Direct		616,275	550,000	660,000	659,579		(692)		(692)		658,887		(42,612)	(42,612)	24,893	01/20/2040.	3.C FE
71654Q AZ 5	Petroleos Mexicanos Sr Nt 6.500% 06/02	D	03/17/2021.	Direct		1,250,450	1,405,000	1,223,663	620,148		773		773		1,225,421		25,029	25,029	27,144	06/02/2041.	3.B FE
74365P AE 8	Prosus NV Sr Nt 3.832% 02/08/51	D	01/19/2021.	Direct		296,308	305,000	304,976	304,976				0		304,976		(8,668)	(8,668)	1,396	02/08/2051.	2.C FE
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30..	D	01/08/2021.	Direct		512,888	470,000	468,026	468,126		5		5		468,131		44,756	44,756	1,371	06/18/2030.	2.C FE
80105N AG 0	Sanofi - Aventis - ADR Sr Nt 4.000% 03	C	03/29/2021.	Maturity		30,000,000	30,000,000	30,379,300	30,013,733		(13,733)		(13,733)		30,000,000			0	600,000	03/29/2021.	1.E FE
82883P AA 2	Simpar Europe SA Sr Nt 5.200% 01/26/31	D	01/21/2021.	Direct		391,950	390,000	389,996					0		389,996		1,954	1,954	282	01/26/2031.	3.C FE
830505 AR 4	Skandinaviska Enskilda Banken Sr Nt 2	D	03/15/2021.	Maturity		20,000,000	20,000,000	19,986,000	19,999,401		599		599		20,000,000			0	262,500	03/15/2021.	1.E FE
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt 6.000% 01	D	01/06/2021.	Direct		237,703	235,000	233,752	233,959		4		4		233,963		3,739	3,739	6,463	01/23/2025.	4.C FE
902133 AK 3	Tyco Electronics Group Sr Nt 4.875% 01.	C	01/15/2021.	Various		12,938,000	12,938,000	14,537,324	12,946,159		(8,159)		(8,159)		12,938,000			0	315,364	01/15/2021.	2.A FE
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt 2.859% 0	D	03/08/2021.	UBS Financial Services Inc		9,285,390	9,000,000	9,348,840	9,311,178		(35,370)		(35,370)		9,275,808		9,582	9,582	146,524	08/15/2023.	1.G FE
918367 AA 1	VTR Comunicaciones SPA Sr Nt 5.125% 01	D	01/20/2021.	Direct		213,500	200,000	200,000	200,000				0		200,000		13,500	13,500	5,723	01/15/2028.	3.C FE

SCHEDULE D - PART 4

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

1 CUSIP Identification			2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
												11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
G0754#	AD	9	Babcock Intl Grp Sr Nt Ser B 5.640% 03..	D	03/17/2021.	Maturity		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	310,200	03/17/2021.	2.B
G5825A	AB	8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/15/2021.	Direct		113,850	110,000	102,105	104,357		60		60		104,417		9,433	9,433	3,802	01/19/2025.	3.C FE
G6710E	AL	4	Odebrecht Finance LTD Sr Nt 7.125% 06/	D	02/17/2021.	Taxable Exchange		514,224	3,600,000	234,000	144,036	89,964			89,964		234,000		280,224	280,224		06/26/2042.	6. FE
G6710E	AP	5	Odebrecht Finance LTD Sr Nt 4.375% 04/	D	02/17/2021.	Taxable Exchange		19,125	425,000	17,213	17,000	213			213		17,213		1,913	1,913		04/25/2025.	6. FE
G6710E	AQ	3	Odebrecht Finance LTD Sr Nt 5.250% 06/	D	02/17/2021.	Taxable Exchange		155,000	3,100,000	181,260	36,809	30,001			30,001		181,260		(26,260)	(26,260)		06/27/2029.	6. FE
G8967#	AR	4	Triton Container Intl Ltd Sr Sec Nt Ser	C	03/31/2021.	Redemption 100.0000		10,000,000	10,000,000	10,017,978	10,001,705	(1,705)			(1,705)		10,000,000			0	161,500	03/31/2022.	2.C FE
L6388G	AB	6	Millicom Intl Cellular Sr Nt 5.125% 01	D	02/11/2021.	Direct		835,425	790,000	793,525	792,090	(67)			(67)		792,024		43,401	43,401	23,730	01/15/2028.	3.B FE
L6388G	AB	6	Millicom Intl Cellular Sr Nt 5.125% 01	D	02/22/2021.	Call 100.0000		22,000	22,000	22,383	22,251	(7)			(7)		22,245		(245)	(245)	680	01/15/2028.	3.B FE
L8038*	AA	4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	C	03/15/2021.	Redemption 100.0000		267,200	267,200	267,200	267,200				0		267,200			0	3,674	09/15/2027.	3.C
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt 5.000.	D	03/31/2021.	Redemption 100.0000		2,934,086	2,934,086	3,001,861	2,954,754		(20,668)		(20,668)		2,934,086			0	54,129	03/30/2024.	2.B FE
N8502#	AB	3	Teledyne Netherlands BV Sr Nt Ser D 1	B	03/17/2021.	Call 103.4173		13,627,199	13,176,900	11,803,000	13,437,600				0	(1,634,600)	13,176,900	1,373,900		1,373,900	509,746	04/18/2024.	2.B
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt 12.625% 07	D	02/09/2021.	Direct		577,855	707,988	743,167	714,840		(1,634)		(1,634)		713,206		(135,351)	(135,351)	52,773	07/03/2021.	5.A FE
3899999.			Total - Bonds - Industrial and Miscellaneous					1,885,026,642	1,862,622,032	1,881,538,725	1,870,176,383	140,372	(1,766,167)	0	(1,625,795)	(3,120,600)	1,873,469,078	2,622,900	1,027,948	3,650,848	32,328,147	XXX	XXX
Bonds - Hybrid Securities																							
493739	AG	1	Kiawah Issuer Tr ABS Principal Units 0	..	03/31/2021.	Taxable Exchange		4,310,500	4,250,000	636,596	1,396,854				0		1,396,854		2,913,646	2,913,646		03/31/2021.	2.B
4899999.			Total - Bonds - Hybrid Securities					4,310,500	4,250,000	636,596	1,396,854	0	0	0	0	0	1,396,854	0	2,913,646	2,913,646	0	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln	..	03/31/2021.	Redemption 100.0000		10,600	10,600	10,494	10,497		103		103		10,600			0	157	10/07/2021.	3.A Z
000000	00	0	Animal Supply Company New 1st Lien Term	..	03/31/2021.	Redemption 100.0000		1,055	1,055	884	863		168		168		1,055			0	25	02/22/2022.	5.B Z
000000	00	0	Vistra Operations Co LLC Incremental Ter.	..	03/31/2021.	Redemption 100.0000		45,414	45,414	45,067	45,080		335		335		45,414			0	213	12/31/2025.	2.C FE
000000	00	0	Berry Plastics Corp Term Ln Z Nt 1 1.8	..	03/31/2021.	Redemption 100.0000		2,446	2,446	2,428			18		18		2,446			0	3	07/01/2026.	3.B FE
000000	00	0	Sensata Technologies New #2 1st Lien Ter	..	03/31/2021.	Redemption 100.0000		765	765	768	768		(3)		(3)		765			0	4	09/20/2026.	2.C FE
000000	00	0	Stealth Holding Canadian Initial TL Nt 1	..	03/26/2021.	Tax Free Exchange		320,165	326,675	320,141			23		23		320,165			0	774	03/15/2027.	3.A Z
00216C	AB	9	AQ Sunshine Inc aka Relation Delayed Dra	..	01/29/2021.	Tax Free Exchange		26,299	26,299	26,299					0		26,299			0		04/15/2025.	3.B PL
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.	..	03/31/2021.	Redemption 100.0000		3,907	3,907	3,848	3,863		44		44		3,907			0	69	04/15/2025.	3.B PL
00216C	AE	3	AQ Sunshine Inc aka Relation Delayed Dra	..	03/31/2021.	Redemption 100.0000		578	578	577			1		1		578			0	7	04/15/2025.	3.B PL
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N	..	01/29/2021.	Tax Free Exchange		14,604	14,999	14,598	14,598		6		6		14,604			0	85	04/15/2025.	3.A PL
00216C	AE	3	AQ Sunshine Inc aka Relation Delayed Dra	..	01/29/2021.	Tax Free Exchange		118,078	118,078	118,078	118,078				0		118,078			0	689	04/15/2025.	3.B Z
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt	..	03/31/2021.	Redemption 100.0000		2,228	2,228	2,175	2,175		53		53		2,228			0	36	07/31/2026.	3.B PL
00797*	AA	5	Aero Operating LLC Term Ln Nt 1 6.619%	..	01/04/2021.	Redemption 100.0000		2,333	2,333	2,274	2,281		51		51		2,333			0	18	02/07/2026.	3.A PL
00797*	AB	3	Aero Operating LLC Delayed Draw Term Ln	..	01/04/2021.	Redemption 100.0000		668	668	668	668				0		668			0	14	02/07/2026.	3.A PL
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	03/31/2021.	Redemption 100.0000		3,750	3,750	3,647	3,679		71		71		3,750			0	41	07/12/2025.	5.A FE
02358@	AA	0	5.109%	..	01/04/2021.	Redemption 100.0000		8,277	8,277	8,112	8,137		140		140		8,277			0		11/25/2025.	4.B PL
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter	..	03/17/2021.	Redemption 100.0000		5,731,377	5,731,377	5,616,749	5,656,553		74,823		74,823		5,731,377			0	131,822	08/24/2024.	4.B PL
03979*	AA	9	US Metals Bidco Term Ln Nt 1 8.250% 07	..	03/31/2021.	Redemption 100.0000		7,500	7,500	7,275	7,288		212		212		7,500			0	316	07/20/2026.	3.B PL
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1 4.606%	..	01/21/2021.	Direct		405,047	404,359	329,031	335,695		364		364		336,059		68,988	68,988	1,780	02/11/2026.	4.B FE
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1 2.1	..	03/04/2021.	Tax Free Exchange		971,145	978,457	967,822	970,729		417		417		971,145			0	4,876	01/19/2024.	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09523@ AA 5	Marcone Appliance Parts Inc Incremental..	..	01/20/2021.	Tax Free Exchange		1,639	1,664	1,635	1,639				0		1,639			0	22	01/02/2026.	3.B PL
09523@ AA 5	Marcone Appliance Parts Inc Incremental..	..	03/31/2021.	Redemption 100.0000		534	534	526			8		8		534			0	5	01/02/2026.	3.B PL
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	03/31/2021.	Redemption 100.0000		136	136	136	136				0		136			0	2	01/02/2025.	3.B PL
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	03/31/2021.	Redemption 100.0000		974	974	961	965		9		9		974			0	12	01/02/2025.	5.A
09788H AN 1	Advanced Infusion Solutions Last Out Ter..	..	03/31/2021.	Redemption 100.0000		27,332	27,332	26,770	26,903		429		429		27,332			0	456	06/27/2024.	4.A PL
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	..	03/31/2021.	Redemption 100.0000		5,096	5,096	4,985	5,021		74		74		5,096			0	93	03/11/2024.	2.C PL
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 5.4	..	03/31/2021.	Redemption 100.0000		6,535	6,535	6,339	6,440		94		94		6,535			0	103	08/14/2023.	4.A PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	03/31/2021.	Redemption 100.0000		3,542	3,542	3,489	3,514		28		28		3,542			0	56	08/14/2023.	3.B PL
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term	..	03/31/2021.	Redemption 100.0000		18,750	18,750	18,281	18,298		452		452		18,750			0	316	10/02/2025.	4.A PL
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.85.	..	03/31/2021.	Redemption 100.0000		10,811	10,811	10,541	10,570		241		241		10,811			0	223	05/14/2025.	4.A PL
16117L BX 6	Charter Communications Inc Term L Pt 2 N	..	03/31/2021.	Redemption 100.0000		37,879	37,879	37,146	27,155		730		730		37,879			0	175	02/01/2027.	2.C FE
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	03/31/2021.	Redemption 100.0000		293	293	290	290		3		3		293			0	4	08/20/2025.	2.B PL
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1....	..	03/31/2021.	Redemption 100.0000		2,508	2,508	2,458	2,468		40		40		2,508			0	31	08/20/2025.	2.C PL
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 5.859% 1	..	03/31/2021.	Redemption 100.0000		10,076	10,076	9,823	9,949		127		127		10,076			0	164	10/06/2023.	3.A PL
25540# AA 8	Divisions Holding Corp Term Ln Nt 1 7.....	..	03/31/2021.	Redemption 100.0000		5,100	5,100	4,947	4,955		145		145		5,100			0	48	08/14/2026.	2.C PL
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1 6..	..	03/31/2021.	Redemption 100.0000		1,364	1,364	1,330	1,331		33		33		1,364			0	21	09/04/2026.	1.F PL
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term	..	03/31/2021.	Redemption 100.0000		327	327	323	323		4		4		327			0	10	09/04/2026.	1.F PL
28622@ AA 5	Elevation Services Holding LLC Term Ln N	..	03/31/2021.	Redemption 100.0000		1,286	1,286	1,254	1,254		32		32		1,286			0	22	12/18/2026.	3.A Z
28622@ AB 3	Elevation Services Holding LLC Delayed D	..	03/31/2021.	Redemption 100.0000		1,629	1,629	1,629					0		1,629			0		12/18/2026.	3.A Z
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption 100.0000		1,286	1,286	1,286	1,286				0		1,286			0	21	08/21/2023.	3.C Z
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange		1,937	1,937	1,937	1,929				0		1,937			0	41	08/21/2023.	3.C Z
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption 100.0000		1,043	1,043	1,043	1,043				0		1,043			0	17	08/21/2023.	5.B GI
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange		1,574	1,574	1,574	1,568				0		1,574			0	33	08/21/2023.	5.B GI
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption 100.0000		619	619	619	619				0		619			0	10	08/21/2023.	3.C PL
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange		937	937	937	933				0		937			0	20	08/21/2023.	3.C PL
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption 100.0000		826	826	826	826				0		826			0	14	08/21/2023.	3.C PL
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange		1,253	1,253	1,253	1,248				0		1,253			0	26	08/21/2023.	3.C PL
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6..	..	03/26/2021.	Redemption 100.0000		5,029	5,029	4,913	4,968		62		62		5,029			0	84	08/21/2023.	3.C PL
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6..	..	03/26/2021.	Tax Free Exchange		7,390	7,473	7,288	7,354		8		8		7,390			0	158	08/21/2023.	3.C PL
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	03/31/2021.	Redemption 100.0000		1,725	1,725	1,691	1,705		20		20		1,725			0	25	11/10/2023.	3.B PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption 100.0000		2,394	2,394	2,371	2,379		15		15		2,394			0	34	11/10/2023.	3.B PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption 100.0000		452	452	448	448		4		4		452			0	7	11/10/2023.	3.B PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption 100.0000		3,668	3,668	3,598	3,617		51		51		3,668			0	53	11/10/2023.	3.B PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption 100.0000		459	459	455	455		4		4		459			0	7	11/10/2023.	3.B PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	03/31/2021.	Redemption 100.0000		10,067	10,067	9,887			180		180		10,067			0	115	09/18/2023.	3.C Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	01/29/2021.	Tax Free Exchange		9,887	10,067	9,700	9,882		5		5		9,887			0	167	09/18/2023.	3.C PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	03/31/2021.	Redemption 100.0000		2,012	2,012	2,012					0		2,012			0	23	09/18/2023.	3.C Z

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	01/29/2021.	Tax Free Exchange		2,012	2,012	2,012	2,012				0		2,012			0	33	09/18/2023.	3.C PL
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	03/31/2021.	Redemption 100.0000		190	190	188	188		2		2		190			0	3	10/19/2024.	3.C PL
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7.	..	03/31/2021.	Redemption 100.0000		12,402	12,402	12,402	12,402				0		12,402			0	234	06/01/2025.	4.B PL
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	03/31/2021.	Redemption 100.0000		4,276	4,276	4,229	3,046		47		47		4,276			0	63	06/01/2025.	4.B PL
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	03/31/2021.	Tax Free Exchange		338,376	342,111	338,262			114		114		338,376			0	4,490	06/01/2025.	4.B PL
36221@ AA 3	4.953	..	03/31/2021.	Redemption 100.0000		2,872	2,872	2,825	2,830		42		42		2,872			0	43	02/28/2027.	3.A PL
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln	..	03/31/2021.	Redemption 100.0000		1,117	1,117	1,089	1,090		27		27		1,117			0	17	02/28/2027.	3.A PL
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...	..	03/31/2021.	Redemption 100.0000		10,000	10,000	9,800	9,833		167		167		10,000			0	138	08/27/2026.	3.A PL
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11	..	03/31/2021.	Redemption 100.0000		15,000	15,000	14,623	14,762		238		238		15,000			0	252	11/01/2024.	2.C PL
41755@ AA 7	Harvest Hill Beverage Company New Term L	..	03/31/2021.	Redemption 100.0000		217,500	217,500	212,063	212,299		5,201		5,201		217,500			0	3,193	08/28/2026.	4.A PL
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	03/31/2021.	Redemption 100.0000		11,840	11,840	11,571	11,682		157		157		11,840			0	170	10/12/2024.	3.A PL
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	03/31/2021.	Redemption 100.0000		2,949	2,949	2,920	2,929		20		20		2,949			0	42	10/12/2024.	3.A PL
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	03/31/2021.	Redemption 100.0000		8,319	8,319	8,152	8,233		86		86		8,319			0	151	10/31/2023.	3.A PL
44903* AC 0	Hygiena LLC Term Ln Nt 3 4.203% 08/26/	..	03/16/2021.	Redemption 100.0000		1,641,108	1,641,108	1,628,984	1,631,713		9,396		9,396		1,641,108			0	23,415	08/26/2022.	4.A PL
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.682	..	03/31/2021.	Redemption 100.0000		15,672	15,672	15,437	15,520		152		152		15,672			0	345	08/20/2024.	4.B IF
45004K AC 0	Information Resources Inc 1st Lien Term...	..	03/31/2021.	Redemption 100.0000		6,899	6,899	6,830	6,849		51		51		6,899			0	75	11/07/2025.	4.C FE
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75...	..	03/31/2021.	Redemption 100.0000		17,036	17,036	16,696	16,724		312		312		17,036			0	287	07/02/2025.	3.C PL
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.203%	..	03/31/2021.	Redemption 100.0000		4,069	4,069	3,866	3,929		140		140		4,069			0	51	05/01/2024.	4.C FE
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...	..	03/31/2021.	Redemption 100.0000		8,056	8,056	7,894	7,938		117		117		8,056			0	121	07/01/2024.	2.C PL
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T	..	03/31/2021.	Redemption 100.0000		2,300	2,300	2,300	2,300				0		2,300			0	38	07/01/2024.	2.C PL
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T	..	03/31/2021.	Redemption 100.0000		1,318	1,318	1,318	1,318				0		1,318			0	20	07/01/2024.	2.C PL
48773# AA 8	Kellermeyer Building Svcs Initial Term L...	..	03/31/2021.	Redemption 100.0000		1,961	1,961	1,941	1,944		17		17		1,961			0	58	11/07/2026.	4.A PL
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	03/31/2021.	Redemption 100.0000		431	431	427	428		4		4		431			0	16	11/07/2026.	4.A PL
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	03/31/2021.	Redemption 100.0000		51	51	50	50		1		1		51			0	2	11/07/2026.	4.A PL
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	03/31/2021.	Redemption 100.0000		61	61	60	60		1		1		61			0	2	11/07/2026.	4.A PL
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	03/31/2021.	Redemption 100.0000		2,114	2,114	2,072	2,079		35		35		2,114			0	28	08/07/2026.	3.B PL
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	03/31/2021.	Redemption 100.0000		352	352	349	349		3		3		352			0	5	08/07/2026.	3.B PL
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%.	..	03/31/2021.	Redemption 100.0000		648	648	642	642		6		6		648			0	32	02/28/2026.	4.C
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26	..	03/31/2021.	Redemption 100.0000		7,456	7,456	7,319	7,335		122		122		7,456			0	149	02/28/2026.	4.C
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....	..	02/01/2021.	Redemption 100.0000		3,866,738	3,866,738	3,822,779	3,842,516		24,221		24,221		3,866,738			0	21,246	09/29/2023.	3.C PL
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8	..	03/31/2021.	Redemption 100.0000		8,958	8,958	8,863	8,887		71		71		8,958			0	126	12/17/2025.	3.B PL

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	03/31/2021.	Redemption 100.0000		625	625	622	373		3		3		625			0	9	12/17/2025.	3.B PL
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	01/29/2021.	Tax Free Exchange		164,614	166,667	164,583	164,586		28		28		164,614			0	807	12/17/2025.	3.B PL
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.111%	..	03/31/2021.	Redemption 100.0000		1,762	1,762	1,691	1,712		50		50		1,762			0	20	02/08/2025.	4.C FE
57810J AC 2	1	..	03/31/2021.	Redemption 100.0000		1,174	1,174	1,127	1,141		33		33		1,174			0	14	02/28/2025.	4.C FE
60367* AA 9	Community Brands Delayed Draw TL Nt 1.	..	03/31/2021.	Redemption 100.0000		6,072	6,072	6,072	6,072				0		6,072			0	102	12/02/2022.	3.C PL
60937@ AA 8	Monica Holdings Inc Term Ln Nt 1 7.250..	..	03/31/2021.	Redemption 100.0000		4,861	4,861	4,691			170		170		4,861			0	80	01/08/2027.	2.C Z
62931* AA 2	Topix Pharma Term Ln Nt 1 4.859% 10/31	..	03/31/2021.	Redemption 100.0000		2,250	2,250	2,198	2,215		35		35		2,250			0	34	10/31/2024.	3.C PL
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	03/31/2021.	Redemption 100.0000		748	748	741	742		6		6		748			0	11	10/31/2024.	3.C PL
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N	..	03/31/2021.	Redemption 100.0000		10,023	10,023	9,897	9,910		113		113		10,023			0	175	05/11/2026.	3.A PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	03/31/2021.	Redemption 100.0000		250	250	246	246		4		4		250			0	3	07/02/2026.	3.A PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...	..	03/31/2021.	Redemption 100.0000		1,541	1,541	1,515	1,516		25		25		1,541			0	20	07/02/2026.	3.A PL
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	01/29/2021.	Redemption 100.0000		3,193	3,193	3,124	3,126		66		66		3,193			0		09/15/2026.	2.C PL
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	03/15/2021.	Tax Free Exchange		74,975	76,839	74,918	74,921		54		54		74,975			0	1,177	09/15/2026.	2.C PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	03/31/2021.	Redemption 100.0000		3,000	3,000	2,936	2,942		58		58		3,000			0	47	10/24/2026.	2.A PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/31/2021.	Redemption 100.0000		2,311	2,311	2,293	2,287		12		12		2,311			0	57	08/26/2021.	4.B PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/31/2021.	Redemption 100.0000		324	324	324	324				0		324			0	7	08/26/2021.	4.B PL
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	03/31/2021.	Redemption 100.0000		240	240	240	240				0		240			0	5	08/26/2021.	4.A Z
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	03/31/2021.	Redemption 100.0000		160	160	160	141				0		160			0	22	08/26/2021.	4.A Z
68144# AA 8	Omega Healthcare Holdings LLC Incrementa	..	03/31/2021.	Redemption 100.0000		1,745	1,745	1,706			39		39		1,745			0	6	10/24/2026.	2.A Z
70559@ AE 6	Pegasus Global Enterprise Hlds Increment	..	03/31/2021.	Redemption 100.0000		2,254	2,254	2,164	2,168		87		87		2,254			0	75	05/29/2025.	3.A PL
70559@ AF 3	Pegasus Global Enterprise Hlds Increment	..	03/31/2021.	Redemption 100.0000		84	84	84	84				0		84			0	5	05/29/2025.	3.A PL
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.359% 07/08/25.	..	03/31/2021.	Redemption 100.0000		7,031	7,031	6,892	6,926		105		105		7,031			0	105	07/08/2025.	3.C PL
71667* AA 3	Petroleum Servce Group LLC Delayed Draw	..	01/04/2021.	Redemption 100.0000		76	76	75	75		1		1		76			0		07/23/2025.	3.B PL
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	01/04/2021.	Redemption 100.0000		4,029	4,029	3,949	3,966		64		64		4,029			0		07/23/2025.	3.B PL
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln	..	03/31/2021.	Redemption 100.0000		5,402	5,402	5,240	5,251		150		150		5,402			0	125	04/23/2027.	3.C PL
74140# AB 8	Command Alkon (Potter Buyer) Incremental	..	03/31/2021.	Redemption 100.0000		1,729	1,729	1,678	1,678		51		51		1,729			0	40	04/23/2027.	3.C PL
74140# AD 4	Command Alkon (Potter Buyer) Incremental	..	03/31/2021.	Redemption 100.0000		382	382	377	377		6		6		382			0	9	04/23/2027.	3.C Z
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	03/31/2021.	Redemption 100.0000		1,524	1,524	1,486	1,488		31		31		1,524			0	37	09/24/2026.	3.C PL
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	03/31/2021.	Tax Free Exchange		2,975	3,035	2,959	2,964		1		1		2,975			0	61	09/24/2026.	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 6 5....	..	03/31/2021.	Redemption 100.0000		3,545	3,545	3,459	3,462		83		83		3,545			0	66	07/01/2025.	3.B PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	03/31/2021.	Redemption 100.0000		232	232	229	229		3		3		232			0	227	07/01/2025.	3.B PL
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 4.4.....	..	01/04/2021.	Redemption 100.0000		4,920	4,920	4,896	4,908		12		12		4,920			0	58	09/01/2023.	4.C FE
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	03/31/2021.	Redemption 100.0000		5,647	5,647	5,577	5,602		45		45		5,647			0	68	12/13/2023.	3.C PL
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.	..	02/19/2021.	Redemption 100.0000		34,286	34,286	33,600	33,675		611		611		34,286			0	280	01/27/2027.	3.B PL
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3	..	03/31/2021.	Redemption 100.0000		6,955	6,955	6,746	6,759		196		196		6,955			0	183	06/30/2026.	1.G PL
78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8...	..	01/04/2021.	Redemption 100.0000		2,529	2,529	2,479	2,483		46		46		2,529			0	18	08/04/2024.	2.C FE
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.111% 1	..	01/19/2021.	Redemption 100.0000		946,440	946,440	917,122	927,014		19,426		19,426		946,440			0	23,471	12/19/2023.	2.C PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 6 9.250% 1	..	01/19/2021.	Redemption 100.0000		348,447	348,447	346,270	346,334		2,114		2,114		348,447			0	9,298	12/19/2023.	2.C PL
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1	..	01/19/2021.	Redemption 100.0000		110,696	110,696	110,696	110,696				0		110,696			0	765	12/19/2023.	2.C PL
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	01/19/2021.	Redemption 100.0000		356,937	356,937	354,459	354,742		2,196		2,196		356,937			0	8,881	12/19/2023.	2.C PL
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	01/19/2021.	Redemption 100.0000		63,960	63,960	63,273	63,475		485		485		63,960			0	1,586	12/19/2023.	2.C PL
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3	..	01/19/2021.	Redemption 100.0000		40,253	40,253	40,253	40,253				0		40,253			0	1,084	12/19/2023.	2.C PL
81389# AG 2	SecurAmerica LLC Delayed Draw Term Ln #4	..	01/19/2021.	Redemption 100.0000		112,968	112,968	111,697	111,714		1,255		1,255		112,968			0	3,289	12/19/2023.	2.C Z
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 3 5.....	..	03/31/2021.	Tax Free Exchange		4,879,756	4,954,265	4,878,092			1,664		1,664		4,879,756			0	30,070	10/31/2024.	3.B PL
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1 6.....	..	02/26/2021.	Tax Free Exchange		4,027,469	4,090,334	4,008,527	4,025,161		2,308		2,308		4,027,469			0	57,136	10/31/2024.	2.C PL
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2 6.....	..	03/31/2021.	Tax Free Exchange		1,737,824	1,764,706	1,731,770	1,736,526		1,298		1,298		1,737,824			0	24,949	10/31/2024.	3.B PL
84611@ AH 6	Sovos LLC Revolver Nt 2 4.857% 04/29/2	..	03/31/2021.	Redemption 100.0000		398,624	398,624	398,624	398,624				0		398,624			0	6,321	04/29/2024.	4.A Z
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	03/31/2021.	Redemption 100.0000		4,888	4,888	4,790	4,838		50		50		4,888			0	89	10/31/2023.	3.A PL
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 4.871% 0	..	01/14/2021.	Redemption 100.0000		10,159	10,159	9,956	10,036		123		123		10,159			0		05/27/2024.	3.A PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	03/31/2021.	Redemption 100.0000		3,344	3,344	3,300	3,313		31		31		3,344			0	49	05/27/2024.	3.A PL
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt..	..	03/31/2021.	Redemption 100.0000		1,125	1,125	1,097	1,097		28		28		1,125			0	20	12/02/2026.	3.A Z
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	03/31/2021.	Redemption 100.0000		56	56	56	56		1		1		56			0	6	12/02/2026.	3.A Z
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.359.....	..	01/29/2021.	Redemption 100.0000		18,489	18,489	15,327	15,808		2,681		2,681		18,489			0	65	03/08/2024.	4.C FE
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.453.....	..	03/31/2021.	Redemption 100.0000		177,981	177,981	172,467	173,445		4,536		4,536		177,981			0	2,392	03/08/2026.	4.B FE
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.453.....	..	01/29/2021.	Redemption 100.0000		177,981	177,981	172,467	173,445		4,536		4,536		177,981			0	774	03/08/2026.	4.C FE
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...	..	03/31/2021.	Redemption 100.0000		4,898	4,898	4,776	4,808		90		90		4,898			0	60	11/15/2025.	3.B PL
89158* AD 5	Touchstone Acquisition Inc Delayed Draw..	..	03/31/2021.	Redemption 100.0000		1,020	1,020	1,003	1,004		17		17		1,020			0	12	11/15/2025.	3.B PL
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	03/31/2021.	Redemption 100.0000		12,452	12,452	12,428	12,432		19		19		12,452			0	62	06/01/2024.	3.A FE
90385K AG 6	Ultimate Software Group Inc Incremental...	..	03/31/2021.	Redemption 100.0000		3,325	3,325	3,340			(15)		(15)		3,325			0	21	05/03/2026.	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	03/31/2021.	Redemption 100.0000		3,578	3,578	3,578	3,578				0		3,578			0	49	02/01/2024.	4.A PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..	..	02/26/2021.	Tax Free Exchange		10,748	10,833	10,598	10,737		10		10		10,748			0	192	08/31/2022.	5.A PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 10	..	03/31/2021.	Redemption 100.0000		10,833	10,833	10,748			86		86		10,833			0	84	08/31/2022.	5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	02/26/2021.	Tax Free Exchange		9,824	9,824	9,824	9,824				0		9,824			0	174	08/31/2022.	5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/31/2021.	Redemption 100.0000		9,824	9,824	9,824					0		9,824			0	77	08/31/2022.	5.A PL
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	03/31/2021.	Redemption 100.0000		1,620	1,620	1,588	1,596		24		24		1,620			0	29	03/30/2024.	3.B PL
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	03/31/2021.	Redemption 100.0000		431	431	423	425		7		7		431			0	10	03/30/2024.	3.B PL
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.	..	01/04/2021.	Redemption 100.0000		2,567	2,567	2,528	2,536		31		31		2,567			0		10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	01/04/2021.	Redemption 100.0000		14	14	14	14				0		14			0		10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	01/04/2021.	Redemption 100.0000		586	586	582	582		4		4		586			0		10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	01/04/2021.	Redemption 100.0000		79	79	79	79		1		1		79			0		10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	01/04/2021.	Redemption 100.0000		50	50	50	50				0		50			0		10/02/2025.	3.B PL
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	03/05/2021.	Direct		28,366	28,725	25,709	26,292		285		285		26,577		1,789	1,789	217	05/14/2022.	4.C FE
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	03/31/2021.	Redemption 100.0000		6,594	6,594	5,934	6,139		454		454		6,594			0	80	05/14/2022.	4.C FE
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt	..	03/31/2021.	Redemption 100.0000		18,750	18,750	18,423	18,466		284		284		18,750			0	448	02/28/2025.	2.C PL
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.70..	..	03/31/2021.	Redemption 100.0000		644	644	630	631		13		13		644			0	10	02/27/2026.	2.C PL
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	03/31/2021.	Redemption 100.0000		123	123	121	121		1		1		123			0	2	02/27/2026.	2.C PL
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L	..	03/05/2021.	Direct		4,395	4,451	3,983	4,074		44		44		4,119		277	277	34	05/14/2022.	4.C Z
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	A	03/31/2021.	Redemption 100.0000		2,526	2,526	2,463	2,476		50		50		2,526			0	43	08/15/2025.	2.C PL
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	A	03/31/2021.	Redemption 100.0000		474	474	474	474				0		474			0	8	08/15/2025.	2.C PL
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.859% 05/	A	03/31/2021.	Redemption 100.0000		14,792	14,792	14,807	14,802		(10)		(10)		14,792			0	69	05/30/2025.	2.C FE
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.712	D	02/26/2021.	Redemption 100.0000		1,824	1,824	1,824					0		1,824			0	5	04/28/2024.	4.B FE
93279# AA 3	Walnut Parent Inc Term Ln Nt 1 6.500%..	C	02/26/2021.	Redemption 100.0000		3,000	3,000	2,925	2,926		74		74		3,000			0	43	11/09/2027.	3.C PL
8299999.	Total - Bonds - Unaffiliated Bank Loans					28,010,888	28,197,173	27,663,492	22,149,542	0	166,763	0	166,763	0	27,939,835	0	71,054	71,054	374,319	XXX	XXX
8399997.	Total - Bonds - Part 4					2,461,752,165	2,428,239,583	2,461,737,159	2,445,183,977	140,372	(5,065,827)	0	(4,925,455)	(3,120,600)	2,450,800,541	2,622,900	422,006	3,044,906	37,457,153	XXX	XXX
8399999.	Total - Bonds					2,461,752,165	2,428,239,583	2,461,737,159	2,445,183,977	140,372	(5,065,827)	0	(4,925,455)	(3,120,600)	2,450,800,541	2,622,900	422,006	3,044,906	37,457,153	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	01/15/2021.	Redemption 100.0000	833.400	83,340		83,340	83,340				0		83,340			0		XXX	2.A PL
000000 00 0	Societe Generale Jr Sub Nt Perp 0.330%.	D	02/18/2021.	Jefferies & Company Inc	11,750,000.000	10,868,750		10,188,638	10,188,638				0		10,188,638		680,112	680,112	9,185	XXX	3.A FE
000000 00 0	Australia/New Zealand Bkg Grp Jr Sub Nt..	D	02/25/2021.	Jefferies & Company Inc	7,140,000.000	6,318,900		5,675,586	5,675,586				0		5,675,586		643,314	643,314	9,679	XXX	2.A FE
000000 00 0	National Australia Bank Jr Sub Nt Perp	D	02/18/2021.	Jefferies & Company Inc	9,520,000.000	9,091,600		8,803,270	8,803,270				0		8,803,270		288,330	288,330	12,482	XXX	2.A FE
000000 00 0	Hongkong & Shanghai Bank Jr Sub Nt Ser 3	D	02/24/2021.	Jefferies & Company Inc	5,000,000.000	4,431,250		4,249,000	4,249,000				0		4,249,000		182,250	182,250	7,081	XXX	1.F FE
000000 00 0	Standard Chartered Plc Jr Sub Nt Perp	D	03/10/2021.	Jefferies & Company Inc	1,000,000.000	891,250		887,207	887,207				0		887,207		4,043	4,043	1,306	XXX	2.C FE
000000 00 0	Gazprom Sub Nt Fix to Float 4.599% Per.	D	03/19/2021.	Direct	500,000.000	505,625		500,000	500,000				0		500,000		5,625	5,625	9,389	XXX	3.B FE
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt 6.250	D	01/29/2021.	Direct	300,000.000	325,125		318,300	318,300				0		318,300		6,825	6,825	9,896	XXX	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G07980 AF 5	Barclays Bank Plc Jr Sub Nt Ser 1 Perp.....	D	02/19/2021.	Jefferies & Company Inc.....	....4,200,000.000	3,864,000	.....	2,968,560	2,968,560	.....	.....	.....	0	.....	2,968,560	.....	895,440	895,440	13,832	XXX	3.A FE.....
G07980 AH 1	Barclays Bank Plc Jr Sub Nt Ser 2 Perp.....	D	02/18/2021.	Jefferies & Company Inc.....	....5,460,000.000	4,968,600	.....	3,931,200	3,931,200	.....	.....	.....	0	.....	3,931,200	.....	..1,037,400	1,037,400	15,186	XXX	3.A FE.....
G4637E BF 1	0.	D	03/10/2021.	Jefferies & Company Inc.....	....6,110,000.000	5,376,800	.....	4,448,080	4,448,080	.....	.....	.....	0	.....	4,448,080	.....	928,720	928,720	13,310	XXX	2.B FE.....
G55356 AG 7	Lloyds Bank PLC Jr Sub Nt Ser 1 Perp 0.	D	02/18/2021.	Jefferies & Company Inc.....	....8,400,000.000	7,896,000	.....	6,648,600	6,648,600	.....	.....	.....	0	.....	6,648,600	.....	..1,247,400	1,247,400	6,417	XXX	2.B FE.....
G55356 AH 5	Lloyds Bank PLC Jr Sub Nt Ser 2 Perp 0.	D	02/19/2021.	Jefferies & Company Inc.....	....8,400,000.000	7,938,000	.....	6,759,480	6,759,480	.....	.....	.....	0	.....	6,759,480	.....	..1,178,520	1,178,520	8,677	XXX	2.B FE.....
G63812 AG 9	National Westminster Bank PLC Jr Sub Nt.	D	02/18/2021.	Jefferies & Company Inc.....	....4,620,000.000	4,423,650	.....	3,665,970	3,665,970	.....	.....	.....	0	.....	3,665,970	.....	757,680	757,680	16,138	XXX	2.C FE.....
G63812 AH 7	National Westminster Bank PLC Jr Sub Nt.	D	02/19/2021.	Jefferies & Company Inc.....	..14,280,000.000	13,743,750	.....	11,441,850	11,441,850	.....	.....	.....	0	.....	11,441,850	.....	..2,301,900	2,301,900	28,843	XXX	2.C FE.....
R57779 AG 6	DNB Bank ASA Jr Sub Nt Perp 0.349% Per	D	03/08/2021.	Jefferies & Company Inc.....	....2,940,000.000	2,557,800	.....	1,793,400	1,793,400	.....	.....	.....	0	.....	1,793,400	.....	764,400	764,400	7,217	XXX	2.B FE.....
R57779 BC 4	DNB Bank ASA Jr Sub Nt Perp 0.439% Per	D	03/24/2021.	Jefferies & Company Inc.....	....1,000,000.000	870,000	.....	659,600	659,600	.....	.....	.....	0	.....	659,600	.....	210,400	210,400	1,564	XXX	2.B FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....			.....	.....	84,154,440	XXX	73,022,081	73,022,081	0	0	0	0	0	73,022,081	0	11,132,359	...11,132,359	170,202	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....			.....	.....	84,154,440	XXX	73,022,081	73,022,081	0	0	0	0	0	73,022,081	0	11,132,359	...11,132,359	170,202	XXX	XXX
8999999.	Total - Preferred Stocks.....			.....	.....	84,154,440	XXX	73,022,081	73,022,081	0	0	0	0	0	73,022,081	0	11,132,359	...11,132,359	170,202	XXX	XXX
Common Stocks - Mutual Funds																					
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq...	..	01/04/2021.	Direct.....	.....51,082.590	683,996	XXX	513,740	690,126	.....(176,386)	.....	.....	.....(176,386)	.....	513,740	.....	170,256	170,256	.....	XXX	.....
9499999.	Total - Common Stocks - Mutual Funds.....			.....	.....	683,996	XXX	513,740	690,126	.....(176,386)	0	0	.....(176,386)	0	513,740	0	170,256	170,256	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....			.....	.....	683,996	XXX	513,740	690,126	.....(176,386)	0	0	.....(176,386)	0	513,740	0	170,256	170,256	0	XXX	XXX
9799999.	Total - Common Stocks.....			.....	.....	683,996	XXX	513,740	690,126	.....(176,386)	0	0	.....(176,386)	0	513,740	0	170,256	170,256	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....			.....	.....	84,838,436	XXX	73,535,821	73,712,207	.....(176,386)	0	0	.....(176,386)	0	73,535,821	0	11,302,615	...11,302,615	170,202	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....			.....	.....	.2,546,590,601	XXX	.2,535,272,980	2,518,896,184	.....(36,014)	...(5,065,827)	0	.....(5,101,841)	..(3,120,600)	2,524,336,362	..2,622,900	11,724,621	...14,347,521	37,627,355	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.74 EUR)			145,550	8,210,850		8,236,234		1,628,100			74,598		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.96 USD (5.78 EUR)			39,026	2,083,350		2,161,320		413,100			87,310		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			25,118	1,137,000		1,309,725		(113,000)			106,722		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.48 GBP)			50,244	2,274,000		2,054,175		(226,000)			396,211		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (BP0003M)			137,494	2,318,324		3,924,246		(112,169)			155,160		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			77,341	1,304,057		2,207,388		(63,095)			87,277		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (BP0003M)			343,736	5,795,809		9,810,614		(280,423)			387,899		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			77,341	1,304,057		2,207,388		(63,095)			87,277		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.89 USD (4.51 GBP)			44,294	2,688,300		2,925,432		(101,700)			216,279		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.55 USD (6.28 AUD)			(34,171)	3,920,400		2,885,050		211,200			298,654		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.17 USD (2.67 EUR)			89,125	2,660,000		2,734,475		680,400			53,555		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.62 USD (3.11 EUR)			72,707	2,090,000		2,483,068		534,600			136,548		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		15,249,920	5.08 USD (BP0006M)			128,811	2,900,352		4,539,389		(101,248)			219,038		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.03 USD (3.63 GBP)			113,705	7,293,000		8,280,460		(339,000)			468,775		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.55 USD (1.65 EUR)			129,637	2,337,000		2,825,197		923,400			156,666		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			51,861	2,744,400		2,905,323		(135,600)			284,868		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			32,535	1,967,000		2,230,540		(113,000)			166,774		100 / QL
Pay Fixed DKK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	3.94 USD (2.35 DKK)			91,885	(1,163,606)		(1,202,229)		1,063,227			261,045		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	3.66 USD (1.82 EUR)			178,566	(1,519,000)		(965,974)		1,701,000			253,027		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	4.04 USD (3.86 CAD)			(3,789)	(1,555,905)		(1,231,217)		(356,894)			285,523		100 / QL
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	3.98 USD (0.86 CHF)			188,561	(1,902,500)		(407,465)		1,747,928			266,607		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	3.96 USD (2.05 EUR)			68,401	(1,641,000)		(1,581,926)		729,000			172,962		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	3.43 USD (1.84 EUR)			188,186	(3,555,000)		(3,976,906)		2,187,000			550,408		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			50,993	(465,837)		(401,800)		492,167			128,819		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	3.5 USD (1.69 EUR)			44,679	(408,163)		(352,054)		431,233			112,870		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			52,454	802,110		808,903		1,478,820			295,152		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	3.34 USD (2.52 SEK)			52,454	802,110		808,903		1,478,820			295,152		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		25,166,250	3.22 USD (1.31 EUR)			118,951	(1,226,250)		(1,189,256)		1,093,500			322,729		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		8,388,750	3.22 USD (1.31 EUR)			39,650	(408,750)		(396,419)		364,500			107,576		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	10/13/2016	01/11/2024		13,649,645	3.34 USD (1.32 EUR)			65,800	(876,787)		(563,826)		601,862			113,865		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2031		14,760,000	3.72 USD (2.91 GBP)			16,383	(1,779,600)		(2,305,432)		(135,600)			240,493		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	05/18/2027		21,996,000	3.76 USD (3.02 GBP)			18,828	(2,813,400)		(3,075,141)		(203,400)			272,392		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	11/01/2016	12/31/2029		9,522,848	4.11 USD (BP0006M)			38,795	(1,194,520)		(1,060,977)		(87,866)			140,916		100 / QL

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	11/01/2016	12/31/2029		9,522,848	4.11 USD (BP0006M)			38,795	(1,194,520)		(1,060,977)		(87,866)			140,916		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			5,584	(939,600)		(904,858)		(67,800)			72,342		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	4.32 USD (EUR006M)			155,001	(1,949,900)		(601,157)		826,200			250,569		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	4.32 USD (EUR006M)			268,973	(3,383,650)		(1,043,184)		1,433,700			434,811		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024		22,131,000	3.7 USD (2.12 GBP)			75,159	(2,678,400)		(1,846,119)		(203,400)			202,553		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.95 USD (1.96 EUR)			66,039	(560,400)		(480,417)		583,200			168,862		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	3.95 USD (1.96 EUR)			66,039	(560,400)		(480,417)		583,200			168,862		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		13,280,000	4.03 USD (2.96 GBP)			31,766	(503,000)		(251,471)		(113,000)			170,443		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		29,216,000	4.03 USD (2.96 GBP)			69,885	(1,106,600)		(553,235)		(248,600)			374,975		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	4.03 USD (2.96 GBP)			15,883	(251,500)		(125,735)		(56,500)			85,222		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.67 USD (1.4 EUR)			102,289	69,000		689,035		729,000			167,256		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	3.67 USD (1.4 EUR)			102,289	69,000		689,035		729,000			167,256		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	3.89 USD (1.81 EUR)			157,548	115,000		597,755		1,215,000			377,771		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032		47,131,200	3.9 USD (2.69 GBP)			123,855	(2,487,600)		(1,425,469)		(406,800)			803,847		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		5,827,500	3.93 USD (1.6 EUR)			33,953	(37,500)		172,042		243,000			56,140		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		13,986,000	3.93 USD (1.6 EUR)			81,488	(90,000)		412,900		583,200			134,737		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		5,827,500	4.18 USD (2.03 EUR)			31,293	(37,500)		64,389		243,000			75,490		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		18,648,000	4.18 USD (2.03 EUR)			100,139	(120,000)		206,044		777,600			241,568		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.23 USD (2.83 GBP)			25,204	248,500		625,857		(56,500)			118,197		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	4.23 USD (2.83 GBP)			25,204	248,500		625,857		(56,500)			118,197		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2028		20,638,800	4.28 USD (4.42 AUD)			(11,432)	(635,600)		(739,888)		268,800			282,789		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		7,371,000	4.36 USD (4.58 AUD)			(5,646)	(227,000)		(243,828)		96,000			113,652		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

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Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		11,056,500	4.36 USD (4.58 AUD)			(8,469)	(340,500)		(365,742)		144,000			170,478		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		5,159,700	4.36 USD (4.58 AUD)			(3,952)	(158,900)		(170,680)		67,200			79,556		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2028		16,342,200	4.27 USD (1.82 EUR)			102,389	(79,800)		526,987		680,400			224,367		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		7,720,200	4.24 USD (2.75 GBP)			24,651	(549,600)		(224,503)		(67,800)			106,492		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		5,146,800	4.24 USD (2.75 GBP)			16,434	(366,400)		(149,668)		(45,200)			70,995		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		25,734,000	4.24 USD (2.75 GBP)			82,171	(1,832,000)		(748,342)		(226,000)			354,974		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			(6,918)	(402,000)		(269,162)		96,000			152,068		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			(6,918)	(402,000)		(269,162)		96,000			152,068		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.54 USD (4.76 AUD)			(6,918)	(402,000)		(269,162)		96,000			152,068		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		9,095,281	4.3 USD (0.64 JPY)			83,513	(129,792)		886,500		667,422			108,011		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		8,904,720	4.3 USD (0.64 JPY)			81,763	(127,072)		867,927		653,438			105,748		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

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Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		15,852,000	4.39 USD (2.96 GBP)			53,673	(687,600)		(31,381)		(135,600)			221,167		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2034		10,568,000	4.66 USD (3.21 GBP)			36,026	(458,400)		(63,725)		(90,400)			188,965		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		18,508,000	4.26 USD (2.84 GBP)			62,132	(788,200)		(32,430)		(158,200)			258,223		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		17,106,000	4.18 USD (1.61 EUR)			107,731	(489,000)		258,153		729,000			239,250		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		5,702,000	4.18 USD (1.61 EUR)			35,910	(163,000)		86,051		243,000			79,750		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/15/2019	03/19/2031		19,227,000	4.17 USD (2.79 GBP)			52,022	(1,447,500)		(833,784)		(169,500)			303,589		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2029		14,990,386	2.85 USD (0.42 JPY)			91,704	203,085		681,951		1,069,842			220,222		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2029		14,990,386	2.85 USD (0.42 JPY)			91,704	203,085		681,951		1,069,842			220,222		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54	11/07/2019	11/15/2034		29,980,773	3.07 USD (0.56 JPY)			189,967	406,170		1,058,283		2,139,683			553,542		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		13,745,000	5.03 USD (2.87 EUR)			67,774	(917,500)		(1,062,838)		607,500			202,534		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		8,247,000	5.03 USD (2.87 EUR)			40,664	(550,500)		(637,703)		364,500			121,520		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	12/04/2029		5,498,000	5.03 USD (2.87 EUR)			27,109	(367,000)		(425,135)		243,000			81,014		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		14,951,250	4.01 USD (1.97 EUR)			70,951	(884,250)		(1,165,983)		656,100			244,831		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		7,198,750	4.01 USD (1.97 EUR)			34,162	(425,750)		(561,399)		315,900			117,882		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		1,107,500	4.01 USD (1.97 EUR)			5,256	(65,500)		(86,369)		48,600			18,136		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		4,430,000	4.01 USD (1.97 EUR)			21,023	(262,000)		(345,477)		194,400			72,543		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/12/2020	06/16/2040		17,535,180	3.19 USD (3.28 AUD)			(21,915)	(2,219,620)		(1,555,424)		249,600			384,423		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		15,260,700	2.76 USD (1.45 EUR)			51,408	11,700		(1,194,877)		631,800			259,758		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		20,543,250	2.76 USD (1.45 EUR)			69,203	15,750		(1,608,488)		850,500			349,674		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		15,260,700	2.76 USD (1.45 EUR)			51,408	11,700		(1,194,877)		631,800			259,758		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/12/2021	07/23/2031		16,571,520	2.9 USD (1.24 EUR)				501,420		(545,454)		501,420			266,150		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			76,059	(133,432)		642,337		731,851			166,440		100 / QL

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	3.68 USD (0.65 JPY)			76,059	(133,432)		642,337		731,851			166,440		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			38,234	(66,716)		334,156		365,925			61,711		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			38,234	(66,716)		334,156		365,925			61,711		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			38,234	(66,716)		334,156		365,925			61,711		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			38,234	(66,716)		334,156		365,925			61,711		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	6,095,174	4,411,927	XXX	34,810,701	0	37,423,349	0	0	18,849,306	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	6,095,174	4,411,927	XXX	34,810,701	0	37,423,349	0	0	18,849,306	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D-1	Interest Rate	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	LIBOR03M (5.31 USD)			(86,065)	(315,563)		(315,563)	87,349				32,333		04
1119999999. Total-Swaps-Hedging Other-Interest Rate											0	0	(86,065)	(315,563)	XXX	(315,563)	87,349	0	0	0	32,333	XXX	XXX
1169999999. Total-Swaps-Hedging Other											0	0	(86,065)	(315,563)	XXX	(315,563)	87,349	0	0	0	32,333	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate											0	0	(86,065)	(315,563)	XXX	(315,563)	87,349	0	0	0	32,333	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange											0	0	6,095,174	4,411,927	XXX	34,810,701	0	37,423,349	0	0	18,849,306	XXX	XXX
1409999999. Total-Swaps											0	0	6,009,109	4,096,364	XXX	34,495,138	87,349	37,423,349	0	0	18,881,639	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	6,095,174	4,411,927	XXX	34,810,701	0	37,423,349	0	0	18,849,306	XXX	XXX
1709999999. Total-Hedging Other											0	0	(86,065)	(315,563)	XXX	(315,563)	87,349	0	0	0	32,333	XXX	XXX
1759999999. TOTAL											0	0	6,009,109	4,096,364	XXX	34,495,138	87,349	37,423,349	0	0	18,881,639	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
ESM1	41	7,968,524	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	06/18/2021.	CME SNZ2OJLFK8MNNCLQOF3	03/11/2021.	3,887.0848	3,967.4000	45,258		164,646		164,646			487,630	.01	.50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												45,258	0	164,646	0	164,646	0	0	487,630	XXX	XXX
1579999999. Total-Long Futures												45,258	0	164,646	0	164,646	0	0	487,630	XXX	XXX
Short Futures																					
Hedging Other																					
ESM1	7,626	1,483,283,402	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/18/2021.	CME SNZ2OJLFK8MNNCLQOF3	03/21/2021.	3,890.0692	3,967.4000	(7,732,297)					(29,486,218)	(29,486,218)	90,699,266	.01	.50
FAM1	1,782	458,699,765	S&P 400 E-Mini Index Future Jun 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/18/2021.	CME SNZ2OJLFK8MNNCLQOF3	03/21/2021.	2,574.0728	2,605.3000	(339,246)					(5,564,695)	(5,564,695)	21,194,085	.01	.100
MFSM1	6,917	757,215,434	MSCI EAFE Mini Index Future Jun 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/18/2021.	NYF 5493004R83R1LVX2IL36	03/21/2021.	2,189.4331	2,192.0000	3,385,079					(887,766)	(887,766)	82,266,827	.01	.50
RTYM1	1,222	139,681,176	Russell 2000 Index Mini Future Jun 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	06/18/2021.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2021.	2,286.1076	2,222.5000	(1,875,733)					3,886,426	3,886,426	14,533,767	.01	.50
16029999999. Total-Short Futures-Hedging Other												(6,562,197)	0	0	0	0	(32,052,253)	(32,052,253)	208,693,945	XXX	XXX
1649999999. Total-Short Futures												(6,562,197)	0	0	0	0	(32,052,253)	(32,052,253)	208,693,945	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												45,258	0	164,646	0	164,646	0	0	487,630	XXX	XXX
1709999999. Total-Hedging Other												(6,562,197)	0	0	0	0	(32,052,253)	(32,052,253)	208,693,945	XXX	XXX
1759999999. TOTAL												(6,516,940)	0	164,646	0	164,646	(32,052,253)	(32,052,253)	209,181,576	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	0	(0)	0
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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	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	164,646		164,646	3,430,337	(9,947,276)	3,430,337	209,181,576	209,181,576
NAIC 1 Designation													
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	16,744,812		10,722,247	(2,389,040)	0	18,149,637	(2,121,954)	0	999,446	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	4,650,000		3,153,352	(4,890,000)	0	6,515,214	(3,214,046)	0	2,342,467	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			540,570	(16,975,870)	0		(15,042,249)	0	4,443,063	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	4,287,000		10,537,520	(19,462,999)	0	17,215,147	(16,019,312)	0	6,291,543	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y				(315,563)	0		(315,563)	0	32,333	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	10,571,000		10,637,400	(1,163,606)	0	10,333,133	(1,202,229)	0	916,575	0
Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	Y	Y	5,523,000		3,556,740		0	5,327,509		0	1,278,853	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				(1,447,500)	0		(833,784)	0	303,589	0
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y				(5,914,287)	0	344,203	(3,845,568)	0	1,418,718	0
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	640,000			(79,800)	0	526,987		0	224,367	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	532,000				0			0		0
0299999999. Total NAIC 1 Designation				42,947,812	0	39,147,829	(52,638,665)	0	58,411,829	(42,594,704)	0	18,250,956	0
NAIC 2 Designation													
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	19,290,000		17,587,200		0	18,678,013		0	630,683	0
0399999999. Total NAIC 2 Designation				19,290,000	0	17,587,200	0	0	18,678,013	0	0	630,683	0
0999999999. Gross Totals				62,237,812	0	56,899,675	(52,638,665)	164,646	80,520,179	(52,541,981)	3,430,337	228,063,215	209,181,576
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						56,899,675	(52,638,665)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 2Z 2	FHLMC Giant Pool #G08791	21,014,838	20,137,276	20,407,411	12/15/2047.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3128MJ 3M 0	FHLMC Gold Pool #G08803	21,005,681	20,140,737	20,194,237	03/15/2048.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3133KG U2 2	FHLMC Pool #RA1501	27,627,674	26,487,011	26,852,532	10/25/2049.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3138WF LC 8	FNMA Pool #AS5722	27,656,579	25,849,565	26,667,223	09/01/2045.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3140J7 XW 0	FNMA Pool #BM3392	17,189,047	15,932,927	16,265,836	01/25/2048.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	3140QC KE 5	FNMA Pool #CA4792	34,350,426	32,905,922	33,320,411	12/25/2049.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	377373 AH 8	Glaxosmithkline Cap Inc Nt	27,168,076	25,000,001	26,795,234	06/01/2029.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	459200 HP 9	International Bus Machs Corp Sr Nt	6,432,678	6,000,000	6,023,455	08/01/2023.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	459200 HU 8	International Bus Machs Corp Sr Nt	5,449,565	5,000,000	5,046,014	02/12/2024.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	459200 JZ 5	International Bus Machs Corp Sr Nt	10,347,381	9,500,000	9,934,006	05/15/2026.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	478160 CE 2	Johnson & Johnson Sr Nt	5,458,040	5,000,000	5,006,100	03/03/2027.	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39..	Security	89153V AL 3	Total Capital Intl SA Nt	5,481,590	5,000,000	5,040,732	04/10/2024.	I
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	13,370,000		13,370,000		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868...	Cash		Cash	347,000		347,000		V
Royal Bank of Canada - OTC ES7IP3U3RHIGC71XBU11....	Cash		Cash	870,000		870,000		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash	2,920,000		2,920,000		V
0199999999. Totals				226,688,576	196,953,439	219,060,192	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573....	Cash		Cash	4,650,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76..	Cash		Cash	4,287,000		XXX		V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Cash		Cash	19,290,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97.	Cash		Cash	10,571,000		XXX		V
Morgan Stanley Capital Service - OTC I7331LVCZKQKX5T7XV54.....	Cash		Cash	5,523,000		XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50....	Cash		Cash	532,000		XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09.	Cash		Cash	640,000		XXX		V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 D7 2	U S Treasury Nt	301,429	299,000	XXX	08/31/2021.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 G3 8	U S Treasury Nt	19,102	18,000	XXX	11/15/2024.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 K7 4	U S Treasury Nt	1,472,034	1,397,000	XXX	08/15/2025.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 L5 7	U S Treasury Nt	2,014,485	1,967,000	XXX	09/30/2022.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 N3 0	U S Treasury Nt	737,482	713,000	XXX	12/31/2022.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 P3 8	U S Treasury Nt	664,775	646,000	XXX	01/31/2023.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 Q2 9	U S Treasury Nt	893,623	870,500	XXX	03/31/2023.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 V8 0	U S Treasury Nt	2,505,038	2,375,500	XXX	01/31/2024.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 W4 8	U S Treasury Nt	550,090	523,000	XXX	02/29/2024.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 W7 1	U S Treasury Nt	2,723,221	2,587,000	XXX	03/31/2024.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 X7 0	U S Treasury Nt	3,183,346	3,033,000	XXX	04/30/2024.	V
Bank of America - OTC Security B4TYDEB6GKMZO031MB27..	Security	912828 XT 2	U S Treasury Nt	1,680,187	1,600,000	XXX	05/31/2024.	V
0299999999. Totals				62,237,812	16,029,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		5.B FM	439,456	598,237	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1.D FM	115,528	115,528	08/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A		1.D FM	4,078	4,078	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			559,062	717,843	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			559,062	717,843	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			559,062	717,843	XXX
7099999.	Subtotal - Bonds			559,062	717,843	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY		1.A	114,281,684	114,281,684	04/01/2021
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			114,281,684	114,281,684	XXX
9999999.	Totals			114,840,746	114,999,527	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....13,753,552 Book/Adjusted Carrying Value $.....13,743,718
2. Average balance for the year: Fair Value $.....123,723,625 Book/Adjusted Carrying Value $.....123,887,172
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....119,606 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....598,237 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Savings Bank..... Honolulu, HI.....	.....	.....	.....	.....	304,354	153,516	150,696	XXX
Bank of America..... Charlotte, NC.....	.....	.....	.....	.....	723,226	1,176,577	1,392,602	XXX
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	12,844,219	13,343,514	16,808,650	XXX
JP Morgan Chase..... New York, NY.....	.....	.....	.....	.....	.....(69,060,846)	.....(134,226,550)	.....(101,586,357)	XXX
PNC..... Pittsburgh, PA.....	.....	.....	.....	.....	1,169,456	1,183,708	1,194,319	XXX
Wachovia..... Charlotte, NC.....	.....	.....	.....	.....	1,346,159	1,662,257	906,788	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....	.....	.....	.....	.....	244,300	250,975	312,318	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	128,926	113,355	68,655	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	.....(52,300,206)	.....(116,342,648)	.....(80,752,329)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	.....(52,300,206)	.....(116,342,648)	.....(80,752,329)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	.....(52,300,206)	.....(116,342,648)	.....(80,752,329)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd		03/31/2021	0.026		8,001,873	135	236
825252 40 6	S/T Investment Co Treasury Trust (AIM)		03/23/2021	0.010		5,811,347	62	14
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						13,813,220	197	250
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co		03/31/2021	0.045		638,769,311		6,347
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						638,769,311	0	6,347
9999999. Total - Cash Equivalents						652,582,531	197	6,597