



QUARTERLY STATEMENT

As of June 30, 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
(Street and Number) (City or Town, State, Country and Zip Code)

800-882-2822
(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
(Street and Number) (City or Town, State, Country and Zip Code)

800-882-2822
(Area Code) (Telephone Number)

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

ANDREA D IACOBONI
(Name)

614-249-1545
(Area Code) (Telephone Number) (Extension)

STATACCT@NATIONWIDE.COM
(E-Mail Address)

877-669-5908
(Fax Number)

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
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

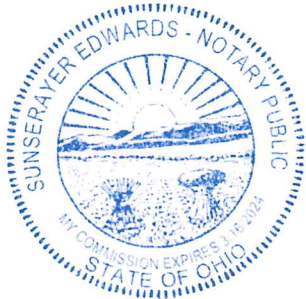
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 29th day of July

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

Yes [X] No []



NATIONWIDE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	36,526,610,329		36,526,610,329	37,207,151,974
2. Stocks:				
2.1 Preferred stocks.....	36,000,804		36,000,804	97,128,391
2.2 Common stocks.....	2,761,793,169		2,761,793,169	2,737,714,996
3. Mortgage loans on real estate:				
3.1 First liens.....	8,065,231,165		8,065,231,165	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 (\$.....(65,329,337)), cash equivalents (\$.....964,970,378) and short-term investments (\$.....0).....	899,641,041		899,641,041	460,749,796
6. Contract loans (including \$.....0 premium notes).....	932,837,730	748,980	932,088,750	888,097,308
7. Derivatives.....	46,049,885		46,049,885	50,895,430
8. Other invested assets.....	1,019,306,823		1,019,306,823	917,373,452
9. Receivables for securities.....	24,999,996		24,999,996	
10. Securities lending reinvested collateral assets.....	155,562,892		155,562,892	101,255,809
11. Aggregate write-ins for invested assets.....	38,082,129	0	38,082,129	37,593,790
12. Subtotals, cash and invested assets (Lines 1 to 11).....	50,506,115,963	748,980	50,505,366,983	50,281,109,099
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	422,336,762		422,336,762	691,784,496
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	52,132,356	356,893	51,775,463	43,528,807
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	22,425,173		22,425,173	24,032,733
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	14,905,888		14,905,888	9,477,185
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	13,639,922		13,639,922	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.....	701,924,642	72,770,387	629,154,255	641,616,634
19. Guaranty funds receivable or on deposit.....	1,288,291		1,288,291	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.....	50,092,777		50,092,777	63,852,316
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	227,394,553	171,740,910	55,653,643	24,499,159
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	52,012,256,327	245,617,170	51,766,639,157	51,810,484,363
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	122,369,871,333		122,369,871,333	114,406,966,612
28. Total (Lines 26 and 27).....	174,382,127,660	245,617,170	174,136,510,490	166,217,450,975

DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables.....	38,082,129		38,082,129	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).....	38,082,129	0	38,082,129	37,593,790
2501. Accrued fees and other assets.....	49,399,650	75,125	49,324,525	18,172,548
2502. Cash value of corporate owned insurance.....	1,540,132		1,540,132	1,537,625
2503. Deferred software costs.....	100,202,285	100,202,285	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).....	227,394,553	171,740,910	55,653,643	24,499,159

NATIONWIDE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....38,236,608,854 less \$.....0 included in Line 6.3 (including \$.....64,508,447 Modco Reserve).....	38,236,608,854	37,950,786,402
2. Aggregate reserve for accident and health contracts (including \$...37,222,977 Modco Reserve).....	47,019,109	40,765,483
3. Liability for deposit-type contracts (including \$246,387 Modco Reserve).....	3,759,154,476	3,281,697,271
4. Contract claims:		
4.1 Life.....	69,611,278	84,892,715
4.2 Accident and health.....	103,639,980	101,187,030
5. Policyholders' dividends/refunds to members \$.....85,789 and coupons \$.....0 due and unpaid.....	85,789	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 \$.....578,728 Modco).....	36,378,935	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 \$.....17,833 accident and health premiums.....	3,247,339	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 \$....2,252,134 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	2,252,134	2,704,817
9.3 Other amounts payable on reinsurance, including \$.....856,613 assumed and \$.....71,241,651 ceded.....	72,098,264	423,211,726
9.4 Interest Maintenance Reserve.....	10,827,243	
10. Commissions to agents due or accrued - life and annuity contracts \$.....12,889,815, accident and health \$.....7,669,045 and deposit-type contract funds \$.....5,028,582.....	25,587,442	25,939,998
11. Commissions and expense allowances payable on reinsurance assumed.....	9,204,542	15,221,374
12. General expenses due or accrued.....	73,730,273	98,537,540
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(1,510,113,315) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,577,794,937)	(1,490,130,848)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,391,685	5,366,751
15.1 Current federal and foreign income taxes, including \$.....100,733,681 on realized capital gains (losses).....	40,268,274	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,460,493	3,809,341
17. Amounts withheld or retained by reporting entity as agent or trustee.....	4,011,674	3,738,592
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	27,717,577	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 \$.....3,375,000.....	3,375,000	3,375,000
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	534,820,162	465,540,465
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	129,838	188,592
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	21,926,105	25,833,340
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	981,070,349	964,870,433
24.08 Derivatives.....	58,565,505	87,399,364
24.09 Payable for securities.....	227,597,572	176,554,905
24.10 Payable for securities lending.....	156,073,917	101,770,250
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	276,036,131	252,589,985
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	43,213,095,003	42,705,061,726
27. From Separate Accounts statement.....	122,369,871,333	114,406,966,612
28. Total liabilities (Lines 26 and 27).....	165,582,966,336	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).....	5,451,712,101	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).....	8,549,729,375	9,101,607,858
38. Totals of Lines 29, 30 and 37.....	8,553,544,154	9,105,422,637
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	174,136,510,490	166,217,450,975

DETAILS OF WRITE-INS		
2501. Derivative liability accrued interest.....	2,993,215	260,390
2502. Loss recognition reserve.....	5,700,000	5,500,000
2503. Reserve for escheat funds.....	53,081,507	37,814,434
2598. Summary of remaining write-ins for Line 25 from overflow page.....	214,261,409	209,015,161
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	276,036,131	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.....	6,509,012,510	5,220,802,876	10,635,386,905
2. Considerations for supplementary contracts with life contingencies.....	304,632	314,705	1,857,663
3. Net investment income.....	1,073,891,838	867,302,365	2,106,954,426
4. Amortization of Interest Maintenance Reserve (IMR).....	(2,951,857)	(863,969)	468,802
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	59,678,596	56,259,674	115,074,227
7. Reserve adjustments on reinsurance ceded.....	7,268,770	(4,568,612)	(3,744,133)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,032,382,731	922,664,829	1,935,275,103
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	112,727,078	155,251,054	325,194,976
9. Totals (Lines 1 to 8.3).....	8,792,314,298	7,217,162,922	15,116,467,969
10. Death benefits.....	350,876,224	346,742,260	637,003,966
11. Matured endowments (excluding guaranteed annual pure endowments).....	160,264	740,847	1,644,084
12. Annuity benefits.....	1,068,922,973	976,624,278	1,969,441,813
13. Disability benefits and benefits under accident and health contracts.....	505,532	3,639,819	6,425,744
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	7,406,924,687	6,044,794,456	12,348,738,524
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	25,806,840	18,330,758	47,400,524
18. Payments on supplementary contracts with life contingencies.....	1,330,453	1,399,523	2,766,890
19. Increase in aggregate reserves for life and accident and health contracts.....	185,385,355	605,857,629	1,627,090,957
20. Totals (Lines 10 to 19).....	9,039,912,328	7,998,129,570	16,640,512,502
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	426,205,517	295,517,607	626,967,992
22. Commissions and expense allowances on reinsurance assumed.....	9,939,014	9,248,573	18,985,643
23. General insurance expenses and fraternal expenses.....	139,234,780	165,827,889	338,372,880
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	27,166,263	28,578,646	51,199,977
25. Increase in loading on deferred and uncollected premiums.....	(593,233)	560,332	295,291
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,483,682,449)	(1,548,669,260)	(3,543,653,086)
27. Aggregate write-ins for deductions.....	(58,717,172)	(101,709,462)	(117,537,606)
28. Totals (Lines 20 to 27).....	8,099,465,048	6,847,483,895	14,015,143,593
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	692,849,250	369,679,027	1,101,324,376
30. Dividends to policyholders and refunds to members.....	16,726,503	17,965,941	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).....	676,122,747	351,713,086	1,065,478,157
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(29,196,422)	119,086,618	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).....	705,319,169	232,626,468	1,061,595,319
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....23,774,135 (excluding taxes of \$.....3,736,499 transferred to the IMR).....	(515,025,204)	199,461,781	(574,649,127)
35. Net income (Line 33 plus Line 34).....	190,293,965	432,088,249	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).....	190,293,965	432,088,249	486,946,192
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....24,490,488.....	(148,205,572)	(635,289,087)	(313,256,552)
39. Change in net unrealized foreign exchange capital gain (loss).....	314,453	(355,322)	(124,647)
40. Change in net deferred income tax.....	45,894,537	36,638,900	41,031,548
41. Change in nonadmitted assets.....	(28,980,820)	(10,207,568)	(20,746,879)
42. Change in liability for reinsurance in unauthorized and certified companies.....	58,754	684,407	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.....	(69,279,698)	41,388,359	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.....	(220,917)	(270,500)	(8,297,693)
54. Net change in capital and surplus (Lines 37 through 53).....	(551,878,483)	(56,892,528)	283,852,157
55. Capital and surplus as of statement date (Lines 36 + 54).....	8,553,544,154	8,764,677,952	9,105,422,637
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	112,727,078	155,251,054	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).....	112,727,078	155,251,054	325,194,976
2701. Reserve adjustments on reinsurance assumed.....	(81,319,064)	(92,303,848)	(172,331,391)
2702. Change in contingency reserve.....	1,690,165	(32,727,410)	3,276,895
2703. Net investment earnings on funds withheld by ceding company.....	20,817,235	21,857,336	49,394,610
2798. Summary of remaining write-ins for Line 27 from overflow page.....	94,492	1,464,460	2,122,280
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(58,717,172)	(101,709,462)	(117,537,606)
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(220,917)	(270,500)	(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).....	(220,917)	(270,500)	(8,297,693)

NATIONWIDE LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	6,494,309,176	5,230,063,474	10,647,795,679
2. Net investment income.....	1,372,992,121	1,054,959,637	2,034,470,990
3. Miscellaneous income.....	888,142,536	1,956,738,553	2,664,237,301
4. Total (Lines 1 through 3).....	8,755,443,833	8,241,761,664	15,346,503,970
5. Benefit and loss related payments.....	8,758,039,858	7,341,139,821	14,886,419,128
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,396,018,360)	(1,594,527,775)	(3,620,426,100)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	577,294,262	425,058,077	885,434,549
8. Dividends paid to policyholders.....	17,585,766	18,869,596	38,298,510
9. Federal and foreign income taxes paid (recovered) net of \$.....4,682,034 tax on capital gains (losses).....	(52,696,120)	219,169,424	(121,369,599)
10. Total (Lines 5 through 9).....	7,904,205,406	6,409,709,143	12,068,356,488
11. Net cash from operations (Line 4 minus Line 10).....	851,238,427	1,832,052,521	3,278,147,482
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,395,759,822	1,669,445,976	3,404,009,128
12.2 Stocks.....	89,966,880	1,878,899	36,990,723
12.3 Mortgage loans.....	317,175,800	336,357,351	639,889,459
12.4 Real estate.....			
12.5 Other invested assets.....	80,306,864	40,432,110	704,038,112
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	3,610,774	23,176	4,260,892
12.7 Miscellaneous proceeds.....	30,431,079	549,966,909	196,951,091
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,917,251,219	2,598,104,421	4,986,139,405
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,764,430,294	1,931,875,831	5,527,388,649
13.2 Stocks.....	268,813,000	209,754,513	517,350,368
13.3 Mortgage loans.....	589,398,333	403,446,236	768,988,225
13.4 Real estate.....			
13.5 Other invested assets.....	145,375,320	727,006,025	832,162,402
13.6 Miscellaneous applications.....	458,412,296	191,909,500	584,289,261
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,226,429,243	3,463,992,105	8,230,178,905
14. Net increase or (decrease) in contract loans and premium notes.....	44,011,308	3,112,313	(14,360,340)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(353,189,332)	(868,999,997)	(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.....		216,820	(199,767,224)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	477,457,205	360,959,926	159,673,049
16.5 Dividends to stockholders.....	550,000,000		
16.6 Other cash provided (applied).....	13,384,945	(435,441,314)	(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).....	(59,157,850)	(74,264,568)	(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).....	438,891,245	888,787,956	(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).....	899,641,041	1,444,543,793	460,749,796
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investment to bond investment.....	183,155,674	320,272,453	799,106,721
20.0002 Exchange of bond investment to equity investment.....	4,310,500	13,305	35,512,740
20.0003 Tax credit commitment liabilities.....	115,791	2,594,519	2,481,741
20.0004 Capitalized interest on mortgage loans.....	4,643,875	6,458,431	13,018,222
20.0005 Capitalized interest on bonds.....	699,048	340,523	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.....	331,596,277	315,819,075	648,118,577
3. Ordinary individual annuities.....	3,773,481,379	1,719,035,062	3,785,642,921
4. Credit life (group and individual).....			
5. Group life insurance.....	339,746,057	406,193,002	729,748,530
6. Group annuities.....	2,420,335,632	3,130,925,516	6,208,820,580
7. A&H - group.....	233,771,986	216,705,812	439,386,556
8. A&H - credit (group and individual).....			
9. A&H - other.....	1,862,264	2,379,362	1,583,938
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	7,100,793,595	5,791,057,829	11,813,301,102
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	7,100,793,595	5,791,057,829	11,813,301,102
14. Deposit-type contracts.....	1,757,310,000	942,400,000	942,400,000
15. Total (Lines 13 and 14).....	8,858,103,595	6,733,457,829	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'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 \$(749,772,742) and \$(710,745,988) as of June 30, 2021 and December 31, 2020, respectively. The prescribed practice related to NLAIC guaranteed risks changed the Company's subsidiary valuation of Eagle by \$776,919,438 and \$523,380,551 as of June 30, 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 \$2,935,364 for the period ended June 30, 2021 and the Company's statutory surplus decreased \$2,113,278 as of June 30, 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 \$356,041,169 as of June 30, 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 June 30, 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					
Nationwide Life Insurance Company state basis (Page 4, Line 35,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 190,293,965	\$ 486,946,192
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	4	3	1,005,073	-
Reserves for indexed annuities	51	4	19	3,243,987	-
Tax impact	101	4	32	(1,313,696)	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 187,358,601	\$ 486,946,192
Surplus					
Nationwide Life Insurance Company state basis (Page 3, Line 38,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 8,553,544,154	\$ 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	(749,772,742)	(710,745,988)
Subsidiary valuation -- Eagle: NLAIC risks ceded	52	2	8	776,919,438	523,380,551
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(2,575,584)	-
Reserves for indexed annuities	51	3, 4	1, 19	5,250,620	-
Tax impact	101	2, 4	18, 2, 32	(561,758)	-
Subsidiary valuation - NLAIC	51, 86, 101	2	2.2	(356,041,169)	-
(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	\$ 8,813,325,349	\$ 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	\$	<u>(1,241,330)</u>

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 a change in net unrealized capital gains and losses to 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	\$	(4,491,296)
2. 12 Months or Longer	\$	<u>(16,363,015)</u>

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

1. Less than 12 Months	\$	657,141,805
2. 12 Months or Longer	\$	<u>426,819,808</u>

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$148,351,863	\$163,838,721	-	-
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	\$154,858,856	-	-
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	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$151,318,900	\$167,115,495	\$-	\$-
b. Ending Balance	\$116,567,318	\$157,956,033	\$-	\$-

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	\$-	\$157,956,033	\$-	\$-	\$-	\$-	\$-	\$157,956,033
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	\$-	\$157,956,033	\$-	\$-	\$-	\$-	\$-	\$157,956,033

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	\$163,838,721	-	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$114,281,684	\$154,858,856	-	-
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	\$154,858,856	\$154,858,856
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	89%
(3) Short-term investments	11%
(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 from prior year end, except for the following.

On August 10, 2021, the Company expects to receive a dividend distribution of \$20,000,000 from Eagle that was declared on June 30, 2021.

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

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

On May 28, 2021, the Company paid a capital contribution of \$50,000,000 to NLAIC.

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 June 30, 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	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 113,067,535	\$ 113,067,535	\$ -
(d) Excess Stock	\$ 65	\$ 65	\$ -
(e) Aggregate Total	\$ 138,067,600	\$ 138,067,600	\$ -
(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	\$ 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
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 25,000,000	\$ 25,000,000	\$ -	\$ -	\$ -	\$ -

(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)	\$ 3,128,408,406	\$ 2,953,513,894	\$ 2,608,581,017
2. Current Year General Account Total Collateral Pledged	\$ 3,128,408,406	\$ 2,953,513,894	\$ 2,608,581,017
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)	\$ 3,128,408,406	\$ 2,953,513,894	\$ 2,608,581,017
2. Current Year General Account Maximum Collateral Pledged	\$ 3,128,408,406	\$ 2,953,513,894	\$ 2,608,581,017
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

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 2,608,581,017	\$ 2,608,581,017	\$ -	\$ 2,608,581,017
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 2,608,581,017	\$ 2,608,581,017	\$ -	\$ 2,608,581,017
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	\$ 2,608,581,017	\$ 2,608,581,017	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 2,608,581,017	\$ 2,608,581,017	\$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

C. Wash Sales

Not applicable.

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

Not applicable.

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

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

Note 20 - Fair Value Measurements

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

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

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

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

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

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

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

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

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

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

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

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

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

The following table summarizes assets and liabilities held at fair value as of June 30, 2021:

				Net Asset Value (NAV)		Total
	Level 1	Level 2	Level 3			
Assets at Fair Value						
Bonds	\$ -	\$ 2,548,059	\$ 829,799	\$ -	\$ -	3,377,858
Securities lending collateral assets	-	111,645	-	-	-	111,645
Preferred stocks unaffiliated	-	30,944,918	5,055,886	-	-	36,000,804
Common stocks unaffiliated	68,481,257	138,067,600	319,106	-	-	206,867,963
Separate account assets	116,583,894,827	2,234,578,713	49,236,611	3,169,356,022		122,037,066,173
Total Assets at Fair Value/(NAV)	\$ 116,652,376,084	\$ 2,406,250,935	\$ 55,441,402	\$ 3,169,356,022	\$ -	122,283,424,443
Liabilities at Fair Value						
Derivative liabilities	\$ -	\$ 231,593	\$ -	\$ -	\$ -	231,593
Total Liabilities at Fair Value	\$ -	\$ 231,593	\$ -	\$ -	\$ -	231,593

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the year ended June 30, 2021:

	Beginning Balance at 3/31/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2021
Assets at Fair Value										
Bonds	\$1,341,554	\$-	\$-	\$-	\$(146,048)	\$872,474	\$-	\$(1,251,429)	\$13,248	\$829,799
Preferred stocks unaffiliated	\$4,554,823	\$-	\$-	\$-	\$446,663	\$54,400	\$-	\$-	\$-	\$5,055,886
Common stocks unaffiliated	\$319,106	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$319,106
Separate account assets	\$54,634,122	\$-	\$-	\$-	\$268,746	\$-	\$-	\$(5,666,257)	\$-	\$49,236,611
Total Assets at Fair Value	\$60,849,605	\$-	\$-	\$-	\$569,361	\$926,874	\$-	\$(6,917,686)	\$13,248	\$55,441,402

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2021:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$40,390,688,602	\$36,523,232,471	\$713,707,633	\$38,330,762,576	\$1,346,218,393	\$-	\$-
Mortgage loans, net of allowance	8,300,135,240	8,065,231,165	-	-	8,300,135,240	-	-
Cash, cash equivalents and short-term investments	899,641,040	899,641,041	(41,533,797)	941,174,837	-	-	-
Derivative assets	72,923,783	46,049,885	-	72,923,783	-	-	-
Policy loans ¹	932,088,750	932,088,750	-	-	932,088,750	-	-
Separate account assets	383,237,284	332,752,661	6,931,194	366,744,382	9,561,708	-	-
Securities lending collateral assets	155,260,639	155,451,247	154,858,856	401,783	-	-	-
Total Assets	\$51,133,975,338	\$46,954,447,220	\$833,963,886	\$39,712,007,361	\$10,588,004,091	\$-	\$-
Liabilities							
Investment Contracts	\$1,277,696,445	\$2,620,887,613	\$-	\$-	\$1,277,696,445	\$-	\$-
Derivative liabilities	34,531,386	58,333,912	-	34,531,386	-	-	-
Total Liabilities	\$1,312,227,831	\$2,679,221,525	\$-	\$34,531,386	\$1,277,696,445	\$-	\$-

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 August 9, 2021 for the statutory statement issued on August 13, 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 August 9, 2021 for the statutory statement issued on August 13, 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X] No [☐]

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?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [☐] No [☒ X]

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐] No [☒ X] N/A [☐]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016

6.2

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

12/31/2016

6.3

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

05/24/2018

6.4

By what department or departments?
OH

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒ X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒ X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒ X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒ X]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒ X] No [☐]

8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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 ☒
- 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 ☒
- 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 ☒ 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 ☒
- 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:

\$430,283,034
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 ☒ 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	2,554,925,207
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	261,843,195	259,854,209
14.26 All Other	157,347,955	140,348,424
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$3,014,954,505	\$2,955,127,840
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 ☒ No ☐
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒ 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:

\$155,372,284
- 16.2

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

\$155,562,892
- 16.3

Total payable for securities lending reported on the liability page:

\$156,073,917
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 ☒ 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 ☒
- 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
T. Rowe Price	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 ☒

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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
126032	T. Rowe Price	FAJ59K74IZRGQOSHUS25	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]

NATIONWIDE LIFE INSURANCE COMPANY
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:

1.1 Long-term mortgages in good standing

1.11 Farm mortgages..... \$

1.12 Residential mortgages..... \$

1.13 Commercial mortgages..... \$8,055,959,543

1.14 Total mortgages in good standing..... \$8,055,959,543

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$9,271,622

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

1.33 Commercial mortgages..... \$

1.34 Total mortgages with interest overdue more than three months..... \$0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

1.43 Commercial mortgages..... \$

1.44 Total mortgages in process of foreclosure..... \$0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$8,065,231,165

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..... 66.0

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses..... 85.0

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

Q09

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Affiliates									
15821.....	47-4523959.....	03/31/2021	Eagle Captive Reinsurance, LLC.....	OH.....	COFW/G.....	FA.....	Authorized.....	.....	.....
Life & Annuity - Non-Affiliates									
88340.....	59-2859797.....	03/31/2021	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	OL.....	Authorized.....	.....	.....
88340.....	59-2859797.....	03/31/2021	Hannover Life Reinsurance Company of America.....	FL.....	YRT/G.....	OL.....	Authorized.....	.....	.....
88340.....	59-2859797.....	03/31/2021	Hannover Life Reinsurance Company of America.....	FL.....	YRT/I.....	AXXX.....	Authorized.....	.....	.....
88340.....	59-2859797.....	03/31/2021	Hannover Life Reinsurance Company of America.....	FL.....	CO/I.....	XXXL.....	Authorized.....	.....	.....
Accident & Health - Non-Affiliates									
AA1126510...	9053671.....	01/01/2021	Lloyd's Syndicate 0510.....	GBR.....	QA/G.....	A.....	Authorized.....	.....	.....
AA1120096...	12953767.....	01/01/2021	Lloyd's Syndicate 1880.....	GBR.....	QA/G.....	A.....	Authorized.....	.....	.....
AA1120064...	9010873306.....	01/01/2021	Lloyd's Syndicate 1919.....	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.....	.....	.....
21113.....	135459190.....	01/01/2020	United States Fire Insurance Company.....	DE.....	CO/G.....	OH.....	Authorized.....	.....	.....
40827.....	363186541.....	04/01/2021	Virginia Surety Company Inc.....	IL.....	QA/G.....	OH.....	Authorized.....	.....	.....

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	20,308,855	78,645,690	5,179,061		104,133,606	
2.	Alaska.....	AK	L	61,428	2,396,079	919,324		3,376,831	
3.	Arizona.....	AZ	L	25,873,134	234,064,360	7,489,476		267,426,970	
4.	Arkansas.....	AR	L	1,169,400	31,268,031	1,150,248		33,587,679	
5.	California.....	CA	L	40,273,364	573,966,885	7,883,530		622,123,779	
6.	Colorado.....	CO	L	4,759,710	111,582,491	5,966,615		122,308,816	
7.	Connecticut.....	CT	L	3,131,807	132,821,211	6,396,625		142,349,643	
8.	Delaware.....	DE	L	100,813,252	15,219,823	1,090,102		117,123,177	
9.	District of Columbia.....	DC	L	330,844	4,346,306	600,278		5,277,428	
10.	Florida.....	FL	L	51,799,096	781,897,260	12,241,961		845,938,317	
11.	Georgia.....	GA	L	13,643,380	133,267,629	5,737,184		152,648,193	
12.	Hawaii.....	HI	L	6,017,188	20,488,399	29,482		26,535,069	
13.	Idaho.....	ID	L	169,524	27,540,926	371,889		28,082,339	
14.	Illinois.....	IL	L	35,695,007	278,371,249	12,266,959		326,333,215	
15.	Indiana.....	IN	L	14,150,880	123,573,170	10,405,679		148,129,729	
16.	Iowa.....	IA	L	25,202,672	37,501,585	1,636,790		64,341,047	
17.	Kansas.....	KS	L	1,316,641	40,446,497	2,699,824		44,462,962	
18.	Kentucky.....	KY	L	5,517,895	47,042,316	5,719,393		58,279,604	
19.	Louisiana.....	LA	L	5,556,040	82,658,471	496,084		88,710,595	
20.	Maine.....	ME	L	424,277	15,869,158	395,840		16,689,275	
21.	Maryland.....	MD	L	15,566,173	159,847,034	3,634,994		179,048,201	
22.	Massachusetts.....	MA	L	5,152,458	190,561,841	4,938,666		200,652,965	
23.	Michigan.....	MI	L	8,785,461	148,169,001	4,063,346		161,017,808	
24.	Minnesota.....	MN	L	6,166,900	72,115,392	609,103		78,891,395	
25.	Mississippi.....	MS	L	911,531	19,916,305	1,394,258		22,222,094	
26.	Missouri.....	MO	L	1,748,116	58,591,588	2,881,685		63,221,389	
27.	Montana.....	MT	L	354,204	12,602,346	240,454		13,197,004	
28.	Nebraska.....	NE	L	1,176,378	20,230,386	1,047,006		22,453,770	
29.	Nevada.....	NV	L	861,031	46,501,306	1,915,830		49,278,167	
30.	New Hampshire.....	NH	L	695,437	24,745,544	1,321,666		26,762,647	
31.	New Jersey.....	NJ	L	12,120,980	197,407,882	8,107,864		217,636,726	
32.	New Mexico.....	NM	L	179,127	16,990,582	2,037,577		19,207,286	
33.	New York.....	NY	L	99,212,510	558,610,896	5,539,158		663,362,564	
34.	North Carolina.....	NC	L	22,453,169	131,922,158	7,653,983		162,029,310	
35.	North Dakota.....	ND	L	10,085,075	13,029,897	419,685		23,534,657	
36.	Ohio.....	OH	L	21,867,535	469,052,736	17,911,098		508,831,369	1,757,310,000
37.	Oklahoma.....	OK	L	1,838,404	56,440,411	1,444,321		59,723,136	
38.	Oregon.....	OR	L	6,238,985	42,104,684	332,066		48,675,735	
39.	Pennsylvania.....	PA	L	26,218,605	314,956,024	10,343,018		351,517,647	
40.	Rhode Island.....	RI	L	1,171,941	29,026,589	794,664		30,993,194	
41.	South Carolina.....	SC	L	6,760,392	65,758,300	5,201,090		77,719,782	
42.	South Dakota.....	SD	L	483,840	5,596,157	312,796		6,392,793	
43.	Tennessee.....	TN	L	5,830,083	91,661,492	4,152,114		101,643,689	
44.	Texas.....	TX	L	32,421,039	336,072,550	35,476,640		403,970,229	
45.	Utah.....	UT	L	885,522	16,953,661	2,198,758		20,037,941	
46.	Vermont.....	VT	L	508,085	11,340,878	821,697		12,670,660	
47.	Virginia.....	VA	L	11,195,585	78,016,499	6,244,512		95,456,596	
48.	Washington.....	WA	L	1,763,061	73,958,066	1,067,671		76,788,798	
49.	West Virginia.....	WV	L	1,923,023	18,861,129	7,806,243		28,590,395	
50.	Wisconsin.....	WI	L	2,902,969	107,623,202	4,304,773		114,830,944	
51.	Wyoming.....	WY	L	484,385	2,048,059	2,745,650		5,278,094	
52.	American Samoa.....	AS	N	12,760				12,760	
53.	Guam.....	GU	L	83	4,288			4,371	
54.	Puerto Rico.....	PR	L	128,975	29,732,268			29,861,243	
55.	US Virgin Islands.....	VI	L	6,711	183,913			190,624	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	25,329	138,952			164,281	
58.	Aggregate Other Alien.....	OT	XXX	259,361	77,461	778	0	337,600	0
59.	Subtotal.....		XXX	664,609,617	6,193,817,013	235,639,508	0	7,094,066,138	1,757,310,000
90.	Reporting entity contributions for employee benefit plans.....		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX	8,693,130				8,693,130	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....		XXX	1,790,340		9,470		1,799,810	
94.	Aggregate other amounts not allocable by State.....		XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....		XXX	675,093,087	6,193,817,013	235,648,978	0	7,104,559,078	1,757,310,000
96.	Plus Reinsurance Assumed.....		XXX	5,343,588	6,838,614			12,182,202	
97.	Totals (All Business).....		XXX	680,436,675	6,200,655,627	235,648,978	0	7,116,741,280	1,757,310,000
98.	Less Reinsurance Ceded.....		XXX	67,261,395	301,797,264	235,505,861		604,564,520	
99.	Totals (All Business) less Reinsurance Ceded.....		XXX	613,175,280	5,898,858,363	143,117	0	6,512,176,760	1,757,310,000

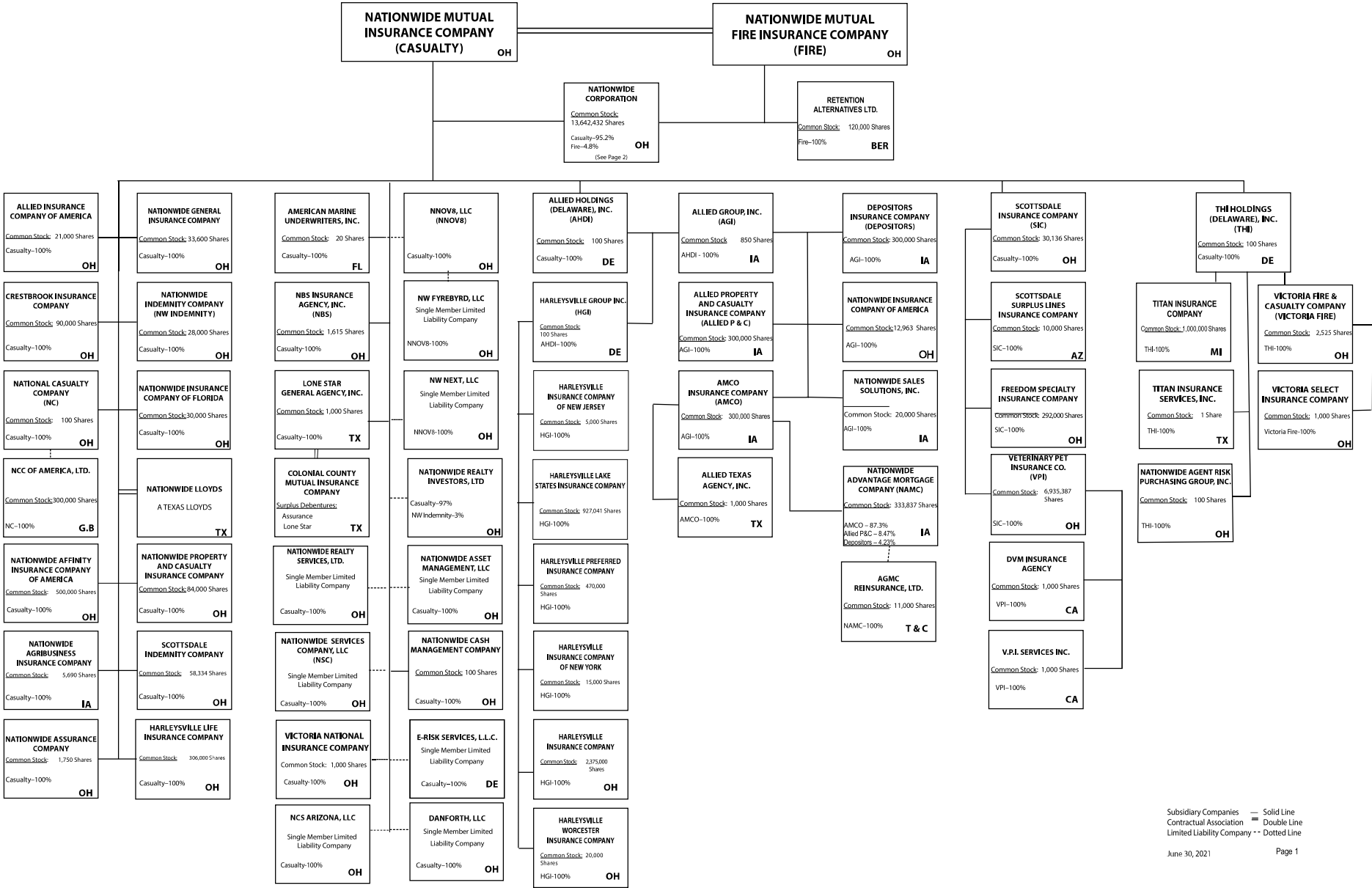
DETAILS OF WRITE-INS									
58001.	Foreign - other alien.....	XXX	259,361	77,461	778			337,600	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	259,361	77,461	778	0		337,600	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	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	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

NATIONWIDE®



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

(Casualty/Fire 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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.....	.....	87-1954007..	n/a.....	.....	.....	525 Cleveland Avenue, LLC.....	OH.....	NIA.....	Nationwide Financial Services, Inc.	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.....	.....

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
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.....	.....	.....	AD DORA, LLC.....	OH.....	NIA.....	NWD Investments, 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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2359702..	n/a.....	.....	.....	American Tax Credit Fund 2020-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2649655..	n/a.....	.....	.....	American Tax Credit Fund 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.....	.....	87-1349942..	n/a.....	.....	.....	American Tax Credit Fund 2021-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	14516...	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	64327...	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	35696...	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	26182...	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	15727...	47-1180302..	n/a.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	n/a.....	.....	.....	Nationwide Investment Services Corporation....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657..	31-1000740..	n/a.....	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869..	31-4156830..	n/a.....	.....	.....	Nationwide Life Insurance Company.....	OH.....	RE.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		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.....
							Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)								
0140	Nationwide.....		42-1373380..	n/a.....				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.....	
							Nationwide Property and Casualty Insurance Company								
0140	Nationwide.....	37877..	31-0970750..	n/a.....				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 Brooksedg, 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.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	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.....	.....	87-0899685..	n/a.....	.....	.....	NW-Antioch, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	87-1087011..	n/a.....	.....	.....	NW-Asheville, 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.....	.....	87-0847675..	n/a.....	.....	.....	NW-Broadway at Surf, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual 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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-3529884..	n/a.....	.....	.....	NW-Englewood, 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.....	.....
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.....	OH.....	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.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, 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.....	.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBDP, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0849392..	n/a.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
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.....	.....	87-1367836..	n/a.....	.....	.....	NW-Rancho, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-3702669..	n/a.....	.....	.....	NW-RPG Cranberry, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	87-0890277..	n/a.....	.....	.....	NW-Ruby, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	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-Tyson, 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.....	.....	20-4939866..	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

NATIONWIDE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

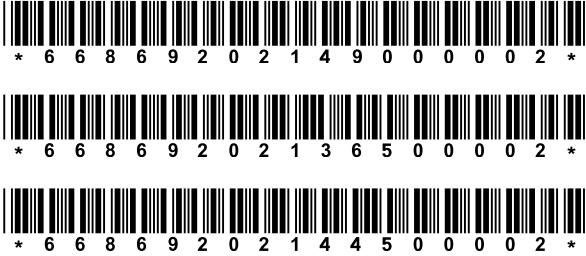
The data for this supplement is not required to be filed.
4.
5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.
8.

The data for this supplement is not required to be filed.

Bar Code:



NATIONWIDE LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid pension costs.....	76,252,486	71,463,500	4,788,986	4,788,986
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.....	9,550,059	7,840,013
2505. Reserve for rate stabilizations.....	15,183,906	15,289,414
2506. Tax credit commitment liabilities.....	40,615,958	38,664,413
2507. Contingency reserve.....	148,911,486	147,221,321
2597. Summary of remaining write-ins for Line 25.....	214,261,409	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.....	(105,508)	1,314,460	1,522,280
2705. Change in loss recognition reserves.....	200,000	150,000	600,000
2797. Summary of remaining write-ins for Line 27.....	94,492	1,464,460	2,122,280

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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	2
	Year to Date	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	585,375,000	728,093,333
2.2 Additional investment made after acquisition	4,023,333	40,894,890
3. Capitalized deferred interest and other	4,643,874	13,018,224
4. Accrual of discount	7,508	37,064
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		9,094
7. Deduct amounts received on disposals	317,175,800	639,889,459
8. Deduct amortization of premium and mortgage interest points and commitment fees	68,962	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)	8,106,190,295	7,829,385,342
12. Total valuation allowance	(40,959,133)	(46,237,195)
13. Subtotal (Line 11 plus Line 12)	8,065,231,162	7,783,148,147
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	8,065,231,162	7,783,148,147

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	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	65,671,789	56,259,700
2.2 Additional investment made after acquisition	79,819,322	773,420,961
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	50,897,254	(10,486,728)
6. Total gain (loss) on disposals	1,142	(437,664)
7. Deduct amounts received on disposals	80,306,864	695,038,112
8. Deduct amortization of premium and depreciation	13,903,549	30,015,272
9. Total foreign exchange change in book/adjusted carrying value	(245,725)	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)	1,019,306,815	917,373,446
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,019,306,815	917,373,446

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	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	4,221,401,857	6,880,597,172
3. Accrual of discount	15,236,742	32,947,079
4. Unrealized valuation increase (decrease)	(232,493,485)	(291,538,685)
5. Total gain (loss) on disposals	11,857,515	(9,271,363)
6. Deduct consideration for bonds and stocks disposed of	4,695,670,161	4,304,236,608
7. Deduct amortization of premium	36,609,400	63,704,232
8. Total foreign exchange change in book/adjusted carrying value	(23,256,817)	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	22,477,285	28,630,604
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	39,324,404,327	40,041,995,386
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	39,324,404,327	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	19,230,143,349	1,144,811,041	1,293,278,774	(134,846,841)	19,230,143,349	18,946,828,775		20,218,923,879
2. NAIC 2 (a).....	14,895,086,096	1,103,426,309	699,034,603	84,094,097	14,895,086,096	15,383,571,899		14,886,002,862
3. NAIC 3 (a).....	1,650,783,929	76,586,178	101,612,505	77,505,085	1,650,783,929	1,703,262,687		1,635,968,404
4. NAIC 4 (a).....	388,673,593	47,092,141	34,388,448	(15,896,623)	388,673,593	385,480,663		352,592,632
5. NAIC 5 (a).....	109,959,395	2,117,705	4,204,828	(7,622,014)	109,959,395	100,250,258		112,661,881
6. NAIC 6 (a).....	8,665,181	1,984,692	2,238,749	(1,195,075)	8,665,181	7,216,049		7,502,318
7. Total Bonds.....	36,283,311,543	2,376,018,066	2,134,757,907	2,038,629	36,283,311,543	36,526,610,331	0	37,213,651,976
PREFERRED STOCK								
8. NAIC 1.....	551,125			7,434	551,125	558,559		4,249,000
9. NAIC 2.....	19,986,076		3,718,563	357,899	19,986,076	16,625,412		65,245,226
10. NAIC 3.....	13,883,163	1,492,661		523,010	13,883,163	15,898,834		26,252,903
11. NAIC 4.....	538,984	605,000	605,000	5,777	538,984	544,761		654,050
12. NAIC 5.....	1,988,301			28,680	1,988,301	2,016,981		655,625
13. NAIC 6.....	323,858	15,594		16,807	323,858	356,259		71,587
14. Total Preferred Stock.....	37,271,507	2,113,255	4,323,563	939,607	37,271,507	36,000,806	0	97,128,391
15. Total Bonds and Preferred Stock.....	36,320,583,050	2,378,131,321	2,139,081,470	2,978,236	36,320,583,050	36,562,611,137	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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE LIFE INSURANCE COMPANY
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.....		X			

NONE

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.....	6,500,000	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).....	0	6,500,000
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	6,500,000

NATIONWIDE LIFE INSURANCE COMPANY
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).....	171,318
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	951,942
6.	Considerations received/(paid) on terminations.....	951,942
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	23,816,995
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	(12,515,620)
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	(12,515,620)

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).....	1,953,117
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	154,860
3.12	Section 1, Column 15, prior year.....	154,860
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(9,291,256)
3.14	Section 1, Column 18, prior year.....	(73,047,881)63,756,62563,911,484
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	154,860
3.22	Section 1, Column 17, prior year.....	154,860
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(9,291,256)
3.24	Section 1, Column 19, prior year plus.....	(73,047,881)
3.25	SSAP No. 108 adjustments.....	63,756,62563,911,484
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(488,072,746)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	1,245,903
4.22	Amount recognized.....	(489,318,648)
4.23	SSAP No. 108 adjustments.....	(488,072,746)
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).....	1,953,117
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	1,953,117

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

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

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(12,515,620)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,953,117
3.	Total (Line 1 plus Line 2).....	(10,562,503)
4.	Part D, Section 1, Column 6.....	48,003,002
5.	Part D, Section 1, Column 7.....	(58,565,505)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	38,160,804
8.	Part B, Section 1, Column 13.....	3,177,521
9.	Total (Line 7 plus Line 8).....	41,338,325
10.	Part D, Section 1, Column 9.....	79,170,027
11.	Part D, Section 1, Column 10.....	(37,831,702)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	18,359,359
14.	Part B, Section 1, Column 20.....	185,936,764
15.	Part D, Section 1, Column 12.....	204,296,123
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	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.....	16,249,796,438	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.....	15,850,658,949	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).....	964,970,378	565,832,889
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	964,970,378	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								
00-1103232.....	SAN DIEGO.....	CA.....		04/08/2021.....	2.560.....	15,000,000.....		26,269,000.....
00-1103234.....	ARDMORE.....	PA.....		04/02/2021.....	3.320.....	6,000,000.....		8,716,846.....
00-1103240.....	SAN DIEGO.....	CA.....		04/06/2021.....	2.970.....	6,420,000.....		9,216,000.....
00-1103241.....	SAINT LOUIS.....	MO.....		04/28/2021.....	2.400.....	25,000,000.....		35,215,721.....
00-1103243.....	GROVEPORT.....	OH.....		04/22/2021.....	2.950.....	9,000,000.....		12,730,368.....
00-1103245.....	LADSON.....	SC.....		04/08/2021.....	2.820.....	13,000,000.....		17,918,522.....
00-1103249.....	RANCHO CUCAMONGA.....	CA.....		05/04/2021.....	3.040.....	2,800,000.....		4,143,517.....
00-1103252.....	TOLLESON.....	AZ.....		05/25/2021.....	2.990.....	9,600,000.....		14,703,000.....
00-1103254.....	LOGAN.....	UT.....		04/29/2021.....	2.200.....	10,000,000.....		17,708,095.....
00-1103257.....	MYRTLE BEACH.....	SC.....		04/30/2021.....	3.330.....	33,500,000.....		46,881,127.....
00-1103262.....	IRVINE.....	CA.....		04/30/2021.....	2.940.....	4,500,000.....		6,772,000.....
00-1103263.....	CORONA.....	CA.....		06/21/2021.....	2.940.....	9,700,000.....		12,918,000.....
00-1103266.....	ROSWELL.....	GA.....		06/11/2021.....	3.040.....	10,000,000.....		18,103,000.....
00-1103267.....	ROSWELL.....	GA.....		05/06/2021.....	3.040.....	10,700,000.....		18,467,000.....
00-1103268.....	SUNNYVALE.....	TX.....		06/07/2021.....	2.430.....	11,000,000.....		25,432,000.....
00-1103269.....	KENT.....	OH.....		05/25/2021.....	3.220.....	15,500,000.....		22,927,000.....
00-1103270.....	ORLANDO.....	FL.....		05/27/2021.....	3.080.....	29,250,000.....		46,735,448.....
00-1103272.....	KIRKLAND.....	WA.....		04/29/2021.....	2.920.....	33,000,000.....		49,284,400.....
00-1103273.....	CAMBRIDGE.....	MA.....		06/03/2021.....	2.860.....	6,500,000.....		22,527,000.....
00-1103274.....	CAMBRIDGE.....	MA.....		06/03/2021.....	2.860.....	9,000,000.....		16,484,000.....
00-1103275.....	BRISTOL.....	TN.....		06/24/2021.....	3.310.....	4,000,000.....		5,675,692.....
00-1103279.....	ELKRIDGE.....	MD.....		06/28/2021.....	3.120.....	12,500,000.....		18,573,000.....
00-1103282.....	LEHI.....	UT.....		06/03/2021.....	3.130.....	23,500,000.....		31,738,776.....
00-1103288.....	WIMAUMA.....	FL.....		06/30/2021.....	3.250.....	14,200,000.....		18,743,000.....
00-1103292.....	AUBURN HILLS.....	MI.....		06/29/2021.....	4.170.....	4,000,000.....		20,137,500.....
00-1103296.....	SAN JOSE.....	CA.....		06/09/2021.....	3.110.....	5,000,000.....		7,071,614.....
00-1103299.....	LEANDER.....	TX.....		06/30/2021.....	3.070.....	8,000,000.....		13,364,444.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	340,670,000.....	0.....	548,456,070.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	340,670,000.....	0.....	548,456,070.....
3399999. Total Mortgages.....				XXX.....	XXX.....	340,670,000.....	0.....	548,456,070.....

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																	
00-1000949.....	STOW.....	OH.....		05/30/2002....	05/28/2021....	551,459.....					0.....		463,857.....	463,857.....			0.....
00-1001042.....	RAVENNA.....	OH.....		09/05/2003....	05/28/2021....	1,305,948.....					0.....		1,109,831.....	1,109,831.....			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
00-1001237.....	DALLAS.....	TX.....		03/01/2003....	05/18/2021....	1,934,031.....					0		1,934,031.....	1,934,031.....			0
00-1100519.....	MILWAUKEE.....	WI.....		04/20/2006....	04/01/2021....	2,428,470.....					0		2,406,863.....	2,406,863.....			0
00-1100723.....	WAUSAU.....	WI.....		03/28/2006....	04/01/2021....	1,549,064.....					0		1,534,310.....	1,534,310.....			0
00-1100990.....	ROCKVILLE.....	MD.....		05/10/2006....	05/19/2021....	3,211,323.....					0		3,154,077.....	3,154,077.....			0
00-1101003.....	JACKSONVILLE.....	FL.....		10/12/2005....	06/29/2021....	2,347,505.....					0		2,243,031.....	2,243,031.....			0
00-1101157.....	MASPETH.....	NY.....		04/21/2006....	04/29/2021....	780,919.....					0		749,931.....	749,931.....			0
00-1101763.....	CINCINNATI.....	OH.....		08/30/2011....	06/11/2021....	12,285,799.....					0		12,158,692.....	12,158,692.....			0
00-1101772.....	PARKER.....	CO.....		09/01/2011....	06/01/2021....	13,260,433.....					0		13,169,461.....	13,169,461.....			0
00-1101794.....	RALEIGH.....	NC.....		11/21/2011....	05/17/2021....	4,042,810.....					0		4,013,700.....	4,013,700.....			0
00-1101924.....	TUSTIN.....	CA.....		12/05/2012....	06/01/2021....	18,123,509.....					0		17,991,637.....	17,991,637.....			0
00-1101927.....	BRICK.....	NJ.....		01/27/2020....	05/27/2021....	19,232,049.....					0		19,093,321.....	19,093,321.....			0
00-1102095.....	COLUMBIA.....	MO.....		01/27/2016....	05/21/2021....	10,000,000.....					0		10,000,000.....	10,000,000.....			0
00-1102270.....	MADISON.....	WI.....		01/27/2020....	06/25/2021....	28,558,437.....					0		28,390,679.....	28,390,679.....			0
00-1102350.....	MELVILLE.....	NY.....		04/26/2019....	06/11/2021....	8,837,354.....					0		8,779,800.....	8,779,800.....			0
00-1102377.....	REDMOND.....	WA.....		06/30/2015....	06/30/2021....	9,957,143.....					0		9,957,143.....	9,957,143.....			0
00-1102677.....	ISSAQUAH.....	WA.....		11/23/2016....	04/16/2021....	10,103,929.....					0		10,043,705.....	10,043,705.....			0
00-1102723.....	MADISON.....	WI.....		04/26/2017....	06/25/2021....	3,352,994.....					0		3,302,230.....	3,302,230.....			0
0199999. Total - Mortgages Closed by Repayment.....						151,863,176.....	0	0	0	0	0	0	150,496,299.....	150,496,299.....	0	0	0
Mortgages With Partial Repayments																	
00-1000593.....	KENILWORTH.....	NJ.....		08/08/2001....		704,469.....					0		234,792.....	234,792.....			0
00-1000665.....	EDISON.....	NJ.....		07/06/2001....		861,400.....					0		324,036.....	324,036.....			0
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001....		677,256.....					0		154,354.....	154,354.....			0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		318,715.....					0		78,896.....	78,896.....			0
00-1000867.....	SALT LAKE CITY.....	UT.....		03/01/2002....		433,989.....					0		85,183.....	85,183.....			0
00-1000875.....	SCOTTSDALE.....	AZ.....		10/01/2002....		428,801.....					0		55,927.....	55,927.....			0
00-1000914.....	CINCINNATI.....	OH.....		07/10/2012....		367,863.....					0		56,995.....	56,995.....			0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....		07/22/2004....		12,644,494.....					0		381,380.....	381,380.....			0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....		01/27/2020....		4,034,380.....					0		104,667.....	104,667.....			0
00-1000958.....	HOUSTON.....	TX.....		06/18/2002....		1,177,442.....					0		35,502.....	35,502.....			0
00-1001038.....	ITHACA.....	NY.....		10/08/2002....		4,280,507.....					0		53,724.....	53,724.....			0
00-1001215.....	EDISON.....	NJ.....		01/02/2003....		3,080,557.....					0		356,197.....	356,197.....			0
00-1001244.....	PITTSBURGH.....	PA.....		02/08/2005....		12,058,004.....					0		240,566.....	240,566.....			0
00-1001279.....	PITTSBURGH.....	PA.....		12/22/2003....		2,101,296.....					0		162,917.....	162,917.....			0
00-1001283.....	GARLAND.....	TX.....		03/03/2003....		700,425.....					0		71,626.....	71,626.....			0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....		06/27/2013....		1,460,029.....					0		42,223.....	42,223.....			0
00-1001333.....	MYRTLE BEACH.....	SC.....		01/26/2016....		1,232,421.....					0		113,289.....	113,289.....			0
00-1100046.....	GLEN CARBON.....	IL.....		01/05/2004....		1,729,474.....					0		39,625.....	39,625.....			0
00-1100047.....	SAINT LOUIS.....	MO.....		11/14/2003....		3,832,711.....					0		86,738.....	86,738.....			0
00-1100067.....	JOHNSON CITY.....	TN.....		10/31/2003....		848,631.....					0		68,400.....	68,400.....			0
00-1100068.....	BELLEVUE.....	TN.....		01/26/2016....		1,038,458.....					0		83,701.....	83,701.....			0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....		10/22/2003....		2,840,658.....					0		88,651.....	88,651.....			0

QE02.2

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
00-1100163.....	RESTON.....	VA.....		01/26/2016....		1,614,009					.0		129,394	129,394			.0
00-1100173.....	ALBUQUERQUE.....	NM.....		08/31/2004....		1,086,624					.0		.65,127	.65,127			.0
00-1100174.....	SIOUX FALLS.....	SD.....		11/12/2003....		921,460					.0		.71,651	.71,651			.0
00-1100195.....	HOUSTON.....	TX.....		11/21/2003....		1,186,547					.0		.29,012	.29,012			.0
00-1100196.....	HOUSTON.....	TX.....		11/21/2003....		1,211,738					.0		.29,628	.29,628			.0
00-1100197.....	HOUSTON.....	TX.....		01/26/2016....		1,531,679					.0		.37,450	.37,450			.0
00-1100233.....	ITHACA.....	NY.....		01/26/2016....		451,113					.0		.5,721	.5,721			.0
00-1100247.....	CLEARFIELD.....	UT.....		01/26/2016....		770,136					.0		.58,185	.58,185			.0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003....		623,561					.0		.82,608	.82,608			.0
00-1100272.....	WILSONVILLE.....	OR.....		01/26/2016....		1,319,473					.0		.29,822	.29,822			.0
00-1100296.....	CINCINNATI.....	OH.....		01/26/2016....		1,233,705					.0		.90,513	.90,513			.0
00-1100346.....	FARRAGUT.....	TN.....		05/04/2004....		777,296					.0		.52,676	.52,676			.0
00-1100365.....	WENATCHEE.....	WA.....		08/09/2004....		918,920					.0		.55,928	.55,928			.0
00-1100369.....	HIGHWOOD.....	IL.....		05/17/2004....		2,163,734					.0		.43,843	.43,843			.0
00-1100371.....	ANDERSON.....	SC.....		12/21/2004....		1,616,880					.0		.34,334	.34,334			.0
00-1100406.....	EDISON.....	NJ.....		05/18/2004....		1,677,135					.0		.111,315	.111,315			.0
00-1100420.....	ORMOND BEACH.....	FL.....		06/15/2004....		922,620					.0		.59,678	.59,678			.0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004....		134,892					.0		.40,367	.40,367			.0
00-1100464.....	GAINESVILLE.....	FL.....		06/24/2014....		4,063,313					.0		.98,662	.98,662			.0
00-1100475.....	ITHACA.....	NY.....		06/25/2004....		2,293,077					.0		.27,836	.27,836			.0
00-1100581.....	CHARLOTTE.....	NC.....		04/04/2005....		5,058,652					.0		.136,632	.136,632			.0
00-1100602.....	HOUSTON.....	TX.....		12/16/2004....		1,387,432					.0		.28,903	.28,903			.0
00-1100603.....	HOUSTON.....	TX.....		12/16/2004....		904,464					.0		.18,842	.18,842			.0
00-1100649.....	KNOXVILLE.....	TN.....		11/04/2004....		2,367,565					.0		.51,445	.51,445			.0
00-1100677.....	LAS VEGAS.....	NV.....		02/18/2005....		3,267,901					.0		.67,966	.67,966			.0
00-1100686.....	CHARLOTTE.....	NC.....		01/26/2016....		1,152,643					.0		.16,046	.16,046			.0
00-1100692.....	SALT LAKE CITY.....	UT.....		01/27/2016....		3,073,224					.0		.167,440	.167,440			.0
00-1100697.....	CLEARFIELD.....	UT.....		01/28/2005....		1,000,188					.0		.73,362	.73,362			.0
00-1100720.....	HOUSTON.....	TX.....		12/16/2004....		568,702					.0		.11,847	.11,847			.0
00-1100722.....	HOUSTON.....	TX.....		12/16/2004....		712,788					.0		.14,849	.14,849			.0
00-1100738.....	CHULA VISTA.....	CA.....		01/28/2005....		806,470					.0		.23,216	.23,216			.0
00-1100756.....	LAKE OSWEGO.....	OR.....		11/08/2006....		2,616,688					.0		.92,240	.92,240			.0
00-1100773.....	SIMI VALLEY.....	CA.....		08/17/2005....		2,940,997					.0		.138,078	.138,078			.0
00-1100806.....	RENO.....	NV.....		01/27/2016....		5,614,008					.0		.117,974	.117,974			.0
00-1100807.....	ELLENWOOD.....	GA.....		01/27/2020....		3,527,115					.0		.69,985	.69,985			.0
00-1100822.....	LAS VEGAS.....	NV.....		08/18/2015....		8,816,172					.0		.178,469	.178,469			.0
00-1100867.....	CARSON.....	CA.....		01/27/2016....		2,454,330					.0		.49,625	.49,625			.0
00-1100868.....	REDMOND.....	WA.....		09/08/2006....		16,504,078					.0		.278,712	.278,712			.0
00-1100917.....	W. BABYLON.....	NY.....		02/05/2008....		3,444,306					.0		.46,631	.46,631			.0
00-1100918.....	IONIA.....	MI.....		01/27/2016....		1,662,822					.0		.32,962	.32,962			.0
00-1100928.....	TAMPA.....	FL.....		01/27/2016....		3,680,164					.0		.118,003	.118,003			.0
00-1100999.....	SOUTH JORDAN.....	UT.....		11/07/2005....		2,154,513					.0		.95,676	.95,676			.0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101025.....	MANHATTAN.....	KS.....		12/08/2005....		2,032,478					.0		88,065	88,065			.0
00-1101041.....	GARDEN CITY.....	GA.....		04/28/2006....		1,849,024					.0		126,787	126,787			.0
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....		12/01/2005....		1,151,268					.0		89,948	89,948			.0
00-1101137.....	FRANKFORT.....	IL.....		04/23/2007....		2,454,914					.0		37,661	37,661			.0
00-1101152.....	CINCINNATI.....	OH.....		09/28/2006....		349,178					.0		104,482	104,482			.0
00-1101197.....	COLUMBUS.....	OH.....		02/06/2007....		5,828,824					.0		84,658	84,658			.0
00-1101214.....	MIAMI.....	FL.....		12/07/2006....		8,608,788					.0		136,710	136,710			.0
00-1101244.....	CHANTILLY.....	VA.....		08/29/2006....		9,459,836					.0		76,792	76,792			.0
00-1101419.....	AVON.....	MA.....		04/27/2007....		183,022					.0		31,673	31,673			.0
00-1101456.....	BURLINGTON.....	WA.....		05/14/2007....		864,595					.0		140,909	140,909			.0
00-1101475.....	LONGWOOD.....	FL.....		12/27/2007....		2,269,279					.0		261,728	261,728			.0
00-1101509.....	ITHACA.....	NY.....		07/31/2007....		3,542,200					.0		44,396	44,396			.0
00-1101512.....	BURR RIDGE.....	IL.....		09/27/2011....		2,940,671					.0		24,761	24,761			.0
00-1101521.....	ATLANTA.....	GA.....		01/27/2020....		9,135,926					.0		80,438	80,438			.0
00-1101540.....	ORANGE.....	CA.....		07/30/2015....		9,170,762					.0		54,949	54,949			.0
00-1101567.....	VARIOUS.....	PA.....		04/30/2009....		4,006,092					.0		553,841	553,841			.0
00-1101568.....	VARIOUS.....	OH.....		04/30/2009....		2,376,322					.0		328,526	328,526			.0
00-1101634.....	PITTSBURGH.....	PA.....		04/18/2008....		1,958,661					.0		52,361	52,361			.0
00-1101650.....	BEDFORD.....	OH.....		09/26/2008....		3,824,758					.0		309,927	309,927			.0
00-1101686.....	PITTSBURGH.....	PA.....		03/26/2010....		373,034					.0		51,167	51,167			.0
00-1101695.....	KENT.....	WA.....		07/15/2010....		2,364,842					.0		112,312	112,312			.0
00-1101700.....	HOUSTON.....	TX.....		09/01/2010....		1,975,712					.0		92,914	92,914			.0
00-1101702.....	CLINTON.....	UT.....		10/08/2010....		6,737,498					.0		173,418	173,418			.0
00-1101703.....	GLENSHAW.....	PA.....		01/27/2011....		9,032,422					.0		168,028	168,028			.0
00-1101726.....	COLUMBUS.....	OH.....	S	12/29/2010....		14,709,265					.0		151,856	151,856			.0
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011....		2,393,012					.0		48,164	48,164			.0
00-1101728.....	COLUMBUS.....	OH.....	S	06/08/2011....		237,882					.0		102,371	102,371			.0
00-1101729.....	UPPER ARLINGTON.....	OH.....		07/15/2011....		31,097,486					.0		299,284	299,284			.0
00-1101743.....	CHAPEL HILL.....	NC.....		11/15/2011....		6,537,595					.0		61,491	61,491			.0
00-1101747.....	IRVINE.....	CA.....		05/02/2011....		4,412,154					.0		175,382	175,382			.0
00-1101755.....	CLIFTON.....	VA.....		06/28/2011....		24,443,118					.0		94,982	94,982			.0
00-1101756.....	NASHVILLE.....	TN.....		01/27/2020....		6,661,095					.0		116,931	116,931			.0
00-1101765.....	CHICAGO.....	IL.....		04/26/2019....		3,236,309					.0		125,776	125,776			.0
00-1101776.....	ORANGE.....	CA.....		09/29/2011....		3,084,993					.0		134,071	134,071			.0
00-1101777.....	ELON.....	NC.....		10/12/2018....		1,841,241					.0		18,230	18,230			.0
00-1101784.....	SEATTLE.....	WA.....		09/30/2011....		5,937,901					.0		41,777	41,777			.0
00-1101799.....	MIDDLE RIVER.....	MD.....		02/02/2012....		3,835,580					.0		38,495	38,495			.0
00-1101800.....	CHICAGO.....	IL.....		11/30/2011....		14,955,589					.0		105,750	105,750			.0
00-1101802.....	COLUMBUS.....	OH.....	S	12/01/2011....		8,668,097					.0		151,499	151,499			.0
00-1101807.....	LAGRANGE.....	KY.....		12/14/2011....		1,938,126					.0		68,782	68,782			.0
00-1101808.....	GAITHERSBURG.....	MD.....		12/13/2011....		9,825,364					.0		52,319	52,319			.0
00-1101816.....	ATLANTA.....	GA.....		03/01/2012....		37,785,510					.0		419,552	419,552			.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
00-1101825.....	REISTERSTOWN.....	MD.....		06/01/2012....		4,718,883					0		76,886	76,886			0
00-1101826.....	BEDMINSTER.....	NJ.....		04/19/2012....		7,035,957					0		61,562	61,562			0
00-1101828.....	DYER.....	IN.....		04/26/2019....		963,736					0		51,220	51,220			0
00-1101830.....	PITTSBURGH.....	PA.....		05/03/2012....		3,301,659					0		54,665	54,665			0
00-1101831.....	COMMACK.....	NY.....		04/25/2012....		3,408,223					0		66,998	66,998			0
00-1101832.....	CENTEREACH.....	NY.....		06/29/2012....		12,675,614					0		194,955	194,955			0
00-1101835.....	BRENTWOOD.....	TN.....		05/08/2012....		4,870,418					0		48,742	48,742			0
00-1101838.....	ANN ARBOR.....	MI.....		04/27/2012....		12,436,878					0		128,197	128,197			0
00-1101839.....	WASHINGTON.....	DC.....		09/17/2012....		20,239,392					0		139,566	139,566			0
00-1101841.....	FORT WRIGHT.....	KY.....		10/12/2018....		1,108,954					0		56,757	56,757			0
00-1101846.....	CHARLOTTESVILLE.....	VA.....		05/01/2012....		3,675,180					0		25,897	25,897			0
00-1101848.....	CINCINNATI.....	OH.....		07/20/2012....		16,561,314					0		201,585	201,585			0
00-1101860.....	MILWAUKEE.....	WI.....		06/15/2012....		7,670,625					0		130,250	130,250			0
00-1101863.....	MULLICA HILL.....	NJ.....		06/20/2012....		3,558,243					0		58,492	58,492			0
00-1101865.....	COLUMBUS.....	OH.....		08/09/2012....		5,800,946					0		55,154	55,154			0
00-1101869.....	IRVINE.....	CA.....		08/09/2012....		24,256,250					0		179,609	179,609			0
00-1101870.....	PORTLAND.....	OR.....		09/25/2012....		3,172,811					0		33,693	33,693			0
00-1101872.....	SAN DIEGO.....	CA.....		10/10/2012....		4,139,807					0		42,886	42,886			0
00-1101881.....	NASHVILLE.....	TN.....		09/10/2012....		3,942,673					0		39,488	39,488			0
00-1101882.....	REDONDO BEACH.....	CA.....		04/03/2013....		4,065,028					0		28,333	28,333			0
00-1101890.....	NEWPORT BEACH.....	CA.....		10/12/2012....		20,393,518					0		150,027	150,027			0
00-1101893.....	FORT WORTH.....	TX.....		10/01/2012....		8,493,813					0		53,768	53,768			0
00-1101894.....	SCOTTSDALE.....	AZ.....	S...	04/26/2019....		17,706,713					0		278,773	278,773			0
00-1101895.....	CHARLESTON.....	SC.....		11/13/2012....		6,146,000					0		57,062	57,062			0
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012....		9,772,483					0		93,534	93,534			0
00-1101901.....	NASHVILLE.....	TN.....		04/26/2019....		4,625,498					0		45,675	45,675			0
00-1101904.....	WOODLAND.....	CA.....		10/24/2012....		5,408,920					0		57,510	57,510			0
00-1101905.....	HERNDON.....	VA.....		10/26/2012....		27,587,644					0		186,270	186,270			0
00-1101906.....	CHICAGO.....	IL.....		04/01/2013....		9,163,510					0		146,832	146,832			0
00-1101909.....	IRVINE.....	CA.....		11/30/2012....		37,628,568					0		272,604	272,604			0
00-1101912.....	COLUMBUS.....	OH.....	S...	01/27/2020....		19,458,751					0		395,750	395,750			0
00-1101913.....	SALT LAKE CITY.....	UT.....		11/13/2012....		1,974,943					0		14,395	14,395			0
00-1101914.....	LOGAN.....	UT.....		11/13/2012....		4,504,700					0		32,437	32,437			0
00-1101921.....	MAPLE VALLEY.....	WA.....		01/14/2013....		9,491,158					0		152,235	152,235			0
00-1101922.....	JUANITA.....	WA.....		02/07/2013....		6,477,217					0		57,626	57,626			0
00-1101929.....	IRVINE.....	CA.....		01/03/2013....		2,798,396					0		45,333	45,333			0
00-1101935.....	WASHINGTON.....	DC.....		02/18/2013....		16,047,165					0		168,585	168,585			0
00-1101941.....	GRANDVIEW.....	OH.....	S...	01/27/2016....		13,855,012					0		98,871	98,871			0
00-1101946.....	MCLEAN.....	VA.....		08/02/2013....		8,921,741					0		63,022	63,022			0
00-1101951.....	WOODLAND HILLS.....	CA.....		09/03/2013....		7,805,470					0		75,015	75,015			0
00-1101953.....	FREDERICKSBURG.....	VA.....		03/20/2013....		4,171,156					0		113,854	113,854			0

QE02.4

SCHEDULE B - PART 3

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

QE02.5

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
00-1101954.....	WEST DES MOINES.....	IA.....		04/24/2013....		5,523,477					0		54,071	54,071			0
00-1101956.....	CHINO.....	CA.....		04/11/2013....		4,794,493					0		73,376	73,376			0
00-1101957.....	CINCINNATI.....	OH.....		05/31/2013....		15,393,618		2,256			2,256		148,588	148,588			0
00-1101958.....	PITTSBURGH.....	PA.....		03/22/2013....		10,624,371					0		98,168	98,168			0
00-1101960.....	OMAHA.....	NE.....		04/03/2013....		3,125,517					0		40,815	40,815			0
00-1101963.....	PORT ORANGE.....	FL.....		04/11/2013....		5,736,574					0		35,991	35,991			0
00-1101964.....	BELLMORE.....	NY.....		04/24/2013....		5,625,651					0		38,168	38,168			0
00-1101965.....	SAN FRANCISCO.....	CA.....		06/04/2013....		4,227,591					0		30,228	30,228			0
00-1101966.....	HUNTINGTON BEACH.....	CA.....		07/01/2013....		3,618,293					0		55,199	55,199			0
00-1101967.....	SAN DIEGO.....	CA.....		04/30/2013....		2,133,515					0		14,384	14,384			0
00-1101970.....	KNOXVILLE.....	TN.....		07/03/2013....		9,048,041					0		84,013	84,013			0
00-1101971.....	FARMINGTON HILLS.....	MI.....		08/20/2013....		6,646,147					0		63,386	63,386			0
00-1101972.....	CHAPEL HILL.....	NC.....		01/27/2016....		5,093,690					0		76,535	76,535			0
00-1101973.....	CAMERON PARK.....	CA.....		08/28/2013....		9,719,200					0		64,363	64,363			0
00-1101975.....	SOMERVILLE.....	NJ.....		10/12/2018....		5,265,298					0		38,090	38,090			0
00-1101976.....	CITY OF INDUSTRY.....	CA.....		07/09/2013....		17,864,727					0		446,287	446,287			0
00-1101978.....	FREDERICK.....	MD.....		06/27/2013....		26,715,010					0		169,523	169,523			0
00-1101979.....	SEATTLE.....	WA.....		08/01/2013....		14,330,032					0		224,170	224,170			0
00-1101980.....	NASHVILLE.....	TN.....		07/02/2013....		42,476,987					0		296,601	296,601			0
00-1101982.....	NEWPORT BEACH.....	CA.....		06/11/2013....		2,889,860					0		20,128	20,128			0
00-1101984.....	WEST VALLEY CITY.....	UT.....		04/26/2019....		5,975,218					0		43,440	43,440			0
00-1101988.....	SCOTTSDALE.....	AZ.....	S	06/03/2013....		7,001,787					0		50,628	50,628			0
00-1101989.....	SALEM.....	OR.....		08/05/2013....		11,880,976					0		84,454	84,454			0
00-1101990.....	LADY LAKE.....	FL.....		01/27/2016....		19,150,039					0		144,419	144,419			0
00-1101993.....	ROCHESTER.....	MN.....		10/01/2013....		24,057,346					0		161,268	161,268			0
00-1101995.....	MENLO PARK.....	CA.....		01/27/2016....		25,011,136					0		191,157	191,157			0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013....		5,735,040					0		56,550	56,550			0
00-1101998.....	WINSTON SALEM.....	NC.....		07/02/2013....		9,100,772					0		64,669	64,669			0
00-1102000.....	NEW BEDFORD.....	MA.....		08/12/2013....		9,282,058					0		68,566	68,566			0
00-1102003.....	JUPITER.....	FL.....		09/17/2013....		14,378,324					0		92,125	92,125			0
00-1102005.....	MOON TOWNSHIP.....	PA.....		07/01/2013....		8,766,274					0		87,998	87,998			0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....		06/28/2013....		9,438,128					0		146,038	146,038			0
00-1102009.....	AVON.....	OH.....		08/22/2013....		28,987,892					0		227,956	227,956			0
00-1102010.....	MANSFIELD.....	TX.....		11/25/2013....		4,449,639					0		65,073	65,073			0
00-1102011.....	MANSFIELD.....	TX.....		11/25/2013....		19,712,372					0		338,552	338,552			0
00-1102013.....	TULSA.....	OK.....		09/25/2013....		17,805,590					0		112,217	112,217			0
00-1102015.....	BOSTON.....	MA.....		07/30/2013....		11,903,104					0		121,874	121,874			0
00-1102016.....	ANN ARBOR.....	MI.....		08/01/2013....		5,400,351					0		83,559	83,559			0
00-1102021.....	EVANSTON.....	IL.....		09/09/2013....		2,055,473					0		18,536	18,536			0
00-1102024.....	LAS VEGAS.....	NV.....		01/27/2016....		1,895,089					0		50,913	50,913			0
00-1102027.....	OWASSO.....	OK.....		10/10/2013....		16,379,671					0		296,871	296,871			0
00-1102028.....	MOORE.....	OK.....		10/10/2013....		12,812,202					0		232,213	232,213			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
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	7,675,464	.....	.....	.....	.....	.....0	.....	139,113	139,113	.....	.....	.....0
00-1102030.....	LOS ANGELES.....	CA.....	.....	09/03/2013....	.....	4,310,265	.....	.....	.....	.....	.....0	.....	39,097	39,097	.....	.....	.....0
00-1102031.....	PASADENA.....	CA.....	.....	09/03/2013....	.....	2,052,507	.....	.....	.....	.....	.....0	.....	18,617	18,617	.....	.....	.....0
00-1102033.....	EDWARDSVILLE.....	KS.....	.....	10/31/2013....	.....	7,423,483	.....	.....	.....	.....	.....0	.....	206,561	206,561	.....	.....	.....0
00-1102035.....	HIGHLAND PARK.....	TX.....	.....	07/17/2013....	.....	12,090,365	.....	.....	.....	.....	.....0	.....	77,798	77,798	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	01/27/2016....	.....	8,380,820	.....	.....	.....	.....	.....0	.....	66,655	66,655	.....	.....	.....0
00-1102038.....	LONE TREE.....	CO.....	.....	09/17/2015....	.....	18,346,458	.....	.....	.....	.....	.....0	.....	170,984	170,984	.....	.....	.....0
00-1102040.....	CARSON.....	CA.....	.....	08/29/2013....	.....	3,660,163	.....	.....	.....	.....	.....0	.....	34,442	34,442	.....	.....	.....0
00-1102041.....	SPARTANBURG.....	SC.....	.....	10/23/2013....	.....	5,055,248	.....	.....	.....	.....	.....0	.....	134,527	134,527	.....	.....	.....0
00-1102045.....	DENVER.....	CO.....	.....	02/13/2014....	.....	33,431,606	.....	.....	.....	.....	.....0	.....	201,117	201,117	.....	.....	.....0
00-1102046.....	EAST ISLIP.....	NY.....	.....	01/27/2016....	.....	10,840,098	.....	.....	.....	.....	.....0	.....	140,894	140,894	.....	.....	.....0
00-1102047.....	CHARLOTTESVILLE.....	VA.....	.....	10/12/2018....	.....	2,624,198	.....	.....	.....	.....	.....0	.....	16,048	16,048	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	12,010,419	.....	.....	.....	.....	.....0	.....	71,148	71,148	.....	.....	.....0
00-1102065.....	SEATTLE.....	WA.....	.....	01/27/2016....	.....	3,740,091	.....	.....	.....	.....	.....0	.....	23,525	23,525	.....	.....	.....0
00-1102066.....	TUKWILA.....	WA.....	.....	11/01/2013....	.....	5,118,103	.....	(4,709)	.....	.....	(4,709)	.....	31,218	31,218	.....	.....	.....0
00-1102067.....	FARGO.....	ND.....	.....	01/27/2016....	.....	3,217,079	.....	.....	.....	.....	.....0	.....	82,070	82,070	.....	.....	.....0
00-1102068.....	PIKESVILLE.....	MD.....	.....	01/27/2016....	.....	3,329,547	.....	.....	.....	.....	.....0	.....	28,801	28,801	.....	.....	.....0
00-1102073.....	NORMAN.....	OK.....	.....	01/27/2016....	.....	7,545,594	.....	.....	.....	.....	.....0	.....	105,546	105,546	.....	.....	.....0
00-1102076.....	MISSION VIEJO.....	CA.....	.....	01/27/2016....	.....	6,746,732	.....	.....	.....	.....	.....0	.....	33,419	33,419	.....	.....	.....0
00-1102077.....	YUKON.....	OK.....	.....	12/19/2013....	.....	20,123,557	.....	.....	.....	.....	.....0	.....	108,467	108,467	.....	.....	.....0
00-1102084.....	WOODSTOCK.....	GA.....	.....	01/09/2014....	.....	24,324,424	.....	.....	.....	.....	.....0	.....	134,196	134,196	.....	.....	.....0
00-1102089.....	HUNTINGTON BEACH.....	CA.....	.....	01/27/2016....	.....	3,895,494	.....	.....	.....	.....	.....0	.....	22,161	22,161	.....	.....	.....0
00-1102092.....	SANDY.....	OR.....	.....	04/07/2014....	.....	1,953,300	.....	.....	.....	.....	.....0	.....	11,199	11,199	.....	.....	.....0
00-1102093.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	2,756,200	.....	.....	.....	.....	.....0	.....	37,465	37,465	.....	.....	.....0
00-1102094.....	CHATTANOOGA.....	TN.....	.....	02/07/2014....	.....	2,902,153	.....	.....	.....	.....	.....0	.....	39,724	39,724	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	9,106,086	.....	.....	.....	.....	.....0	.....	50,652	50,652	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	01/27/2016....	.....	27,692,344	.....	.....	.....	.....	.....0	.....	251,645	251,645	.....	.....	.....0
00-1102100.....	SAN DIEGO.....	CA.....	.....	01/27/2016....	.....	6,845,649	.....	.....	.....	.....	.....0	.....	59,085	59,085	.....	.....	.....0
00-1102106.....	CARROLLTON.....	TX.....	.....	12/26/2013....	.....	9,915,678	.....	.....	.....	.....	.....0	.....	53,963	53,963	.....	.....	.....0
00-1102107.....	ADDISON.....	IL.....	.....	04/26/2019....	.....	5,107,087	.....	.....	.....	.....	.....0	.....	46,686	46,686	.....	.....	.....0
00-1102108.....	WAUKEE.....	IA.....	.....	12/20/2013....	.....	14,975,354	.....	.....	.....	.....	.....0	.....	91,521	91,521	.....	.....	.....0
00-1102109.....	BROOKLYN.....	NY.....	.....	12/20/2013....	.....	10,863,132	.....	.....	.....	.....	.....0	.....	69,592	69,592	.....	.....	.....0
00-1102110.....	PITTSBURGH.....	PA.....	.....	06/05/2014....	.....	19,382,846	.....	.....	.....	.....	.....0	.....	165,066	165,066	.....	.....	.....0
00-1102111.....	FORT COLLINS.....	CO.....	.....	01/23/2014....	.....	7,458,246	.....	.....	.....	.....	.....0	.....	66,857	66,857	.....	.....	.....0
00-1102116.....	CHARLOTTE.....	NC.....	.....	01/22/2014....	.....	46,391,921	.....	.....	.....	.....	.....0	.....	286,349	286,349	.....	.....	.....0
00-1102117.....	BOSTON.....	MA.....	.....	06/02/2014....	.....	21,163,818	.....	.....	.....	.....	.....0	.....	129,128	129,128	.....	.....	.....0
00-1102121.....	AUBURN HILLS.....	MI.....	.....	01/29/2014....	.....	15,522,221	.....	.....	.....	.....	.....0	.....	109,080	109,080	.....	.....	.....0
00-1102128.....	ONTARIO.....	CA.....	.....	04/22/2014....	.....	6,678,682	.....	.....	.....	.....	.....0	.....	59,027	59,027	.....	.....	.....0
00-1102130.....	LONG BEACH.....	CA.....	.....	10/12/2018....	.....	2,263,248	.....	.....	.....	.....	.....0	.....	19,399	19,399	.....	.....	.....0
00-1102132.....	PITTSBURGH.....	PA.....	.....	03/31/2014....	.....	7,725,094	.....	.....	.....	.....	.....0	.....	87,711	87,711	.....	.....	.....0
00-1102133.....	BALTIMORE.....	MD.....	.....	03/10/2014....	.....	48,696,800	.....	.....	.....	.....	.....0	.....	271,518	271,518	.....	.....	.....0

QE02.6

SCHEDULE B - PART 3

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

QE02.7

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
00-1102137.....	GRAND RAPIDS.....	MI.....		07/08/2014....		6,140,533					0		112,266	112,266			0
00-1102138.....	CANONSBURG.....	PA.....		03/12/2014....		9,616,010					0		126,453	126,453			0
00-1102139.....	ONTARIO.....	CA.....		04/10/2014....		3,568,498					0		30,722	30,722			0
00-1102140.....	LA QUINTA.....	CA.....		02/28/2014....		19,243,476					0		104,378	104,378			0
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014....		16,428,952					0		265,955	265,955			0
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014....		3,262,784					0		19,607	19,607			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		27,497,477					0		163,832	163,832			0
00-1102149.....	ANNAPOLIS.....	MD.....		06/10/2014....		3,542,476					0		31,735	31,735			0
00-1102152.....	EDISON.....	NJ.....		06/12/2014....		17,660,015					0		244,179	244,179			0
00-1102156.....	LOS ANGELES.....	CA.....		05/16/2014....		6,331,963					0		40,808	40,808			0
00-1102161.....	FULLERTON.....	CA.....		07/15/2014....		6,369,322					0		34,163	34,163			0
00-1102163.....	STERLING.....	VA.....		07/30/2015....		24,367,804					0		116,444	116,444			0
00-1102164.....	ITASCA.....	IL.....		07/29/2014....		5,188,714					0		47,966	47,966			0
00-1102165.....	FRANKLIN PARK.....	IL.....		07/29/2014....		3,867,584					0		33,748	33,748			0
00-1102168.....	LEXINGTON.....	KY.....		06/18/2014....		5,757,763					0		79,051	79,051			0
00-1102169.....	ST. LOUIS.....	MO.....		08/22/2014....		9,103,080					0		55,583	55,583			0
00-1102170.....	WATERLOO.....	IL.....		08/22/2014....		4,956,202					0		67,003	67,003			0
00-1102171.....	FLOWER MOUND.....	TX.....		07/23/2014....		2,966,825					0		18,267	18,267			0
00-1102173.....	LEXINGTON.....	KY.....		09/12/2014....		8,146,221					0		110,116	110,116			0
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015....		1,957,704					0		31,290	31,290			0
00-1102183.....	VERONA.....	WI.....		10/12/2018....		2,405,971					0		360,000	360,000			0
00-1102184.....	CHEVY CHASE.....	MD.....		07/29/2014....		12,467,106					0		114,671	114,671			0
00-1102185.....	CHEVY CHASE.....	MD.....		07/29/2014....		12,467,106					0		114,671	114,671			0
00-1102190.....	LOS ANGELES.....	CA.....		08/07/2014....		19,774,381					0		102,366	102,366			0
00-1102193.....	OCALA.....	FL.....		09/11/2014....		17,957,232					0		163,935	163,935			0
00-1102196.....	SAN DIEGO.....	CA.....		12/15/2014....		1,270,507					0		14,661	14,661			0
00-1102197.....	VISTA.....	CA.....		12/15/2014....		2,985,691					0		34,453	34,453			0
00-1102198.....	VISTA.....	CA.....		12/15/2014....		2,731,590					0		31,521	31,521			0
00-1102199.....	SAN DIEGO.....	CA.....		07/10/2014....		9,097,661					0		107,979	107,979			0
00-1102204.....	ST CLAIR SHORES.....	MI.....		04/30/2015....		9,816,361					0		81,311	81,311			0
00-1102206.....	GREENVILLE.....	SC.....		10/22/2014....		11,134,533					0		91,985	91,985			0
00-1102208.....	SANTA CLARA.....	CA.....		12/04/2014....		40,488,600					0		260,789	260,789			0
00-1102214.....	LONG BEACH.....	CA.....		09/24/2014....		15,188,135					0		69,522	69,522			0
00-1102215.....	LEXINGTON.....	MA.....		11/03/2014....		6,327,227					0		37,627	37,627			0
00-1102217.....	RICHMOND.....	VA.....		10/23/2014....		29,077,687					0		184,302	184,302			0
00-1102223.....	AMERICAN CANYON.....	CA.....		11/03/2014....		6,704,231					0		61,194	61,194			0
00-1102224.....	CHESTERFIELD.....	MO.....		09/17/2014....		7,096,217					0		64,914	64,914			0
00-1102230.....	NEWPORT.....	KY.....		10/15/2014....		8,262,562					0		48,980	48,980			0
00-1102231.....	CINCINNATI.....	OH.....		01/28/2015....		7,001,986					0		49,119	49,119			0
00-1102232.....	REHOBETH BEACH.....	DE.....		12/08/2014....		8,898,605					0		77,540	77,540			0
00-1102235.....	LOS ANGELES.....	CA.....		09/17/2014....		1,847,587					0		16,773	16,773			0
00-1102238.....	COLUMBUS.....	OH.....		09/30/2014....		9,716,030					0		59,566	59,566			0

SCHEDULE B - PART 3

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

QE02.8

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
00-1102242.....	NASHVILLE.....	TN.....		11/14/2014....		4,341,023					0		38,541	38,541			0
00-1102243.....	ROCKVILLE.....	MD.....		11/14/2014....		24,542,984					0		150,797	150,797			0
00-1102246.....	SAN DIEGO.....	CA.....		12/08/2014....		4,455,813					0		27,267	27,267			0
00-1102249.....	JERICO.....	NY.....		12/19/2014....		13,674,411					0		87,494	87,494			0
00-1102256.....	DALLAS.....	TX.....		12/18/2014....		5,016,640					0		42,992	42,992			0
00-1102257.....	COLUMBIA.....	SC.....		12/11/2014....		12,135,168					0		77,332	77,332			0
00-1102258.....	STANTON.....	CA.....		12/04/2014....		8,524,161					0		43,907	43,907			0
00-1102259.....	WALTHAM.....	MA.....		01/27/2016....		9,225,976					0		84,559	84,559			0
00-1102260.....	BRANDYWINE.....	MD.....		10/12/2018....		2,958,170					0		68,064	68,064			0
00-1102263.....	DERBY.....	KS.....		12/01/2014....		7,281,837					0		174,170	174,170			0
00-1102265.....	FONTANA.....	CA.....		12/03/2014....		4,388,219					0		58,525	58,525			0
00-1102266.....	SARTELL.....	MN.....		06/11/2015....		13,758,642					0		116,948	116,948			0
00-1102267.....	RIVERSIDE.....	MO.....		03/12/2015....		10,954,005					0		144,562	144,562			0
00-1102268.....	WESTPORT.....	CT.....		12/11/2014....		8,381,091					0		53,625	53,625			0
00-1102269.....	WOODLAND.....	CA.....		12/04/2014....		6,031,683					0		53,769	53,769			0
00-1102271.....	COLUMBUS.....	OH.....	..S...	02/17/2015....		36,344,571					0		477,978	477,978			0
00-1102272.....	COLUMBUS.....	OH.....	..S...	09/17/2015....		14,221,788					0		187,035	187,035			0
00-1102274.....	EL SEGUNDO.....	CA.....		04/01/2015....		22,257,771					0		188,718	188,718			0
00-1102275.....	BURKE.....	VA.....		12/16/2014....		48,263,687					0		283,323	283,323			0
00-1102279.....	VIRGINIA BEACH.....	VA.....		12/16/2014....		27,229,564					0		157,759	157,759			0
00-1102282.....	ADDISON.....	TX.....		12/18/2014....		12,923,310					0		78,482	78,482			0
00-1102283.....	DALLAS.....	TX.....		12/18/2014....		18,639,389					0		113,195	113,195			0
00-1102285.....	DUBLIN.....	OH.....		12/15/2015....		26,095,819					0		139,239	139,239			0
00-1102290.....	TULSA.....	OK.....		03/02/2015....		10,070,749					0		66,852	66,852			0
00-1102292.....	RICHMOND.....	VA.....		06/19/2015....		28,809,954					0		173,725	173,725			0
00-1102293.....	SEATTLE.....	WA.....		12/30/2014....		11,237,110					0		264,730	264,730			0
00-1102294.....	CHESAPEAKE.....	VA.....		07/30/2015....		22,775,074					0		155,232	155,232			0
00-1102296.....	CLIVE.....	IA.....		06/22/2015....		15,418,158					0		92,972	92,972			0
00-1102299.....	CANTON.....	MI.....		04/30/2015....		12,794,962					0		184,465	184,465			0
00-1102302.....	CINCINNATI.....	OH.....		10/13/2015....		19,827,975					0		102,697	102,697			0
00-1102308.....	TUCSON.....	AZ.....		01/22/2015....		7,603,075					0		66,299	66,299			0
00-1102312.....	MIRA LOMA.....	CA.....		10/12/2018....		2,372,910					0		21,024	21,024			0
00-1102316.....	ROCKVILLE.....	MD.....		01/27/2020....		4,466,445					0		39,846	39,846			0
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	03/23/2020....		40,800,505					0		490,362	490,362			0
00-1102322.....	CINCINNATI.....	OH.....		09/17/2015....		21,879,815					0		172,814	172,814			0
00-1102323.....	ANN ARBOR.....	MI.....		07/01/2015....		15,442,831					0		132,951	132,951			0
00-1102324.....	CANONSBURG.....	PA.....		02/27/2015....		7,756,646					0		101,407	101,407			0
00-1102325.....	WILMINGTON.....	NC.....		10/12/2018....		1,832,977					0		99,290	99,290			0
00-1102326.....	BURKE.....	VA.....		06/22/2015....		14,544,130					0		86,667	86,667			0
00-1102328.....	CLEARWATER.....	FL.....		04/20/2015....		3,563,757					0		46,667	46,667			0
00-1102330.....	DUBLIN.....	OH.....		04/20/2015....		37,656,850					0		230,335	230,335			0

SCHEDULE B - PART 3

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

QE02.9

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
00-1102334.....	CINCINNATI.....	OH.....		01/27/2020....		16,917,538					0		136,692	136,692			0
00-1102337.....	CHATSWORTH.....	CA.....		04/08/2015....		8,429,810					0		78,051	78,051			0
00-1102340.....	CONCORD.....	NC.....		11/13/2015....		15,140,542					0		314,613	314,613			0
00-1102341.....	CINCINNATI.....	OH.....		10/12/2018....		4,777,669					0		256,178	256,178			0
00-1102343.....	BELLEVUE.....	WA.....		04/22/2016....		10,173,101		(14,218)			(14,218)		57,104	57,104			0
00-1102344.....	BELLEVUE.....	WA.....		04/22/2016....		6,838,466		(15,432)			(15,432)		54,530	54,530			0
00-1102348.....	SAN DIEGO.....	CA.....		08/03/2015....		25,717,042					0		224,552	224,552			0
00-1102352.....	COLUMBUS.....	OH.....	S	06/02/2015....		9,787,259		1,456			1,456		132,727	132,727			0
00-1102353.....	PALO ALTO.....	CA.....		04/26/2019....		3,035,218					0		66,559	66,559			0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015....		6,823,767					0		60,050	60,050			0
00-1102358.....	JACKSONVILLE BEACH.....	FL.....		08/03/2015....		10,063,115					0		103,919	103,919			0
00-1102361.....	CHEEKTOWAGA.....	NY.....		10/12/2018....		2,800,674					0		61,855	61,855			0
00-1102362.....	FEDERAL WAY.....	WA.....		04/30/2015....		9,172,879					0		79,440	79,440			0
00-1102364.....	CUYAHOGA FALLS.....	OH.....		05/28/2015....		8,166,275					0		107,438	107,438			0
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015....		7,129,198					0		44,992	44,992			0
00-1102367.....	SAN FRANCISCO.....	CA.....		05/11/2015....		7,168,074					0		45,038	45,038			0
00-1102369.....	VANCOUVER.....	WA.....		12/31/2015....		11,656,608					0		74,134	74,134			0
00-1102373.....	MARYSVILLE.....	WA.....		05/08/2015....		2,438,442					0		54,163	54,163			0
00-1102379.....	SAN ANTONIO.....	TX.....		05/29/2015....		5,114,764					0		45,153	45,153			0
00-1102380.....	SAN ANTONIO.....	TX.....		05/07/2015....		19,095,404					0		96,516	96,516			0
00-1102381.....	BEVERLY HILLS.....	CA.....		06/26/2015....		22,968,589					0		206,927	206,927			0
00-1102382.....	DUNWOODY.....	GA.....		06/01/2015....		20,319,210					0		135,174	135,174			0
00-1102384.....	ROCHESTER.....	MN.....		10/12/2018....		8,774,539					0		183,280	183,280			0
00-1102385.....	LAS VEGAS.....	NV.....		09/01/2015....		5,200,583					0		54,659	54,659			0
00-1102386.....	ST SIMONS ISLAND.....	GA.....		06/26/2015....		11,152,433					0		54,715	54,715			0
00-1102387.....	VISTA.....	CA.....		07/01/2015....		3,057,127					0		36,654	36,654			0
00-1102388.....	LADUE.....	MO.....		09/18/2015....		3,483,298					0		28,321	28,321			0
00-1102391.....	FISHERS.....	IN.....		09/09/2015....		28,671,970					0		154,873	154,873			0
00-1102392.....	SACRAMENTO.....	CA.....		07/07/2015....		2,209,705					0		28,426	28,426			0
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015....		30,083,820					0		258,803	258,803			0
00-1102397.....	DRAPER.....	UT.....		07/30/2015....		9,831,487					0		75,077	75,077			0
00-1102408.....	AUSTIN.....	TX.....		09/10/2015....		5,499,495					0		32,766	32,766			0
00-1102409.....	SAN BERNARDINO.....	CA.....		11/13/2015....		6,111,103					0		35,832	35,832			0
00-1102423.....	MOORE.....	OK.....		11/18/2015....		9,448,973					0		49,451	49,451			0
00-1102429.....	GARDEN GROVE.....	CA.....		11/12/2015....		2,500,000					0		10,837	10,837			0
00-1102436.....	FARMINGTON HILLS.....	MI.....		03/07/2016....		16,483,654					0		91,143	91,143			0
00-1102439.....	CONYERS.....	GA.....		10/15/2015....		10,602,667					0		132,164	132,164			0
00-1102460.....	BROOKFIELD.....	WI.....		12/03/2015....		22,714,664					0		123,037	123,037			0
00-1102461.....	MIDDLETOWN.....	NY.....		11/24/2015....		6,090,850					0		50,818	50,818			0
00-1102462.....	TEMPE.....	AZ.....		03/28/2016....		9,956,420					0		432,408	432,408			0
00-1102465.....	SAN DIEGO.....	CA.....		04/26/2019....		6,086,862					0		31,588	31,588			0
00-1102468.....	PITTSBURGH.....	PA.....		12/17/2015....		3,675,441					0		21,345	21,345			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
00-1102469.....	ROCHESTER.....	MN.....		12/15/2015....		36,000,000					0		221,363	221,363			0
00-1102475.....	SANTA CLARA.....	CA.....		12/09/2015....		13,172,947					0		73,637	73,637			0
00-1102487.....	MALDEN.....	MA.....		10/12/2018....		2,930,565					0		36,100	36,100			0
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016....		8,787,323					0		70,393	70,393			0
00-1102512.....	LAKESIDE.....	CA.....		11/01/2016....		7,980,506					0		77,568	77,568			0
00-1102519.....	ROCKVILLE.....	MD.....		04/26/2019....		2,803,850					0		23,155	23,155			0
00-1102529.....	FARMINGTON HILLS.....	MI.....		11/30/2016....		8,895,955					0		58,816	58,816			0
00-1102530.....	COLUMBUS.....	OH.....	..S..	07/07/2016....		16,801,959					0		202,050	202,050			0
00-1102531.....	COLUMBUS.....	OH.....	..S..	07/07/2016....		14,701,714					0		176,793	176,793			0
00-1102532.....	COLUMBUS.....	OH.....	..S..	07/07/2016....		10,501,225					0		126,281	126,281			0
00-1102535.....	CINCINNATI.....	OH.....		09/30/2016....		23,248,327					0		166,886	166,886			0
00-1102542.....	MAUMEE.....	OH.....		07/25/2016....		13,012,488					0		72,725	72,725			0
00-1102546.....	CERRITOS.....	CA.....		05/02/2016....		10,968,197					0		91,926	91,926			0
00-1102558.....	FULLERTON.....	CA.....		06/30/2016....		21,344,510					0		130,376	130,376			0
00-1102561.....	ANAHEIM.....	CA.....		06/30/2016....		6,553,538					0		40,030	40,030			0
00-1102563.....	COSTA MESA.....	CA.....		06/30/2016....		13,880,758					0		84,786	84,786			0
00-1102565.....	COSTA MESA.....	CA.....		06/30/2016....		20,889,403					0		127,596	127,596			0
00-1102566.....	LAGUNA HILLS.....	CA.....		06/30/2016....		8,920,094					0		54,486	54,486			0
00-1102573.....	LAS VEGAS.....	NV.....		12/01/2016....		8,744,866					0		68,742	68,742			0
00-1102574.....	ATLANTA.....	GA.....		07/26/2016....		16,577,719					0		82,285	82,285			0
00-1102584.....	EMERYVILLE.....	CA.....		06/10/2016....		27,781,435					0		133,901	133,901			0
00-1102587.....	DALLAS.....	TX.....		09/30/2016....		9,941,519					0		56,621	56,621			0
00-1102589.....	ROMULUS.....	MI.....		05/27/2016....		12,435,694					0		63,230	63,230			0
00-1102590.....	CHARLOTTE.....	NC.....		06/06/2016....		7,635,052					0		79,280	79,280			0
00-1102601.....	RICHMOND.....	VA.....		06/30/2016....		2,522,915					0		20,417	20,417			0
00-1102605.....	CHARLOTTESVILLE.....	VA.....		03/08/2017....		4,437,368					0		78,925	78,925			0
00-1102606.....	CHARLOTTE.....	NC.....		07/12/2016....		7,504,904					0		44,068	44,068			0
00-1102620.....	PORTLAND.....	OR.....		08/25/2016....		7,595,552					0		42,539	42,539			0
00-1102621.....	COLUMBUS.....	OH.....		10/12/2018....		2,235,003					0		31,290	31,290			0
00-1102622.....	CHARLOTTE.....	NC.....		12/09/2016....		21,273,048					0		250,696	250,696			0
00-1102624.....	INDIANAPOLIS.....	IN.....		12/20/2016....		15,016,356					0		118,859	118,859			0
00-1102625.....	CHATTANOOGA.....	TN.....		10/14/2016....		7,453,095					0		86,838	86,838			0
00-1102626.....	ATLANTA.....	GA.....		07/27/2016....		11,396,149					0		57,218	57,218			0
00-1102627.....	HIGHLANDS RANCH.....	CO.....		02/06/2017....		7,564,048					0		56,792	56,792			0
00-1102638.....	MARIETTA.....	GA.....		04/26/2019....		8,403,541					0		70,236	70,236			0
00-1102639.....	GAINESVILLE.....	GA.....		08/08/2016....		11,234,208					0		93,895	93,895			0
00-1102640.....	WAKE FOREST.....	NC.....		08/08/2016....		8,315,083					0		69,497	69,497			0
00-1102642.....	DURHAM.....	NC.....		10/25/2016....		8,208,063					0		52,218	52,218			0
00-1102645.....	BEAVERTON.....	OR.....		10/27/2016....		8,366,969					0		43,177	43,177			0
00-1102661.....	BURBANK.....	CA.....		01/27/2020....		19,229,823					0		104,981	104,981			0
00-1102671.....	CHICAGO.....	IL.....		10/11/2016....		6,879,237					0		41,320	41,320			0
00-1102679.....	ANN ARBOR.....	MI.....		01/27/2020....		17,817,290					0		121,168	121,168			0

QE02.10

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102680.....	AUSTIN.....	TX.....		12/19/2016....		32,934,094					0		188,306	188,306			0
00-1102681.....	VANCOUVER.....	WA.....		06/16/2017....		13,876,394					0		110,165	110,165			0
00-1102687.....	SANTA CLARA.....	CA.....		09/19/2018....		14,707,520					0		65,312	65,312			0
00-1102688.....	CHARLOTTE.....	NC.....		06/16/2017....		36,778,921					0		178,671	178,671			0
00-1102689.....	MACON.....	GA.....		02/06/2017....		10,504,998					0		54,680	54,680			0
00-1102690.....	WAYZATA.....	MN.....		01/05/2017....		6,478,554					0		51,165	51,165			0
00-1102691.....	ROCKVILLE.....	MD.....		04/03/2017....		6,369,240					0		47,912	47,912			0
00-1102702.....	PALM BEACH GARDENS.....	FL.....		04/11/2017....		14,532,285					0		136,035	136,035			0
00-1102705.....	TUSTIN.....	CA.....		10/12/2018....		3,338,955					0		32,381	32,381			0
00-1102707.....	SEATTLE.....	WA.....		04/11/2017....		10,887,941					0		49,320	49,320			0
00-1102709.....	CORONA.....	CA.....		03/10/2017....		7,892,145					0		44,146	44,146			0
00-1102710.....	CARSON.....	CA.....		03/10/2017....		2,958,674					0		16,452	16,452			0
00-1102711.....	ONTARIO.....	CA.....		09/01/2017....		5,450,313					0		29,092	29,092			0
00-1102713.....	HAWTHORNE.....	CA.....		04/17/2017....		1,625,007					0		9,080	9,080			0
00-1102714.....	ONTARIO.....	CA.....		09/01/2017....		6,108,109					0		32,604	32,604			0
00-1102722.....	ATLANTA.....	GA.....		04/11/2017....		16,829,841					0		74,941	74,941			0
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017....		15,609,154					0		166,949	166,949			0
00-1102731.....	DERBY.....	KS.....		06/01/2017....		6,538,163					0		152,672	152,672			0
00-1102734.....	WASHINGTON.....	DC.....		05/31/2017....		24,266,604					0		119,772	119,772			0
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017....		13,149,763					0		112,201	112,201			0
00-1102742.....	LAWRENCE.....	KS.....		09/08/2017....		14,957,392					0		65,120	65,120			0
00-1102758.....	WOOD DALE.....	IL.....		09/01/2017....		4,150,489					0		37,478	37,478			0
00-1102759.....	MOBILE.....	AL.....		08/08/2017....		12,606,593					0		89,061	89,061			0
00-1102771.....	RANCHO DOMINGEZ.....	CA.....		10/12/2018....		4,571,162					0		34,695	34,695			0
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017....		14,147,690					0		153,561	153,561			0
00-1102782.....	LAS VEGAS.....	NV.....		09/14/2017....		5,532,906					0		39,910	39,910			0
00-1102795.....	GREENVILLE.....	SC.....		09/29/2017....		21,432,093					0		103,653	103,653			0
00-1102802.....	MOUNT PLEASANT.....	SC.....		06/10/2019....		8,906,241					0		56,025	56,025			0
00-1102805.....	SUN PRAIRIE.....	WI.....		11/15/2017....		4,928,003					0		51,351	51,351			0
00-1102811.....	OREM.....	UT.....		01/08/2018....		5,592,518					0		38,750	38,750			0
00-1102813.....	BEDFORD.....	NH.....		03/15/2018....		8,118,642					0		50,643	50,643			0
00-1102825.....	NAPLES.....	FL.....		12/05/2017....		8,347,056					0		60,130	60,130			0
00-1102831.....	PHOENIX.....	AZ.....		02/12/2018....		18,639,814					0		82,674	82,674			0
00-1102836.....	WHITTIER.....	CA.....		12/18/2017....		20,387,262					0		148,304	148,304			0
00-1102841.....	RALEIGH.....	NC.....		01/31/2018....		12,000,000					0		53,991	53,991			0
00-1102845.....	LAS VEGAS.....	NV.....		02/28/2018....		4,040,373					0		64,407	64,407			0
00-1102848.....	JERICO.....	NY.....		07/17/2018....		15,910,241					0		68,858	68,858			0
00-1102857.....	NEW YORK.....	NY.....		04/12/2018....		10,037,550					0		52,221	52,221			0
00-1102858.....	INDIANAPOLIS.....	IN.....		04/25/2018....		9,899,906					0		44,083	44,083			0
00-1102864.....	SAN FRANCISCO.....	CA.....		05/09/2018....		19,120,680					0		94,074	94,074			0
00-1102869.....	HARTLAND.....	WI.....		06/22/2018....		6,193,527					0		59,927	59,927			0

QE02.11

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
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	4,666,827	.....	.....	.....	.....	.....0	.....	63,045	63,045	.....	.....	.....0
00-1102878.....	SALT LAKE CITY.....	UT.....	.....	05/31/2018....	.....	9,815,656	.....	.....	.....	.....	.....0	.....	94,899	94,899	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	23,908,003	.....	.....	.....	.....	.....0	.....	194,125	194,125	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	4,748,783	.....	.....	.....	.....	.....0	.....	29,021	29,021	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	14,355,041	.....	.....	.....	.....	.....0	.....	71,169	71,169	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	10,111,140	.....	.....	.....	.....	.....0	.....	98,297	98,297	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	04/26/2019....	.....	19,058,823	.....	.....	.....	.....	.....0	.....	104,148	104,148	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	19,054,755	.....	.....	.....	.....	.....0	.....	112,482	112,482	.....	.....	.....0
00-1102907.....	WESTERVILLE.....	OH.....	.....	09/07/2018....	.....	15,446,884	.....	.....	.....	.....	.....0	.....	98,873	98,873	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,090,348	.....	.....	.....	.....	.....0	.....	111,893	111,893	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	28,546,529	.....	.....	.....	.....	.....0	.....	185,443	185,443	.....	.....	.....0
00-1102920.....	ENFIELD.....	CT.....	.....	09/28/2018....	.....	16,815,108	.....	.....	.....	.....	.....0	.....	68,723	68,723	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	9,690,705	.....	.....	.....	.....	.....0	.....	44,598	44,598	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	5,831,330	.....	.....	.....	.....	.....0	.....	26,651	26,651	.....	.....	.....0
00-1102929.....	CARSON.....	CA.....	.....	03/11/2019....	.....	5,443,117	.....	.....	.....	.....	.....0	.....	24,795	24,795	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	9,672,915	.....	.....	.....	.....	.....0	.....	55,913	55,913	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	9,685,925	.....	.....	.....	.....	.....0	.....	43,499	43,499	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	32,037,511	.....	.....	.....	.....	.....0	.....	145,241	145,241	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	3,895,480	.....	.....	.....	.....	.....0	.....	31,736	31,736	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	14,561,750	.....	.....	.....	.....	.....0	.....	66,124	66,124	.....	.....	.....0
00-1102966.....	SAN JUAN CAPISTRANO.....	CA.....	.....	02/28/2019....	.....	14,503,636	.....	.....	.....	.....	.....0	.....	115,876	115,876	.....	.....	.....0
00-1102968.....	PHOENIX.....	AZ.....	.....	02/27/2019....	.....	10,037,500	.....	.....	.....	.....	.....0	.....	43,377	43,377	.....	.....	.....0
00-1102970.....	OAKWOOD.....	GA.....	.....	04/12/2019....	.....	9,345,032	.....	.....	.....	.....	.....0	.....	58,908	58,908	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	3,082,735	.....	.....	.....	.....	.....0	.....	19,458	19,458	.....	.....	.....0
00-1102978.....	BURKE.....	VA.....	.....	04/11/2019....	.....	2,948,200	.....	.....	.....	.....	.....0	.....	12,988	12,988	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	4,635,830	.....	.....	.....	.....	.....0	.....	66,846	66,846	.....	.....	.....0
00-1102991.....	SPRING HILL.....	FL.....	.....	08/16/2019....	.....	6,086,399	.....	.....	.....	.....	.....0	.....	38,072	38,072	.....	.....	.....0
00-1102992.....	COLUMBUS.....	GA.....	.....	08/16/2019....	.....	4,423,295	.....	.....	.....	.....	.....0	.....	27,669	27,669	.....	.....	.....0
00-1102997.....	PITTSBURGH.....	PA.....	.....	08/01/2019....	.....	28,620,676	.....	.....	.....	.....	.....0	.....	268,855	268,855	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	4,884,627	.....	.....	.....	.....	.....0	.....	22,581	22,581	.....	.....	.....0
00-1103008.....	MASON.....	OH.....	.....	07/31/2019....	.....	11,120,654	.....	.....	.....	.....	.....0	.....	54,478	54,478	.....	.....	.....0
00-1103011.....	COLUMBUS.....	OH.....	.....	09/20/2019....	.....	2,976,558	.....	.....	.....	.....	.....0	.....	82,933	82,933	.....	.....	.....0
00-1103036.....	SCOTTSDALE.....	AZ.....	.....	09/30/2019....	.....	16,625,955	.....	.....	.....	.....	.....0	.....	82,972	82,972	.....	.....	.....0
00-1103043.....	CHATTANOOGA.....	TN.....	.....	09/18/2019....	.....	3,976,428	.....	.....	.....	.....	.....0	.....	36,008	36,008	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	6,859,620	.....	.....	.....	.....	.....0	.....	33,515	33,515	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	25,924,063	.....	.....	.....	.....	.....0	.....	239,077	239,077	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	5,898,328	.....	.....	.....	.....	.....0	.....	28,597	28,597	.....	.....	.....0
00-1103079.....	SEATTLE.....	WA.....	.....	01/28/2020....	.....	8,145,600	.....	.....	.....	24,267	24,267	.....	19,413	19,413	.....	.....	.....0
00-1103082.....	ALBUQUERQUE.....	NM.....	.....	09/30/2020....	.....	3,737,867	.....	.....	.....	.....	.....0	.....	18,481	18,481	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	4,914,542	.....	.....	.....	.....	.....0	.....	24,026	24,026	.....	.....	.....0
00-1103093.....	OAKLAND.....	CA.....	.....	12/16/2019....	.....	23,585,557	.....	.....	.....	.....	.....0	.....	116,462	116,462	.....	.....	.....0
00-1103098.....	COMSTOCK PARK.....	MI.....	.....	12/06/2019....	.....	8,841,904	.....	.....	.....	.....	.....0	.....	44,390	44,390	.....	.....	.....0

QE02.12

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
00-1103100.....	NEWPORT NEWS.....	VA.....	.....	11/21/2019....	.....	.....14,000,000	.....	.....	.....	.....	.....0	.....	.....69,315	69,315	.....	.....	.....0
00-1103102.....	NEW YORK.....	NY.....	.....	12/09/2019....	.....	.....19,589,359	.....	.....	.....	.....	.....0	.....	.....105,475	105,475	.....	.....	.....0
00-1103103.....	FAIRFIELD.....	CA.....	.....	01/10/2020....	.....	.....4,890,430	.....	.....	.....	.....	.....0	.....	.....33,726	33,726	.....	.....	.....0
00-1103108.....	PHILADELPHIA.....	PA.....	.....	02/14/2020....	.....	.....9,857,921	.....	.....	.....	.....	.....0	.....	.....48,634	48,634	.....	.....	.....0
00-1103110.....	CHERRY HILL.....	NJ.....	.....	10/05/2020....	.....	.....11,065,797	.....	.....	.....	.....	.....0	.....	.....52,163	52,163	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	.....16,726,592	.....	.....	.....	.....	.....0	.....	.....84,287	84,287	.....	.....	.....0
00-1103118.....	WESTERVILLE.....	OH.....	.....	08/03/2020....	.....	.....17,792,350	.....	.....	.....	.....	.....0	.....	.....89,106	89,106	.....	.....	.....0
00-1103122.....	WALPOLE.....	MA.....	.....	02/19/2020....	.....	.....10,223,176	.....	.....	.....	.....	.....0	.....	.....94,695	94,695	.....	.....	.....0
00-1103128.....	CARY.....	NC.....	.....	03/11/2020....	.....	.....4,932,944	.....	.....	.....	.....	.....0	.....	.....25,720	25,720	.....	.....	.....0
00-1103137.....	BEAVERTON.....	OR.....	.....	06/01/2020....	.....	.....10,465,155	.....	.....	.....	.....	.....0	.....	.....145,159	145,159	.....	.....	.....0
00-1103184.....	TIGARD.....	OR.....	.....	08/31/2020....	.....	.....9,590,698	.....	.....	.....	.....	.....0	.....	.....110,979	110,979	.....	.....	.....0
00-1103187.....	LOUISVILLE.....	KY.....	.....	11/23/2020....	.....	.....4,000,000	.....	.....	.....	.....	.....0	.....	.....35,989	35,989	.....	.....	.....0
00-1103201.....	SHOREWOOD HILLS.....	WI.....	.....	12/09/2020....	.....	.....4,000,000	.....	.....	.....	.....	.....0	.....	.....20,818	20,818	.....	.....	.....0
00-1103210.....	SAN DIEGO.....	CA.....	.....	12/22/2020....	.....	.....6,200,000	.....	.....	.....	.....	.....0	.....	.....58,806	58,806	.....	.....	.....0
00-1103212.....	SIMPSONVILLE.....	SC.....	.....	03/31/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....51,145	51,145	.....	.....	.....0
00-1103214.....	MANCHESTER.....	CT.....	.....	12/14/2020....	.....	.....10,000,000	.....	.....	.....	.....	.....0	.....	.....137,236	137,236	.....	.....	.....0
00-1103219.....	PRINCETON.....	NJ.....	.....	01/15/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....128,349	128,349	.....	.....	.....0
00-1103225.....	AUSTIN.....	TX.....	.....	03/01/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....373,582	373,582	.....	.....	.....0
00-1103226.....	GREENFIELD.....	WI.....	.....	02/18/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....20,131	20,131	.....	.....	.....0
00-1103231.....	FAIRFIELD.....	NJ.....	.....	02/12/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....30,017	30,017	.....	.....	.....0
00-1103232.....	SAN DIEGO.....	CA.....	.....	04/08/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....68,443	68,443	.....	.....	.....0
00-1103262.....	IRVINE.....	CA.....	.....	04/30/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....7,802	7,802	.....	.....	.....0
00-9000144.....	ROCK HILL.....	SC.....	.....	08/01/2002....	.....	.....74,382	.....	.....	.....	.....	.....0	.....	.....8,852	8,852	.....	.....	.....0
03-4000027.....	NAUGATUCK.....	CT.....	.....	07/30/2015....	.....	.....433,808	.....	.....	.....	.....	.....0	.....	.....144,581	144,581	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						4,877,914,797	0	(30,647)	0	24,267	(6,380)	0	49,647,211	49,647,211	0	0	0
0599999. Total Mortgages.....						5,029,777,973	0	(30,647)	0	24,267	(6,380)	0	200,143,510	200,143,510	0	0	0

QE02.13

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												
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA...	Vista Equity Partners.....	.....	06/01/2016....	2	.....	.....20,690	.....	.....1,737,026	6.120
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE...	Blackstone Credit.....	.....	06/03/2016....	2	.....	.....190,339	.....	.....4,697,868	0.230
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Management.....	.....	06/23/2017....	2	.....	.....1,047,401	.....	.....10,080,741	0.800
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Equity Partners.....	.....	05/10/2017....	2	.....	.....10,253	.....	.....1,020,676	0.390
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA...	TCW Direct Lending.....	.....	05/14/2018....	2	.....	.....1,208,678	.....	.....1,546,533	0.730
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020....	2	.....	.....2,173,105	.....	.....24,412,165	0.750
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021....	2	1,560,000	.....	.....	.....8,640,000	0.240
	Ares Capital Europe V.....	Wilmington.....	DE...	Ares Management.....	.....	06/11/2021....	2	4,578,826	.....	.....	.....34,421,174	0.450
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021....	3	7,632,116	-	-	18,810,000	0.660
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.....							13,770,942	4,650,466	0	105,366,184	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Catalyst Fund Limited Partnership V.....	Toronto.....	CAN.	Catalyst Capital Group, Inc.....	.....	08/12/2015....	3	.....	.....500,000	.....	.....3,477,037	0.650
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE...	Peppertree Capital Management.....	.....	05/05/2016....	3	.....	.....54,000	.....	.....54,000	2.670
	Dyal Capital Partners III, L.P.....	New York.....	NY...	Dyal Capital.....	.....	09/30/2016....	3	.....	.....169,412	.....	.....12,263,301	0.380
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN...	Yukon Partners.....	.....	07/18/2017....	2	.....	.....414,757	.....	.....3,886,440	4.120
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY...	Riverside.....	.....	05/23/2017....	2	.....	.....1,740,999	.....	.....2,120,518	2.520
	GTCR Fund XII.....	New York.....	NY...	GTCR.....	.....	05/04/2018....	3	.....	.....175,346	.....	.....1,704,652	0.090
	Clearlake Capital Partners V.....	Santa Monica.....	CA...	Clearlake Capital.....	.....	12/05/2017....	3	.....	.....539,287	.....	.....1,093,676	0.110
	Dyal Capital Partners IV.....	New York.....	NY...	Dyal Capital.....	.....	06/11/2018....	3	.....	.....867,462	.....	.....8,997,170	0.130
	Ampersand 2018 Limited Partnership.....	Boston.....	MA...	Ampersand Capital.....	.....	10/30/2018....	3	.....	.....150,000	-	.....	.....1.080
	Peppertree Capital Fund VII, L.P.....	Wilmington.....	DE...	Peppertree Capital Management.....	.....	11/28/2018....	3	.....	.....115,000	.....	.....350,000	2.030
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019....	3	.....	.....212,004	.....	.....2,140,946	0.110
	TPG Partners VIII, L.P.....	Fort Worth.....	TX...	TPG Capital.....	.....	10/01/2019....	3	.....	.....141,970	.....	.....1,847,666	0.020
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM.	Navis.....	.....	06/11/2021....	3	754,841	.....	.....	.....3,300,000	0.580
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020....	2	.....	.....530,856	.....	.....5,601,967	0.600
	RiverGlade Capital, L.P.....	Chicago.....	IL.....	RiverGlade Capital.....	.....	07/31/2019....	3	.....	.....535,402	.....	.....2,188,373	1.540
	ZMC III, L.P.....	New York.....	NY...	ZMC.....	.....	01/03/2020....	3	.....	.....19,801	.....	.....2,063,877	0.330
	Global Infrastructure Partners IV, L.P.....	New York.....	NY...	Global Infrastructure Partners.....	.....	10/23/2019....	3	.....	.....670,785	.....	.....14,306,222	0.070
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN.	Brookfield Asset Management.....	.....	11/05/2019....	3	.....	.....2,376,273	.....	.....5,751,776	0.060
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.	Brookfield Asset Management.....	.....	03/20/2020....	3	.....	.....1,336,347	.....	.....4,010,908	0.800
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE...	Whitehorse Liquidity.....	.....	10/30/2019....	3	.....	.....1,396,396	.....	.....2,591,657	0.500
	MBK Partners Fund V.....	Grand Cayman.....	CYM.	MBK Partners.....	.....	03/23/2021....	3	148,049	.....	.....	.....4,546,126	0.080
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH...	Peppertree Capital Management.....	.....	01/27/2020....	3	.....	.....1,216,000	.....	.....8,930,000	1.930
	Vista Foundation Fund IV, L.P.....	Dover.....	DE...	Vista Equity Partners.....	.....	07/24/2020....	3	.....	.....544,319	.....	.....2,130,757	0.070
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT...	Catterton Partners.....	.....	05/22/2020....	3	.....	.....603,743	.....	.....4,775,446	0.160
	Ampersand 2020, L.P.....	Boston.....	MA...	Ampersand Capital.....	.....	11/12/2020....	3	.....	.....101,217	.....	.....4,260,174	0.670

QE03

SCHEDULE BA - PART 2

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

QE03.1

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
QE03.1	One Rock Capital Partners III, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	06/21/2021....	3	1,312,863	.....	.....	.....4,887,137	0.310
	Altaris Health Partners V, L.P.....	New York.....	NY....	Altaris Capital Partners, LLC.....	.....	04/27/2021....	3	68,207	.....	.....	.....2,431,793	0.100
	FP Solar Finance LP.....	New York.....	NY....	Fundamental Advisors.....	.....	07/30/2020....	3	.....	.....1,521,500	.....	.....5,317,300	11.300
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE....	Silver Lake.....	.....	01/06/2021....	3	696,509	.....	.....	.....4,584,308	0.030
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	.....1,880,307	.....	.....4,878,684	0.300
	KH Aggregator LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	.....17,120	.....	.....20,578	0.120
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT....	Mercato Partners.....	.....	06/29/2021....	3	300,000	.....	.....	.....2,700,000	1.000
	TPG VIII Croc CI I, L.P.....	Dover.....	DE....	TPG Capital.....	.....	04/13/2021....	3	601,176	.....	- .....	.....	.....0.110
	EETF Sidecar I-A, L.P.....	New York.....	NY....	EnCap Investments.....	.....	04/28/2021....	3	3,516,410	.....	.....	.....1,495,089	0.400
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY....	EnCap Investments.....	.....	04/28/2021....	3	2,238,213	.....	.....	.....1,994,107	0.270
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	04/28/2021....	3	6,783,215	.....	.....	.....5,721,362	0.830
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM..	H.I.G. Global Capital Partners.....	.....	06/22/2021....	3	149,365	.....	.....	.....5,547,091	0.240
	Nirvana Holdings I LP.....	Dover.....	DE....	Whitehorse Liquidity.....	.....	06/29/2021....	3	786,510	.....	.....	.....547,000	0.200
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								17,355,358	17,830,303	0	142,517,139	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 Real Estate Company.....	.....	03/01/2019....	.....	.....	.....112,343	.....	- .....	.....0.420
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD....	AEW.....	.....	02/21/2019....	.....	.....	.....144,057	- .....	.....	.....0.170
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	04/01/2015....	.....	.....	.....22,210	.....	.....880,511	3.390
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE....	Crow Holdings Capital Partners.....	.....	05/01/2015....	.....	.....	.....11,656	.....	.....858,356	0.700
	PCCP Credit IX, LP.....	Dover.....	DE....	PCCP.....	.....	03/28/2017....	.....	.....	.....2,250,000	.....	.....20,031,000	3.000
	Bell Institutional Fund VI, LP.....	Dover.....	DE....	Bell Partners.....	.....	06/15/2017....	.....	.....	.....130,000	.....	.....574,961	2.170
	DivcoWest Fund V, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	06/23/2017....	.....	.....	.....391,734	.....	.....3,439,212	0.950
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	11/03/2017....	.....	.....	.....177,323	.....	.....1,826,124	1.630
	US Regional Logistics Program II, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/12/2018....	.....	.....	.....2,400,000	.....	.....9,400,000	20.000
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	09/24/2018....	.....	.....	.....30,022	.....	.....1,330,656	1.000
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE....	Dermody Properties.....	.....	12/27/2018....	.....	.....	.....(605,524)	- .....	.....	.....2.420
	PCCP Equity VIII.....	Dover.....	DE....	PCCP.....	.....	09/18/2018....	.....	.....	.....1,492,112	.....	.....5,075,507	1.500
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019....	.....	.....	.....812,481	.....	.....2,427,372	0.770
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Investors.....	.....	12/21/2018....	.....	.....	.....1,084,563	.....	.....14,029,958	1.140
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	06/25/2019....	.....	.....	.....556,313	.....	.....781,034	5.360
	HSREP VII Co-Investment, L.P.....	New York.....	NY....	Harrison Street.....	.....	05/02/2019....	.....	.....	.....272,887	.....	.....859,527	1.410
	Bell Institutional Fund VII, LLC.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019....	.....	.....	.....567,264	.....	.....5,315,494	0.840
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE....	Exeter Property Group.....	.....	10/23/2020....	.....	.....	.....1,200,000	.....	.....7,800,000	0.610
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	03/27/2020....	.....	.....	.....884,748	.....	.....7,198,752	1.010
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	12/10/2020....	.....	.....	.....379,883	.....	.....4,211,661	0.330
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE....	Dermody Properties.....	.....	08/28/2020....	.....	.....	.....121,443	.....	.....24,445	2.790

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
	Related Real Estate Fund III, LP.....	Dover.....	DE...	Related Fund Management.....	.....	08/27/2020....	.....	.....	475,042	.....	8,142,259	0.520
	DivcoWest Fund VI-A, LP.....	Dover.....	DE...	Divco West, LLC.....	.....	11/06/2020....	.....	.....	451,566	.....	4,228,956	0.220
	US Regional Logistics Program III, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/27/2021....	.....	8,287,500	.....	.....	72,887,500	21.250
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE...	Harrison Street.....	.....	03/29/2021....	.....	289,339	.....	.....	5,896,394	0.500
	Ares US Real Estate Opportunity Fund III, L.P.....	Delaware.....	DE...	Ares Management.....	.....	04/29/2021....	.....	1,201,912	.....	.....	4,798,088	0.410
	Oak Street Real Estate Capital Net Lease Property Fund, LP.....	Dover.....	DE...	Oak Street Real Estate Capital, LLC.....	.....	05/27/2021....	.....	1,838	.....	.....	27,000,000	2.700
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE...	FrontRange Co-GP Property Fund.....	.....	04/30/2021....	.....	654,923	.....	.....	5,400,000	1.500
	U.S. Strategic Industrial Fund II LP.....	Delaware.....	DE...	U.S. Strategic Industrial Fund II GP LLC.....	.....	06/14/2021....	.....	2,483	.....	.....	10,000,000	2.350
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								10,437,995	13,362,123	0	224,417,766	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....	.....	.....	3,769,396	.....	-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	3,769,396	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	.....	20,000,000	2.240
	Pretium Residential Credit Fund II, LP.....	New York.....	NY...	Pretium Partners.....	.....	04/21/2021....	3	4,976,105	.....	.....	20,023,895	2.000
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								4,976,105	64,045	0	40,023,895	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/30/2014....	.....	.....	95,610	.....	1,074,246	49.990
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015....	.....	.....	580,535	.....	2,368,961	50.000
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....	.....	11/24/2015....	.....	.....	55,613	.....	207,561	49.990
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL...	Alliant GP 84 LLC.....	.....	12/21/2015....	.....	.....	23,800	.....	642,114	15.600
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	02/12/2016....	.....	.....	203,930	.....	454,376	49.990
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH...	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016....	.....	.....	457,010	.....	1,743,668	4.820
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....	.....	09/22/2016....	.....	.....	152,046	.....	623,887	50.000
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/27/2017....	.....	.....	3,724,342	.....	460,964	12.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	5,292,886	0	7,575,776	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
	Nationwide Tax Credit Partners 2014 - C LLC.....	Columbus.....	OH...	Nationwide Life Insurance Company.....	.....	08/22/2014....	.....	.....	92,111	.....	-	100.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0	92,111	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....								46,540,400	41,199,823	0	519,900,760	XXX.....
4999999. Subtotal - Affiliated.....								0	3,861,507	0	0	XXX.....
5099999. Totals.....								46,540,400	45,061,330	0	519,900,760	XXX.....

QE03.2

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	05/14/2021	749,353	.....	.....	.....	.....	.....0	.....	.....749,353	749,353	-	-	0	.....
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2015	05/13/2021	1,492,945	.....	.....	.....	.....	.....0	.....	.....1,492,945	1,492,945	-	-	0	.....
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg.....	LUX	Distribution.....	09/17/2015	06/08/2021	1,037,606	.....	.....	.....	.....	.....0	.....	.....1,037,606	1,037,606	-	-	0	.....
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	06/28/2021	484,467	.....	.....	.....	.....	.....0	.....	.....484,467	484,467	-	-	0	.....
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/30/2021	489,873	.....	.....	.....	.....	.....0	.....	.....489,873	489,873	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/29/2021	4,719,257	.....	.....	.....	.....	.....0	.....	.....4,719,257	4,719,257	-	-	0	.....
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	06/18/2021	377,143	.....	.....	.....	.....	.....0	.....	.....377,143	377,143	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	05/07/2021	31,769	.....	.....	.....	.....	.....0	.....	.....31,769	31,769	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	05/28/2021	154,904	.....	.....	.....	.....	.....0	.....	.....154,904	154,904	-	-	0	.....
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020	06/02/2021	510,985	.....	.....	.....	.....	.....0	.....	.....510,985	510,985	-	-	0	.....
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY..	Distribution.....	01/25/2021	05/28/2021	276,593	.....	.....	.....	.....	.....0	.....	.....276,593	276,593	-	-	0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							10,324,895	0	0	0	0	0	0	10,324,895	10,324,895	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
QE03.3	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE..	Distribution.....	05/05/2016	04/16/2021	793,504	.....	.....	.....	.....	.....0	.....	.....793,504	793,504	-	-	0	.....
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	04/27/2021	1,931,623	.....	.....	.....	.....	.....0	.....	.....1,931,623	1,931,623	-	-	0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	06/18/2021	1,958,981	.....	.....	.....	.....	.....0	.....	.....1,958,981	1,958,981	-	-	0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	06/25/2021	744,609	.....	.....	.....	.....	.....0	.....	.....744,609	744,609	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	04/16/2021	84,193	.....	.....	.....	.....	.....0	.....	.....84,193	84,193	-	-	0	.....
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	06/18/2021	378,514	.....	.....	.....	.....	.....0	.....	.....378,514	378,514	-	-	0	.....
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	06/30/2021	27,522	.....	.....	.....	.....	.....0	.....	.....27,522	27,522	-	-	0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	05/10/2021	9,633	.....	.....	.....	.....	.....0	.....	.....9,633	9,633	-	-	0	.....
	Advent International GPE IX, L.P.....	Grand Cayman.....	CYM	Distribution.....	10/21/2019	06/30/2021	40,740	.....	.....	.....	.....	.....0	.....	.....40,740	40,740	-	-	0	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	06/29/2021	1,620,975	.....	.....	.....	.....	.....0	.....	.....1,620,975	1,620,975	-	-	0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	06/01/2021	182,916	.....	.....	.....	.....	.....0	.....	.....182,916	182,916	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	06/30/2021	662,932	.....	.....	.....	.....	.....0	.....	.....662,932	662,932	-	-	0	.....
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT..	Distribution.....	05/22/2020	04/14/2021	259,851	.....	.....	.....	.....	.....0	.....	.....259,851	259,851	-	-	0	.....
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	06/28/2021	231,539	.....	.....	.....	.....	.....0	.....	.....231,539	231,539	-	-	0	.....
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	06/08/2021	24,509	.....	.....	.....	.....	.....0	.....	.....24,509	24,509	-	-	0	.....
	Fundamental Partners IV LP.....	Wilmington.....	DE..	Distribution.....	12/11/2020	06/16/2021	90,629	.....	.....	.....	.....	.....0	.....	.....90,629	90,629	-	-	0	.....
	Forrest Holdings I LP.....	Dover.....	DE..	Distribution.....	03/15/2021	06/30/2021	140,228	.....	.....	.....	.....	.....0	.....	.....140,228	140,228	-	-	0	.....
	EETF Sidecar I-A, L.P.....	New York.....	NY..	Distribution.....	04/28/2021	06/15/2021	67,200	.....	.....	.....	.....	.....0	.....	.....67,200	67,200	-	-	0	.....
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY..	Distribution.....	04/28/2021	05/28/2021	881,100	.....	.....	.....	.....	.....0	.....	.....881,100	881,100	-	-	0	.....
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX..	Distribution.....	04/28/2021	05/28/2021	2,445,300	.....	.....	.....	.....	.....0	.....	.....2,445,300	2,445,300	-	-	0	.....
	Nirvana Holdings I LP.....	Dover.....	DE..	Distribution.....	06/29/2021	06/29/2021	122,198	.....	.....	.....	.....	.....0	.....	.....122,198	122,198	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							12,698,696	0	0	0	0	0	0	12,698,696	12,698,696	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Boston Capital Intermediate Term Income Fund LLC...	Boston.....	MA.	Distribution.....	11/01/2011	04/26/2021	30,126	.....	.....	.....	.....	.....0	.....	.....30,126	30,126	-	-	0	.....
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015	06/17/2021	110,975	.....	.....	.....	.....	.....0	.....	.....110,975	110,975	-	-	0	.....
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE..	Distribution.....	05/01/2015	06/30/2021	66,697	.....	.....	.....	.....	.....0	.....	.....66,697	66,697	-	-	0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	04/23/2021	191,842	.....	.....	.....	.....	.....0	.....	.....191,842	191,842	-	-	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	05/03/2021	299,881	.....	.....	.....	.....	.....0	.....	.....299,881	299,881	-	-	0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	04/23/2021	249,374	.....	.....	.....	.....	.....0	.....	.....249,374	249,374	-	-	0	.....
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016	05/21/2021	396,324	.....	.....	.....	.....	.....0	.....	.....396,324	396,324	-	-	0	.....
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Distribution.....	10/24/2016	06/29/2021	585,098	.....	.....	.....	.....	.....0	.....	.....585,098	585,098	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	06/24/2021	3,096,000	.....	.....	.....	.....	.....0	.....	.....3,096,000	3,096,000	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	05/14/2021	11,184	.....	.....	.....	.....	.....0	.....	.....11,184	11,184	-	-	0	.....
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	Distribution.....	08/09/2017	06/30/2021	458,433	.....	.....	.....	.....	.....0	.....	.....458,433	458,433	-	-	0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	05/03/2021	3,197	.....	.....	.....	.....	.....0	.....	.....3,197	3,197	-	-	0	.....
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE..	Distribution.....	09/24/2018	06/30/2021	470,625	.....	.....	.....	.....	.....0	.....	.....470,625	470,625	-	-	0	.....
	PCCP Equity VIII.....	Dover.....	DE..	Distribution.....	09/18/2018	05/21/2021	1,807,337	.....	.....	.....	.....	.....0	.....	.....1,807,337	1,807,337	-	-	0	.....
	Bell Institutional Fund VII, LLC.....	Dover.....	DE..	Distribution.....	10/30/2019	04/27/2021	31,032	.....	.....	.....	.....	.....0	.....	.....31,032	31,032	-	-	0	.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020	06/15/2021	103,754	.....	.....	.....	.....	.....0	.....	.....103,754	103,754	-	-	0	.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE..	Distribution.....	03/27/2020	06/15/2021	182,850	.....	.....	.....	.....	.....0	.....	.....182,850	182,850	-	-	0	.....
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020	04/30/2021	462,998	.....	.....	.....	.....	.....0	.....	.....462,998	462,998	-	-	0	.....
	DivcoWest Fund VI-A, LP.....	Dover.....	DE..	Distribution.....	11/06/2020	06/25/2021	81,637	.....	.....	.....	.....	.....0	.....	.....81,637	81,637	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							8,639,364	0	0	0	0	0	0	8,639,364	8,639,364	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC.....	Columbus.....	OH.	Distribution.....	05/02/2016	06/30/2021	20,000,000	.....	.....	.....	.....	.....0	.....	.....20,000,000	20,000,000	-	-	0	.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0	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	06/29/2021	3,691,048	.....	.....	.....	.....	.....0	.....	.....3,691,048	3,691,048	-	-	0	.....
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							3,691,048	0	0	0	0	0	0	3,691,048	3,691,048	0	0	0	0
4899999. Subtotal - Unaffiliated.....							35,354,003	0	0	0	0	0	0	35,354,003	35,354,003	0	0	0	0
4999999. Subtotal - Affiliated.....							20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0	0
5099999. Totals.....							55,354,003	0	0	0	0	0	0	55,354,003	55,354,003	0	0	0	0

QE03.4

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment											
3132DW	BY	8	FHLMC Pool #SD8155 2.000% 07/25/51.....		06/29/2021.....	Morgan Stanley & Co LLC.....		50,550,781	50,000,000	80,556	1.A
3140LQ	AJ	9	FNMA Pool #BT1808 2.500% 06/25/51.....		06/29/2021.....	Barclays Capital Inc.....		51,763,672	50,000,000	100,694	1.A FE.....
594698	SJ	2	Michigan St Strategic Fd Rev-Water & Sew.....		06/23/2021.....	Citigroup.....		9,220,000	9,220,000		1.D FE.....
79766D	TW	9	San Francisco Aprt-A TxbI Ser C 3.345%.....		04/08/2021.....	Goldman Sachs & Company.....		4,000,000	4,000,000		1.E FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							115,534,453	113,220,000	181,250	XXX
Bonds - Industrial and Miscellaneous											
000000	00	0	Gerson Lehrman Group Nt 5.750% 12/15/2.....		05/01/2021.....	Tax Free Exchange.....		1,759,560	1,770,808	9,346	4.B Z.....
024836	AF	5	American Campus CMNTYS Sr Nt 2.850% 02.....		06/30/2021.....	Various.....		13,516,561	13,185,000	122,246	2.B FE.....
024836	AG	3	American Campus CMNTYS Sr Nt 3.875% 01.....		06/08/2021.....	Various.....		21,814,973	19,900,000	200,144	2.B FE.....
02665W	CE	9	American Honda Fin Sr Nt 3.500% 02/15/.....		04/08/2021.....	Goldman Sachs & Company.....		3,315,270	3,000,000	16,625	1.G FE.....
02665W	DL	2	American Honda Fin Sr Nt MTN 1.200% 07.....		04/08/2021.....	Goldman Sachs & Company.....		2,009,740	2,000,000	6,267	1.G FE.....
02665W	DW	8	American Honda Fin Sr Nt 2.000% 03/24/.....		05/26/2021.....	Various.....		21,207,343	20,936,000	45,996	1.G FE.....
02666T	AC	1	American Homes 4 Rent Sr Nt 2.375% 07/.....		06/30/2021.....	Various.....		24,911,878	25,211,000		2.C FE.....
035229	CQ	4	Anheuser-Busch Cos Inc Sr Nt 5.950% 01.....		04/08/2021.....	Goldman Sachs & Company.....		1,024,990	810,000	11,647	2.B FE.....
035240	AN	0	Anheuser-Busch Inbev Worldwide Sr Nt 4.....		04/08/2021.....	Goldman Sachs & Company.....		12,661,658	10,900,000	246,522	2.B FE.....
035240	AP	5	Anheuser-Busch Inbev Worldwide Sr Nt 4.....		04/08/2021.....	Goldman Sachs & Company.....		10,198,310	8,600,000	200,846	2.B FE.....
038222	AL	9	Applied Materials Inc Sr Nt 3.300% 04/.....		04/08/2021.....	Goldman Sachs & Company.....		3,303,240	3,000,000	3,025	1.G FE.....
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt 4.000% 0.....		04/08/2021.....	Goldman Sachs & Company.....		2,087,380	2,000,000	35,778	2.C FE.....
045054	AL	7	Ashtead Capital Inc Sr Sec Nt 4.250% 1.....		05/04/2021.....	Wells Fargo Securities LLC.....		739,525	690,000	4,421	2.C FE.....
059165	EN	6	Baltimore Gas & Elec Co Sr Nt 2.250% 0.....		06/07/2021.....	JP Morgan Securities LLC.....		13,036,753	13,060,000		1.F FE.....
06051G	JB	6	Bank of America Corp Fix to Flt Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		9,479,430	9,400,000	110,318	1.F FE.....
06051G	JP	5	Bank of America Corp Fix to Flt Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		19,255,360	19,000,000	43,373	1.F FE.....
092113	AQ	2	Black Hills Corp Sr Nt 4.350% 05/01/33.....		06/23/2021.....	JP Morgan Securities LLC.....		1,280,675	1,100,000	7,178	2.A FE.....
09261W	AG	9	Blackrock DLF IX Nt Ser C 3.686% 07/21.....		06/03/2021.....	Direct.....		999,020	999,020		1.F FE.....
09261W	AJ	3	Blackrock DLF IX COL Ser 2020-1 Cl D 4.....		04/28/2021.....	Direct.....		531,916	531,916		2.B FE.....
097023	CP	8	Boeing Co Sr Nt 3.250% 02/01/35.....		04/27/2021.....	Barclays Capital Inc.....		346,679	350,000	2,767	2.C FE.....
097023	CW	3	Boeing Co Sr Nt 5.805% 05/01/50.....		04/13/2021.....	Goldman Sachs & Company.....		12,816,700	10,000,000	264,450	2.C FE.....
097023	DC	6	Boeing Co Sr Nt 3.625% 02/01/31.....		04/13/2021.....	Goldman Sachs & Company.....		9,603,776	9,100,000	67,808	2.C FE.....
10373Q	BG	4	BP Cap Mkts America Sr Nt 3.000% 02/24.....		04/08/2021.....	Goldman Sachs & Company.....		5,609,040	6,000,000	24,000	1.F FE.....
10373Q	BL	3	BP Cap Mkts America Sr Nt 3.633% 04/06.....		04/08/2021.....	Goldman Sachs & Company.....		20,507,805	18,500,000	11,202	1.F FE.....
10373Q	BM	1	BP Cap Mkts America Sr Nt 1.749% 08/10.....		04/08/2021.....	Goldman Sachs & Company.....		18,176,540	19,000,000	57,231	1.F FE.....
10373Q	BP	4	BP Cap Mkts America Sr Nt 2.939% 06/04.....		04/08/2021.....	Goldman Sachs & Company.....		19,380,690	21,000,000	219,445	1.F FE.....
10373Q	BQ	2	BP Cap Mkts America Sr Nt 3.379% 02/08.....		04/08/2021.....	Goldman Sachs & Company.....		492,685	515,000	3,094	1.F FE.....
11135F	AS	0	Broadcom Inc Sr Nt 4.300% 11/15/32.....		06/08/2021.....	Various.....		27,303,411	24,552,000	169,492	2.C FE.....
11135F	BD	2	Broadcom Inc Sr Nt 5.000% 04/15/30.....		04/08/2021.....	Goldman Sachs & Company.....		920,664	800,000	19,667	2.C FE.....
11135F	BH	3	Broadcom Inc Sr Nt 2.450% 02/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		766,216	800,000	4,519	2.C FE.....
124857	AX	1	CBS Corp Sr Nt 3.700% 06/01/28.....		04/08/2021.....	Goldman Sachs & Company.....		4,936,095	4,500,000	60,587	2.B FE.....
1248EP	CJ	0	CCO Holdings LLC Sr Nt 4.500% 05/01/32.....		05/04/2021.....	Various.....		7,482,399	7,364,000	135,260	3.B FE.....
1248EP	CK	7	CCO Holdings LLC Sr Nt 4.250% 02/01/31.....		04/27/2021.....	Various.....		6,804,816	6,759,000	65,159	3.B FE.....
1248EP	CN	1	CCO Holdings LLC Sr Nt 4.500% 05/01/32.....		05/13/2021.....	Tax Free Exchange.....		9,208,591	9,033,000	13,550	3.B FE.....
126307	BF	3	CSC Holdings Inc Sr Nt 3.375% 02/15/31.....		04/22/2021.....	Citigroup.....		786,425	830,000	5,525	3.C FE.....
126307	BH	9	CSC Holdings Inc Hgh Yld Bd 4.500% 11/.....		06/18/2021.....	Various.....		8,093,273	8,090,000	13,741	3.C FE.....
12737#	AA	9	CSFV Core II, LLC Ser 2021A Sr Nt 2.77.....		04/01/2021.....	Us Bancorp Investments Inc.....		25,000,000	25,000,000		2.A Z.....
130789	#A	8	California Wtr Svc Co 1st Mtg Bd Ser ZZZ.....		05/11/2021.....	Bank of America BISD Dealer.....		12,000,000	12,000,000		1.E Z.....

QE04

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
131347	CM	6	Calpine Corp 1st Lein HY Nt 4.500% 02/.....		06/18/2021.....	Various.....		2,183,170	2,154,000	32,853	3.A FE.....
14312H	AU	0	Carlyle Global Mkt Strategies CLO Ser 20.....		04/23/2021.....	JP Morgan Securities LLC.....		43,700,000	43,700,000		1.A FE.....
14312H	AW	6	Carlyle Global Mkt Strategies CLO Ser 20.....		04/23/2021.....	JP Morgan Securities LLC.....		24,150,000	24,150,000		1.C FE.....
14312H	AY	2	Carlyle Global Mkt Strategies CLO Ser 20.....		04/23/2021.....	JP Morgan Securities LLC.....		8,000,000	8,000,000		1.F FE.....
14448C	AL	8	Carrier Global Corp Sr Nt 2.700% 02/15.....		04/29/2021.....	Various.....		9,952,299	9,835,000	45,092	2.C FE.....
14448C	AQ	7	Carrier Global Corp Sr Nt 2.722% 02/15.....		05/10/2021.....	Various.....		21,354,421	20,900,000	98,015	2.C FE.....
14448C	AS	3	Carrier Global Corp Sr Nt 3.577% 04/05.....		04/08/2021.....	Goldman Sachs & Company.....		911,772	900,000	626	2.C FE.....
14879E	AH	1	Catalent Pharma Solution Sr Nt 3.125%.....		06/18/2021.....	MarketAxess.....		485,010	500,000	5,208	4.A FE.....
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A CI AR.....		06/28/2021.....	BNP Paribas Securities Corp.....		58,500,000	58,500,000		1.A Z.....
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A CI B1R.....		06/28/2021.....	BNP Paribas Securities Corp.....		8,300,000	8,300,000		1.C Z.....
161175	BL	7	Charter Comm Opt 1st Lien 5.375% 05/01.....		04/08/2021.....	Goldman Sachs & Company.....		1,060,938	900,000	21,634	2.C FE.....
161175	BN	3	Charter Comm Opt 1st Lien 5.750% 04/01.....		04/08/2021.....	Goldman Sachs & Company.....		2,666,071	2,163,000	3,800	2.C FE.....
161175	BY	9	Charter Comm Opt 1st Lien 3.850% 04/01.....		04/08/2021.....	Goldman Sachs & Company.....		2,500,983	2,700,000	3,176	2.C FE.....
171484	AE	8	Churchhill Downs Inc St Nt 4.750% 01/1.....		05/17/2021.....	JP Morgan Securities LLC.....		1,126,875	1,090,000	15,558	4.A FE.....
174610	AV	7	Citizens Financial Group Sr Nt 2.638%.....		06/02/2021.....	Various.....		17,138,904	17,410,000	64,883	2.B FE.....
174610	AW	5	Citizens Financial Group Sub Nt 2.638%.....		06/30/2021.....	Tax Free Exchange.....		17,141,778	17,410,000	114,819	2.B FE.....
20030N	BH	3	Comcast Corp Sr Nt 4.250% 01/15/33.....		04/08/2021.....	Goldman Sachs & Company.....		13,374,252	11,400,000	117,087	1.G FE.....
20030N	BU	4	Comcast Corp Sr Nt 3.400% 07/15/46.....		04/08/2021.....	Goldman Sachs & Company.....		3,136,620	3,000,000	24,650	1.G FE.....
20030N	CC	3	Comcast Corp Sr Nt 3.969% 11/01/47.....		04/08/2021.....	Goldman Sachs & Company.....		2,164,990	1,902,000	33,761	1.G FE.....
20030N	CG	4	Comcast Corp Sr Nt 4.049% 11/01/52.....		04/08/2021.....	Goldman Sachs & Company.....		1,152,490	1,000,000	18,108	1.G FE.....
20030N	CM	1	Comcast Corp Sr Nt 4.700% 10/15/48.....		04/08/2021.....	Goldman Sachs & Company.....		10,697,505	8,500,000	196,421	1.G FE.....
20030N	CU	3	Comcast Corp Sr Nt 4.250% 10/15/30.....		04/08/2021.....	Goldman Sachs & Company.....		714,574	613,000	12,809	1.G FE.....
20030N	DG	3	Comcast Corp Sr Nt 3.400% 04/01/30.....		04/08/2021.....	Goldman Sachs & Company.....		1,090,850	1,000,000	1,039	1.G FE.....
20030N	DM	0	Comcast Corp Sr Nt 1.950% 01/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		12,801,492	13,200,000	62,205	1.G FE.....
207597	EN	1	Connecticut Lt & Pwr Co 1st Mtg Bd 2.0.....		06/21/2021.....	Goldman Sachs & Company.....		11,967,600	12,000,000		1.E FE.....
21036P	BE	7	Constellation Brands Inc Sr Nt 3.150%.....		04/08/2021.....	Goldman Sachs & Company.....		845,680	800,000	4,970	2.C FE.....
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....		04/23/2021.....	Jefferies & Company Inc.....		293,628	277,663	512	2.C FE.....
22003B	AM	8	Corporate Office Prop LP Sr Nt 2.750%.....		04/08/2021.....	Goldman Sachs & Company.....		8,996,588	9,200,000	21,786	2.C FE.....
22966R	AF	3	Cubesmart LP Sr Nt 3.000% 02/15/30.....		06/11/2021.....	Various.....		17,439,317	16,730,000	137,962	2.B FE.....
22966R	AG	1	Cubesmart LP Sr Nt 2.000% 02/15/31.....		06/08/2021.....	JP Morgan Securities LLC.....		6,737,500	7,000,000	44,722	2.B FE.....
24703D	BC	4	Dell Int LLC / EMC Corp 1st Lein 6.100.....		04/08/2021.....	Goldman Sachs & Company.....		3,649,860	3,000,000	44,225	2.C FE.....
25179M	BA	0	Devon Energy Corp Sr Nt 4.500% 01/15/3.....		06/10/2021.....	Tax Free Exchange.....		326,119	324,000	5,873	2.C FE.....
25272K	AK	9	Dell Int LLC / EMC Corp 1st Lien 6.020.....		04/08/2021.....	Goldman Sachs & Company.....		2,975,350	2,500,000	48,913	2.C FE.....
25278X	AN	9	Diamondback Energy Inc Sr Nt 3.500% 12.....		04/08/2021.....	Goldman Sachs & Company.....		1,885,770	1,800,000	22,925	2.C FE.....
25278X	AR	0	Diamondback Energy Inc Sr Nt 3.125% 03.....		04/08/2021.....	Goldman Sachs & Company.....		7,200,039	7,100,000	11,094	2.C FE.....
254687	FL	5	Disney Walt Co Sr Nt 2.000% 09/01/29.....		04/08/2021.....	Goldman Sachs & Company.....		1,533,702	1,544,000	3,517	1.G FE.....
254687	FQ	4	Disney Walt Co Sr Nt 3.800% 03/22/30.....		04/08/2021.....	Goldman Sachs & Company.....		7,414,902	6,600,000	13,933	1.G FE.....
254687	FS	0	Disney Walt Co Sr Nt 4.700% 03/23/50.....		04/08/2021.....	Goldman Sachs & Company.....		3,294,493	2,587,000	6,417	1.G FE.....
254687	FX	9	Disney Walt Co Sr Nt 2.650% 01/13/31.....		04/08/2021.....	Goldman Sachs & Company.....		19,565,820	19,000,000	124,476	2.A FE.....
254687	FZ	4	Disney Walt Co Sr Nt 3.600% 01/13/51.....		04/08/2021.....	Goldman Sachs & Company.....		11,976,690	11,000,000	97,900	1.G FE.....
25470X	AW	5	Dish DBS Corp Sr Nt 5.875% 11/15/24.....		06/18/2021.....	Various.....		1,071,245	1,000,000	21,215	4.C FE.....
26245X	AL	1	Dryden Senior Loan Fund CLO Ser 2020-86A.....		06/10/2021.....	Goldman Sachs & Company.....		6,650,000	6,650,000		1.A FE.....
26245X	AS	6	Dryden Senior Loan Fund CLO Ser 2020-86A.....		06/10/2021.....	Goldman Sachs & Company.....		8,350,000	8,350,000		1.F Z.....
26252V	AS	0	Dryden Senior Loan Fund CLO Ser 2020-77A.....		05/14/2021.....	BNP Paribas Securities Corp.....		1,100,000	1,100,000		1.A FE.....

QE04.1

SCHEDULE D - PART 3

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

QE04.2

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26252V AU 5	Dryden Senior Loan Fund CLO Ser 2020-77A.....				05/14/2021.....	BNP Paribas Securities Corp.....		600,000	600,000		1.C FE.....
26252V AW 1	Dryden Senior Loan Fund CLO Ser 2020-77A.....				05/14/2021.....	BNP Paribas Securities Corp.....		1,500,000	1,500,000		1.F FE.....
26441C BL 8	Duke Energy Corp Sr Nt 2.550% 06/15/31.....				06/07/2021.....	Bank of America BISD Dealer.....		2,296,964	2,300,000		2.B FE.....
28501* BE 4	Electric Transmission TX LLC Sr Nt Ser A.....				06/15/2021.....	Mizuho Securities USA Inc.....		10,000,000	10,000,000		2.A Z.....
29273R AR 0	Energy Transfer Partners Sr Nt 6.500%.....				06/08/2021.....	JP Morgan Securities LLC.....		3,127,499	2,450,000	57,065	2.C FE.....
29273R BJ 7	Energy Transfer Partners Sr Nt 6.125%.....				06/08/2021.....	JP Morgan Securities LLC.....		10,249,327	8,292,000	246,889	2.C FE.....
29278N AE 3	Energy Transfer Partners Sr Nt Ser 30Y.....				06/08/2021.....	JP Morgan Securities LLC.....		4,982,918	4,050,000	118,125	2.C FE.....
294429 AS 4	Equifax Inc Sr Nt 3.100% 05/15/30.....				04/20/2021.....	Various.....		7,023,673	6,690,000	88,954	2.B FE.....
30231G AW 2	Exxon Mobil Corp Sr Nt 4.114% 03/01/46.....				06/08/2021.....	JP Morgan Securities LLC.....		3,848,618	3,364,000	38,059	1.D FE.....
30231G BG 6	Exxon Mobil Corp Sr Nt 4.327% 03/19/50.....				06/08/2021.....	JP Morgan Securities LLC.....		8,999,433	7,459,000	72,619	1.D FE.....
30231G BK 7	Exxon Mobil Corp Sr Nt 3.482% 03/19/30.....				06/08/2021.....	JP Morgan Securities LLC.....		27,198,463	24,434,000	191,428	1.D FE.....
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A Cl A.....				04/06/2021.....	Amherst Pierpont.....		1,885,917	1,886,000		1.A FE.....
31428X BN 5	Fedex Corp Sr Nt 4.400% 01/15/47.....				04/08/2021.....	Goldman Sachs & Company.....		5,205,015	4,500,000	47,850	2.B FE.....
31428X BZ 8	Fedex Corp Sr Nt 4.250% 05/15/30.....				06/17/2021.....	Various.....		16,704,270	14,438,000	169,052	2.B FE.....
31428X CD 6	Fedex Corp Sr Nt 2.400% 05/15/31.....				04/20/2021.....	Wells Fargo Securities LLC.....		9,967,100	10,000,000		2.B FE.....
33834D AA 2	Five Corners Funding Trust Sr Nt 2.850.....				06/08/2021.....	JP Morgan Securities LLC.....		7,331,240	7,000,000	13,854	1.G FE.....
341081 FL 6	Florida Pwr & Lt Co Nt 4.050% 10/01/44.....				06/08/2021.....	JP Morgan Securities LLC.....		1,937,871	1,627,000	12,630	1.D FE.....
345397 B6 9	Ford Motor Cr Co Sr Nt 3.625% 06/17/31.....				06/22/2021.....	Various.....		11,514,625	11,500,000		3.A FE.....
36166N AB 9	GE Capital Funding LLC Sr Nt 4.400% 05.....				04/08/2021.....	Goldman Sachs & Company.....		2,596,928	2,268,000	40,748	2.B FE.....
36166N AC 7	GE Capital Funding LLC Sr Nt 4.550% 05.....				04/19/2021.....	Various.....		26,095,529	22,402,000	431,281	2.A FE.....
36166N AJ 2	GE Capital Funding LLC Sr Nt 4.400% 05.....				05/07/2021.....	Tax Free Exchange.....		2,594,657	2,268,000	47,678	2.A FE.....
36166N AK 9	GE Capital Funding LLC Sr Nt 4.550% 05.....				05/07/2021.....	Tax Free Exchange.....		26,079,889	22,402,000	486,995	2.A FE.....
36260* AA 7	GSA FBI Lease Finance Trust Sr Nt 2.97.....				06/03/2021.....	CTL Securities LLC.....		67,500,000	67,500,000		1.D Z.....
369604 BW 2	General Electric Co Sr Nt 3.625% 05/01.....				04/08/2021.....	Goldman Sachs & Company.....		2,830,516	2,600,000	42,151	2.B FE.....
36962G XZ 2	General Elec Cap Corp Sr Nt 6.750% 03/.....				06/09/2021.....	Goldman Sachs & Company.....		12,975,666	9,400,000	151,575	2.B FE.....
37045X CY 0	General Motors Co Sr Nt 3.600% 06/21/3.....				04/20/2021.....	Various.....		7,670,442	7,204,000	86,772	2.C FE.....
37045X DE 3	General Motors Finl Co Sr Nt 2.350% 01.....				04/20/2021.....	Various.....		25,741,373	26,818,000	175,473	2.C FE.....
37045X DL 7	General Motors Finl Co Sr Nt 2.700% 06.....				06/07/2021.....	Barclays Capital Inc.....		11,579,816	11,600,000		2.C FE.....
37331N AK 7	Georgia-Pacific LLC Sr Nt 2.300% 04/30.....				04/08/2021.....	Goldman Sachs & Company.....		528,302	524,000	5,423	1.G FE.....
37331N AL 5	Georgia-Pacific LLC Sr Nt 2.100% 04/30.....				04/28/2021.....	Various.....		11,263,870	11,000,000	85,050	1.G FE.....
37940X AD 4	Global Payments Inc Sr Nt 2.900% 05/15.....				04/08/2021.....	Goldman Sachs & Company.....		4,543,440	4,400,000	52,103	2.C FE.....
38141G YB 4	Goldman Sachs Group Inc Fixed to Float S.....				04/15/2021.....	Various.....		20,789,762	20,790,000		1.F FE.....
382550 BL 4	Goodyear Tire & Rubber Co Sr Nt 5.000%.....				05/13/2021.....	JP Morgan Securities LLC.....		3,100,000	3,100,000		3.C FE.....
382550 BP 5	Goodyear Tire & Rubber Co Sr Nt 5.250%.....				05/13/2021.....	JP Morgan Securities LLC.....		2,500,000	2,500,000		3.C FE.....
40434L AD 7	HP Inc Sr Nt 1.450% 06/17/26.....				06/07/2021.....	JP Morgan Securities LLC.....		4,990,400	5,000,000		2.B FE.....
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31.....				06/07/2021.....	Goldman Sachs & Company.....		7,567,548	7,600,000		2.B FE.....
41242* BZ 4	Hardwood Funding LLC Sr Nt Ser VV 2.37.....				06/07/2021.....	Us Bancorp Investments Inc.....		2,000,000	2,000,000		1.G Z.....
41242* CA 8	Hardwood Funding LLC Sr Nt Ser WW 2.83.....				06/07/2021.....	Us Bancorp Investments Inc.....		2,000,000	2,000,000		1.G Z.....
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A 7.37.....				04/22/2021.....	Jefferies & Company Inc.....		1,994,284	1,755,145	14,742	1.G FE.....
42824C AX 7	Hewlett-Packard Co Sr Nt 6.200% 10/15/.....				06/24/2021.....	Citigroup.....		6,465,792	4,780,000	58,974	2.B FE.....
42824C AY 5	Hewlett-Packard Co Sr Nt 6.350% 10/15/.....				06/23/2021.....	Various.....		519,780	390,000	4,815	2.B FE.....
437076 CB 6	Home Depot Inc Sr Nt 2.700% 04/15/30.....				04/08/2021.....	Goldman Sachs & Company.....		1,052,130	1,000,000	13,275	1.F FE.....
437076 CF 7	Home Depot Inc Sr Nt 1.375% 03/15/31.....				04/08/2021.....	Goldman Sachs & Company.....		8,045,988	8,600,000	31,205	1.F FE.....
446413 AT 3	Huntington Ingalls Industries Sr Nt 4.....				04/16/2021.....	Various.....		3,727,427	3,300,000	64,038	2.C FE.....
44891A BL 0	Hyundai Capital America Sr Nt 6.375% 0.....				06/15/2021.....	Various.....		43,603,562	33,925,000	261,874	2.A FE.....

SCHEDULE D - PART 3

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

1				2	3	4	5	6	7	8	9	10
CUSIP Identification				Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44891A	BX	4		Hyundia Capital America Sr Nt 2.000% 0.....		06/10/2021.....	Credit Agricole USA was Calyon.....		2,981,730	3,000,000		2.A FE.....
45174H	BG	1		IHeart Communications Inc Hgh Yld 1st Li.....		06/16/2021.....	Various.....		1,876,383	1,830,000	34,909	4.A FE.....
45687A	AN	2		Ingersoll-Rand GI Hld Co Sr Nt 4.300%.....		04/08/2021.....	Goldman Sachs & Company.....		5,197,770	4,500,000	27,412	2.B FE.....
460599	AE	3		International Game Tech 1st Lien Nt 5.....		06/18/2021.....	Various.....		4,228,950	3,990,000	59,280	3.C FE.....
46149M	AA	4		Invesco CLO Ltd CLO Ser 2021-2A CI A 1.....		05/07/2021.....	Natixis.....		14,150,000	14,150,000		1.A FE.....
46149M	AC	0		Invesco CLO Ltd CLO Ser 2021-2A CI B 1.....		05/07/2021.....	Natixis.....		4,550,000	4,550,000		1.C FE.....
46149M	AD	8		Invesco CLO Ltd CLO Ser 2021-2A CI C 2.....		05/07/2021.....	Natixis.....		9,000,000	9,000,000		1.F FE.....
46647P	BL	9		JP Morgan Chase & Co Sr Nt 2.522% 04/2.....		04/08/2021.....	Goldman Sachs & Company.....		9,456,776	9,400,000	111,949	1.F FE.....
476556	DD	4		Jersey Central Pwr & Lt Co Sr Nt 2.750.....		06/08/2021.....	Morgan Stanley & Co LLC.....		2,528,054	2,535,000		2.B FE.....
50077L	BF	2		Kraft Heinz Foods Co Sr Nt 4.250% 03/0.....		06/14/2021.....	Bank of America BISD Dealer.....		4,525,000	4,000,000	49,583	3.A FE.....
50077L	BJ	4		Kraft Heinz Foods Co Sr Nt 5.500% 06/0.....		06/21/2021.....	Bank of America BISD Dealer.....		12,990,425	10,000,000	32,600	3.A FE.....
502431	AN	9		L3Harris Tech Inc Sr Nt 1.800% 01/15/3.....		06/08/2021.....	JP Morgan Securities LLC.....		4,811,750	5,000,000	48,750	2.B FE.....
513075	BX	8		Lamar Media Corp Sr Nt 3.625% 01/15/31.....		06/18/2021.....	MarketAxess.....		242,680	250,000	1,687	4.A FE.....
529043	AE	1		Lexington Realty Trust Sr Nt 2.700% 09.....		04/08/2021.....	Goldman Sachs & Company.....		6,046,198	6,100,000	12,352	2.B FE.....
53227J	AC	8		Life Storage LP Sr Nt 2.200% 10/15/30.....		06/08/2021.....	Various.....		13,679,391	14,100,000	109,872	2.B FE.....
55303X	AF	2		MGM Growth/MGM Finance Sr Nt 4.500% 01.....		06/18/2021.....	Deutsche Bank Capital.....		264,325	250,000	4,906	3.C FE.....
55354G	AM	2		MSCI Inc Sr Nt 3.625% 11/01/31.....		04/30/2021.....	JP Morgan Securities LLC.....		1,980,000	1,980,000		3.A FE.....
573284	AW	6		Martin Marietta Materials Inc Sr Nt 2.....		06/23/2021.....	Deutsche Bank Capital.....		17,249,126	17,260,000		2.B FE.....
573284	AX	4		Martin Marietta Materials Inc Sr Nt 3.....		06/23/2021.....	JP Morgan Securities LLC.....		1,289,561	1,300,000		2.B FE.....
617446	8P	7		Morgan Stanley Dean Witter Sr MTN 3.62.....		06/08/2021.....	JP Morgan Securities LLC.....		6,594,229	5,949,000	41,299	1.F FE.....
617446	8U	6		Morgan Stanley Dean Witter Fix to Flt Sr.....		05/20/2021.....	Morgan Stanley & Co LLC.....		28,264,200	30,000,000	150,995	1.F FE.....
61744Y	AP	3		Morgan Stanley Sr Nt 3.772% 01/24/29.....		06/08/2021.....	JP Morgan Securities LLC.....		18,378,802	16,439,000	234,252	1.G FE.....
61772B	AC	7		Morgan Stanley Sr Nt Fix to Flt 3.217%.....		04/19/2021.....	Morgan Stanley & Co LLC.....		4,900,000	4,900,000		1.F FE.....
62928C	AA	0		NGPL Pipeco LLC Sr Nt 3.250% 07/15/31.....		05/27/2021.....	Various.....		14,567,059	14,470,000	1,833	2.C FE.....
629377	CR	1		NRG Energy Inc Sr Nt 3.625% 02/15/31.....		06/18/2021.....	MarketAxess.....		241,780	250,000	5,035	3.B FE.....
651639	AY	2		Newmont Mining Corp Sr Nt 2.250% 10/01.....		04/08/2021.....	Goldman Sachs & Company.....		9,465,024	9,600,000	6,600	2.A FE.....
65339K	BW	9		Nextera Energy Capital Sr Nt 1.900% 06.....		06/08/2021.....	Various.....		9,997,155	10,000,000	53	2.A FE.....
654740	BS	7		Nissan Motor Acceptance Corp Sr Nt 2.0.....		04/14/2021.....	Various.....		2,144,915	2,145,000	3,661	2.C FE.....
654740	BT	5		Nissan Motor Acceptance Corp Sr Nt 2.7.....		04/21/2021.....	Various.....		1,456,764	1,449,000	3,855	2.C FE.....
665772	CP	2		Northern States Pwr Co MN 1st Lien 3.6.....		06/08/2021.....	JP Morgan Securities LLC.....		6,722,155	6,050,000	15,125	1.E FE.....
665772	CT	4		Northern States Pwr Co MN 1st Lien 2.2.....		06/08/2021.....	JP Morgan Securities LLC.....		1,022,320	1,000,000	4,375	1.E FE.....
66988A	AH	7		Novant Health Inc Sr Nt 3.168% 11/01/5.....		04/08/2021.....	JP Morgan Securities LLC.....		24,000,000	24,000,000		1.D FE.....
682680	AV	5		ONEOK Inc Sr Nt 5.200% 07/15/48.....		06/08/2021.....	JP Morgan Securities LLC.....		29,800,500	25,000,000	523,611	2.C FE.....
682680	BE	2		ONEOK Inc Sr Nt 6.350% 01/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		13,167,856	10,400,000	159,597	2.B FE.....
68389X	BQ	7		Oracle Corp Sr Nt 4.000% 11/15/47.....		06/08/2021.....	JP Morgan Securities LLC.....		4,761,513	4,477,000	12,436	2.A FE.....
68389X	CB	9		Oracle Corp Sr Nt 4.100% 03/25/61.....		06/08/2021.....	JP Morgan Securities LLC.....		2,544,189	2,389,000	20,678	2.A FE.....
68902V	AK	3		Otis Worldwide Corp Sr Nt 2.565% 02/15.....		04/30/2021.....	Morgan Stanley & Co LLC.....		10,184,350	10,000,000	55,931	2.B FE.....
70163#	AA	0		Parliament Funding (Owl Rock) Nt 2.944.....		05/17/2021.....	Direct.....		4,400,000	4,400,000		2.B PL.....
707569	AS	8		Penn National Gaming Inc Sr Nt 5.625%.....		06/18/2021.....	Various.....		1,039,950	1,000,000	17,969	4.C FE.....
74340X	BM	2		Prologis LP Sr Nt 2.250% 04/15/30.....		06/08/2021.....	JP Morgan Securities LLC.....		19,955,970	19,749,000	67,887	1.G FE.....
74432Q	CF	0		Prudential Financial Inc Sr Nt Ser MTN.....		06/08/2021.....	JP Morgan Securities LLC.....		29,352,732	26,686,000	238,617	1.G FE.....
744448	CN	9		Public Svc Co CO 1st Lien 3.800% 06/15.....		06/08/2021.....	JP Morgan Securities LLC.....		3,903,642	3,400,000	62,806	1.E FE.....
744448	CV	1		Public Svc Co CO 1st Lien 1.875% 06/15.....		06/08/2021.....	JP Morgan Securities LLC.....		14,782,200	15,000,000	77,344	1.E FE.....
74834L	BC	3		Quest Diagnostics Inc Sr Nt 2.800% 06/.....		06/17/2021.....	BNP Paribas Securities Corp.....		4,298,976	4,140,000	55,062	2.B FE.....

QE04.3

SCHEDULE D - PART 3

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

QE04.4

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75003*	AB 5	RSM US LLP Sr Nt Ser B	3.080% 06/01/31.....		06/01/2021.....	Us Bancorp Investments Inc.....		8,000,000	8,000,000		2.B Z.....
776743	AL 0	Roper Technologies Inc Sr Nt	1.750% 02.....		04/29/2021.....	Bank of America BISD Dealer.....		37,473,200	40,000,000	151,667	2.A FE.....
78108Y	AL 6	RR LTD CLO Ser 2017-1A CI A1AB	1.334%.....		05/21/2021.....	Greensledge Capital Markets.....		22,355,000	22,355,000		1.A FE.....
78449R	AA 3	SLG Office Trust CMBS Ser 2021-OVA CI A.....			06/15/2021.....	Wells Fargo Securities LLC.....		10,091,932	9,798,000	16,184	1.A FE.....
785592	AX 4	Sabine Pass Liquefaction 1st Lien Nt	4.....		04/13/2021.....	Various.....		26,761,190	23,604,000	436,875	2.C FE.....
80386W	AC 9	Sasol Financing USA LLC Sr Nt	4.375% 0.....		05/24/2021.....	Direct.....		290,150	280,000	2,314	3.B FE.....
817565	CG 7	Service Corp Intl Sr Nt	4.000% 05/15/3.....		05/10/2021.....	JP Morgan Securities LLC.....		700,000	700,000		3.C FE.....
82653L	AA 9	Sierracol Energy Andina Sr Nt	6.000% 0.....		06/14/2021.....	Direct.....		1,285,935	1,295,000		4.A FE.....
84861T	AG 3	Spirit Realty LP Sr Nt	3.200% 02/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		4,488,704	4,400,000	22,293	2.B FE.....
84861T	AH 1	Spirit Realty LP Sr Nt	2.100% 03/15/28.....		04/08/2021.....	Goldman Sachs & Company.....		5,422,560	5,500,000	12,513	2.B FE.....
84861T	AJ 7	Spirit Realty LP Sr Nt	2.700% 02/15/32.....		04/08/2021.....	Goldman Sachs & Company.....		4,244,064	4,400,000	12,870	2.B FE.....
858119	BM 1	Steel Dynamics Inc Sr Nt	3.250% 01/15/.....		04/08/2021.....	Goldman Sachs & Company.....		600,564	562,000	4,414	2.C FE.....
86765B	AP 4	Energy Transfer Partners Sr Nt	5.300%.....		06/08/2021.....	JP Morgan Securities LLC.....		1,686,840	1,500,000	15,237	2.C FE.....
87264A	AZ 8	T-Mobile USA Inc 1st Lien	4.500% 04/15.....		05/27/2021.....	Tax Free Exchange.....		32,690,257	29,625,000	155,531	2.C FE.....
87264A	BN 4	T-Mobile USA Inc 1st Lien	3.300% 02/15.....		05/27/2021.....	Tax Free Exchange.....		5,326,618	5,250,000	49,088	2.C FE.....
87264A	CA 1	T-Mobile USA Inc 1st Lien	2.050% 02/15.....		05/27/2021.....	Tax Free Exchange.....		1,024,381	1,000,000	5,808	2.C FE.....
87264A	CB 9	T-Mobile USA Inc 1st Lien	2.550% 02/15.....		05/27/2021.....	Tax Free Exchange.....		1,037,870	1,000,000	7,225	2.C FE.....
87612B	BT 8	Targa Resources Partners Sr Nt	4.000%.....		04/22/2021.....	Goldman Sachs & Company.....		549,355	562,000	5,245	3.B FE.....
880451	AZ 2	Tennessee Gas Pipe Sr Nt	2.900% 03/01/.....		06/08/2021.....	JP Morgan Securities LLC.....		7,729,247	7,489,000	59,725	2.B FE.....
891906	AF 6	Global Payments Inc Sr Nt	4.450% 06/01.....		06/30/2021.....	Suntrust Robinson Humprey Inc.....		3,040,464	2,630,000	10,078	2.C FE.....
89236T	JF 3	Toyota Motor Credit Corp Sr Nt MTN	1.9.....		04/06/2021.....	Mizuho Securities USA Inc.....		21,992,740	22,000,000		1.E FE.....
89236T	JK 2	Toyota Motor Credit Corp Sr Nt MTN	1.1.....		06/15/2021.....	Citigroup.....		4,997,800	5,000,000		1.E FE.....
89788K	AA 4	Truist Bank Sub Nt	2.250% 03/11/30.....		06/29/2021.....	Bank of America BISD Dealer.....		9,733,248	9,600,000	66,000	1.G FE.....
89788M	AE 2	Truist Financial Corp Sr MTN Fix to Floa.....			06/29/2021.....	Suntrust Robinson Humprey Inc.....		29,546,020	29,500,000	16,354	1.G FE.....
91324P	DX 7	UnitedHealth Group Inc Sr Nt	2.000% 05.....		04/27/2021.....	Various.....		29,141,027	29,400,000	258,989	1.G FE.....
91324P	ED 0	UnitedHealth Group Inc Sr Nt	2.300% 05.....		06/08/2021.....	JP Morgan Securities LLC.....		20,015,522	19,761,000	26,513	1.G FE.....
92338B	AN 5	Verde CLO Ltd CLO Ser 2019-1A CI AR	1.....		04/13/2021.....	Goldman Sachs & Company.....		43,143,551	43,143,551		1.A FE.....
92338B	AQ 8	Verde CLO Ltd CLO Ser 2019-1A CI BR	1.....		04/13/2021.....	Goldman Sachs & Company.....		10,000,000	10,000,000		1.C FE.....
92338B	AS 4	Verde CLO Ltd CLO Ser 2019-1A CI CR	2.....		04/13/2021.....	Goldman Sachs & Company.....		1,300,000	1,300,000		1.F FE.....
92552V	AK 6	Viasat Inc Sr Nt	5.625% 09/15/25.....		04/22/2021.....	Various.....		5,370,938	5,250,000	28,175	4.B FE.....
92552V	AL 4	Viasat Inc 1st Lien	5.625% 04/15/27.....		06/18/2021.....	Various.....		3,266,393	3,109,000	7,523	3.A FE.....
92552V	AN 0	Viasat Inc Sr Nt	6.500% 07/15/28.....		05/12/2021.....	JP Morgan Securities LLC.....		493,623	469,000	10,025	4.B FE.....
92556H	AA 5	Viacomcbs Inc Sr Nt	4.750% 05/15/25.....		04/08/2021.....	Goldman Sachs & Company.....		2,272,660	2,000,000	38,792	2.B FE.....
92564R	AB 1	VICI Properties / Note Sr Nt	4.625% 12.....		04/22/2021.....	Various.....		2,335,313	2,250,000	41,336	3.B FE.....
927804	GA 6	Virginia Elec & Pwr Co Sr Nt	4.600% 12.....		06/08/2021.....	JP Morgan Securities LLC.....		6,366,300	5,000,000	5,750	1.F FE.....
927804	GD 0	Virginia Elec & Pwr Co Sr Nt	2.450% 12.....		06/08/2021.....	JP Morgan Securities LLC.....		8,968,000	10,000,000	119,097	1.F FE.....
92840V	AB 8	Vistra Operations Co LLC Sr Nt	5.625%.....		06/16/2021.....	Various.....		3,351,935	3,218,000	41,422	3.B FE.....
92840V	AE 2	Vistra Operations Co LLC 1st Lien	4.30.....		05/10/2021.....	Various.....		14,779,304	13,903,000	190,422	2.C FE.....
92840V	AG 7	Vistra Operations Co LLC 1st Lein	3.70.....		05/28/2021.....	Various.....		2,180,503	2,100,000	21,351	2.C FE.....
92840V	AH 5	Vistra Operations Co LLC Sr Nt	4.375%.....		06/01/2021.....	Various.....		7,840,775	7,799,000	14,019	3.B FE.....
92936U	AG 4	WP Carey Inc Sr Nt	2.400% 02/01/31.....		06/23/2021.....	Various.....		8,069,342	8,200,000	62,840	2.B FE.....
92936U	AH 2	WP Carey Inc Sr Nt	2.250% 04/01/33.....		06/17/2021.....	Various.....		3,905,650	4,101,430	28,240	2.B FE.....
94106L	BQ 1	Waste Management Inc Sr Nt	2.000% 06/0.....		04/28/2021.....	Goldman Sachs & Company.....		7,999,360	8,000,000		2.A FE.....
949723	AA 8	Wellman Park CLO Ser 2021-1A CI A	1.28.....		05/10/2021.....	Morgan Stanley & Co LLC.....		2,000,000	2,000,000		1.A FE.....
949723	AC 4	Wellman Park CLO Ser 2021-1A CI B	1.78.....		05/10/2021.....	Morgan Stanley & Co LLC.....		800,000	800,000		1.C FE.....

SCHEDULE D - PART 3

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

QE04.5

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
949723	AE	0	Wellman Park CLO Ser 2021-1A Cl C 2.08.....		05/10/2021.....	Morgan Stanley & Co LLC.....		10,000,000	10,000,000		1.F FE.....
95040Q	AN	4	Welltower Inc Sr Nt 2.050% 01/15/29.....		06/23/2021.....	Wells Fargo Securities LLC.....		3,988,600	4,000,000		2.A FE.....
963320	AY	2	Whirlpool Corp Sr Nt 2.400% 05/15/31.....		04/26/2021.....	Wells Fargo Securities LLC.....		3,094,482	3,100,000		2.B FE.....
969457	BX	7	Williams Companies Inc Sr Nt 3.500% 11.....		06/08/2021.....	JP Morgan Securities LLC.....		11,109,123	10,246,000	24,903	2.B FE.....
96950F	AN	4	Williams Partners LP Sr Nt 5.400% 03/0.....		06/17/2021.....	Goldman Sachs & Company.....		275,818	220,000	3,531	2.B FE.....
98389B	AX	8	Xcel Energy Inc Sr Nt 3.500% 12/01/49.....		06/08/2021.....	JP Morgan Securities LLC.....		3,349,377	3,184,000	2,786	2.A FE.....
98956P	AT	9	Zimmer Hldgs Inc Sr Nt 3.550% 03/20/30.....		04/19/2021.....	JP Morgan Securities LLC.....		1,040,198	960,000	2,935	2.B FE.....
000000	00	0	48 Forty Nt 10.000% 05/31/27.....		05/21/2021.....	Direct.....		466,667	476,191		5.B Z.....
000000	00	0	48 Forty DDTL Nt1 11.500% 05/31/27.....		04/29/2021.....	Direct.....		83,725	85,000		5.B Z.....
136385	AX	9	Canadian Natural Resources Sr Nt 3.850.....	A.....	05/24/2021.....	Wells Fargo Securities LLC.....		7,282,506	6,600,000	123,521	2.C FE.....
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt 3.910% 06.....	A.....	05/21/2021.....	Wells Fargo Securities LLC.....		3,000,000	3,000,000		2.C PL.....
000000	00	0	Saka Energi Indonesia PT Sr Nt 4.500%.....	D.....	06/25/2021.....	Direct.....		471,040	530,000	2,232	4.B FE.....
000000	00	0	Vendanta Resources Plc Sr Nt 6.125% 08.....	D.....	06/25/2021.....	Direct.....		564,140	670,000	15,959	5.A FE.....
000000	00	0	Tullow Oil Plc Sr Nt 7.000% 03/01/25.....	D.....	06/29/2021.....	Direct.....		506,175	580,000	10,325	5.B FE.....
000000	00	0	Digicel Group 0.5 Ltd Sr Nt PIK 8.000%.....	D.....	04/01/2021.....	Interest Capitalization.....		14,000	14,000		6. FE.....
000000	00	0	YPF Sociedad Anonima Sr Nt 8.500% 07/2.....	D.....	05/24/2021.....	Direct.....		551,300	740,000	20,617	5.C FE.....
000000	00	0	National Bank of Uzbekis Sr Nt 4.850%.....	D.....	06/24/2021.....	Direct.....		346,913	330,000	2,979	3.C FE.....
000000	00	0	Kosmos Energy Ltd Sr Nt 7.125% 04/04/2.....	D.....	04/22/2021.....	Direct.....		224,595	230,000	1,001	4.C FE.....
000000	00	0	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15.....	D.....	06/25/2021.....	Direct.....		372,420	360,000	3,780	3.A FE.....
000000	00	0	NGD Holdings BV Sec Nt 6.750% 12/31/26.....	D.....	06/04/2021.....	Direct.....		307,725	330,000	1,354	4.C FE.....
000000	00	0	NGD Holdings BV Sec Nt 6.750% 12/31/26.....	D.....	05/17/2021.....	Taxable Exchange.....		278,340	317,868		4.C FE.....
000000	00	0	Banco GNB Sudameris SA Sub Nt Fix to Flo.....	D.....	04/23/2021.....	Direct.....		568,400	560,000	2,427	4.A FE.....
000000	00	0	Gran Tierra Energy Inc Sr Nt 7.750% 05.....	D.....	06/29/2021.....	Direct.....		557,700	640,000	10,351	5.B FE.....
000000	00	0	DTEK Finance PLC Sr Nt 7.000% 12/31/27.....	D.....	05/17/2021.....	Taxable Exchange.....		508,374	814,529		5.B FE.....
000000	00	0	Energean Israel Finance Sec Nt 5.375%.....	D.....	04/12/2021.....	Direct.....		556,400	535,000	1,677	3.C FE.....
000000	00	0	Global Bank Corporation Sr Nt 5.250% 0.....	D.....	05/26/2021.....	Direct.....		738,038	705,000	2,778	3.A FE.....
000000	00	0	Odebrecht Finance LTD Sr Nt 0.000% 10/.....	D.....	04/26/2021.....	Interest Capitalization.....		3,779	3,779		6. FE.....
000000	00	0	Cable Onda SA Sr Nt 4.500% 01/30/30.....	D.....	04/21/2021.....	Direct.....		533,038	500,000	5,006	3.A FE.....
00870W	AA	4	Al Candelaria Spain SLU Sec Nt 5.750%.....	D.....	05/10/2021.....	Direct.....		550,000	550,000		3.A FE.....
00971Y	AJ	9	Akbank TAS Sub Nt Fix to Float 6.800%.....	D.....	06/15/2021.....	Direct.....		1,340,000	1,340,000		4.C FE.....
00973R	AF	0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	06/08/2021.....	JP Morgan Securities LLC.....		2,022,759	1,900,000	28,698	2.C FE.....
00973R	AJ	2	Aker BP ASA Sr Nt 4.000% 01/15/31.....	D.....	06/17/2021.....	Morgan Stanley & Co LLC.....		5,898,551	5,410,000	92,289	2.C FE.....
02154C	AF	0	Altice Financing SA Sec Nt 5.000% 01/1.....	D.....	05/24/2021.....	Direct.....		546,563	550,000	10,007	4.B FE.....
09659W	2P	8	BNP Paribas Sr Nt Fix to Float 2.871%.....	D.....	04/12/2021.....	Various.....		2,200,819	2,200,000		1.G FE.....
12642K	AB	0	CSN Islands XI Corp Sr Nt 6.750% 01/28.....	D.....	05/26/2021.....	Direct.....		253,460	230,000	5,175	3.C FE.....
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float.....	D.....	05/24/2021.....	Various.....		5,740,428	5,700,000	1,303	2.A FE.....
232806	A#	6	Infineon Tech AG Sr Nt 3.100% 06/16/31.....	D.....	06/16/2021.....	Bank of America BISD Dealer.....		6,000,000	6,000,000		2.C FE.....
251526	CK	3	Deutsche Bank AG NY Branch Sr Nt Fix to.....	D.....	05/25/2021.....	Deutsche Bank Capital.....		8,090,000	8,090,000		2.C FE.....
25381Y	AD	3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0.....	D.....	04/01/2021.....	Interest Capitalization.....		14,513	14,513		5.C FE.....
27889P	AB	9	EcoBank Transnational Jr Nt 8.750% 06/.....	D.....	06/10/2021.....	Direct.....		337,307	340,000		4.C FE.....
37363B	AB	4	Georgian Railway JSC Sr Nt 4.000% 06/1.....	D.....	06/10/2021.....	Direct.....		295,000	295,000		4.A FE.....
404280	AG	4	HSBC Holdings PLC Sub Nt 6.500% 05/02/.....	D.....	05/10/2021.....	Goldman Sachs & Company.....		2,986,193	2,216,000	4,001	2.A FE.....
404280	CH	0	HSBC Holdings PLC Sr Nt Fix to Float 2.....	D.....	05/05/2021.....	HSBC Securities USA Inc.....		20,349,800	20,000,000	242,080	1.G FE.....
404280	CS	6	HSBC Holdings PLC Sr Nt Fix to Float 0.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....		4,660,000	4,660,000		1.G FE.....

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
404280	CT	4	HSBC Holdings PLC Sr Nt Fix to Float 2.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....			11,970,000	11,970,000		1.G FE.....
40435W	AB	6	HTA Group LTD Sr Nt 7.000% 12/18/25.....	D.....	05/25/2021.....	Direct.....		363,800		340,000	10,512	4.B FE.....
456873	AD	0	Ingersoll-Rand Lux Finance Nt 3.800% 0.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		4,997,880		4,500,000	9,975	2.B FE.....
456873	AF	5	Ingersoll-Rand Lux Finance Sr Nt 4.500.....	C.....	04/08/2021.....	Goldman Sachs & Company.....		5,384,025		4,500,000	11,813	2.B FE.....
46143N	AB	6	Invest Energy Res Ltd Sec Nt 6.250% 04.....	D.....	04/15/2021.....	Direct.....		475,000		475,000		3.C FE.....
46653N	AA	0	UZAUTO Motors AJ Sr Nt 4.850% 05/04/26.....	D.....	04/28/2021.....	Direct.....		1,136,480		1,130,000		4.A FE.....
48855K	AC	4	Kenbourne Invest SA Sr Nt 4.700% 01/22.....	D.....	06/24/2021.....	Direct.....		242,160		240,000	4,888	4.A FE.....
53227Q	AB	4	Light Servicios Energia Sr Nt 4.375% 06.....	D.....	06/15/2021.....	Direct.....		1,365,000		1,365,000		3.C FE.....
59132V	AB	4	Metalsa SA DE CV Sr Nt 3.750% 05/04/31.....	D.....	04/22/2021.....	Direct.....		1,110,000		1,110,000		3.A FE.....
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt 3.400% 05.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		8,409,234		7,900,000	120,124	2.C FE.....
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt 2.500% 05.....	D.....	05/04/2021.....	Citigroup.....		8,869,473		8,900,000		2.C FE.....
654744	AB	7	Nissan Motor Co Sr Nt 3.522% 09/17/25.....	D.....	04/08/2021.....	Various.....		881,130		825,000	2,018	2.C FE.....
654744	AC	5	Nissan Motor Co Sr Nt 4.345% 09/17/27.....	D.....	04/08/2021.....	Various.....		10,502,691		9,580,000	28,906	2.C FE.....
654744	AD	3	Nissan Motor Co Sr Nt 4.810% 09/17/30.....	D.....	04/15/2021.....	Various.....		3,802,535		3,400,000	13,298	2.C FE.....
65557F	AH	9	Nordea Bank AB Sub Nt 4.625% 09/13/33.....	D.....	04/01/2021.....	RBC Capital Markets LLC.....		1,773,568		1,600,000	4,728	1.G FE.....
67624L	2A	5	OQ SAOC Sr Nt 5.125% 05/06/28.....	D.....	04/28/2021.....	Direct.....		1,030,000		1,030,000		3.C FE.....
71647N	BD	0	Petrobras Global Finance Sr Nt 6.900%.....	D.....	04/01/2021.....	Direct.....		1,437,725		1,310,000	4,268	3.C FE.....
71677W	AA	0	Petrorio Luxembourg SARL Sr Nt 6.125%.....	D.....	06/02/2021.....	Direct.....		930,000		930,000		4.A FE.....
78669Q	AA	8	Sagcor Financial Co Sr Nt 5.300% 05/1.....	D.....	05/06/2021.....	Direct.....		535,000		535,000		3.A FE.....
822582	CD	2	Shell International Finance Sr Nt 2.37.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		6,734,376		6,600,000	67,490	1.D FE.....
822582	CG	5	Shell International Finance Sr Nt 2.75.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		23,871,372		22,800,000	10,450	1.D FE.....
822582	CH	3	Shell International Finance Sr Nt 3.25.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		13,208,780		13,000,000	7,042	1.D FE.....
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt 3.150% 1.....	C.....	06/25/2021.....	Direct.....		1,605,063		1,705,000	6,343	3.C FE.....
892331	AD	1	Toyota Motor Corp Sr Nt 3.669% 07/20/2.....	D.....	05/26/2021.....	RBC Capital Markets LLC.....		1,183,098		1,048,000	13,672	1.E FE.....
899415	AG	8	Tullov Oil Plc Sec Nt 10.250% 05/15/26.....	D.....	05/06/2021.....	Direct.....		710,000		710,000		4.C FE.....
91823N	2A	0	Veon Holdings BV Sr Nt 3.375% 11/25/27.....	D.....	05/25/2021.....	Direct.....		383,230		380,000	71	3.A FE.....
92857W	BS	8	Vodafone Group PLC Sr Nt 4.875% 06/19/.....	D.....	06/17/2021.....	Various.....		4,821,782		3,940,000	89,176	2.B FE.....
92857W	BT	6	Vodafone Group PLC Sr Nt 5.125% 06/19/.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		1,569,959		1,253,000	20,157	2.B FE.....
92857W	BU	3	Vodafone Group PLC Sr Nt 4.250% 09/17/.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		881,530		784,000	2,314	2.B FE.....
98313R	AH	9	Wynn Macau LTD Sr Nt 5.625% 08/26/28.....	D.....	04/22/2021.....	Direct.....		210,500		200,000	1,875	4.A FE.....
98379X	AA	2	XP Inc Sr Nt 3.250% 07/01/26.....	D.....	06/24/2021.....	Direct.....		810,668		820,000		3.C FE.....
Q9609*	AC	2	WestConnex Finance Co. Pty Ltd WestConne.....	D.....	06/15/2021.....	Bank of America BISD Dealer.....		10,000,000		10,000,000		2.A FE.....
38999999. Total - Bonds - Industrial and Miscellaneous.....								2,236,625,778		2,145,341,413	12,041,181	XXX
Bonds - Unaffiliated Bank Loans												
000000	00	0	Centric Brands Inc 1st Lien Exit Term Ln.....		06/23/2021.....	Direct.....			79,393	90,955		4.C PL.....
000000	00	0	Discovery Life Sciences LLC Delayed Draw.....		05/11/2021.....	Direct.....		210,535		212,662		3.B PL.....
000000	00	0	Sovos LLC Revolver #2 Nt 1 5.750% 04/2.....		06/29/2021.....	Direct.....		820,696		820,696		4.B Z.....
000000	00	0	GB Auto Service Inc Incremental Term Ln.....		04/09/2021.....	Tax Free Exchange.....		55,984		57,119	100	4.A PL.....
000000	00	0	Rialto Management Group LLC Term Ln Nt 1.....		04/30/2021.....	Direct.....		1,508,790		1,531,767		4.A Z.....
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln.....		05/05/2021.....	Direct.....		756,200		760,000		3.A Z.....
000000	00	0	TVG-BHG Incremental Term Ln Nt 1 6.250.....		05/10/2021.....	Direct.....		142,696		142,696		4.A Z.....
000000	00	0	Winebow Holdings Inc Term Ln Nt 1 7.25.....		04/19/2021.....	Direct.....		1,182,000		1,200,000		3.C Z.....
000000	00	0	Diligent Corp Term Ln B-3 Nt 1 6.750%.....		04/09/2021.....	Direct.....		1,188,000		1,200,000		4.A Z.....
000000	00	0	Animal Supply Company Holdco Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		60,714		60,714		5.B Z.....
000000	00	0	Animal Supply Company New 1st Lien Term.....		06/28/2021.....	Interest Capitalization.....		10,825		10,825		5.B Z.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	Spectrum Auto (CC SAG Acq) New Term Ln N.....		06/29/2021.....	Direct.....		3,139,878	3,187,693		4.A PL.....
000000 00 0	DRS Holdings Inc Incremental Term Ln Nt.....		06/01/2021.....	Direct.....		1,544,032	1,583,622		4.A Z.....
000000 00 0	Stealth Holding LLC Delayed Draw Term Ln.....		05/26/2021.....	Direct.....		18,277	18,462		3.C Z.....
000000 00 0	Kellermeyer Building Svcs Delayed Draw T.....		05/28/2021.....	Direct.....		27,176	27,451		4.A PL.....
000000 00 0	AI Fire Delayed Draw Term Ln Nt 1 6.75.....		04/20/2021.....	Direct.....		98,361	99,355		3.B Z.....
000000 00 0	American Construcion Src Opco Term Ln Nt.....		04/01/2021.....	Direct.....		435,403	444,289		4.A Z.....
000000 00 0	Repairify Inc Term Ln Nt 1 6.000% 06/1.....		06/14/2021.....	Direct.....		1,176,000	1,200,000		3.A Z.....
000000 00 0	Endure Digital Inc Term Ln Nt 1 4.250%.....		04/23/2021.....	JP Morgan Securities LLC.....		5,970,000	6,000,000		4.B Z.....
000000 00 0	EPS NASS Parent Inc Term Ln Nt 1 6.750.....		04/19/2021.....	Direct.....		1,069,091	1,090,909		2.C Z.....
000000 00 0	Project Essential Bidco 1st Lien Term Ln.....		04/20/2021.....	Direct.....		1,179,000	1,200,000		4.A Z.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N.....		06/30/2021.....	Tax Free Exchange.....		247,208	249,178	362	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N.....		05/17/2021.....	Tax Free Exchange.....		45,351	45,745	148	3.B PL.....
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln.....		04/12/2021.....	Interest Capitalization.....		106,090	106,090		4.C PL.....
28622@ AB 3	Elevation Services Holding LLC Delayed D.....		04/30/2021.....	Direct.....		34,286	34,286		3.A Z.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		1,900	1,900		3.C Z.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		18	18		3.C Z.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		1,900	1,900	1	3.C Z.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		1,544	1,544		5.B GI.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		15	15		5.B GI.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		1,544	1,544	1	5.B GI.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		919	919		3.C PL.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		9	9		3.C PL.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		919	919	1	3.C PL.....
30282# AH 5	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		12	12		3.C PL.....
30282# AH 5	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		1,229	1,229	1	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		1,229	1,229		3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6.....		06/25/2021.....	Interest Capitalization.....		7,333	7,333		3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 5 6.....		06/25/2021.....	Interest Capitalization.....		69	69		3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 5 6.....		06/25/2021.....	Tax Free Exchange.....		7,259	7,333	5	3.C PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.....		04/30/2021.....	Tax Free Exchange.....		9,901	10,067	6	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.....		04/30/2021.....	Tax Free Exchange.....		2,012	2,012	1	3.C Z.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln.....		05/28/2021.....	Direct.....		111,506	112,632		3.C PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....		06/30/2021.....	Tax Free Exchange.....		471,513	476,560		4.B PL.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.586%.....		06/01/2021.....	Interest Capitalization.....		371	371		4.A PL.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5 5.957%.....		04/01/2021.....	Interest Capitalization.....		11,951	11,951		4.A PL.....
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 5.6.....		06/30/2021.....	Interest Capitalization.....		5,936	5,936		3.C PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt.....		04/15/2021.....	Tax Free Exchange.....		2,944	3,000	8	2.A PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L.....		06/30/2021.....	Interest Capitalization.....		4,718	4,718		4.B PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L.....		06/30/2021.....	Interest Capitalization.....		3,556	3,556		4.B PL.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		551	551		4.A Z.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt.....		05/05/2021.....	Interest Capitalization.....		179	179		4.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa.....		04/15/2021.....	Tax Free Exchange.....		1,707	1,745	5	2.A Z.....
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		06/30/2021.....	Interest Capitalization.....		24	24		3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		05/28/2021.....	Tax Free Exchange.....		1,914	1,951	2	3.C PL.....

QE04.7

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		3,061	3,061		3.C PL.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 7 7.....		04/06/2021.....	Tax Free Exchange.....		6,933	7,091	5	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		04/06/2021.....	Tax Free Exchange.....		38,849	39,438	37	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		04/06/2021.....	Tax Free Exchange.....		458	464		3.B PL.....
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 4.694.....		06/29/2021.....	Interest Capitalization.....		5,037	5,037		2.C PL.....
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 6.250% 0.....		04/28/2021.....	Interest Capitalization.....		4	4		3.A PL.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		05/10/2021.....	Direct.....		45,178	45,750		3.A Z.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		06/30/2021.....	Tax Free Exchange.....		102,092	103,335		3.A Z.....
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te.....		05/28/2021.....	Direct.....		80,133	80,942		3.B Z.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 11.....		05/28/2021.....	Tax Free Exchange.....		10,761	10,833	4	5.A PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....		05/28/2021.....	Interest Capitalization.....		13,540	13,540		5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		05/28/2021.....	Interest Capitalization.....		12,338	12,338		5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		05/28/2021.....	Tax Free Exchange.....		9,824	9,824	3	5.A PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te.....		06/29/2021.....	Direct.....		131,836	131,851		3.B PL.....
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		14,156	14,156		2.C PL.....
000000 00 0	Essential Services Hldg Corp Delayed Dra.....	A.....	04/30/2021.....	Direct.....		493,750	500,000		4.A Z.....
000000 00 0	Essential Services Hldg Corp Delayed Dra.....	A.....	06/07/2021.....	Direct.....		256,750	260,000		4.A Z.....
000000 00 0	Desarrolladora Energetica SA Term Loan.....	D.....	04/15/2021.....	Taxable Exchange.....		872,474	1,109,698	6,658	6.*.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....						23,857,842	24,383,102	7,348	XXX
8399997. Total - Bonds - Part 3.....						2,376,018,073	2,282,944,515	12,229,779	XXX
8399999. Total - Bonds.....						2,376,018,073	2,282,944,515	12,229,779	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
000000 00 0	Al Ahli Bank Jr Sub Nt Fix to Float 4.....	D.....	05/24/2021.....	Direct.....	575,000,000	571,406		6,325	3.A Z.....
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt.....	D.....	05/25/2021.....	Direct.....	330,000,000	339,735		1,200	3.B Z.....
000000 00 0	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe.....	D.....	04/01/2021.....	Interest Capitalization.....	9,450,000	9,450			6.FE.....
059501 AD 8	Banco Davivienda SA Jr Sub Nt 6.650% P.....	D.....	04/15/2021.....	Direct.....	605,000,000	605,000			4.A FE.....
059597 AF 1	Banco General SA Jr Sub Nt Fix to Float.....	D.....	05/05/2021.....	Direct.....	580,000,000	581,520			3.C FE.....
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe.....	D.....	04/01/2021.....	Interest Capitalization.....	6,144,000	6,144			6.FE.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						2,113,255	XXX	7,525	XXX
8999997. Total - Preferred Stocks - Part 3.....						2,113,255	XXX	7,525	XXX
8999999. Total - Preferred Stocks.....						2,113,255	XXX	7,525	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
000000 00 0	Centric Brands Inc Class A Com.....		06/23/2021.....	Direct.....	393,000	393	XXX		XXX
31340# 00 1	Federal Home Loan Bank Com Cl B.....		06/28/2021.....	Direct.....	289,747,000	28,974,700	XXX		XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						28,975,093	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
63866# 10 7	Nationwide Life & Annuity Ins Com.....		06/29/2021.....	Capital Contribution.....		150,000,000	XXX		XXX
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....						150,000,000	XXX	0	XXX
Common Stocks - Mutual Funds									
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....		06/07/2021.....	Direct.....	0.250	4	XXX		
63868D 67 0	Nationwide Loomis GQG US Quality Equity.....		06/07/2021.....	Direct.....	0.480	5	XXX		
63868D 68 8	Nationwide Loomis GQG US Quality Equity.....		06/07/2021.....	Direct.....	0.330	4	XXX		
63868D 69 6	Nationwide Loomis GQG US Quality Equity.....		06/07/2021.....	Direct.....	1,089,560	11,985	XXX		
63868D 72 0	Nationwide Loomis Destination 2065-INST.....		06/10/2021.....	Direct.....	0.200	3	XXX		
63868D 73 8	Nationwide Loomis Destination 2065-R6.....		06/10/2021.....	Direct.....	115,530	1,503	XXX		

QE04.8

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund.....		06/07/2021.....	Direct.....	0.430	17	XXX		
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund.....		06/07/2021.....	Direct.....	0.430	17	XXX		
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund.....		06/07/2021.....	Direct.....	0.440	18	XXX		
63868D 80 3	Nationwide Loomis Fund -R6.....		06/07/2021.....	Direct.....	0.340	10	XXX		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund.....		06/07/2021.....	Direct.....	0.320	13	XXX		
9499999. Total - Common Stocks - Mutual Funds.....						13,579	XXX	0	XXX
9799997. Total - Common Stocks - Part 3.....						178,988,672	XXX	0	XXX
9799999. Total - Common Stocks.....						178,988,672	XXX	0	XXX
9899999. Total - Preferred and Common Stocks.....						181,101,927	XXX	7,525	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....						2,557,120,000	XXX	12,237,304	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
Bonds - U.S. Government																								
38377J 3M 3	GNMA Ser 2010-113 CI PE 4.000% 09/20/4			..	06/01/2021.	Paydown.....		883,347	883,347	907,225	889,701	.....	.....(6,354)	.....	.....(6,354)	.....	.....883,347	.....	.....	.....0	14,328	09/20/2040.	1.A	
455780 AG 1	Indonesia (Republic of) AID Sr Nt 8.90.....			..	06/01/2021.	Redemption 100.0000.....		100,000	100,000	109,000	100,557	.....	.....(557)	.....	.....(557)	.....	.....100,000	.....	.....	.....0	4,450	06/01/2021.	1.A	
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			..	06/01/2021.	Paydown.....		82,167	82,167	85,168	82,886	.....	.....(720)	.....	.....(720)	.....	.....82,167	.....	.....	.....0	2,364	09/15/2025.	1.A	
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1			..	06/01/2021.	Paydown.....		38,236	38,236	39,337	38,636	.....	.....(400)	.....	.....(400)	.....	.....38,236	.....	.....	.....0	1,018	06/15/2028.	1.A	
0599999.	Total - Bonds - U.S. Government.....							1,103,750	1,103,750	1,140,730	1,111,780	0	(8,031)	0	(8,031)	0	1,103,750	0	0	0	22,160	XXX	XXX	
Bonds - All Other Government																								
000000 00 0	Argentina (Republic of) Nt 0.125% 01/0.....			D	05/27/2021.	Direct.....		29,742	83,898	37,104	37,908	.....	.....1,107	.....	.....1,107	.....	.....39,015	.....	.....(9,273)	(9,273)	.....	01/09/2038.	5.A FE.....	
900123 CL 2	Turkey (Republic of) Sr Nt 6.000% 03/2.....			D	06/15/2021.	Direct.....		358,575	350,000	339,938	.....	.....	.....305	.....	.....305	.....	.....340,243	.....	.....18,332	18,332	4,783	03/25/2027.	4.B FE.....	
1099999.	Total - Bonds - All Other Government.....							388,317	433,898	377,042	37,908	0	1,412	0	1,412	0	379,258	0	9,059	9,059	4,783	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																								
13063B FS 6	California St GO Bld Amer Bd Sch Improve 4.880			..	04/20/2021.	Call 100.0000.....		(2,500,000)	(2,500,000)	(2,544,075)	.....	.....	.....(2,505,085)	.....	.....(2,505,085)	.....	.....(2,505,085)	.....	.....5,085	5,085	.....	03/01/2022.	1.C FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							(2,500,000)	(2,500,000)	(2,544,075)	0	0	(2,505,085)	0	(2,505,085)	0	(2,505,085)	0	5,085	5,085	0	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																								
217039 DC 7	Coos County Oregon GO Txb1 Ser B 4.880			..	06/01/2021.	Call 100.0000.....		590,000	590,000	590,000	590,000	.....	.....	.....	.....0	.....	.....590,000	.....	.....	.....0	14,396	06/01/2023.	1.E FE.....	
251129 5D 0	Detroit Mich City Sch GO Bld Amer Bd Det			..	05/01/2021.	Call 100.0000.....		290,000	290,000	290,000	290,000	.....	.....	.....	.....0	.....	.....290,000	.....	.....	.....0	11,233	05/01/2039.	1.C FE.....	
736688 FN 7	Portland OR Comm College GO Dist 4.810			..	06/01/2021.	Call 100.0000.....		640,000	640,000	640,000	640,000	.....	.....	.....	.....0	.....	.....640,000	.....	.....	.....0	15,392	06/01/2027.	1.B FE.....	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							1,520,000	1,520,000	1,520,000	1,520,000	0	0	0	0	0	1,520,000	0	0	0	41,021	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																								
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/			..	06/01/2021.	Paydown.....		3,501,753	3,501,753	3,549,355	3,548,654	.....	.....(46,901)	.....	.....(46,901)	.....	.....3,501,753	.....	.....	.....0	42,153	12/15/2047.	1.A	
3128MJ 3M 0	FHLMC Gold Pool #G08803 3.000% 03/15/4			..	06/01/2021.	Paydown.....		3,484,069	3,484,069	3,493,460	3,493,302	.....	.....(9,233)	.....	.....(9,233)	.....	.....3,484,069	.....	.....	.....0	42,084	03/15/2048.	1.A	
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48.			..	06/01/2021.	Paydown.....		5,113,512	5,113,512	5,288,091	5,287,553	.....	.....(174,041)	.....	.....(174,041)	.....	.....5,113,512	.....	.....	.....0	94,846	09/15/2048.	1.A	
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/			..	06/01/2021.	Paydown.....		212,600	212,600	218,164	217,572	.....	.....(4,972)	.....	.....(4,972)	.....	.....212,600	.....	.....	.....0	2,985	01/15/2042.	1.A	
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.			..	06/01/2021.	Paydown.....		467,970	467,970	499,338	497,494	.....	.....(29,524)	.....	.....(29,524)	.....	.....467,970	.....	.....	.....0	8,866	02/15/2044.	1.A	
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21			..	04/01/2021.	Paydown.....		300	300	304	299	.....	.....1	.....	.....1	.....	.....300	.....	.....	.....0	9	05/15/2021.	1.A	
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21			..	06/01/2021.	Paydown.....		1,903	1,903	1,978	1,902	.....	.....1	.....	.....1	.....	.....1,903	.....	.....	.....0	64	07/15/2021.	1.A	
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2			..	06/01/2021.	Paydown.....		3,788	3,788	3,886	3,801	.....	.....(13)	.....	.....(13)	.....	.....3,788	.....	.....	.....0	112	12/15/2022.	1.A	
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23			..	06/01/2021.	Paydown.....		3,384	3,384	3,481	3,400	.....	.....(16)	.....	.....(16)	.....	.....3,384	.....	.....	.....0	98	05/15/2023.	1.A	
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50.			..	04/08/2021.	Nomura Securities Intl LLC.....		53,596,282	51,956,408	54,602,937	54,581,204	.....	.....20,614	.....	.....20,614	.....	.....54,601,818	.....	.....(1,005,536)	(1,005,536)	461,835	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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n								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.							
3132DV 7C 3	FHLMC Pool #SD8091 2.500% 09/25/50.		..	04/01/2021.	Paydown.....		2,144,611	2,144,611	2,253,852	2,252,955	.....	.....(108,344)	.....	.....(108,344)	.....	.....2,144,611	.....	.....	.....0	17,872	09/25/2050.	1.A
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		..	06/01/2021.	Paydown.....		24,209	24,209	24,444	24,269	.....	.....(60)	.....	.....(60)	.....	.....24,209	.....	.....	.....0	606	02/15/2032.	1.A
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		..	06/01/2021.	Paydown.....		6,128	6,128	6,113	6,113	.....	.....15	.....	.....15	.....	.....6,128	.....	.....	.....0	157	10/15/2031.	1.A
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49.		..	06/01/2021.	Paydown.....		5,675,777	5,675,777	5,755,814	5,754,394	.....	.....(78,617)	.....	.....(78,617)	.....	.....5,675,777	.....	.....	.....0	65,888	10/25/2049.	1.A
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		..	06/01/2021.	Paydown.....		2,583	2,583	2,636	2,590	.....	.....(7)	.....	.....(7)	.....	.....2,583	.....	.....	.....0	70	05/15/2023.	1.A
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		..	06/01/2021.	Paydown.....		21,645	21,645	22,740	21,837	.....	.....(192)	.....	.....(192)	.....	.....21,645	.....	.....	.....0	564	12/15/2023.	1.A
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		..	06/01/2021.	Paydown.....		17,098	17,098	17,627	17,250	.....	.....(151)	.....	.....(151)	.....	.....17,098	.....	.....	.....0	464	04/15/2026.	1.A
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/		..	06/01/2021.	Paydown.....		3,450	3,450	3,580	3,502	.....	.....(53)	.....	.....(53)	.....	.....3,450	.....	.....	.....0	99	11/20/2027.	1.A
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564		..	06/01/2021.	Paydown.....		51	51	49	50	.....	.....1	.....	.....1	.....	.....51	.....	.....	.....0	1	03/25/2029.	1.A
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		..	06/01/2021.	Paydown.....		434	434	445	439	.....	.....(5)	.....	.....(5)	.....	.....434	.....	.....	.....0	11	06/15/2028.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		..	06/01/2021.	Paydown.....		458	458	440	454	.....	.....3	.....	.....3	.....	.....458	.....	.....	.....0	14	07/25/2021.	1.A
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		..	06/01/2021.	Paydown.....		1,147	1,147	1,182	1,143	.....	.....3	.....	.....3	.....	.....1,147	.....	.....	.....0	38	08/25/2021.	1.A
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		..	06/01/2021.	Paydown.....		250	250	257	249	.....	.....1	.....	.....1	.....	.....250	.....	.....	.....0	8	09/25/2021.	1.A
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		..	06/01/2021.	Paydown.....		2,146	2,146	2,132	2,135	.....	.....11	.....	.....11	.....	.....2,146	.....	.....	.....0	61	07/25/2022.	1.A
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		..	06/01/2021.	Paydown.....		23,040	23,040	23,705	23,057	.....	.....(17)	.....	.....(17)	.....	.....23,040	.....	.....	.....0	687	07/25/2022.	1.A
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		..	06/01/2021.	Paydown.....		10,912	10,912	9,942	10,740	.....	.....172	.....	.....172	.....	.....10,912	.....	.....	.....0	245	07/25/2023.	1.A
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		..	06/01/2021.	Paydown.....		2,456	2,456	2,424	2,442	.....	.....14	.....	.....14	.....	.....2,456	.....	.....	.....0	65	07/25/2023.	1.A
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		..	06/01/2021.	Paydown.....		43,296	43,296	39,454	42,305	.....	.....991	.....	.....991	.....	.....43,296	.....	.....	.....0	1,130	10/25/2023.	1.A
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB 6.500% 1		..	06/01/2021.	Paydown.....		7,243	7,243	7,360	7,260	.....	.....(17)	.....	.....(17)	.....	.....7,243	.....	.....	.....0	194	12/25/2023.	1.A
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		..	06/01/2021.	Paydown.....		10,801	10,801	10,968	10,790	.....	.....11	.....	.....11	.....	.....10,801	.....	.....	.....0	291	03/25/2024.	1.A
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K 7.000% 09/		..	06/01/2021.	Paydown.....		1,197	1,197	1,221	1,194	.....	.....2	.....	.....2	.....	.....1,197	.....	.....	.....0	34	09/25/2021.	1.A
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		..	06/01/2021.	Paydown.....		8,078	8,078	8,220	8,132	.....	.....(54)	.....	.....(54)	.....	.....8,078	.....	.....	.....0	236	09/18/2027.	1.A

SCHEDULE D - PART 4

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

QE05.2

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ	6.000% 06	..	06/01/2021.	Paydown.....		29,942	29,942	30,831	30,069		(127)		(127)		29,942			0	746	06/17/2028.	1.A
31359U TL 9	FNMA REMIC Ser 1998-54C	6.000% 09/18/2	..	06/01/2021.	Paydown.....		909	909	913	909				0		909			0	23	09/18/2028.	1.A
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300% 10	..	06/01/2021.	Paydown.....		2,048	2,048	2,101	2,075		(27)		(27)		2,048			0	54	10/17/2038.	1.A
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP	4.000% 01/1	..	06/01/2021.	Paydown.....		1,975,377	1,975,377	1,885,868	1,957,866		17,511		17,511		1,975,377			0	31,930	01/15/2040.	1.A
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB	4.000% 11/1	..	06/01/2021.	Paydown.....		4,210,314	4,210,314	4,027,428	4,189,300		21,014		21,014		4,210,314			0	68,473	11/15/2038.	1.A
3137B3 NA 2	FHLMC REMIC Ser K030 CI A2	3.250% 04/2	..	04/08/2021.	Barclays Capital Inc.....		3,656,719	3,480,000	3,710,164	3,665,233		(27,142)		(27,142)		3,638,091		18,627	18,627	41,156	04/25/2023.	1.A
31381H TQ 9	FNMA DUS Pool #461459	5.450% 11/25/23	..	06/01/2021.	Paydown.....		438,009	438,009	450,807	438,951		(943)		(943)		438,009			0	9,624	11/25/2023.	1.A
31381H TR 7	FNMA DUS Pool #461460	5.350% 09/25/23	..	06/01/2021.	Paydown.....		54,719	54,719	56,224	54,812		(92)		(92)		54,719			0	1,231	09/25/2023.	1.A
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28....	..	06/01/2021.	Paydown.....		7,848	7,848	9,325	8,576		(729)		(729)		7,848			0	218	01/25/2028.	1.A
31381L TV 9	FNMA Pool #464164	5.920% 01/25/35....	..	06/01/2021.	Paydown.....		953,302	953,302	1,065,166	1,030,668		(77,367)		(77,367)		953,302			0	210,551	01/25/2035.	1.A
31381N V3 4	FNMA Pool #466034	6.210% 12/25/29....	..	06/01/2021.	Paydown.....		25,303	25,303	28,861	27,299		(1,995)		(1,995)		25,303			0	655	12/25/2029.	1.A
31381P KS 6	FNMA Pool #466605	6.340% 01/25/29....	..	06/01/2021.	Paydown.....		14,060	14,060	16,314	15,256		(1,196)		(1,196)		14,060			0	372	01/25/2029.	1.A
31381T KS 8	FNMA Pool #470205	6.740% 07/25/29....	..	06/01/2021.	Paydown.....		15,427	15,427	18,558	17,150		(1,723)		(1,723)		15,427			0	437	07/25/2029.	1.A
31384V QL 9	FNMA Pool #535159	7.000% 02/25/30....	..	06/01/2021.	Paydown.....		4,384	4,384	4,243	4,271		113		113		4,384			0	126	02/25/2030.	1.A
3138A9 CV 4	FNMA Pool #AH7283	4.000% 03/25/41....	..	06/01/2021.	Paydown.....		161,722	161,722	163,308	163,114		(1,391)		(1,391)		161,722			0	2,757	03/25/2041.	1.A
3138AB YQ 6	FNMA Pool #AH9718	4.000% 04/25/41....	..	06/01/2021.	Paydown.....		151,702	151,702	153,190	152,987		(1,284)		(1,284)		151,702			0	2,668	04/25/2041.	1.A
3138AC AR 8	FNMA Pool #AH9915	3.500% 04/25/41....	..	06/01/2021.	Paydown.....		247,911	247,911	250,816	250,365		(2,454)		(2,454)		247,911			0	3,746	04/25/2041.	1.A
3138AP JX 7	FNMA Pool #AI9277	4.000% 08/25/41....	..	06/01/2021.	Paydown.....		238,840	238,840	241,182	240,930		(2,090)		(2,090)		238,840			0	4,728	08/25/2041.	1.A
3138EG N4 2	FNMA Pool #AL0410	4.405% 06/25/21....	..	05/01/2021.	Paydown.....		1,400,000	1,400,000	1,498,000	1,404,010		(4,010)		(4,010)		1,400,000			0	25,273	06/25/2021.	1.A
3138EK TC 9	FNMA Pool #AL3246	3.500% 10/25/42....	..	06/01/2021.	Paydown.....		1,632,329	1,632,329	1,644,087	1,642,632		(10,303)		(10,303)		1,632,329			0	23,660	10/25/2042.	1.A
3138EL GL 1	FNMA Pool #AL3802	3.000% 02/25/28....	..	06/01/2021.	Paydown.....		90,791	90,791	92,975	92,148		(1,357)		(1,357)		90,791			0	1,132	02/25/2028.	1.A
3138L2 PT 8	FNMA Pool #AM2233	7.250% 01/25/31....	..	06/01/2021.	Paydown.....		4,423	4,423	5,611	5,147		(725)		(725)		4,423			0	135	01/25/2031.	1.A
3138L2 TX 5	FNMA Pool #AM2365	7.190% 02/25/31....	..	06/01/2021.	Paydown.....		7,614	7,614	9,682	8,879		(1,265)		(1,265)		7,614			0	230	02/25/2031.	1.A
3138MJ HZ 5	FNMA Pool #AQ2947	2.500% 11/25/27....	..	06/01/2021.	Paydown.....		127,599	127,599	127,140	127,243		356		356		127,599			0	1,349	11/25/2027.	1.A
3138MR ML 2	FNMA Pool #AQ9362	2.500% 01/25/28....	..	06/01/2021.	Paydown.....		1,100,116	1,100,116	1,092,553	1,094,798		5,319		5,319		1,100,116			0	11,169	01/25/2028.	1.A
3138W9 GS 3	FNMA Pool #AS0208	3.500% 08/25/43....	..	06/01/2021.	Paydown.....		1,775,085	1,775,085	1,759,136	1,760,356		14,728		14,728		1,775,085			0	26,536	08/25/2043.	1.A
3138W9 GU 8	FNMA Pool # AS0210	3.500% 08/25/43....	..	06/01/2021.	Paydown.....		1,249,429	1,249,429	1,254,505	1,253,774		(4,345)		(4,345)		1,249,429			0	16,870	08/25/2043.	1.A
3138WD FK 2	FNMA Pool #AS3769	4.000% 11/25/39....	..	06/01/2021.	Paydown.....		553,777	553,777	592,757	590,083		(36,306)		(36,306)		553,777			0	10,935	11/25/2039.	1.A
3138WF LC 8	FNMA Pool #AS5722	3.500% 09/01/45....	..	06/01/2021.	Paydown.....		4,490,244	4,490,244	4,639,685	4,631,715		(141,471)		(141,471)		4,490,244			0	63,624	09/01/2045.	1.A
3138WQ AY 8	FNMA Pool #AT2722	3.000% 05/25/43....	..	06/01/2021.	Paydown.....		181,952	181,952	176,863	177,342		4,610		4,610		181,952			0	2,149	05/25/2043.	1.A
3138WQ B8 4	FNMA Pool #AT2762	2.500% 05/25/28....	..	06/01/2021.	Paydown.....		160,991	160,991	159,682	160,053		937		937		160,991			0	1,702	05/25/2028.	1.A
3138WW BK 4	FNMA Pool #AT8141	3.000% 08/25/43....	..	06/01/2021.	Paydown.....		1,144,158	1,144,158	1,107,732	1,111,680		32,478		32,478		1,144,158			0	13,152	08/25/2043.	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
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description			F o r e i g n								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.							
3138X0	Z3	5	FNMA Pool #AU1661 2.500% 07/25/28...	..	06/01/2021.	Paydown.....		413,604	413,604	410,243	411,219	.....	.....2,385	.....	.....2,385	.....	.....413,604	.....	.....	.....0	4,338	07/25/2028.	1.A
3138X2	LF	9	FNMA Pool #AU3025 3.000% 08/25/43...	..	06/01/2021.	Paydown.....		641,053	641,053	620,645	622,570	.....	.....18,483	.....	.....18,483	.....	.....641,053	.....	.....	.....0	7,972	08/25/2043.	1.A
3138X3	AQ	5	FNMA Pool #AU3614 3.000% 07/25/43...	..	06/01/2021.	Paydown.....		175,598	175,598	170,007	170,616	.....	.....4,981	.....	.....4,981	.....	.....175,598	.....	.....	.....0	2,032	07/25/2043.	1.A
3138X6	KE	4	FNMA Pool #AU6592 3.500% 01/25/44...	..	06/01/2021.	Paydown.....		222,796	222,796	225,982	225,766	.....	.....(2,970)	.....	.....(2,970)	.....	.....222,796	.....	.....	.....0	2,628	01/25/2044.	1.A
3138X9	SH	3	FNMA Pool #AU9519 3.500% 10/25/43...	..	06/01/2021.	Paydown.....		431,841	431,841	441,129	440,425	.....	.....(8,585)	.....	.....(8,585)	.....	.....431,841	.....	.....	.....0	6,378	10/25/2043.	1.A
3138XH	D5	7	FNMA Pool #AV5523 4.500% 01/25/44...	..	06/01/2021.	Paydown.....		4,615	4,615	4,949	4,931	.....	.....(316)	.....	.....(316)	.....	.....4,615	.....	.....	.....0	87	01/25/2044.	1.A
3138XJ	3K	1	FNMA Pool #AV7101 3.500% 03/25/44...	..	06/01/2021.	Paydown.....		260,619	260,619	262,401	262,261	.....	.....(1,641)	.....	.....(1,641)	.....	.....260,619	.....	.....	.....0	3,669	03/25/2044.	1.A
3138XJ	3Y	1	FNMA Pool #AV7114 4.500% 03/25/44...	..	06/01/2021.	Paydown.....		182,187	182,187	195,680	195,004	.....	.....(12,817)	.....	.....(12,817)	.....	.....182,187	.....	.....	.....0	3,689	03/25/2044.	1.A
3138XK	3B	8	FNMA Pool #AV7993 4.500% 02/25/44...	..	06/01/2021.	Paydown.....		5,100	5,100	5,469	5,435	.....	.....(335)	.....	.....(335)	.....	.....5,100	.....	.....	.....0	96	02/25/2044.	1.A
3138XU	VB	5	FNMA Pool #AW5109 4.000% 08/25/44...	..	06/01/2021.	Paydown.....		475,399	475,399	504,405	503,223	.....	.....(27,824)	.....	.....(27,824)	.....	.....475,399	.....	.....	.....0	7,991	08/25/2044.	1.A
3138Y6	3L	6	FNMA Pool #AX5302 4.000% 01/25/42...	..	06/01/2021.	Paydown.....		2,287,609	2,287,609	2,444,883	2,433,631	.....	.....(146,022)	.....	.....(146,022)	.....	.....2,287,609	.....	.....	.....0	36,530	01/25/2042.	1.A
3138Y8	F6	2	FNMA Pool #AX6488 4.000% 11/25/44...	..	06/01/2021.	Paydown.....		760,387	760,387	813,376	810,961	.....	.....(50,574)	.....	.....(50,574)	.....	.....760,387	.....	.....	.....0	12,922	11/25/2044.	1.A
31392C	PT	5	FNMA REMIC Ser 2002-21 CI PE 6.500% 04	..	06/01/2021.	Paydown.....		4,175	4,175	4,296	4,259	.....	.....(84)	.....	.....(84)	.....	.....4,175	.....	.....	.....0	111	04/25/2032.	1.A
31392E	5J	5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11	..	06/01/2021.	Paydown.....		47,372	47,372	46,654	47,144	.....	.....228	.....	.....228	.....	.....47,372	.....	.....	.....0	1,087	11/25/2022.	1.A
31392J	YQ	6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356	..	06/01/2021.	Paydown.....		11,246	11,246	11,436	11,368	.....	.....(122)	.....	.....(122)	.....	.....11,246	.....	.....	.....0	264	06/25/2042.	1.A
31392T	WT	0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	06/01/2021.	Paydown.....		2,599	2,599	2,707	2,606	.....	.....(8)	.....	.....(8)	.....	.....2,599	.....	.....	.....0	66	08/15/2022.	1.A
31392W	G9	5	FHLMC REMIC Ser 2516 CI EH 5.500% 10/1	..	06/01/2021.	Paydown.....		47,724	47,724	48,201	47,678	.....	.....46	.....	.....46	.....	.....47,724	.....	.....	.....0	1,084	10/15/2022.	1.A
31393A	FD	4	FNMA REMIC Ser 2003-28 CI TC 5.500% 04	..	06/01/2021.	Paydown.....		52,180	52,180	55,311	52,298	.....	.....(118)	.....	.....(118)	.....	.....52,180	.....	.....	.....0	1,188	04/25/2023.	1.A
31393A	ZB	6	FNMA REMIC Ser 2003-30 CI BC 5.500% 04	..	06/01/2021.	Paydown.....		62,583	62,583	66,260	62,681	.....	.....(98)	.....	.....(98)	.....	.....62,583	.....	.....	.....0	1,418	04/25/2023.	1.A
31393B	3W	3	FNMA REMIC Ser 2003-51 CI QH 5.500% 06	..	06/01/2021.	Paydown.....		149,988	149,988	154,487	151,670	.....	.....(1,682)	.....	.....(1,682)	.....	.....149,988	.....	.....	.....0	3,583	06/25/2033.	1.A
31393C	PD	9	FNMA REMIC Ser 2003-55 CI CD 5.000% 06	..	06/01/2021.	Paydown.....		6,838	6,838	6,767	6,809	.....	.....30	.....	.....30	.....	.....6,838	.....	.....	.....0	141	06/25/2023.	1.A
31393C	QH	9	FNMA REMIC Ser 2003-55 CI HY 5.000% 06	..	06/01/2021.	Paydown.....		28,029	28,029	28,690	28,021	.....	.....7	.....	.....7	.....	.....28,029	.....	.....	.....0	578	06/25/2023.	1.A
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%	..	06/01/2021.	Paydown.....		48,437	48,437	48,435	48,369	.....	.....68	.....	.....68	.....	.....48,437	.....	.....	.....0	922	06/25/2043.	1.A
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%	..	06/01/2021.	Paydown.....		155,658	155,658	150,828	153,270	.....	.....2,387	.....	.....2,387	.....	.....155,658	.....	.....	.....0	2,964	06/25/2043.	1.A
31393F	4B	9	FHLMC REMIC Ser 2528 CI KM 5.500% 11/1	..	06/01/2021.	Paydown.....		12,436	12,436	12,655	12,442	.....	.....(6)	.....	.....(6)	.....	.....12,436	.....	.....	.....0	280	11/15/2022.	1.A
31393F	PA	8	FHLMC REMIC Ser 2532 CI PH 5.500% 12/1	..	06/01/2021.	Paydown.....		108,808	108,808	111,834	110,113	.....	.....(1,305)	.....	.....(1,305)	.....	.....108,808	.....	.....	.....0	2,247	12/15/2032.	1.A
31393J	6E	3	FHLMC REMIC Ser 2556 CI TC 5.500% 01/1	..	06/01/2021.	Paydown.....		14,076	14,076	14,745	14,110	.....	.....(34)	.....	.....(34)	.....	.....14,076	.....	.....	.....0	318	01/15/2023.	1.A

QE05.3

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
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31393N AH 2	FHLMC REMIC Ser 2587 CI KG 5.000% 03/1		..	06/01/2021.	Paydown.....		63,171	63,171	64,908	63,944	.....	.....(773)	.....	.....(773)	.....	.....63,171	.....	.....	.....0	1,355	03/15/2033.	1.A
31393P DY 7	FHLMC REMIC Ser 2595 CI GC 5.500% 04/1		..	06/01/2021.	Paydown.....		28,329	28,329	29,727	28,411	.....	.....(83)	.....	.....(83)	.....	.....28,329	.....	.....	.....0	640	04/15/2023.	1.A
31393P RF 3	FHLMC REMIC Ser 2603 CI C 5.500% 04/15		..	06/01/2021.	Paydown.....		22,430	22,430	23,737	22,520	.....	.....(90)	.....	.....(90)	.....	.....22,430	.....	.....	.....0	520	04/15/2023.	1.A
31393T CC 8	FNMA REMIC Ser 2003-92 CI MB 5.000% 09		..	06/01/2021.	Paydown.....		24,135	24,135	23,108	23,928	.....	.....207	.....	.....207	.....	.....24,135	.....	.....	.....0	501	09/25/2023.	1.A
31393U HG 1	FNMA REMIC Ser 2003-120 CI JD 5.000% 1		..	06/01/2021.	Paydown.....		35,169	35,169	35,103	35,058	.....	.....111	.....	.....111	.....	.....35,169	.....	.....	.....0	727	12/25/2023.	1.A
31393U QG 1	FNMA REMIC Ser 2003-117 CI MD 5.000% 1		..	06/01/2021.	Paydown.....		99,712	99,712	93,137	98,520	.....	.....1,192	.....	.....1,192	.....	.....99,712	.....	.....	.....0	2,097	12/25/2023.	1.A
31393V 4V 0	FHLMC REMIC Ser 2627 CI MW 5.000% 06/1		..	06/01/2021.	Paydown.....		25,101	25,101	25,419	25,089	.....	.....12	.....	.....12	.....	.....25,101	.....	.....	.....0	513	06/15/2023.	1.A
31393Y 4J 1	FNMA REMIC Ser 2004-51 CI KW 5.500% 07		..	06/01/2021.	Paydown.....		32,222	32,222	32,081	32,100	.....	.....121	.....	.....121	.....	.....32,222	.....	.....	.....0	745	07/25/2024.	1.A
31394A PF 7	FNMA REMIC Ser 2004-65 CI ZA 4.500% 08		..	06/01/2021.	Paydown.....		407,114	407,114	388,149	396,200	.....	.....10,913	.....	.....10,913	.....	.....407,114	.....	.....	.....0	7,378	08/25/2034.	1.A
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 CIA9 4.500% 07		..	06/01/2021.	Paydown.....		23,905	23,905	24,055	23,965	.....	.....(60)	.....	.....(60)	.....	.....23,905	.....	.....	.....0	428	08/25/2034.	1.A
31394B 6M 1	FNMA REMIC Ser 2005-6 CI MB 5.000% 02/		..	06/01/2021.	Paydown.....		88,391	88,391	88,543	88,157	.....	.....234	.....	.....234	.....	.....88,391	.....	.....	.....0	1,844	02/25/2025.	1.A
31394B DH 4	FNMA REMIC Ser 2004-78 CI Z 5.500% 11/		..	06/01/2021.	Paydown.....		250,919	250,919	254,755	252,466	.....	.....(1,547)	.....	.....(1,547)	.....	.....250,919	.....	.....	.....0	5,743	11/25/2034.	1.A
31394B FS 8	FNMA REMIC Ser 2004-79 CI ZD 5.500% 11		..	06/01/2021.	Paydown.....		1,263,685	1,263,685	1,279,509	1,270,257	.....	.....(6,571)	.....	.....(6,571)	.....	.....1,263,685	.....	.....	.....0	28,493	11/25/2034.	1.A
31394D E4 8	FNMA REMIC Ser 2005-53 CI MJ 5.500% 06		..	06/01/2021.	Paydown.....		187,887	187,887	193,406	189,499	.....	.....(1,612)	.....	.....(1,612)	.....	.....187,887	.....	.....	.....0	4,020	06/25/2035.	1.A
31394D JW 1	FNMA REMIC Ser 2005-W2 CI A8 5.410% 05		..	06/01/2021.	Paydown.....		358,200	358,200	355,923	356,442	.....	.....1,758	.....	.....1,758	.....	.....358,200	.....	.....	.....0	8,038	05/25/2035.	1.A
31394D VB 3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05		..	06/01/2021.	Paydown.....		127,568	127,568	134,265	129,842	.....	.....(2,274)	.....	.....(2,274)	.....	.....127,568	.....	.....	.....0	2,965	05/25/2035.	1.A
31394G S8 7	FHLMC REMIC Ser 2657 CI DT 5.000% 08/1		..	06/01/2021.	Paydown.....		17,129	17,129	15,842	16,937	.....	.....192	.....	.....192	.....	.....17,129	.....	.....	.....0	352	08/15/2023.	1.A
31394H 4W 8	FHLMC REMIC Ser 2664 CI AY 5.000% 08/1		..	06/01/2021.	Paydown.....		40,442	40,442	37,498	40,014	.....	.....429	.....	.....429	.....	.....40,442	.....	.....	.....0	828	08/15/2023.	1.A
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1		..	06/01/2021.	Paydown.....		11,747	11,747	12,070	11,805	.....	.....(58)	.....	.....(58)	.....	.....11,747	.....	.....	.....0	268	09/15/2023.	1.A
31394J KW 6	FHLMC REMIC Ser 2673 CI QL 5.500% 09/1		..	06/01/2021.	Paydown.....		138,775	138,775	142,015	138,911	.....	.....(136)	.....	.....(136)	.....	.....138,775	.....	.....	.....0	3,170	09/15/2023.	1.A
31394J MS 3	FHLMC REMIC Ser 2676 CI KY 5.000% 09/1		..	06/01/2021.	Paydown.....		98,490	98,490	93,203	97,672	.....	.....818	.....	.....818	.....	.....98,490	.....	.....	.....0	2,037	09/15/2023.	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
QE05.5	31394J	YA 9	..	06/01/2021.	Paydown.....		46,025	46,025	41,149	45,321	.....	.....704	.....	.....704	.....	.....46,025	.....	.....	.....0	855	10/15/2023.	1.A
	31394L	N5 7		06/01/2021.	Paydown.....		68,669	68,669	63,948	67,938	.....	.....731	.....	.....731	.....	.....68,669	.....	.....	.....0	1,425	11/15/2023.	1.A
	31394M	YB 0		06/01/2021.	Paydown.....		31,703	31,703	29,513	31,266	.....	.....437	.....	.....437	.....	.....31,703	.....	.....	.....0	683	12/15/2023.	1.A
	31394U	ZS 4		06/01/2021.	Paydown.....		500,319	500,319	529,556	509,487	.....	.....(9,168)	.....	.....(9,168)	.....	.....500,319	.....	.....	.....0	12,344	12/25/2035.	1.A
	31394Y	XS 8		06/01/2021.	Paydown.....		16,185	16,185	16,013	16,131	.....	.....53	.....	.....53	.....	.....16,185	.....	.....	.....0	335	06/15/2024.	1.A
	31395B	R3 9		06/01/2021.	Paydown.....		1,199,039	1,199,039	1,223,759	1,210,773	.....	.....(11,735)	.....	.....(11,735)	.....	.....1,199,039	.....	.....	.....0	27,039	04/25/2036.	1.A
	31395D	J4 2		06/01/2021.	Paydown.....		24,822	24,822	26,078	25,230	.....	.....(409)	.....	.....(409)	.....	.....24,822	.....	.....	.....0	648	06/25/2036.	1.A
	31395G	M4 1		06/01/2021.	Paydown.....		55,342	55,342	55,350	55,252	.....	.....89	.....	.....89	.....	.....55,342	.....	.....	.....0	1,145	08/15/2024.	1.A
	31395J	MG 8		06/01/2021.	Paydown.....		14,870	14,870	14,860	14,844	.....	.....25	.....	.....25	.....	.....14,870	.....	.....	.....0	308	11/15/2024.	1.A
	31395K	HE 6		06/01/2021.	Paydown.....		101,047	101,047	104,931	102,553	.....	.....(1,505)	.....	.....(1,505)	.....	.....101,047	.....	.....	.....0	2,372	12/15/2034.	1.A
	31395M	5N 5		06/01/2021.	Paydown.....		46,632	46,632	47,820	46,928	.....	.....(296)	.....	.....(296)	.....	.....46,632	.....	.....	.....0	1,063	02/15/2030.	1.A
	31395U	QH 7		06/01/2021.	Paydown.....		181,375	181,375	176,473	179,440	.....	.....1,936	.....	.....1,936	.....	.....181,375	.....	.....	.....0	4,065	05/15/2035.	1.A
	31395X	MD 4		06/01/2021.	Paydown.....		294,985	294,985	292,115	293,097	.....	.....1,887	.....	.....1,887	.....	.....294,985	.....	.....	.....0	6,114	08/15/2035.	1.A
	31395X	WS 0		06/01/2021.	Paydown.....		2,496,226	2,496,226	2,475,922	2,482,738	.....	.....13,489	.....	.....13,489	.....	.....2,496,226	.....	.....	.....0	50,206	06/15/2035.	1.A
	31396F	G3 1		06/01/2021.	Paydown.....		235,088	235,088	239,938	237,635	.....	.....(2,546)	.....	.....(2,546)	.....	.....235,088	.....	.....	.....0	5,342	11/15/2035.	1.A
	31396J	UF 0		06/01/2021.	Paydown.....		74,851	74,851	72,723	74,238	.....	.....613	.....	.....613	.....	.....74,851	.....	.....	.....0	1,696	04/15/2026.	1.A
	31396T	KH 5		06/01/2021.	Paydown.....		170,878	170,878	179,849	174,144	.....	.....(3,265)	.....	.....(3,265)	.....	.....170,878	.....	.....	.....0	4,783	06/15/2036.	1.A
	31396T	QY 2		06/01/2021.	Paydown.....		443,939	443,939	441,622	442,228	.....	.....1,711	.....	.....1,711	.....	.....443,939	.....	.....	.....0	8,917	01/15/2036.	1.A
	31396W	Q7 4		06/01/2021.	Paydown.....		419,090	419,090	427,188	422,462	.....	.....(3,371)	.....	.....(3,371)	.....	.....419,090	.....	.....	.....0	9,438	08/25/2037.	1.A
	31396X	FY 5		06/01/2021.	Paydown.....		296,253	296,253	303,845	297,637	.....	.....(1,384)	.....	.....(1,384)	.....	.....296,253	.....	.....	.....0	7,079	08/25/2037.	1.A
	31396X	HW 7		06/01/2021.	Paydown.....		325,426	325,426	335,698	328,831	.....	.....(3,405)	.....	.....(3,405)	.....	.....325,426	.....	.....	.....0	7,825	08/25/2037.	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
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
QE05.6	31396Y	F7 2	..	06/01/2021.	Paydown.....		276,746	276,746	262,812	268,599	.....	.....8,147	.....	.....8,147	.....	.....276,746	.....	.....	.....0	5,079	04/25/2038.	1.A
	31397A	6C 2		06/01/2021.	Paydown.....		98,640	98,640	96,990	97,639	.....	.....1,001	.....	.....1,001	.....	.....98,640	.....	.....	.....0	2,026	08/15/2036.	1.A
	31397A	QF 3		06/01/2021.	Paydown.....		24,743	24,743	26,259	25,441	.....	.....(697)	.....	.....(697)	.....	.....24,743	.....	.....	.....0	637	08/15/2036.	1.A
	31397B	PV 7		06/01/2021.	Paydown.....		196,654	196,654	200,833	198,113	.....	.....(1,459)	.....	.....(1,459)	.....	.....196,654	.....	.....	.....0	4,391	10/15/2036.	1.A
	31397F	QV 7		06/01/2021.	Paydown.....		272,758	272,758	279,662	275,104	.....	.....(2,346)	.....	.....(2,346)	.....	.....272,758	.....	.....	.....0	6,119	03/15/2037.	1.A
	31397G	5Y 2		06/01/2021.	Paydown.....		139,368	139,368	143,636	140,915	.....	.....(1,547)	.....	.....(1,547)	.....	.....139,368	.....	.....	.....0	3,184	03/15/2037.	1.A
	31397J	RP 1		06/01/2021.	Paydown.....		1,461,557	1,461,557	1,493,528	1,469,382	.....	.....(7,825)	.....	.....(7,825)	.....	.....1,461,557	.....	.....	.....0	38,120	07/15/2037.	1.A
	31397K	AN 1		06/01/2021.	Paydown.....		256,963	256,963	267,883	260,199	.....	.....(3,237)	.....	.....(3,237)	.....	.....256,963	.....	.....	.....0	5,717	08/15/2037.	1.A
	31397M	TV 9		06/01/2021.	Paydown.....		51,570	51,570	54,020	52,374	.....	.....(803)	.....	.....(803)	.....	.....51,570	.....	.....	.....0	1,452	09/25/2038.	1.A
	31397W	QB 4		06/01/2021.	Paydown.....		50,107	50,107	51,572	50,756	.....	.....(649)	.....	.....(649)	.....	.....50,107	.....	.....	.....0	1,052	07/15/2038.	1.A
	31398F	EF 4		06/01/2021.	Paydown.....		191,039	191,039	196,054	192,004	.....	.....(965)	.....	.....(965)	.....	.....191,039	.....	.....	.....0	3,974	10/25/2039.	1.A
	31398J	LB 7		06/01/2021.	Paydown.....		510,367	510,367	526,475	515,204	.....	.....(4,837)	.....	.....(4,837)	.....	.....510,367	.....	.....	.....0	10,383	08/15/2039.	1.A
	31398K	6C 9		06/01/2021.	Paydown.....		467,564	467,564	454,267	461,015	.....	.....6,549	.....	.....6,549	.....	.....467,564	.....	.....	.....0	8,754	10/15/2039.	1.A
	31398K	KA 7		06/01/2021.	Paydown.....		446,833	446,833	437,338	442,809	.....	.....4,024	.....	.....4,024	.....	.....446,833	.....	.....	.....0	8,067	10/15/2039.	1.A
	31398N	MH 4		06/01/2021.	Paydown.....		375,499	375,499	382,070	377,047	.....	.....(1,548)	.....	.....(1,548)	.....	.....375,499	.....	.....	.....0	6,319	10/25/2040.	1.A
	31405E	6P 5		06/01/2021.	Paydown.....		12,196	12,196	12,472	12,421	.....	.....(226)	.....	.....(226)	.....	.....12,196	.....	.....	.....0	252	07/25/2035.	1.A
	3140J7	XW 0		06/01/2021.	Paydown.....		2,677,198	2,677,198	2,733,879	2,733,120	.....	.....(55,923)	.....	.....(55,923)	.....	.....2,677,198	.....	.....	.....0	42,605	01/25/2048.	1.A
	3140Q8	3K 9		06/01/2021.	Paydown.....		1,436,357	1,436,357	1,465,533	1,464,412	.....	.....(28,055)	.....	.....(28,055)	.....	.....1,436,357	.....	.....	.....0	23,228	05/25/2048.	1.A
	3140Q9	N2 5		06/01/2021.	Paydown.....		1,433,385	1,433,385	1,490,273	1,489,914	.....	.....(56,529)	.....	.....(56,529)	.....	.....1,433,385	.....	.....	.....0	25,856	08/25/2048.	1.A
	3140QC	KE 5		06/01/2021.	Paydown.....		7,262,015	7,262,015	7,355,627	7,353,825	.....	.....(91,810)	.....	.....(91,810)	.....	.....7,262,015	.....	.....	.....0	86,355	12/25/2049.	1.A
	31411D	FZ 7		06/01/2021.	Paydown.....		228	228	229	229	.....	.....(1)	.....	.....(1)	.....	.....228	.....	.....	.....0	2	12/25/2036.	1.A
	31412P	GX 3		06/01/2021.	Paydown.....		216,721	216,721	216,145	216,144	.....	.....577	.....	.....577	.....	.....216,721	.....	.....	.....0	3,364	04/25/2039.	1.A
	31412U	Z4 5		06/01/2021.	Paydown.....		180,112	180,112	181,878	181,619	.....	.....(1,506)	.....	.....(1,506)	.....	.....180,112	.....	.....	.....0	2,885	09/25/2039.	1.A
	31414U	2A 5		06/01/2021.	Paydown.....		34,006	34,006	33,868	33,868	.....	.....138	.....	.....138	.....	.....34,006	.....	.....	.....0	804	02/25/2038.	1.A
	31414U	XN 3		06/01/2021.	Paydown.....		50,341	50,341	50,608	50,547	.....	.....(206)	.....	.....(206)	.....	.....50,341	.....	.....	.....0	1,025	04/25/2038.	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31416H	ZM	0	FNMA Pool #AA0747 4.000% 03/25/39...	..	06/01/2021.	Paydown.....		212,330	212,330	209,336	209,604	.....	.....2,727	.....	.....2,727	.....	.....212,330	.....	.....	.....0	3,284	03/25/2039.	1.A
31417C	5A	9	FNMA Pool #AB6240 3.500% 09/25/42...	..	06/01/2021.	Paydown.....		583,075	583,075	591,046	590,075	.....	.....(7,001)	.....	.....(7,001)	.....	.....583,075	.....	.....	.....0	8,157	09/25/2042.	1.A
31417G	D6	0	FNMA Pool #AB9124 2.500% 04/25/28...	..	06/01/2021.	Paydown.....		190,187	190,187	190,871	190,458	.....	.....(271)	.....	.....(271)	.....	.....190,187	.....	.....	.....0	1,893	04/25/2028.	1.A
31417G	FN	1	FNMA Pool #AB9172 2.500% 04/25/28...	..	06/01/2021.	Paydown.....		236,558	236,558	235,708	235,880	.....	.....678	.....	.....678	.....	.....236,558	.....	.....	.....0	2,426	04/25/2028.	1.A
31418B	AP	1	FNMA Pool #MA1813 4.500% 03/25/44...	..	06/01/2021.	Paydown.....		236,847	236,847	253,981	253,000	.....	.....(16,153)	.....	.....(16,153)	.....	.....236,847	.....	.....	.....0	3,948	03/25/2044.	1.A
31418B	B6	2	FNMA Pool #MA1860 4.500% 04/25/44...	..	06/01/2021.	Paydown.....		253,615	253,615	272,042	270,978	.....	.....(17,363)	.....	.....(17,363)	.....	.....253,615	.....	.....	.....0	4,405	04/25/2044.	1.A
31418C	3E	2	FNMA Pool #MA3496 4.500% 10/25/48...	..	06/01/2021.	Paydown.....		6,772,561	6,772,561	7,002,987	7,000,775	.....	.....(228,215)	.....	.....(228,215)	.....	.....6,772,561	.....	.....	.....0	123,567	10/25/2048.	1.A
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48...	..	06/01/2021.	Paydown.....		2,660,319	2,660,319	2,710,823	2,709,835	.....	.....(49,516)	.....	.....(49,516)	.....	.....2,660,319	.....	.....	.....0	43,219	06/25/2048.	1.A
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50...	..	04/08/2021.	Morgan Stanley & Co LLC.....		98,057,325	95,067,886	100,088,659	100,035,689	.....	.....27,228	.....	.....27,228	.....	.....100,062,917	.....	.....(2,005,592)	(2,005,592)	845,048	09/25/2050.	1.A
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50...	..	04/01/2021.	Paydown.....		4,220,349	4,220,349	4,443,236	4,440,885	.....	.....(220,536)	.....	.....(220,536)	.....	.....4,220,349	.....	.....	.....0	35,170	09/25/2050.	1.A
31419A	DT	1	FNMA Pool #AE0113 4.000% 07/25/40...	..	06/01/2021.	Paydown.....		147,356	147,356	147,604	147,538	.....	.....(182)	.....	.....(182)	.....	.....147,356	.....	.....	.....0	2,402	07/25/2040.	1.A
31419E	X5	3	FNMA Pool #AE4299 4.000% 09/25/40...	..	06/01/2021.	Paydown.....		528,356	528,356	533,537	532,670	.....	.....(4,314)	.....	.....(4,314)	.....	.....528,356	.....	.....	.....0	8,098	09/25/2040.	1.A
31419F	SN	7	FNMA Pool #AE5024 4.000% 12/25/40...	..	06/01/2021.	Paydown.....		559,081	559,081	558,972	558,859	.....	.....222	.....	.....222	.....	.....559,081	.....	.....	.....0	9,079	12/25/2040.	1.A
31419L	EY	5	FNMA Pool #AE9150 4.000% 12/25/40...	..	06/01/2021.	Paydown.....		184,897	184,897	194,518	193,679	.....	.....(8,782)	.....	.....(8,782)	.....	.....184,897	.....	.....	.....0	2,996	12/25/2040.	1.A
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2021.	Call 100.0000.....		54,000	54,000	56,295	56,181	.....	.....(4)	.....	.....(4)	.....	.....56,177	.....	.....(2,177)	(2,177)	1,792	04/01/2057.	2.A FE.....
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd..	..	04/01/2021.	Call 100.0000.....		180,000	180,000	180,000	180,000	.....	.....	.....	.....0	.....	.....180,000	.....	.....	.....0	5,990	04/01/2057.	1.F FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							250,699,680	245,893,648	255,522,110	255,345,768	0	(1,651,420)	0	(1,651,420)	0	253,694,357	0	(2,994,678)	(2,994,678)	3,043,249	XXX	XXX

Bonds - Industrial and Miscellaneous

000000	00	0	Gerson Lehrman Group Nt 4.750% 12/15/2	..	06/30/2021.	Redemption 100.0000.....		59,167	59,167	58,783	.....	.....	.....385	.....	.....385	.....	.....59,167	.....	.....	.....0	750	12/15/2024.	4.B Z.....
000000	00	0	Gerson Lehrman Group Nt 4.750% 12/15/2	..	05/01/2021.	Tax Free Exchange.....		1,759,560	1,770,808	1,759,297	.....	.....	.....263	.....	.....263	.....	.....1,759,560	.....	.....	.....0	19,053	12/15/2024.	4.B Z.....
000000	00	0	Gerson Lehrman Group Nt 5.750% 12/15/2	..	06/30/2021.	Redemption 100.0000.....		4,449	4,449	4,421	.....	.....	.....28	.....	.....28	.....	.....4,449	.....	.....	.....0	93	12/15/2024.	4.B Z.....
000000	00	0	NBM US Holding Inc. Sr Nt 6.625% 08/06	..	05/24/2021.	Direct.....		224,000	200,000	232,000	.....	.....	.....(2,570)	.....	.....(2,570)	.....	.....229,430	.....	.....(5,430)	(5,430)	10,674	08/06/2029.	3.C FE.....
00111@	AA	2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/..	..	06/30/2021.	Various.....		418,100	418,100	407,350	416,825	.....	.....1,275	.....	.....1,275	.....	.....418,100	.....	.....	.....0	14,362	06/30/2022.	5.C
00163G	AY	3	ALM Loan Funding CLO Ser 2012-7A CI A1A2	..	06/22/2021.	Call 100.0000.....		9,500,000	9,500,000	9,500,000	9,500,000	.....	.....	.....	.....0	.....	.....9,500,000	.....	.....	.....0	91,965	07/15/2029.	1.A FE.....
00163G	BC	0	ALM Loan Funding CLO Ser 2012-7A CI A2R2	..	06/22/2021.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	72,014	07/15/2029.	1.C FE.....
00176D	AG	4	American Money Mgmt Corp CLO Ser 2013-13	..	04/26/2021.	Paydown.....		39,567,528	39,567,528	39,567,528	39,567,528	.....	.....	.....	.....0	.....	.....39,567,528	.....	.....	.....0	147,801	07/24/2029.	1.A FE.....
00191#	AA	3	Amazon.com Inc Tucson BTS Lease Backed N	..	04/30/2021.	Redemption 100.0000.....		18,975	18,975	18,975	18,975	.....	.....	.....	.....0	.....	.....18,975	.....	.....	.....0	259	08/31/2039.	1.C
00191#	AA	3	Amazon.com Inc Tucson BTS Lease Backed N	..	06/30/2021.	Redemption 100.0000.....		19,105	19,105	19,105	19,105	.....	.....	.....	.....0	.....	.....19,105	.....	.....	.....0	391	08/31/2039.	1.E
00191#	AA	3	Amazon.com Inc Tucson BTS Lease Backed N	..	05/31/2021.	Redemption 100.0000.....		19,040	19,040	19,040	19,040	.....	.....	.....	.....0	.....	.....19,040	.....	.....	.....0	325	08/31/2039.	1.F
00253C	HH	3	6.5	..	06/01/2021.	Paydown.....		15,585	15,585	15,767	15,629	.....	.....(44)	.....	.....(44)	.....	.....15,585	.....	.....	.....0	417	04/25/2031.	1.A FM.....
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 4.8	..	06/01/2021.	Paydown.....		3,313	3,313	1,140	1,140	.....	.....	.....	.....0	.....	.....1,140	.....	.....(1,140)	(1,140)	68	06/25/2032.	1.D FM.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
002824 BE 9	Abbott Labs Sr Nt	3.400%	11/30/23.....	..	04/08/2021.	Goldman Sachs & Company.....		10,734,600	10,000,000	10,918,968	10,781,929	.....	.....(78,970)	.....	.....(78,970)	.....	.....10,702,959	.....	.....31,641	31,641	124,667	11/30/2023.	1.G FE.....
00287Y AP 4	Abbvie Inc Sr Nt	3.200%	11/06/22.....	..	04/08/2021.	Goldman Sachs & Company.....		4,981,008	4,800,000	5,064,336	5,017,380	.....	.....(32,674)	.....	.....(32,674)	.....	.....4,984,706	.....	.....(3,698)	(3,698)	66,560	11/06/2022.	2.B FE.....
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2021.	Paydown.....		1,003	1,003	669	730	.....	.....273	.....	.....273	.....	.....1,003	.....	.....0	0	1	01/25/2037.	1.D FM.....
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2021.	Paydown.....		33,835	33,835	22,632	24,676	.....	.....9,159	.....	.....9,159	.....	.....33,835	.....	.....0	0	33	01/25/2037.	1.D FM.....
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2021.	Paydown.....		36,091	36,091	24,275	24,275	.....	.....11,816	.....	.....11,816	.....	.....36,091	.....	.....0	0	43	01/25/2037.	1.D FM.....
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 CI			..	06/25/2021.	Paydown.....		33,835	33,835	22,933	24,917	.....	.....8,918	.....	.....8,918	.....	.....33,835	.....	.....0	0	52	01/25/2037.	1.D FM.....
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.			..	06/25/2021.	Paydown.....		104,636	104,636	104,636	104,636	.....	.....	.....	.....0	.....	.....104,636	.....	.....0	0	525	04/25/2034.	1.A FM.....
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.			..	06/25/2021.	Paydown.....		827,048	827,048	750,546	804,217	.....	.....22,831	.....	.....22,831	.....	.....827,048	.....	.....0	0	3,462	06/25/2034.	1.A FM.....
01882Y AA 4	Alliant Energy Finance Sr Nt	3.750%	06.....	..	04/08/2021.	Goldman Sachs & Company.....		10,378,192	9,750,000	10,538,288	10,415,848	.....	.....(77,334)	.....	.....(77,334)	.....	.....10,338,514	.....	.....39,678	39,678	118,828	06/15/2023.	2.B FE.....
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		671,912	671,912	653,570	653,570	.....	.....18,342	.....	.....18,342	.....	.....671,912	.....	.....0	0	8,570	08/25/2036.	1.A FM.....
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		20,285	21,868	17,736	17,736	.....	.....	.....	.....0	.....	.....17,736	.....	.....2,549	2,549	624	04/25/2037.	5.B FM.....
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		216,071	216,243	164,837	164,837	.....	.....	.....	.....0	.....	.....164,837	.....	.....51,234	51,234	5,358	02/25/2047.	3.B FM.....
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		86,464	86,310	58,881	57,365	.....	.....1,516	.....	.....1,516	.....	.....58,881	.....	.....27,582	27,582	2,959	05/25/2036.	1.D FM.....
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		78,745	77,976	66,050	66,050	.....	.....	.....	.....0	.....	.....66,050	.....	.....12,695	12,695	2,074	01/25/2037.	1.D FM.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2021.	Paydown.....		346,994	338,085	261,344	261,344	.....	.....	.....	.....0	.....	.....261,344	.....	.....85,650	85,650	8,217	03/25/2037.	3.B FM.....
02209S AL 7	Altria Group Inc Co Gtd Nt	4.750%	05/0.....	..	05/05/2021.	Maturity.....		2,000,000	2,000,000	1,991,500	1,999,639	.....	.....361	.....	.....361	.....	.....2,000,000	.....	.....0	0	47,500	05/05/2021.	2.B FE.....
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-201			..	06/15/2021.	Redemption 100.0000.....		15,188	15,188	15,225	.....	.....	.....(38)	.....	.....(38)	.....	.....15,188	.....	.....0	0	243	06/15/2028.	2.A FE.....
023771 R9 1	American Airlines Inc LBASS EETC Ser 201			..	04/15/2021.	Redemption 100.0000.....		11,352	11,352	11,479	.....	.....	.....(128)	.....	.....(128)	.....	.....11,352	.....	.....0	0	170	10/15/2028.	2.A FE.....
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3			..	04/15/2021.	Various.....		176,767	176,767	176,767	176,767	.....	.....	.....	.....0	.....	.....176,767	.....	.....0	0	3,314	10/15/2025.	4.A FE.....
025537 AQ 4	American Electric Power Sr Nt	0.750%	1.....	..	04/08/2021.	Goldman Sachs & Company.....		3,751,275	3,750,000	3,747,780	3,747,843	.....	.....151	.....	.....151	.....	.....3,747,994	.....	.....3,281	3,281	11,094	11/01/2023.	2.A FE.....
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3			..	06/01/2021.	Paydown.....		18,252	18,252	18,032	18,093	.....	.....158	.....	.....158	.....	.....18,252	.....	.....0	0	334	10/25/2034.	1.A FM.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			..	06/01/2021.	Paydown.....		14,770	14,770	14,658	14,690	.....	.....80	.....	.....80	.....	.....14,770	.....	.....0	0	211	09/25/2035.	1.D FM.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			..	06/01/2021.	Paydown.....		29,539	29,539	29,438	29,438	.....	.....101	.....	.....101	.....	.....29,539	.....	.....0	0	422	09/25/2035.	2.B FM.....
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3			..	06/01/2021.	Paydown.....		10,786	10,786	10,786	10,786	.....	.....	.....	.....0	.....	.....10,786	.....	.....0	0	99	09/25/2035.	4.B FM.....
02665W CQ 2	American Honda Fin Sr Nt	3.625%	10/10/.....	..	04/08/2021.	Goldman Sachs & Company.....		11,937,606	11,100,000	12,094,893	12,040,973	.....	.....(93,881)	.....	.....(93,881)	.....	.....11,947,092	.....	.....(9,486)	(9,486)	203,423	10/10/2023.	1.G FE.....
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3			..	06/25/2021.	Paydown.....		15,581	15,581	15,581	15,581	.....	.....	.....	.....0	.....	.....15,581	.....	.....0	0	54	09/25/2027.	1.A FM.....
03215P BN 8	Amresco Resdntl Sec Mtg Loan RMBS Ser 199			..	04/01/2021.	Paydown.....		1,964	1,964	1,955	1,964	.....	.....	.....	.....0	.....	.....1,964	.....	.....0	0	41	03/25/2027.	1.A FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	6.3.....		..	06/15/2021.	Redemption 100.0000.....		39,831	39,831	40,096	39,891	.....	.....(60)	.....	.....(60)	.....	.....39,831	.....	.....0	0	1,053	02/15/2025.	1.B

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			..	06/15/2021.	Various.....		327,573	327,573	334,635	328,567	.....	.....(994)	.....	.....(994)	.....	.....327,573	.....	.....	.....0	8,229	07/15/2023.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			..	06/01/2021.	Paydown.....		668,402	668,402	676,965	673,739	.....	.....(5,338)	.....	.....(5,338)	.....	.....668,402	.....	.....	.....0	6,807	12/25/2059.	1.A FM.....
037833 AR 1	Apple Inc Sr Nt 2.850% 05/06/21.....			..	05/06/2021.	Maturity.....		10,000,000	10,000,000	10,030,200	10,004,944	.....	.....(4,944)	.....	.....(4,944)	.....	.....10,000,000	.....	.....	.....0	142,500	05/06/2021.	1.B FE.....
040104 PB 1	C			..	06/25/2021.	Paydown.....		191,011	191,011	162,664	189,082	.....	.....1,930	.....	.....1,930	.....	.....191,011	.....	.....	.....0	707	11/25/2035.	1.A FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			..	06/21/2021.	Paydown.....		11,692	11,692	.....	.....	.....	.....11,692	.....	.....11,692	.....	.....11,692	.....	.....	.....0	184	06/21/2029.	1.A FM.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		29,393	29,393	30,541	29,454	.....	.....(61)	.....	.....(61)	.....	.....29,393	.....	.....	.....0	929	03/21/2029.	1.A FM.....
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20			..	06/25/2021.	Paydown.....		326,574	326,574	305,551	314,954	.....	.....11,620	.....	.....11,620	.....	.....326,574	.....	.....	.....0	1,361	10/25/2034.	1.A FM.....
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-			..	05/01/2021.	Paydown.....		55,568	55,568	55,436	55,436	.....	.....132	.....	.....132	.....	.....55,568	.....	.....	.....0	1,252	10/25/2031.	1.A FM.....
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-			..	06/01/2021.	Paydown.....		28,252	28,252	28,251	28,191	.....	.....61	.....	.....61	.....	.....28,252	.....	.....	.....0	573	10/25/2032.	1.A FM.....
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-			..	06/01/2021.	Paydown.....		8,006	8,006	7,648	8,006	.....	.....	.....	.....0	.....	.....8,006	.....	.....	.....0	145	06/25/2035.	1.A FM.....
048825 AW 3	Atlantic Richfield Co Deb 9.000% 04/01...			..	04/01/2021.	Maturity.....		3,000,000	3,000,000	4,091,878	3,023,648	.....	.....(23,648)	.....	.....(23,648)	.....	.....3,000,000	.....	.....	.....0	135,000	04/01/2021.	1.G FE.....
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser			..	04/15/2021.	Paydown.....		2,328,299	2,328,299	2,368,408	2,339,718	.....	.....(11,419)	.....	.....(11,419)	.....	.....2,328,299	.....	.....	.....0	23,283	09/15/2023.	1.A FE.....
05522R DA 3	Bank of America Credit Card Tr LBASS Ser			..	04/15/2021.	BNP Paribas Securities Corp.....		4,820,043	4,786,574	4,878,566	4,825,355	.....	.....(21,548)	.....	.....(21,548)	.....	.....4,803,806	.....	.....16,236	16,236	51,110	12/15/2023.	1.A FE.....
05531F AV 5	BB&T Corp Sr Nt 2.050% 05/10/21.....			..	04/09/2021.	Call 100.0000.....		27,500,000	27,500,000	27,471,400	27,497,866	.....	.....1,621	.....	.....1,621	.....	.....27,499,487	.....	.....513	513	233,330	05/10/2021.	1.G FE.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			..	04/08/2021.	Bank of America BISD Dealer.....		896,103	863,162	894,856	891,951	.....	.....(1,633)	.....	.....(1,633)	.....	.....890,318	.....	.....5,786	5,786	8,824	03/10/2033.	1.A FM.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			..	06/01/2021.	Paydown.....		72,331	72,331	74,986	74,743	.....	.....(2,412)	.....	.....(2,412)	.....	.....72,331	.....	.....	.....0	808	03/10/2033.	1.A FM.....
05618D AL 8	Babson CLO Ltd CLO Ser 2014-IA CI A2R..			..	04/20/2021.	Paydown.....		8,667,263	8,667,263	8,672,516	8,669,958	.....	.....(2,695)	.....	.....(2,695)	.....	.....8,667,263	.....	.....	.....0	75,417	07/20/2025.	1.A FE.....
05946X DL 4	Banc of America Funding Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		40,618	40,618	40,910	40,484	.....	.....134	.....	.....134	.....	.....40,618	.....	.....	.....0	1,064	10/25/2033.	1.A FM.....
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		286,898	291,286	276,893	276,893	.....	.....	.....	.....0	.....	.....276,893	.....	.....10,005	10,005	7,352	01/25/2036.	1.D FM.....
05952D AB 4	Banc of America Funding Corp RMBS Ser 20			..	06/21/2021.	Paydown.....		88,335	88,335	82,627	82,627	.....	.....5,708	.....	.....5,708	.....	.....88,335	.....	.....	.....0	167	02/20/2047.	1.A FM.....
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			..	06/01/2021.	Paydown.....		237,575	255,573	252,342	252,347	.....	.....13	.....	.....13	.....	.....252,360	.....	.....(14,785)	(14,785)	6,159	03/25/2037.	4.B FM.....
05952H BR 9	Bank of America Mtg Securities RMBS Ser			..	06/01/2021.	Paydown.....		3,305	5,532	4,980	4,980	.....	.....	.....	.....0	.....	.....4,980	.....	.....(1,675)	(1,675)	133	01/25/2037.	1.D FM.....
06406F AD 5	Bank of NY Mellon Corp Sr MTN 2.200% 0			..	04/08/2021.	Goldman Sachs & Company.....		5,098,254	4,900,000	5,150,194	5,114,936	.....	.....(24,107)	.....	.....(24,107)	.....	.....5,090,829	.....	.....7,425	7,425	70,669	08/16/2023.	1.F FE.....
06406R AC 1	Bank of NY Mellon Corp Sr MTN 2.661% 0			..	04/08/2021.	Goldman Sachs & Company.....		4,716,840	4,600,000	4,780,964	4,737,958	.....	.....(27,966)	.....	.....(27,966)	.....	.....4,709,992	.....	.....6,848	6,848	49,642	05/16/2023.	1.F FE.....
06540Y AA 7	BANK CMBS Ser 2020-BN28 CI A1 0.628% 0			..	04/08/2021.	Wells Fargo Securities LLC.....		1,863,055	1,862,473	1,862,470	1,862,440	.....	.....(15)	.....	.....(15)	.....	.....1,862,425	.....	.....630	630	4,256	03/15/2063.	1.A FM.....

QE05.9

SCHEDULE D - PART 4

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

QE05.10

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06540Y AA 7	BANK CMBS Ser 2020-BN28 CI A1 0.628% 0		..	04/01/2021.	Paydown.....		20,790	20,790	20,790	20,790	.....	.....	.....	.....0	.....	.....20,790	.....	.....	.....0	44	03/15/2063.	1.A FM.....
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 1		..	04/08/2021.	Wells Fargo Securities LLC.....		3,877,867	3,882,113	3,882,099	3,882,084	.....	.....(37)	.....	.....(37)	.....	.....3,882,047	.....	.....(4,181)	(4,181)	7,756	11/15/2053.	1.A FM.....
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 1		..	06/01/2021.	Paydown.....		65,940	65,940	65,940	65,940	.....	.....	.....	.....0	.....	.....65,940	.....	.....	.....0	126	11/15/2053.	1.A FM.....
07274N AE 3	Bayer US Finance II LLC Sr Nt 3.875% 1.		..	04/08/2021.	Goldman Sachs & Company.....		42,928,715	39,810,000	43,656,872	43,226,264	.....	.....(327,037)	.....	.....(327,037)	.....	.....42,899,227	.....	.....29,489	29,489	501,357	12/15/2023.	2.A FE.....
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		..	06/01/2021.	Paydown.....		22,656	22,656	22,727	23,044	.....	.....(388)	.....	.....(388)	.....	.....22,656	.....	.....	.....0	522	10/25/2033.	1.A FM.....
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1		..	04/08/2021.	Deutsche Bank Capital.....		773,570	772,876	772,863	772,850	.....	.....(6)	.....	.....(6)	.....	.....772,844	.....	.....726	726	1,766	09/15/2053.	1.A FM.....
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1		..	06/01/2021.	Paydown.....		24,073	24,073	24,073	24,073	.....	.....1	.....	.....1	.....	.....24,073	.....	.....	.....0	58	09/15/2053.	1.A FM.....
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1		..	06/01/2021.	Paydown.....		23,052	23,052	23,052	23,052	.....	.....	.....	.....0	.....	.....23,052	.....	.....	.....0	84	07/15/2053.	1.A FM.....
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 CI A1		..	04/08/2021.	Morgan Stanley & Co LLC.....		3,837,046	3,843,653	3,843,649	3,843,632	.....	.....(43)	.....	.....(43)	.....	.....3,843,589	.....	.....(6,543)	(6,543)	7,515	12/15/2053.	1.A FM.....
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 CI A1		..	04/01/2021.	Paydown.....		30,456	30,456	30,456	30,456	.....	.....	.....	.....0	.....	.....30,456	.....	.....	.....0	55	12/15/2053.	1.A FM.....
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W 2		..	04/21/2021.	Paydown.....		42,790	42,790	42,790	42,790	.....	.....	.....	.....0	.....	.....42,790	.....	.....	.....0	453	07/21/2030.	4.B FE.....
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt 6..		..	04/26/2021.	Redemption 100.0000.....		1,491,048	1,491,048	1,491,048	1,491,048	.....	.....	.....	.....0	.....	.....1,491,048	.....	.....	.....0	21,164	06/30/2021.	5.B GI.....
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2		..	06/15/2021.	Call 100.0000.....		17,500,000	17,500,000	17,500,000	17,500,000	.....	.....	.....	.....0	.....	.....17,500,000	.....	.....	.....0	238,726	04/20/2029.	1.A FE.....
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2		..	06/15/2021.	Call 100.0000.....		12,000,000	12,000,000	11,940,000	11,945,753	.....	.....3,757	.....	.....3,757	.....	.....11,949,510	.....	.....50,490	50,490	205,744	04/20/2029.	1.C FE.....
115885 AE 5	Browning-Ferris Inds Deb 9.250% 05/01/..		..	05/01/2021.	Various.....		4,000,000	4,000,000	4,546,830	4,016,648	.....	.....(16,648)	.....	.....(16,648)	.....	.....4,000,000	.....	.....	.....0	185,000	05/01/2021.	2.B FE.....
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le		..	04/15/2021.	Redemption 100.0000.....		80,933	80,933	80,933	80,933	.....	.....	.....	.....0	.....	.....80,933	.....	.....	.....0	2,926	10/15/2022.	1.B
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6 4.4		..	05/01/2021.	Paydown.....		60,059	60,059	60,059	60,059	.....	.....	.....	.....0	.....	.....60,059	.....	.....	.....0	1,402	12/25/2033.	1.A FM.....
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1 1.14		..	05/25/2021.	Paydown.....		422,081	422,081	423,664	422,677	.....	.....(596)	.....	.....(596)	.....	.....422,081	.....	.....	.....0	8,680	12/25/2033.	1.A FM.....
1248EP BK 8	05/01/27		..	06/19/2021.	Call 102.9380.....		2,058,760	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	133,177	05/01/2027.	3.B FE.....
1248EP CJ 0	05/01/32		..	05/13/2021.	Tax Free Exchange.....		9,208,591	9,033,000	9,210,341	.....	.....	.....(1,750)	.....	.....(1,750)	.....	.....9,208,591	.....	.....	.....0	192,942	05/01/2032.	3.B FE.....
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003		..	06/25/2021.	Paydown.....		63,302	63,302	42,409	42,409	.....	.....20,893	.....	.....20,893	.....	.....63,302	.....	.....	.....0	371	10/25/2033.	1.A FM.....
12519# AA 3	CED California Sr Sec Nt 4.070% 06/30/..		..	06/30/2021.	Redemption 100.0000.....		583,471	583,471	583,471	583,471	.....	.....	.....	.....0	.....	.....583,471	.....	.....	.....0	11,874	06/30/2036.	2.C PL.....
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20		..	06/01/2021.	Paydown.....		37,301	41,455	41,254	30,969	10,297	.....	.....	.....10,297	.....	.....41,266	.....	.....(3,965)	(3,965)	1,044	02/25/2037.	3.B FM.....
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23.....		..	04/08/2021.	Goldman Sachs & Company.....		4,178,243	3,908,553	4,256,062	4,205,644	.....	.....(33,475)	.....	.....(33,475)	.....	.....4,172,170	.....	.....6,073	6,073	108,707	07/15/2023.	2.B FE.....
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-		..	06/01/2021.	Paydown.....		114,007	114,007	114,684	114,462	.....	.....(455)	.....	.....(455)	.....	.....114,007	.....	.....	.....0	2,474	10/20/2032.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n								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.							
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser..		..	06/01/2021.	Paydown.....		80,288	86,530	72,500	72,500				0		72,500		7,788	7,788	2,127	01/25/2037.	1.D FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..		..	06/01/2021.	Paydown.....		40,551	44,017	34,810	34,810				0		34,810		5,741	5,741	1,111	02/25/2037.	1.D FM.....
12593Q BD 1	Comm Mortgage Trust CMBS Ser 2015-CR26 C		..	06/01/2021.	Paydown.....		52,517	52,517	53,041	52,667		(150)		(150)		52,517			0	882	10/10/2048.	1.A FM.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		..	06/01/2021.	Paydown.....		508,894	508,894	508,824	508,510		383		383		508,894			0	7,821	07/25/2058.	1.A FM.....
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7		..	06/15/2021.	Various.....		129,120	129,120	129,120	129,120				0		129,120			0	4,700	12/15/2026.	1.B
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen		..	06/15/2021.	Various.....		40,214	40,214	39,902	40,169		45		45		40,214			0	1,345	07/15/2022.	2.B
12644@ CC 7	County		..	06/05/2021.	Various.....		821,287	821,287	821,287	821,287				0		821,287			0	20,198	04/05/2025.	1.D
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6		..	06/15/2021.	Various.....		175,153	175,153	175,153	175,153				0		175,153			0	4,389	03/15/2023.	1.B
12656T AB 4	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2		..	06/01/2021.	Paydown.....		394,122	394,122	394,121					0		394,122			0	1,435	01/25/2060.	1.A FE.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	06/25/2021.	Redemption 100.0000.....		670,783	670,783	670,783	670,783				0		670,783			0	240,611	10/10/2031.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		..	06/10/2021.	Various.....		102,604	102,604	118,395	111,374		(8,770)		(8,770)		102,604			0	2,582	12/10/2028.	2.B
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		..	06/10/2021.	Various.....		573,516	573,516	532,726	552,270		21,246		21,246		573,516			0	16,604	01/10/2030.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	06/10/2021.	Redemption 100.0000.....		156,968	156,968	171,673	166,493		(9,525)		(9,525)		156,968			0	4,914	01/10/2032.	2.B
126650 CQ 1	CVS Health Corp Sr Nt 4.750% 12/01/22.		..	04/08/2021.	Goldman Sachs & Company.....		11,001,744	10,400,000	11,281,608	11,099,085		(115,987)		(115,987)		10,983,099		18,645	18,645	179,761	12/01/2022.	2.B FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	06/10/2021.	Redemption 100.0000.....		30,514	30,514	30,514	30,514				0		30,514			0	658	01/10/2036.	2.B FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	04/10/2021.	Redemption 100.0000.....		15,168	15,168	15,168	15,168				0		15,168			0	238	01/10/2036.	5.B GI.....
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 CI MF1 5.251		..	06/01/2021.	Paydown.....		268,894	268,894	268,288	268,288		607		607		268,894			0	4,836	12/25/2034.	1.A FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		67,169	67,239	64,745	64,745				0		64,745		2,424	2,424	1,555	03/25/2038.	3.B FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		146,657	147,127	94,528	94,528				0		94,528		52,129	52,129	3,324	04/25/2035.	1.D FM.....
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		219,986	220,690	218,615	218,615				0		218,615		1,371	1,371	4,986	04/25/2035.	3.B FM.....
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		9,808	9,808	9,345	9,549		259		259		9,808			0	220	08/25/2034.	1.A FM.....
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		21,346	21,346	21,593	21,430		(84)		(84)		21,346			0	542	09/25/2034.	1.A FM.....
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		41,450	42,638	39,009	39,009				0		39,009		2,441	2,441	784	08/25/2035.	5.B FM.....
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		77,862	80,092	62,837	62,837				0		62,837		15,025	15,025	1,472	08/25/2035.	4.B FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		321,119	321,119	323,176	321,123		(4)		(4)		321,119			0	7,290	05/25/2035.	2.B FM.....
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		138,713	138,745	112,856	112,856				0		112,856		25,857	25,857	3,414	07/25/2035.	4.B FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.22		..	06/15/2021.	Paydown.....		107,983	107,983	37,384	37,384		70,599		70,599		107,983			0	127	11/15/2036.	1.D FM.....
12668B EH 2	CWABS Inc RMBS Ser 2005-85CB CI 2A3 5.		..	06/01/2021.	Paydown.....		303,934	305,600	271,487	271,487				0		271,487		32,446	32,446	7,156	02/25/2036.	1.D 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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
QE05.12	12668B	QA	4		06/01/2021.	Paydown.....		59,688	55,867	50,995	50,995	.....	.....	.....	.....0	.....	.....50,995	.....	.....8,693	8,693	1,347	04/25/2036.	2.B FM.....
	12668B	RZ	8		06/01/2021.	Paydown.....		85,146	84,053	72,144	72,144	.....	.....	.....	.....0	.....	.....72,144	.....	.....13,002	13,002	1,975	05/25/2036.	1.D FM.....
	126694	NS	3		06/01/2021.	Paydown.....		5,317	5,317	5,175	5,242	.....	.....75	.....	.....75	.....	.....5,317	.....	.....0	0	111	12/25/2035.	4.B FM.....
	12669G	R3	7		06/01/2021.	Paydown.....		5,392	5,437	5,351	5,386	.....	.....5	.....	.....5	.....	.....5,391	.....	.....1	1	123	08/25/2035.	5.B FM.....
	12669G	TD	3		06/01/2021.	Paydown.....		268,230	277,883	266,851	266,851	.....	.....5,703	.....	.....5,703	.....	.....272,554	.....	.....(4,324)	(4,324)	6,029	04/25/2035.	3.B FM.....
	12702*	AA	4		04/10/2021.	Redemption 100.0000.....		48,203	48,203	48,203	48,203	.....	.....	.....	.....0	.....	.....48,203	.....	.....0	0	627	10/10/2039.	2.A
	12702*	AA	4		06/10/2021.	Redemption 100.0000.....		96,877	96,877	96,877	96,877	.....	.....	.....	.....0	.....	.....96,877	.....	.....0	0	1,732	10/10/2039.	2.B
	12714#	AC	2		06/15/2021.	Redemption 100.0000.....		48,772	48,772	48,772	48,772	.....	.....	.....	.....0	.....	.....48,772	.....	.....0	0	924	06/15/2035.	1.B
	12726@	AA	4		06/15/2021.	Redemption 100.0000.....		401,975	401,975	401,975	401,975	.....	.....	.....	.....0	.....	.....401,975	.....	.....0	0	7,219	07/15/2030.	1.D
	14042E	3Y	4		06/23/2021.	Call 100.0000.....		20,000,000	20,000,000	19,943,600	19,995,046	.....	.....4,219	.....	.....4,219	.....	.....19,999,265	.....	.....735	735	540,833	07/23/2021.	2.A FE.....
	14149Y	AV	0		06/15/2021.	Call 102.8690.....		5,657,795	5,500,000	5,653,120	5,525,806	.....	.....(7,931)	.....	.....(7,931)	.....	.....5,517,875	.....	.....(17,875)	(17,875)	245,795	06/15/2022.	2.B FE.....
	141781	AY	0		05/14/2021.	Maturity.....		13,222,000	13,222,000	14,401,799	13,275,220	.....	.....(53,220)	.....	.....(53,220)	.....	.....13,222,000	.....	.....0	0	284,736	05/14/2021.	1.F FE.....
	14888@	AA	4		06/30/2021.	Redemption 100.0000.....		420,536	420,536	420,536	420,536	.....	.....	.....	.....0	.....	.....420,536	.....	.....0	0	8,504	11/30/2029.	2.C PL.....
	14913R	2D	8		04/08/2021.	Goldman Sachs & Company.....		7,443,808	7,400,000	7,431,894	7,427,339	.....	.....(3,013)	.....	.....(3,013)	.....	.....7,424,326	.....	.....19,482	19,482	36,609	07/07/2023.	1.F FE.....
	14983A	AB	5		06/25/2021.	Paydown.....		188,391	188,391	19,319	26,954	.....	.....169,072	7,635	161,437	.....	.....188,391	.....	.....0	0	849	09/25/2036.	1.D FM.....
	150323	AN	3		06/25/2021.	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000	.....	.....	.....	.....0	.....	.....15,000,000	.....	.....0	0	146,276	07/23/2030.	1.A FE.....
	15032T	AS	5		04/22/2021.	Call 100.0000.....		750,000	750,000	656,250	675,517	.....	.....7,819	.....	.....7,819	.....	.....683,336	.....	.....66,664	66,664	4,036	06/09/2030.	1.A FE.....
	152314	DP	2		06/01/2021.	Paydown.....		24,044	24,044	24,042	23,991	.....	.....53	.....	.....53	.....	.....24,044	.....	.....0	0	548	07/25/2032.	4.B FM.....
	152314	DQ	0		06/01/2021.	Paydown.....		4,343	4,343	4,342	4,332	.....	.....11	.....	.....11	.....	.....4,343	.....	.....0	0	115	07/25/2032.	1.D FM.....
	152314	EM	8		06/01/2021.	Paydown.....		5,746	36,571	26,299	26,299	.....	.....	.....	.....0	.....	.....26,299	.....	.....(20,553)	(20,553)	.....	01/25/2032.	4.B FM.....
	161175	BB	9		04/08/2021.	Goldman Sachs & Company.....		8,388,020	8,050,000	8,581,247	8,459,001	.....	.....(81,317)	.....	.....(81,317)	.....	.....8,377,684	.....	.....10,335	10,335	258,534	07/23/2022.	2.C FE.....
	172973	P6	0		06/01/2021.	Paydown.....		51,965	51,965	52,225	51,802	.....	.....164	.....	.....164	.....	.....51,965	.....	.....0	0	1,361	02/25/2035.	1.A FM.....
	172973	W5	4		06/01/2021.	Paydown.....		42,106	42,106	39,487	40,707	.....	.....1,399	.....	.....1,399	.....	.....42,106	.....	.....0	0	886	07/25/2035.	1.A FM.....
	17306U	CE	6		05/01/2021.	Paydown.....		11,503	11,503	11,502	11,488	.....	.....15	.....	.....15	.....	.....11,503	.....	.....0	0	205	04/25/2034.	1.A FM.....
	17307G	H3	5		06/01/2021.	Paydown.....		236,674	236,674	229,961	232,643	.....	.....4,031	.....	.....4,031	.....	.....236,674	.....	.....0	0	5,565	09/25/2035.	1.A FM.....
	17326Q	AA	1		06/01/2021.	Paydown.....		172,574	172,574	176,890	176,637	.....	.....(4,063)	.....	.....(4,063)	.....	.....172,574	.....	.....0	0	2,106	09/25/2064.	1.A FM.....
	174610	AV	9		06/30/2021.	Tax Free Exchange.....		17,141,778	17,410,000	17,138,904	.....	.....	.....2,875	.....	.....2,875	.....	.....17,141,778	.....	.....0	0	114,819	09/30/2032.	2.B FE.....
	18976G	AQ	7		06/01/2021.	Paydown.....		291,393	308,317	270,654	270,654	.....	.....0	.....	.....0	.....	.....270,654	.....	.....20,739	20,739	7,746	06/25/2037.	1.D FM.....
	191216	BZ	2		05/20/2021.	Call 106.7534.....		14,411,706	13,500,000	13,484,340	13,490,703	.....	.....588	.....	.....588	.....	.....13,491,291	.....	.....8,709	8,709	1,130,238	09/01/2026.	1.F FE.....
	210795	PZ	7		04/11/2021.	Paydown.....		19,072	19,072	19,954	.....	.....	.....(882)	.....	.....(882)	.....	.....19,072	.....	.....0	0	396	04/11/2024.	2.C FE.....
	210805	DH	7		06/15/2021.	Paydown.....		380,354	380,354	295,901	371,490	.....	.....8,864	.....	.....8,864	.....	.....380,354	.....	.....0	0	12,748	12/15/2022.	2.A FE.....

SCHEDULE D - PART 4

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

QE05.13

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
212015 AH 4	Continental Resources Inc Sr Nt 5.000%.			..	04/22/2021.	Call 100.0000.....		1,136,001	1,136,001	1,148,781	1,136,001				0		1,136,001			0	34,238	09/15/2022.	3.A FE.....
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...			..	04/30/2021.	Redemption 100.0000.....		43,435	43,435	43,435	43,435				0		43,435			0	962	01/31/2040.	1.F PL.....
22025Y AP 5	Corrections Corp of America Sr Nt 4.62...			..	04/13/2021.	Citizens Bank.....		19,285,000	19,000,000	17,970,000	18,698,354		34,722		34,722		18,733,076		551,924	551,924	397,878	05/01/2023.	3.B FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.			..	06/02/2021.	Redemption 100.0000.....		66,430	66,430	66,430	66,430				0		66,430			0	1,498	01/02/2040.	2.B
224044 BW 6	Cox Communications Inc Sr Nt 3.250% 12...			..	05/29/2021.	Call 104.4585.....		11,908,264	11,400,000	11,416,604	11,403,673		(747)		(747)		11,402,927		(2,927)	(2,927)	677,047	12/15/2022.	2.B FE.....
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2...			..	06/30/2021.	Redemption 100.0000.....		343,026	343,026	343,026	343,026				0		343,026			0	8,181	06/30/2027.	2.B
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser			..	04/20/2021.	BNP Paribas Securities Corp.....		8,299,297	8,200,000	8,198,164	8,198,462		212		212		8,198,674		100,623	100,623	39,631	07/16/2029.	1.A FE.....
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser			..	04/20/2021.	BNP Paribas Securities Corp.....		5,016,478	4,920,000	4,919,049	4,919,165		84		84		4,919,249		97,229	97,229	33,498	09/17/2029.	1.D FE.....
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		5,589	5,589	5,722	5,635		(46)		(46)		5,589			0	103	12/25/2033.	1.A FM.....
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		214,659	214,659	217,309	215,397		(738)		(738)		214,659			0	6,308	08/25/2034.	1.A FM.....
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		290,004	290,004	298,205	293,032		(3,029)		(3,029)		290,004			0	7,305	09/25/2034.	1.A FM.....
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		9,081	11,147	10,826	11,026		2		2		11,028		(1,946)	(1,946)	258	08/25/2025.	3.B FM.....
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		134,537	134,537	124,608	124,608		9,929		9,929		134,537			0	2,908	10/25/2035.	1.D FM.....
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		38,119	38,119	38,466	38,094		26		26		38,119			0	875	02/25/2035.	1.A FM.....
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		132,653	132,653	130,565	130,565		2,088		2,088		132,653			0	3,120	03/25/2035.	1.A FM.....
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		1,123	1,123	1,145	1,120		3		3		1,123			0	25	09/25/2021.	1.A FM.....
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		77,331	77,331	77,174	77,103		228		228		77,331			0	1,794	07/25/2035.	1.A FM.....
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		15,150	15,150	14,894	15,071		78		78		15,150			0	349	07/25/2035.	1.A FM.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		22,482	22,482	22,046	22,200		282		282		22,482			0	527	07/25/2035.	1.A FM.....
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		156,569	156,569	154,924	154,924		1,645		1,645		156,569			0	3,159	07/25/2035.	2.B FM.....
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		28,935	28,935	28,745	28,801		134		134		28,935			0	664	10/25/2034.	1.A FM.....
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20			..	04/13/2021.	Paydown.....		58	56	56	58				0		58		(58)	(58)		09/25/2021.	2.B FM.....
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-CSOLAR IV South LLC Sr Sec Nt 5.371% 0			..	06/01/2021.	Paydown.....		5,387	5,486	5,504	5,496				0		5,496		(110)	(110)	130	10/25/2026.	3.B FM.....
22959# AA 9				..	06/30/2021.	Redemption 100.0000.....		184,825	184,825	184,825	184,825				0		184,825			0	4,965	09/30/2038.	2.A PL.....

SCHEDULE D - PART 4

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

QE05.14

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22959# AA 9	0	CSOLAR IV South LLC Sr Sec Nt 5.371%	...	04/01/2021.	Redemption 100.0000.....	.....	.....123	123	123	123	.....	.....	.....	.....0	.....	.....123	.....	.....	.....0	1,323	09/30/2038.	2.B PL.....
22962* AA 8		CTL Cap Tr Ahold CTL Ser 2014-09 4.490%	...	06/15/2021.	Redemption 100.0000.....	.....	.....195,743	195,743	195,743	195,743	.....	.....	.....	.....0	.....	.....195,743	.....	.....	.....0	3,664	04/15/2029.	2.B
22964* AC 2		CSOLAR IV West. LLC Sr Sec Nt 3.850%	...	06/30/2021.	Redemption 100.0000.....	.....	.....179,973	179,973	179,973	179,973	.....	.....	.....	.....0	.....	.....179,973	.....	.....	.....0	4,071	03/31/2041.	2.B PL.....
23243N AH 1		Countrywide Home Equity Ln RMBS Ser 2006	...	06/01/2021.	Paydown.....	.....	.....358,661	358,661	147,647	147,647	.....	.....	.....	.....0	.....	.....147,647	.....	.....211,014	211,014	9,544	07/25/2034.	1.A FM.....
23245L AB 6		Countrywide Alternative Ln Tr RMBS Ser 2	...	06/01/2021.	Paydown.....	.....	.....63,250	63,394	42,583	42,583	.....	.....	.....	.....0	.....	.....42,583	.....	.....20,667	20,667	1,875	02/25/2037.	4.B FM.....
233063 AC 0		Deutsche Bank Comm Mtg Trust CMBS Ser 20	...	04/08/2021.	Deutsche Bank Capital.....	.....	.....375,335	374,297	374,290	374,282	.....	.....(6)	.....	.....(6)	.....	.....374,276	.....	.....1,059	1,059	1,090	09/15/2053.	1.A FM.....
233063 AC 0		Deutsche Bank Comm Mtg Trust CMBS Ser 20	...	06/01/2021.	Paydown.....	.....	.....9,337	9,337	9,337	9,336	.....	.....	.....	.....0	.....	.....9,337	.....	.....	.....0	28	09/15/2053.	1.A FM.....
233244 AH 5		DOT Headquarters II L-B Fin Tr CTL Mtg S	...	06/07/2021.	Various.....	.....	.....731,284	731,284	731,284	731,284	.....	.....	.....	.....0	.....	.....731,284	.....	.....	.....0	17,055	12/07/2021.	1.B
233331 AR 8		DTE Energy Co Sr Nt 3.850% 12/01/23...	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....1,075,300	1,000,000	1,090,550	1,087,447	.....	.....(8,238)	.....	.....(8,238)	.....	.....1,079,209	.....	.....(3,909)	(3,909)	14,010	12/01/2023.	2.B FE.....
233331 BA 4		DTE Energy Co Sr Nt 3.700% 08/01/23...	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....1,370,696	1,286,000	1,391,901	1,386,453	.....	.....(11,069)	.....	.....(11,069)	.....	.....1,375,384	.....	.....(4,688)	(4,688)	33,175	08/01/2023.	2.B FE.....
233851 DD 3		Daimler Fin NA LLC Sr Nt 3.350% 02/22/...	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....524,605	500,000	528,850	526,008	.....	.....(3,333)	.....	.....(3,333)	.....	.....522,676	.....	.....1,929	1,929	10,701	02/22/2023.	2.A FE.....
233851 DL 5		Daimler Fin NA LLC Sr Nt 3.700% 05/04/...	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....1,325,963	1,250,000	1,339,900	1,335,687	.....	.....(10,132)	.....	.....(10,132)	.....	.....1,325,554	.....	.....408	408	20,299	05/04/2023.	2.A FE.....
233851 DY 7		Daimler Fin NA LLC Sr Nt 1.750% 03/10/...	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....482,829	473,000	482,826	481,932	.....	.....(1,123)	.....	.....(1,123)	.....	.....480,809	.....	.....2,020	2,020	4,875	03/10/2023.	2.A FE.....
239753 BG 0		Target Corp Sr Nt 9.700% 06/15/21.....	...	06/15/2021.	Maturity.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	242,500	06/15/2021.	1.G FE.....
247361 ZV 3		Delta Airlines Inc PTC Ser 2020-AA 2.0...	...	06/10/2021.	Redemption 100.0000.....	.....	.....361,753	361,753	361,753	361,753	.....	.....	.....	.....0	.....	.....361,753	.....	.....	.....0	3,618	06/10/2028.	1.E FE.....
247361 ZW 1		Delta Airlines Inc PTC Ser 2020-A 2.50...	...	06/10/2021.	Redemption 100.0000.....	.....	.....379,507	379,507	379,507	379,507	.....	.....	.....	.....0	.....	.....379,507	.....	.....	.....0	4,744	06/10/2028.	2.B FE.....
24763L FN 5		Delta Funding Home Eq Ln Tr RMBS Ser 199	...	06/01/2021.	Paydown.....	.....	.....23,275	23,275	23,273	23,234	.....	.....42	.....	.....42	.....	.....23,275	.....	.....	.....0	321	08/15/2030.	1.A FM.....
251510 AW 3		Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	...	06/01/2021.	Paydown.....	.....	.....1,259	1,259	1,259	1,257	.....	.....2	.....	.....2	.....	.....1,259	.....	.....	.....0	32	09/25/2033.	1.A FM.....
251510 DS 9		Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	...	06/01/2021.	Paydown.....	.....	.....1,162	1,162	1,182	1,161	.....	.....1	.....	.....1	.....	.....1,162	.....	.....	.....0	9	09/25/2021.	1.A FM.....
251510 EE 9		Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	...	06/01/2021.	Paydown.....	.....	.....43,546	43,546	42,865	43,096	.....	.....450	.....	.....450	.....	.....43,546	.....	.....	.....0	1,085	05/25/2035.	2.B FM.....
251510 EH 2		Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	...	06/01/2021.	Paydown.....	.....	.....35,795	35,795	35,519	35,579	.....	.....216	.....	.....216	.....	.....35,795	.....	.....	.....0	793	06/25/2035.	3.B FM.....
251510 ER 0		Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	...	06/01/2021.	Paydown.....	.....	.....42,048	42,048	41,483	41,691	.....	.....357	.....	.....357	.....	.....42,048	.....	.....	.....0	991	06/25/2035.	1.A FM.....
251510 FX 6		Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	...	06/01/2021.	Paydown.....	.....	.....27,644	27,611	25,906	25,906	.....	.....	.....	.....0	.....	.....25,906	.....	.....1,738	1,738	509	09/25/2035.	1.D FM.....
251563 CB 6		Deutsche Mtg Sec Inc RMBS Ser 2004-1 C	...	06/01/2021.	Paydown.....	.....	.....1,841	1,841	1,840	1,869	.....	.....(28)	.....	.....(28)	.....	.....1,841	.....	.....	.....0	36	12/25/2033.	1.A FM.....
251563 DM 1		Deutsche Mtg Sec Inc RMBS Ser 2004-2 C	...	06/01/2021.	Paydown.....	.....	.....1,643	1,643	1,642	1,651	.....	.....(8)	.....	.....(8)	.....	.....1,643	.....	.....	.....0	36	01/25/2034.	1.A FM.....
254683 CK 9		Discover Card Mstr Tr LBASS Ser 2019-A1	...	04/15/2021.	Barclays Capital Inc.....	.....	.....1,127,387	1,104,224	1,128,322	1,118,437	.....	.....(4,081)	.....	.....(4,081)	.....	.....1,114,356	.....	.....13,031	13,031	11,562	07/15/2024.	1.A FE.....
256746 AF 5		Dollar Tree Inc Sr Nt 3.700% 05/15/23.....	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....5,269,177	4,961,000	5,335,128	5,286,942	.....	.....(39,452)	.....	.....(39,452)	.....	.....5,247,490	.....	.....21,687	21,687	74,952	05/15/2023.	2.B FE.....
25746U DC 0		Dominion Resources Inc Sr Nt 2.450% 01/...	...	04/08/2021.	Goldman Sachs & Company.....	.....	.....12,000,896	11,600,000	12,120,260	12,034,814	.....	.....(59,136)	.....	.....(59,136)	.....	.....11,975,678	.....	.....25,218	25,218	210,782	01/15/2023.	2.B FE.....

SCHEDULE D - PART 4

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

QE05.15

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt 3.13%			..	04/08/2021.	Goldman Sachs & Company.....		9,180,101	8,644,000	9,277,874	9,243,569	.....	.....(59,262)	.....	.....(59,262)	.....	.....9,184,308	.....	.....(4,207)	(4,207)	87,931	12/15/2023.	2.B FE.....
26244Q AA 1	Dryden Senior Loan Fund CLO Ser 2017-49A			..	04/19/2021.	Paydown.....		20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....20,000,000	.....	.....	.....0	144,755	07/18/2030.	1.A FE.....
26252J AJ 7	Dryden Senior Loan Fund CLO Ser 2019-75A			..	04/15/2021.	Paydown.....		30,000,000	30,000,000	30,000,000	30,000,000	.....	.....	.....	.....0	.....	.....30,000,000	.....	.....	.....0	201,440	07/15/2030.	1.A FE.....
26252J AL 2	Dryden Senior Loan Fund CLO Ser 2019-75A			..	04/15/2021.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	45,240	07/15/2030.	1.C FE.....
26252V AA 9	Dryden Senior Loan Fund CLO Ser 2020-77A			..	05/20/2021.	Paydown.....		1,700,000	1,700,000	1,700,000	1,700,000	.....	.....	.....	.....0	.....	.....1,700,000	.....	.....	.....0	15,076	05/20/2031.	1.A FE.....
26252V AC 5	Dryden Senior Loan Fund CLO Ser 2020-77A			..	05/27/2021.	Call 100.0000.....		40,000,000	40,000,000	40,000,000	40,000,000	.....	.....	.....	.....0	.....	.....40,000,000	.....	.....	.....0	459,985	05/20/2031.	1.A FE.....
26252V AG 6	Dryden Senior Loan Fund CLO Ser 2020-77A			..	05/27/2021.	Call 100.0000.....		15,500,000	15,500,000	15,500,000	15,500,000	.....	.....	.....	.....0	.....	.....15,500,000	.....	.....	.....0	230,858	05/20/2031.	1.C FE.....
26252V AJ 0	Dryden Senior Loan Fund CLO Ser 2020-77A			..	05/27/2021.	Call 100.0000.....		1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....	.....0	30,567	05/20/2031.	1.F FE.....
26441C AL 9	Duke Energy Corp Sr Nt 3.950% 10/15/23			..	04/08/2021.	Goldman Sachs & Company.....		8,282,505	7,700,000	8,458,048	8,359,864	.....	.....(65,003)	.....	.....(65,003)	.....	.....8,294,861	.....	.....(12,356)	(12,356)	149,540	10/15/2023.	2.B FE.....
26441Y AW 7	Duke-Weeks Realty LP Sr Nt 3.875% 10/1			..	06/20/2021.	Call 104.5188.....		2,090,375	2,000,000	2,127,500	2,038,469	.....	.....(9,862)	.....	.....(9,862)	.....	.....2,028,606	.....	.....(28,606)	(28,606)	143,118	10/15/2022.	2.A FE.....
269330 AA 4	Energy Efficient Equity Inc LBASS Series..			..	06/20/2021.	Paydown.....		873,930	873,930	873,904	873,904	.....	.....26	.....	.....26	.....	.....873,930	.....	.....	.....0	14,139	09/20/2055.	1.A FE.....
278058 E# 5	Eaton Corp Sr Nt 3.470% 06/28/21.....			..	06/28/2021.	Various.....		35,000,000	35,000,000	35,000,000	35,000,000	.....	.....	.....	.....0	.....	.....35,000,000	.....	.....	.....0	651,107	06/28/2021.	2.A
29103D AF 3	Emera US Finance LP Sr Nt 2.700% 06/15			..	06/15/2021.	Maturity.....		10,000,000	10,000,000	9,991,371	9,999,080	.....	.....920	.....	.....920	.....	.....10,000,000	.....	.....	.....0	135,000	06/15/2021.	2.C FE.....
29250R AU 0	Enbridge Energy Partners LP Sr Nt 4.20%			..	06/15/2021.	Call 100.0000.....		3,750,000	3,750,000	4,014,263	3,774,813	.....	.....(15,931)	.....	.....(15,931)	.....	.....3,758,881	.....	.....(8,881)	(8,881)	118,125	09/15/2021.	2.A FE.....
29364G AH 6	Entergy Corp Sr Nt 4.000% 07/15/22.....			..	04/08/2021.	Goldman Sachs & Company.....		14,374,915	13,850,000	14,726,982	14,520,849	.....	.....(135,869)	.....	.....(135,869)	.....	.....14,384,980	.....	.....(10,065)	(10,065)	410,883	07/15/2022.	2.B FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1			..	06/01/2021.	Paydown.....		7,939	7,939	7,939	7,929	.....	.....10	.....	.....10	.....	.....7,939	.....	.....	.....0	109	08/25/2032.	1.A FM.....
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A CI A			..	06/17/2021.	Paydown.....		239,203	239,203	239,193	239,193	.....	.....10	.....	.....10	.....	.....239,203	.....	.....	.....0	282	04/15/2033.	1.A FE.....
30288* AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.39.			..	06/30/2021.	Redemption 100.0000.....		192,000	192,000	192,000	192,000	.....	.....	.....	.....0	.....	.....192,000	.....	.....	.....0	4,214	12/31/2038.	2.B FE.....
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25.....			..	05/20/2021.	Various.....		15,363,876	14,000,000	14,001,993	14,000,977	.....	.....(94)	.....	.....(94)	.....	.....14,000,884	.....	.....(884)	(884)	1,723,521	02/01/2025.	2.B FE.....
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt 3.00.....			..	04/01/2021.	Call 109.4920.....		9,854,276	9,000,000	9,296,550	9,249,270	.....	.....(10,735)	.....	.....(10,735)	.....	.....9,238,535	.....	.....(238,535)	(238,535)	1,023,776	08/15/2026.	2.B FE.....
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.			..	06/01/2021.	Paydown.....		47,518	49,945	46,648	46,648	.....	.....	.....	.....0	.....	.....46,648	.....	.....870	870	1,149	09/25/2035.	5.B FM.....
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			..	06/01/2021.	Paydown.....		170,783	179,467	120,468	120,468	.....	.....	.....	.....0	.....	.....120,468	.....	.....50,315	50,315	4,863	08/25/2037.	3.B FM.....
345397 XA 6	Ford Motor Cr Co Sr Nt 3.219% 01/09/22..			..	06/22/2021.	Bank of America BISD Dealer.....		11,615,000	11,500,000	11,500,000	11,500,000	.....	.....	.....	.....0	.....	.....11,500,000	.....	.....115,000	115,000	354,761	01/09/2022.	3.A FE.....
34964M AA 2	FortiFi RMBS Ser 2021-1A CI A 1.970% 0			..	06/20/2021.	Paydown.....		230,911	230,911	230,898	230,898	.....	.....13	.....	.....13	.....	.....230,911	.....	.....	.....0	.....	03/20/2057.	1.A FE.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI			..	06/01/2021.	Paydown.....		2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....2,012	.....	.....	.....0	63	07/25/2029.	3.B FM.....
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI			..	06/01/2021.	Paydown.....		10,062	10,062	11,225	10,457	.....	.....(395)	.....	.....(395)	.....	.....10,062	.....	.....	.....0	316	07/25/2029.	4.B FM.....
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI			..	06/01/2021.	Paydown.....		6	6	6	6	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	04/25/2029.	1.A FM.....
36166N AB 9	GE Capital Funding LLC Sr Nt 4.400% 05			..	05/07/2021.	Tax Free Exchange.....		2,594,657	2,268,000	2,596,928	2,596,928	.....	.....(2,271)	.....	.....(2,271)	.....	.....2,594,657	.....	.....	.....0	47,678	05/15/2030.	2.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
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	F o r e i g n	Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
36166N AC 7	GE Capital Funding LLC Sr Nt 4.550% 05	..	05/07/2021.		Tax Free Exchange.....	.....	.....26,079,889	22,402,000	26,095,529	.....	.....	.....(15,641)	.....	.....(15,641)	.....	.....26,079,889	.....	.....	.....0	486,995	05/15/2032.	2.A FE.....	
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	06/25/2021.		Paydown.....	.....	.....52,581	52,581	24,526	24,526	.....	.....	.....	.....0	.....	.....24,526	.....	.....28,055	28,055	92	11/25/2036.	1.A FM.....	
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	06/01/2021.		Paydown.....	.....	.....865,191	865,191	891,092	868,334	.....	.....(3,144)	.....	.....(3,144)	.....	.....865,191	.....	.....	.....0	9,659	06/10/2046.	1.A FM.....	
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	06/01/2021.		Paydown.....	.....	.....12,615	12,615	12,616	12,573	.....	.....42	.....	.....42	.....	.....12,615	.....	.....	.....0	346	07/20/2031.	1.A FM.....	
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....6,365	6,365	6,364	6,348	.....	.....17	.....	.....17	.....	.....6,365	.....	.....	.....0	118	04/25/2034.	1.A FM.....	
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....340	340	340	340	.....	.....1	.....	.....1	.....	.....340	.....	.....	.....0	6	06/25/2034.	1.A FM.....	
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	06/25/2021.		Paydown.....	.....	.....35,799	35,799	35,799	35,799	.....	.....	.....	.....0	.....	.....35,799	.....	.....	.....0	164	11/25/2033.	1.A FM.....	
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	06/01/2021.		Paydown.....	.....	.....11,133	11,133	11,148	11,121	.....	.....11	.....	.....11	.....	.....11,133	.....	.....	.....0	280	07/25/2035.	3.B FM.....	
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....27,119	27,119	26,916	26,989	.....	.....131	.....	.....131	.....	.....27,119	.....	.....	.....0	698	06/25/2035.	1.A FM.....	
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....102,219	102,219	98,594	101,093	.....	.....1,126	.....	.....1,126	.....	.....102,219	.....	.....	.....0	2,391	06/25/2035.	1.A FM.....	
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....132,774	132,774	126,521	130,789	.....	.....1,985	.....	.....1,985	.....	.....132,774	.....	.....	.....0	2,934	06/25/2035.	1.A FM.....	
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....217,249	217,249	217,242	216,543	.....	.....706	.....	.....706	.....	.....217,249	.....	.....	.....0	4,779	06/25/2034.	1.A FM.....	
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2021.		Paydown.....	.....	.....124,366	124,366	125,551	124,267	.....	.....99	.....	.....99	.....	.....124,366	.....	.....	.....0	2,304	02/25/2035.	1.A FM.....	
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	06/25/2021.		Paydown.....	.....	.....37,372	37,372	2,799	2,222	578	34,573	.....	.....35,151	.....	.....37,372	.....	.....	.....0	9	05/25/2036.	4.B FM.....	
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	05/25/2021.		Paydown.....	.....	.....20,945	20,945	1,569	1,245	324	19,376	.....	.....19,700	.....	.....20,945	.....	.....	.....0	4	05/25/2036.	5.B FM.....	
370334 CA 0	General Mills Inc Sr Nt 2.600% 10/12/2000	..	04/08/2021.		Goldman Sachs & Company.....	.....	.....1,340,664	1,300,000	1,358,396	1,347,091	.....	.....(7,685)	.....	.....(7,685)	.....	.....1,339,407	.....	.....1,257	1,257	16,900	10/12/2022.	2.B FE.....	
370334 CE 2	General Mills Inc Sr Nt 3.700% 10/17/2000	..	04/08/2021.		Goldman Sachs & Company.....	.....	.....37,593	35,000	38,123	37,984	.....	.....(305)	.....	.....(305)	.....	.....37,679	.....	.....(86)	(86)	630	10/17/2023.	2.B FE.....	
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	..	05/06/2021.		Redemption 100.0000.....	.....	.....722,640	722,640	722,640	722,640	.....	.....	.....	.....0	.....	.....722,640	.....	.....	.....0	20,605	05/06/2025.	1.D FE.....	
38141G XL 3	Goldman Sachs Group Inc Sr Nt Fix to Flo.	..	04/08/2021.		Goldman Sachs & Company.....	.....	.....8,715,041	8,716,000	8,716,000	8,716,000	.....	.....	.....	.....0	.....	.....8,716,000	.....	.....(959)	(959)	21,708	11/17/2023.	1.F FE.....	
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A	..	06/15/2021.		Paydown.....	.....	.....95,524	95,524	98,091	98,085	.....	.....(2,561)	.....	.....(2,561)	.....	.....95,524	.....	.....	.....0	.....	10/15/2052.	1.A FE.....	
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	06/15/2021.		Paydown.....	.....	.....417,407	417,407	425,180	424,781	.....	.....(7,374)	.....	.....(7,374)	.....	.....417,407	.....	.....	.....0	8,366	10/15/2054.	1.C FE.....	
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	06/15/2021.		Paydown.....	.....	.....19,267	19,267	20,225	20,149	.....	.....(881)	.....	.....(881)	.....	.....19,267	.....	.....	.....0	391	10/15/2053.	1.A FE.....	
382550 BG 5	Goodyear Tire & Rubber Co Sr Nt 4.875%	..	05/19/2021.		Various.....	.....	.....5,855,125	5,600,000	5,785,750	5,728,383	.....	.....(7,254)	.....	.....(7,254)	.....	.....5,721,130	.....	.....133,995	133,995	185,873	03/15/2027.	4.A FE.....	
39122@ AA 7	Great River Hydro LLC Sr Sec Nt 4.940%	..	05/20/2021.		Stonecastle Securities LLC.....	.....	.....43,163,200	40,000,000	40,000,000	40,000,000	.....	.....	.....	.....0	.....	.....40,000,000	.....	.....3,163,200	3,163,200	1,421,622	04/19/2032.	2.B PL.....	
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	06/25/2021.		Paydown.....	.....	.....302,252	302,252	282,127	282,127	.....	.....20,125	.....	.....20,125	.....	.....302,252	.....	.....	.....0	416	06/25/2037.	1.A FM.....	
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	06/21/2021.		Paydown.....	.....	.....340,458	340,458	331,840	334,047	.....	.....6,411	.....	.....6,411	.....	.....340,458	.....	.....	.....0	487	07/19/2047.	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
41242*	AR	3	..	06/07/2021.	Maturity.....		13,295,618	13,295,618	13,295,618	13,295,618	.....	.....	.....	.....0	.....	.....13,295,618	.....	.....	.....0	200,099	06/07/2021.	1.G FE.....
431282	AN	2		04/15/2021.	Call 100.0000.....		5,000,000	5,000,000	4,889,100	4,991,694	.....	.....5,235	.....	.....5,235	.....	.....4,996,929	.....	.....3,071	3,071	53,333	06/15/2021.	2.B FE.....
43708A	AD	4	..	06/01/2021.	Paydown.....		12,244	12,244	12,244	12,244	.....	.....	.....	.....0	.....	.....12,244	.....	.....	.....0	305	05/25/2033.	1.A FM.....
43709B	AE	9	..	06/25/2021.	Paydown.....		701,271	701,271	650,264	650,264	.....	.....51,007	.....	.....51,007	.....	.....701,271	.....	.....	.....0	792	08/25/2036.	1.A FM.....
44919*	AC	2	..	06/30/2021.	Various.....		158,680	158,680	158,680	158,680	.....	.....	.....	.....0	.....	.....158,680	.....	.....	.....0	2,626	12/31/2031.	1.F PL.....
452308	AP	4	..	06/15/2021.	Various.....		6,450,000	6,450,000	6,819,263	6,498,755	.....	.....(31,327)	.....	.....(31,327)	.....	.....6,467,428	.....	.....(17,428)	(17,428)	163,266	09/15/2021.	1.F FE.....
45254N	PV	3	..	06/25/2021.	Paydown.....		36,243	36,243	35,480	35,480	.....	.....764	.....	.....764	.....	.....36,243	.....	.....	.....0	87	08/25/2035.	1.A FM.....
45254T	NY	6	..	06/01/2021.	Paydown.....		6,309	6,309	6,308	6,302	.....	.....6	.....	.....6	.....	.....6,309	.....	.....	.....0	133	03/25/2034.	1.A FM.....
45254T	PM	0	..	06/01/2021.	Paydown.....		802	802	802	800	.....	.....1	.....	.....1	.....	.....802	.....	.....	.....0	14	08/25/2034.	1.A FM.....
45660L	HT	9	..	06/01/2021.	Paydown.....		65,593	65,593	65,573	65,455	.....	.....138	.....	.....138	.....	.....65,593	.....	.....	.....0	1,539	04/25/2035.	4.B FM.....
45660L	SS	9	..	06/01/2021.	Paydown.....		74,360	76,149	73,535	73,535	.....	.....	.....	.....0	.....	.....73,535	.....	.....825	825	1,776	07/25/2035.	5.B FM.....
45660L	XA	2	..	06/01/2021.	Paydown.....		75,235	72,273	58,060	58,060	.....	.....	.....	.....0	.....	.....58,060	.....	.....17,175	17,175	790	10/25/2035.	1.D FM.....
45660N	UM	5	..	05/01/2021.	Paydown.....		234,814	313,501	237,446	237,446	.....	.....	.....	.....0	.....	.....237,446	.....	.....(2,632)	(2,632)	5,920	09/25/2033.	1.D FM.....
45661K	AG	5	..	06/01/2021.	Paydown.....		198,390	193,469	135,402	135,402	.....	.....	.....	.....0	.....	.....135,402	.....	.....62,988	62,988	2,573	06/25/2036.	1.D FM.....
45662B	AD	1	..	06/01/2021.	Paydown.....		602,864	602,864	570,471	570,471	.....	.....32,394	.....	.....32,394	.....	.....602,864	.....	.....	.....0	7,520	08/25/2036.	2.B FM.....
45662D	AA	3	..	06/25/2021.	Paydown.....		104,555	104,513	81,610	80,315	.....	.....1,295	.....	.....1,295	.....	.....81,610	.....	.....22,945	22,945	163	11/25/2036.	1.A FM.....
45662J	AC	6	..	06/01/2021.	Paydown.....		352,625	349,252	298,497	298,497	.....	.....	.....	.....0	.....	.....298,497	.....	.....54,128	54,128	4,266	12/25/2035.	1.A FM.....
456866	AL	6	..	06/01/2021.	Redemption 100.0000.....		151,000	151,000	148,749	150,497	.....	.....503	.....	.....503	.....	.....151,000	.....	.....	.....0	5,436	06/01/2025.	2.B FE.....
458140	AW	0	..	05/04/2021.	Call 100.0000.....		7,000,000	7,000,000	6,987,680	6,999,024	.....	.....870	.....	.....870	.....	.....6,999,894	.....	.....106	106	54,542	05/19/2021.	1.E FE.....
465685	AM	7	..	04/08/2021.	Goldman Sachs & Company.....		4,336,500	4,200,000	4,395,636	4,359,485	.....	.....(24,795)	.....	.....(24,795)	.....	.....4,334,690	.....	.....1,810	1,810	46,305	11/15/2022.	2.B FE.....
466247	MU	4	..	06/01/2021.	Paydown.....		49,092	49,092	49,499	49,098	.....	.....(6)	.....	.....(6)	.....	.....49,092	.....	.....	.....0	939	01/25/2035.	1.A FM.....
466247	VP	5	..	06/01/2021.	Paydown.....		93	93	86	92	.....	.....	.....	.....0	.....	.....93	.....	.....	.....0	3	09/25/2035.	4.B FM.....
466247	YS	6	..	06/01/2021.	Paydown.....		14,346	14,346	14,109	14,206	.....	.....(2)	.....	.....(2)	.....	.....14,204	.....	.....142	142	168	11/25/2035.	2.B FM.....
46627M	AA	5	..	06/01/2021.	Paydown.....		18,628	18,667	16,938	11,934	5,004	.....	.....	.....5,004	.....	.....16,938	.....	.....1,691	1,691	432	12/25/2035.	4.B FM.....

QE05.17

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
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		..	06/01/2021.	Paydown.....		13,127	13,113	11,529	11,529	.....	.....	.....	.....0	.....	.....11,529	.....	.....1,597	1,597	340	12/25/2035.	1.D FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	06/01/2021.	Paydown.....		33,242	35,006	27,546	27,546	.....	.....	.....	.....0	.....	.....27,546	.....	.....5,696	5,696	850	03/25/2036.	4.B FM.....
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		..	06/01/2021.	Paydown.....		44,317	46,675	40,163	40,163	.....	.....	.....	.....0	.....	.....40,163	.....	.....4,154	4,154	1,133	03/25/2036.	5.B FM.....
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2		..	06/01/2021.	Paydown.....		86,409	85,099	59,799	59,799	.....	.....	.....	.....0	.....	.....59,799	.....	.....26,609	26,609	1,127	01/25/2037.	1.D FM.....
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		..	06/01/2021.	Paydown.....		49,572	43,344	39,342	39,342	.....	.....	.....	.....0	.....	.....39,342	.....	.....10,231	10,231	709	09/25/2036.	1.A FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	06/01/2021.	Paydown.....		83,322	83,322	86,089	83,757	.....	.....(435)	.....	.....(435)	.....	.....83,322	.....	.....0	0	1,186	01/15/2046.	1.A FM.....
49271V AG 5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2...		..	04/08/2021.	Goldman Sachs & Company.....		9,155,883	8,538,546	9,344,684	9,220,199	.....	.....(81,700)	.....	.....(81,700)	.....	.....9,138,499	.....	.....17,383	17,383	131,828	05/25/2023.	2.B FE.....
50076Q AZ 9	Kraft Foods Inc Sr Nt 3.500% 06/06/22....		..	06/21/2021.	Bank of America BISD Dealer.....		16,962,175	16,500,000	16,073,495	16,420,425	.....	.....25,673	.....	.....25,673	.....	.....16,446,098	.....	.....516,077	516,077	312,348	06/06/2022.	3.A FE.....
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		..	06/11/2021.	Paydown.....		482,733	482,733	438,376	480,559	.....	.....2,174	.....	.....2,174	.....	.....482,733	.....	.....0	0	14,439	04/15/2041.	1.A FM.....
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		..	06/01/2021.	Redemption 100.0000.....		406,477	406,477	384,341	403,473	.....	.....3,004	.....	.....3,004	.....	.....406,477	.....	.....0	0	8,168	03/01/2023.	1.B
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		..	06/15/2021.	Redemption 100.0000.....		138,766	138,766	145,263	139,140	.....	.....(374)	.....	.....(374)	.....	.....138,766	.....	.....0	0	4,326	12/15/2021.	2.A
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		..	06/28/2021.	Paydown.....		4,920	4,920	2,406	2,406	.....	.....	.....	.....0	.....	.....2,406	.....	.....2,514	2,514	22	09/26/2045.	6. FM.....
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		..	06/25/2021.	Paydown.....		234,762	234,762	219,502	233,599	.....	.....1,163	.....	.....1,163	.....	.....234,762	.....	.....0	0	7,196	09/25/2034.	1.A FM.....
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		4,683	4,683	4,838	4,800	.....	.....(116)	.....	.....(116)	.....	.....4,683	.....	.....0	0	126	08/25/2032.	1.A FM.....
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007		..	06/01/2021.	Paydown.....		16,301	16,301	16,343	16,320	.....	.....8	.....	.....8	.....	.....16,327	.....	.....(27)	(27)	393	10/25/2036.	2.B FM.....
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt		..	06/01/2021.	Paydown.....		2,614	2,614	1,457	1,457	.....	.....1,157	.....	.....1,157	.....	.....2,614	.....	.....0	0	79	12/01/2035.	6. FE.....
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26.....		..	04/12/2021.	Call 103.6490.....		3,998,778	3,858,000	3,856,952	3,854,645	.....	.....(227)	.....	.....(227)	.....	.....3,854,418	.....	.....3,582	3,582	268,548	08/01/2026.	3.B FE.....
55818V AY 3	Madison Park Funding LTD CLO Ser 2014-15		..	05/25/2021.	Call 100.0000.....		35,000,000	35,000,000	35,000,000	35,000,000	.....	.....	.....	.....0	.....	.....35,000,000	.....	.....0	0	349,179	01/27/2026.	1.B FE.....
565849 AK 2	Marathon Oil Corp Sr Nt 2.800% 11/01/2.		..	04/29/2021.	Call 103.7295.....		2,074,591	2,000,000	1,956,640	1,984,477	.....	.....2,691	.....	.....2,691	.....	.....1,987,168	.....	.....12,832	12,832	102,280	11/01/2022.	2.C FE.....
576434 2D 5	Master Asset Securitization Tr RMBS Ser...		..	06/01/2021.	Paydown.....		318,261	321,515	246,234	246,234	.....	.....0	.....	.....0	.....	.....246,234	.....	.....72,027	72,027	9,615	03/25/2036.	1.D FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...		..	06/01/2021.	Paydown.....		78,581	78,581	79,367	78,809	.....	.....(228)	.....	.....(228)	.....	.....78,581	.....	.....0	0	1,620	01/25/2035.	5.B FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...		..	06/01/2021.	Paydown.....		172,334	172,334	175,404	172,351	.....	.....(16)	.....	.....(16)	.....	.....172,334	.....	.....0	0	4,305	03/25/2035.	1.A FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...		..	06/01/2021.	Paydown.....		76,773	76,773	75,483	75,993	.....	.....780	.....	.....780	.....	.....76,773	.....	.....0	0	1,785	04/25/2035.	3.B FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...		..	06/01/2021.	Paydown.....		107	107	107	107	.....	.....	.....	.....0	.....	.....107	.....	.....0	0	2	08/25/2034.	1.A FM.....
576434 YM 0	Master Asset Securitization Tr RMBS Ser...		..	06/01/2021.	Paydown.....		57,442	57,442	54,895	56,706	.....	.....736	.....	.....736	.....	.....57,442	.....	.....0	0	1,493	12/25/2034.	1.A FM.....

QE05.18

SCHEDULE D - PART 4

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

QE05.19

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57643M FN 9	Master Asset Securitization Tr RMBS Ser..			..	06/01/2021.	Paydown.....		8,233	8,233	7,986	8,117	.....	.....116	.....	.....116	.....	.....8,233	.....	.....	.....0	180	07/25/2034.	1.A FM.....
577778 AT 0	May Dept Stores Co Amortiz Deb 9.500%			..	04/15/2021.	Redemption 100.0000.....		25,000	25,000	30,822	25,161	.....	.....(161)	.....	.....(161)	.....	.....25,000	.....	.....	.....0	1,188	04/15/2021.	4.B FE.....
58013M FE 9	McDonalds Corp Sr Nt 3.350% 04/01/23...			..	04/08/2021.	Goldman Sachs & Company.....		1,918,171	1,820,000	1,954,443	1,933,938	.....	.....(14,536)	.....	.....(14,536)	.....	.....1,919,402	.....	.....(1,231)	(1,231)	32,348	04/01/2023.	2.A FE.....
58155Q AG 8	McKesson Corp Sr Nt 2.850% 03/15/23...			..	04/08/2021.	Goldman Sachs & Company.....		3,070,142	2,960,000	3,098,025	3,091,613	.....	.....(16,524)	.....	.....(16,524)	.....	.....3,075,089	.....	.....(4,947)	(4,947)	48,507	03/15/2023.	2.B FE.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			..	06/01/2021.	Paydown.....		38,758	38,758	38,742	38,644	.....	.....14	.....	.....14	.....	.....38,658	.....	.....100	100	927	09/25/2032.	1.A FM.....
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39...			..	06/30/2021.	Redemption 100.0000.....		281,454	281,454	281,454	281,454	.....	.....	.....	.....0	.....	.....281,454	.....	.....	.....0	9,735	12/31/2039.	2.B PL.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...			..	06/01/2021.	Paydown.....		147,607	147,607	149,708	149,283	.....	.....(1,676)	.....	.....(1,676)	.....	.....147,607	.....	.....	.....0	2,276	04/25/2058.	1.A FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%			..	06/15/2021.	Paydown.....		60,593	60,593	60,592	60,593	.....	.....	.....	.....0	.....	.....60,593	.....	.....	.....0	1,385	07/15/2038.	4.B FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			..	06/01/2021.	Paydown.....		515,114	515,114	542,108	538,422	.....	.....(23,308)	.....	.....(23,308)	.....	.....515,114	.....	.....	.....0	7,478	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			..	06/01/2021.	Paydown.....		305,783	305,783	315,990	315,467	.....	.....(9,684)	.....	.....(9,684)	.....	.....305,783	.....	.....	.....0	3,564	07/25/2059.	1.A FM.....
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1.....			..	05/09/2021.	Redemption 100.0000.....		64,480	64,480	64,480	64,480	.....	.....	.....	.....0	.....	.....64,480	.....	.....	.....0	1,025	05/09/2039.	1.F FE.....
609207 AS 4	Mondelez International Sr Nt 2.125% 04...			..	04/09/2021.	Call 0.0000.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(22)	04/13/2023.	2.B FE.....
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			..	06/25/2021.	Paydown.....		487,682	487,682	457,202	469,132	.....	.....18,551	.....	.....18,551	.....	.....487,682	.....	.....	.....0	2,056	09/25/2034.	1.A FM.....
61756U AH 4	Morgan Stanley Cap I RMBS Ser 2004-IQ16			..	04/30/2021.	Paydown.....		(870)	739	537	536	.....	.....1	.....	.....1	.....	.....537	.....	.....(1,406)	(1,406)	.....	12/12/2049.	5.B FM.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			..	06/01/2021.	Paydown.....		671,174	671,174	693,879	673,613	.....	.....(2,439)	.....	.....(2,439)	.....	.....671,174	.....	.....	.....0	7,551	12/15/2048.	1.A FM.....
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			..	06/01/2021.	Paydown.....		971,644	971,644	1,000,764	975,580	.....	.....(3,936)	.....	.....(3,936)	.....	.....971,644	.....	.....	.....0	15,575	08/15/2046.	1.A FM.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			..	06/01/2021.	Paydown.....		443,739	443,739	457,048	445,839	.....	.....(2,100)	.....	.....(2,100)	.....	.....443,739	.....	.....	.....0	6,580	11/15/2046.	1.A FM.....
626717 AF 9	Murphy Oil Corp Sr Nt 4.950% 12/01/22...			..	04/04/2021.	Call 107.3982.....		8,054,865	7,500,000	7,463,100	7,491,303	.....	.....1,116	.....	.....1,116	.....	.....7,492,419	.....	.....7,581	7,581	681,708	12/01/2022.	3.C FE.....
62927# AN 6	NFL Ventures LP Nt 4.010% 04/15/35.....			..	04/15/2021.	Redemption 100.0000.....		376,867	376,867	376,867	376,867	.....	.....	.....	.....0	.....	.....376,867	.....	.....	.....0	7,556	04/15/2035.	1.E FE.....
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		44,553,833	44,350,000	44,349,933	44,349,927	.....	.....13	.....	.....13	.....	.....44,349,940	.....	....203,893	203,893	272,239	08/15/2053.	1.A FE.....
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		1,856,851	1,850,000	1,849,997	1,849,997	.....	.....1	.....	.....1	.....	.....1,849,997	.....	.....6,853	6,853	14,521	08/15/2053.	1.C FE.....
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		1,911,459	1,900,000	1,899,998	1,899,997	.....	.....1	.....	.....1	.....	.....1,899,998	.....	.....11,461	11,461	18,563	08/15/2053.	1.F FE.....
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		6,416,435	6,400,000	6,399,989	6,399,989	.....	.....2	.....	.....2	.....	.....6,399,991	.....	.....16,444	16,444	40,655	09/15/2053.	1.A FE.....
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020			..	05/20/2021.	Nationwide Mutual.....		501,836	500,000	499,999	499,999	.....	.....	.....	.....0	.....	.....499,999	.....	.....1,837	1,837	3,711	09/15/2053.	1.C FE.....
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		1,505,301	1,500,000	1,499,997	1,499,992	.....	.....(26)	.....	.....(26)	.....	.....1,499,965	.....	.....5,336	5,336	8,508	10/15/2052.	1.A FE.....
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser			..	05/20/2021.	Nationwide Mutual.....		100,352	100,000	100,000	99,999	.....	.....(2)	.....	.....(2)	.....	.....99,997	.....	.....355	355	674	10/15/2052.	1.C FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	06/15/2021.	Call 100.0000.....		96,102	96,102	96,102	96,102	.....	.....	.....	.....0	.....	.....96,102	.....	.....	.....0	2,124	09/15/2028.	1.B FE.....
637071 AJ 0	National Oilwell Varco Inc Sr Nt 2.600.....			..	04/09/2021.	Various.....		16,304,470	15,720,000	15,663,408	15,708,035	.....	.....1,652	.....	.....1,652	.....	.....15,709,687	.....	.....10,313	10,313	729,792	12/01/2022.	2.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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
QE05.20	64352V	EF	4	..	06/01/2021.	Paydown.....		194	194	193	193	.....	.....	.....	.....0	.....	.....194	.....	.....	.....0	4	11/25/2033.	1.A FM.....
	64828C	AA	7	..	04/20/2021.	Nomura Securities Intl LLC.....		2,561,553	2,380,072	2,621,798	2,614,167	.....	.....(24,668)	.....	.....(24,668)	.....	.....2,589,499	.....	.....(27,947)	(27,947)	41,949	03/25/2036.	1.A FM.....
	64828C	AA	7	..	04/01/2021.	Paydown.....		63,066	63,066	69,471	69,268	.....	.....(6,203)	.....	.....(6,203)	.....	.....63,066	.....	.....	.....0	946	03/25/2036.	1.A FM.....
	64828Y	AQ	4	..	06/01/2021.	Paydown.....		55,843	55,843	57,256	56,809	.....	.....(966)	.....	.....(966)	.....	.....55,843	.....	.....	.....0	799	05/25/2054.	1.A FE.....
	64829G	AA	7	..	06/01/2021.	Paydown.....		85,379	85,379	89,115	88,605	.....	.....(3,226)	.....	.....(3,226)	.....	.....85,379	.....	.....	.....0	1,262	11/25/2035.	1.A FE.....
	64829J	AA	1	..	06/01/2021.	Paydown.....		360,957	360,957	373,266	371,595	.....	.....(10,638)	.....	.....(10,638)	.....	.....360,957	.....	.....	.....0	5,932	02/25/2057.	1.A FM.....
	64829K	BV	1	..	06/01/2021.	Paydown.....		185,832	185,832	192,881	191,922	.....	.....(6,090)	.....	.....(6,090)	.....	.....185,832	.....	.....	.....0	2,994	03/25/2057.	1.A FM.....
	64830B	AQ	0	..	06/01/2021.	Paydown.....		14,315	14,315	13,528	13,609	.....	.....706	.....	.....706	.....	.....14,315	.....	.....	.....0	230	08/27/2057.	1.A FM.....
	64830C	AA	3	..	06/01/2021.	Paydown.....		761,605	761,605	764,352	763,833	.....	.....(2,228)	.....	.....(2,228)	.....	.....761,605	.....	.....	.....0	12,348	09/25/2057.	1.A FM.....
	64830D	AB	9	..	06/01/2021.	Paydown.....		206,902	206,902	221,224	219,503	.....	.....(12,601)	.....	.....(12,601)	.....	.....206,902	.....	.....	.....0	3,727	12/25/2057.	1.A FM.....
	64830E	AC	5	..	06/01/2021.	Paydown.....		1,975,800	1,975,800	2,044,524	2,035,766	.....	.....(59,966)	.....	.....(59,966)	.....	.....1,975,800	.....	.....	.....0	29,219	11/25/2058.	1.A FM.....
	64830H	AA	2	..	06/01/2021.	Paydown.....		352,845	352,845	357,576	356,455	.....	.....(3,610)	.....	.....(3,610)	.....	.....352,845	.....	.....	.....0	4,774	02/25/2049.	1.A FM.....
	64830M	AG	8	..	06/01/2021.	Paydown.....		1,402,622	1,402,622	1,440,427	1,358,030	.....	.....44,592	.....	.....44,592	.....	.....1,402,622	.....	.....	.....0	28,796	08/25/2059.	1.A FM.....
	64830W	AD	3	..	06/01/2021.	Paydown.....		227,041	227,041	233,711	232,122	.....	.....(5,081)	.....	.....(5,081)	.....	.....227,041	.....	.....	.....0	3,289	12/25/2058.	1.A FM.....
	65535V	BZ	0	..	06/01/2021.	Paydown.....		2,698	2,698	2,700	2,691	.....	.....7	.....	.....7	.....	.....2,698	.....	.....	.....0	53	08/25/2033.	1.A FM.....
	65535V	CN	6	..	06/01/2021.	Paydown.....		1,015	1,015	1,015	1,014	.....	.....1	.....	.....1	.....	.....1,015	.....	.....	.....0	20	03/25/2034.	1.A FM.....
	65535V	DC	9	..	06/01/2021.	Paydown.....		4,973	4,973	4,934	4,943	.....	.....30	.....	.....30	.....	.....4,973	.....	.....	.....0	115	07/25/2034.	1.A FM.....
	65535V	GH	5	..	06/01/2021.	Paydown.....		829	829	877	862	.....	.....(33)	.....	.....(33)	.....	.....829	.....	.....	.....0	17	10/25/2034.	1.A FM.....
	65535V	HH	4	..	06/01/2021.	Paydown.....		6,529	6,529	6,496	6,501	.....	.....28	.....	.....28	.....	.....6,529	.....	.....	.....0	165	02/25/2035.	1.A FM.....
	65535V	US	5	..	06/25/2021.	Paydown.....		54,084	54,084	26,224	26,224	.....	.....27,860	.....	.....27,860	.....	.....54,084	.....	.....	.....0	310	04/25/2036.	5.B FM.....
67575N	BW	2	..	05/20/2021.	Nationwide Mutual.....		61,978,104	61,660,000	61,659,889	61,659,899	.....	.....	.....26	.....	.....26	.....	.....61,659,925	.....	.....318,179	318,179	339,151	08/15/2052.	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		..	05/20/2021.	Nationwide Mutual.....		1,247,286	1,240,000	1,239,999	1,239,999	.....	.....	.....	.....0	.....	.....1,239,999	.....	.....7,287	7,287	9,473	08/15/2052.	1.C FE.....
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		..	05/20/2021.	Nationwide Mutual.....		911,856	906,000	905,999	905,999	.....	.....	.....	.....0	.....	.....905,999	.....	.....5,857	5,857	9,049	08/15/2052.	1.F FE.....
67773# AE 0	Ohio Valley Electric Corp Sr Nt 5.900%.....		..	06/15/2021.	Redemption 100.0000.....		329,922	329,922	332,221	330,711	.....	.....(788)	.....	.....(788)	.....	.....329,922	.....	.....	.....0	9,733	02/15/2026.	3.A
67773# AF 7	Ohio Valley Electric Corp Sr Nt 5.900%.....		..	06/15/2021.	Redemption 100.0000.....		83,088	83,088	83,088	83,088	.....	.....	.....	.....0	.....	.....83,088	.....	.....	.....0	2,451	02/15/2026.	3.A FE.....
67773# AG 5	Ohio Valley Electric Corp Sr Nt 5.900%.....		..	06/15/2021.	Redemption 100.0000.....		83,749	83,749	83,749	83,749	.....	.....	.....	.....0	.....	.....83,749	.....	.....	.....0	2,471	02/15/2026.	3.A
68233J AR 5	Oncor Electric Delivery 1st Lien 4.100.....		..	04/08/2021.	Goldman Sachs & Company.....		917,315	889,000	935,868	926,821	.....	.....(8,992)	.....	.....(8,992)	.....	.....917,828	.....	.....(514)	(514)	13,263	06/01/2022.	1.F FE.....
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23.....		..	04/08/2021.	Goldman Sachs & Company.....		8,113,794	7,800,000	8,207,544	8,154,039	.....	.....(36,167)	.....	.....(36,167)	.....	.....8,117,872	.....	.....(4,078)	(4,078)	107,640	09/15/2023.	2.A FE.....
69352P AE 3	PPL Capital Funding Inc Sr Nt 3.500% 1.....		..	04/08/2021.	Goldman Sachs & Company.....		3,955,458	3,800,000	4,031,230	3,985,741	.....	.....(30,842)	.....	.....(30,842)	.....	.....3,954,899	.....	.....559	559	48,397	12/01/2022.	2.A FE.....
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21.....		..	06/15/2021.	Call 100.0000.....		6,000,000	6,000,000	6,052,320	6,004,401	.....	.....(2,824)	.....	.....(2,824)	.....	.....6,001,577	.....	.....(1,577)	(1,577)	186,750	09/15/2021.	2.A FE.....
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-PTP		..	06/25/2021.	Paydown.....		777,585	777,585	766,165	776,381	.....	.....1,205	.....	.....1,205	.....	.....777,585	.....	.....	.....0	3,508	10/25/2034.	1.A FM.....
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-PTP		..	06/25/2021.	Paydown.....		1,138,112	1,138,112	981,621	1,124,959	.....	.....4,393	.....	.....4,393	.....	.....1,129,352	.....	.....8,760	8,760	3,712	05/25/2035.	1.A FM.....
70163# AA 0	Parliament Funding (Owl Rock) Nt 2.944.....		..	06/30/2021.	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	815,126	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	18,234	07/15/2030.	2.B PL.....
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01.....		..	06/30/2021.	Redemption 100.0000.....		39,344	39,344	39,344	39,249	.....	.....95	.....	.....95	.....	.....39,344	.....	.....	.....0	862	05/01/2039.	2.C PL.....
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP		..	06/23/2021.	Redemption 100.0000.....		422	422	140	140	.....	.....283	.....	.....283	.....	.....422	.....	.....	.....0	5	12/23/2031.	3.A FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP		..	06/23/2021.	Paydown.....		16,972	16,972	942	942	.....	.....16,029	.....	.....16,029	.....	.....16,972	.....	.....	.....0	101	03/23/2035.	3.B FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1		..	06/22/2021.	Paydown.....		152,141	152,141	130,418	136,286	.....	.....15,855	.....	.....15,855	.....	.....152,141	.....	.....	.....0	1,288	03/22/2038.	1.F FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Fit Rt.....		..	06/22/2021.	Paydown.....		310,899	310,899	186,539	222,357	.....	.....88,542	.....	.....88,542	.....	.....310,899	.....	.....	.....0	1,336	12/22/2035.	1.C FE.....
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		..	06/22/2021.	Paydown.....		11,283	11,283	11,286	11,252	.....	.....31	.....	.....31	.....	.....11,283	.....	.....	.....0	70	12/22/2035.	2.A PL.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		..	06/22/2021.	Redemption 100.0000.....		323,579	323,579	323,579	323,579	.....	.....	.....	.....0	.....	.....323,579	.....	.....	.....0	900	03/22/2038.	1.F FE.....
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl		..	06/22/2021.	Paydown.....		233,443	233,443	233,443	233,443	.....	.....	.....	.....0	.....	.....233,443	.....	.....	.....0	637	09/22/2036.	1.C FE.....
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl		..	06/22/2021.	Paydown.....		47,845	47,845	45,609	46,574	.....	.....1,270	.....	.....1,270	.....	.....47,845	.....	.....	.....0	123	12/22/2036.	1.F FE.....
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		..	06/01/2021.	Paydown.....		2,550	2,550	2,374	2,451	.....	.....98	.....	.....98	.....	.....2,550	.....	.....	.....0	59	10/25/2033.	1.A FM.....
74927# AA 9	RB Investment Associates CTL 7.220% 12		..	06/15/2021.	Redemption 100.0000.....		51,938	51,938	51,938	51,938	.....	.....	.....	.....0	.....	.....51,938	.....	.....	.....0	1,564	09/15/2028.	2.B
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5		..	06/01/2021.	Paydown.....		406,592	407,110	408,382	406,093	.....	.....(297)	.....	.....(297)	.....	.....405,795	.....	.....797	797	9,752	04/25/2035.	3.B FM.....
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2-RR Ltd CLO Ser 2020-10A Cl A1FL		..	06/01/2021.	Paydown.....		106,588	106,028	106,293	106,090	.....	.....(4)	.....	.....(4)	.....	.....106,086	.....	.....502	502	2,468	01/25/2037.	4.B FM.....
74988T AA 5	Renew LBASS Ser 2021-1 Cl A 1.984% 11/		..	06/04/2021.	Call 100.0000.....		46,500,000	46,500,000	46,500,000	46,500,000	.....	.....	.....	.....0	.....	.....46,500,000	.....	.....	.....0	607,462	07/15/2033.	1.A FE.....
74988T AC 1	Renew LBASS Ser 2021-1 Cl A 2.690% 11/		..	06/04/2021.	Call 100.0000.....		17,000,000	17,000,000	17,000,000	17,000,000	.....	.....	.....	.....0	.....	.....17,000,000	.....	.....	.....0	298,772	07/15/2033.	1.B FE.....
75114R AD 7	Residential Accredit Loans Inc RMBS Ser 2020-10A Cl A1FL		..	06/25/2021.	Paydown.....		135,013	130,597	95,382	95,382	.....	.....	.....	.....0	.....	.....95,382	.....	.....39,631	39,631	290	04/25/2036.	1.A FM.....
75115L AA 5	Residential Accredit Loans Inc RMBS Ser 2020-10A Cl A1FL		..	06/25/2021.	Paydown.....		416,525	416,525	356,978	356,978	.....	.....59,547	.....	.....59,547	.....	.....416,525	.....	.....	.....0	594	08/25/2037.	1.A FM.....
75975B AA 6	Renew LBASS Ser 2021-1 Cl A 2.060% 11/		..	06/20/2021.	Paydown.....		149,220	149,220	149,198	.....	.....	.....22	.....	.....22	.....	.....149,220	.....	.....	.....0	516	11/20/2056.	1.A FE.....
75975B AA 6	Renew LBASS Ser 2021-1 Cl A 2.060% 11/		..	04/20/2021.	Paydown.....		52,923	52,923	52,915	.....	.....	.....8	.....	.....8	.....	.....52,923	.....	.....	.....0	.....	11/20/2056.	1.B Z.....

QE05.21

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser		..	06/25/2021.	Paydown.....		32,924	32,924	32,924	32,924	.....	.....	.....	.....0	.....	.....32,924	.....	.....	.....0	.....	06/25/2032.	1.A FM.....
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		160,604	160,604	160,604	160,308	.....	.....(113)	.....	.....(113)	.....	.....160,196	.....	.....409	409	2,855	11/25/2034.	1.A FM.....
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		20,641	20,641	18,112	20,479	.....	.....162	.....	.....162	.....	.....20,641	.....	.....0	0	435	05/25/2035.	1.A FM.....
760759 AM 2	Republic Services Inc Sr Nt 4.750% 05/...		..	04/08/2021.	Goldman Sachs & Company.....		5,763,683	5,346,000	5,919,305	5,829,962	.....	.....(63,417)	.....	.....(63,417)	.....	.....5,766,545	.....	.....(2,862)	(2,862)	103,690	05/15/2023.	2.B FE.....
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.		..	06/25/2021.	Paydown.....		119,732	119,732	119,732	119,732	.....	.....	.....	.....0	.....	.....119,732	.....	.....0	0	520	10/25/2031.	1.A FM.....
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..		..	06/01/2021.	Paydown.....		119,815	192,805	175,149	175,149	.....	.....	.....	.....0	.....	.....175,149	.....	.....(55,335)	(55,335)	4,756	04/25/2035.	2.B FM.....
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200		..	06/01/2021.	Paydown.....		2,935	2,935	2,933	2,928	.....	.....7	.....	.....7	.....	.....2,935	.....	.....0	0	46	05/25/2033.	1.A FM.....
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A		..	06/01/2021.	Paydown.....		42,264	38,613	27,132	27,132	.....	.....	.....	.....0	.....	.....27,132	.....	.....15,132	15,132	998	06/25/2036.	4.B FM.....
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2021.	Paydown.....		28,352	27,622	15,538	15,538	.....	.....	.....	.....0	.....	.....15,538	.....	.....12,814	12,814	899	09/25/2037.	1.D FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	06/01/2021.	Paydown.....		120,335	116,357	105,989	105,989	.....	.....	.....	.....0	.....	.....105,989	.....	.....14,346	14,346	3,238	05/25/2037.	5.B FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	06/01/2021.	Paydown.....		121,825	121,561	83,834	83,834	.....	.....	.....	.....0	.....	.....83,834	.....	.....37,991	37,991	3,427	06/25/2037.	1.D FM.....
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2		..	06/01/2021.	Paydown.....		162,434	162,081	161,695	161,619	.....	.....	.....	.....0	.....	.....161,619	.....	.....815	815	4,569	06/25/2037.	4.B FM.....
78110F AA 7	RR Ltd CLO Ser 20-9A Cl A1l 2.884% 04/04/		..	04/15/2021.	Paydown.....		39,750,000	39,750,000	39,352,500	39,425,706	.....	.....324,294	.....	.....324,294	.....	.....39,750,000	.....	.....0	0	590,625	04/15/2031.	1.A FE.....
78110F AC 3			..	04/15/2021.	Paydown.....		20,000,000	20,000,000	19,600,000	19,640,268	.....	.....359,732	.....	.....359,732	.....	.....20,000,000	.....	.....0	0	378,059	04/15/2031.	1.B FE.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	06/01/2021.	Various.....		262,683	262,683	275,632	264,960	.....	.....(2,277)	.....	.....(2,277)	.....	.....262,683	.....	.....0	0	7,543	11/01/2026.	2.B
78434T AA 6	SCFF LTD CLO Ser 2020-1A Cl A1 2.684%		..	04/15/2021.	Paydown.....		25,000,000	25,000,000	25,000,000	25,000,000	.....	.....	.....	.....0	.....	.....25,000,000	.....	.....0	0	346,184	04/15/2031.	1.A FE.....
78434T AC 2	SCFF LTD LBASS Ser 2020-1A Cl A2A 3.4		..	04/15/2021.	Paydown.....		4,500,000	4,500,000	4,425,750	4,432,967	.....	.....67,033	.....	.....67,033	.....	.....4,500,000	.....	.....0	0	79,376	04/15/2031.	1.B FE.....
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		..	06/01/2021.	Paydown.....		140	140	142	140	.....	.....	.....	.....0	.....	.....140	.....	.....0	0	3	06/25/2028.	2.B FM.....
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		..	06/01/2021.	Paydown.....		436,472	436,472	436,449	435,565	.....	.....907	.....	.....907	.....	.....436,472	.....	.....0	0	17,008	06/25/2032.	1.A FM.....
81744H AD 5			..	06/01/2021.	Paydown.....		176,334	179,549	169,245	169,245	.....	.....	.....	.....0	.....	.....169,245	.....	.....7,089	7,089	2,653	02/20/2047.	1.D FM.....
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.		..	06/30/2021.	Redemption 100.000.....		333,058	333,058	333,058	333,058	.....	.....	.....	.....0	.....	.....333,058	.....	.....0	0	8,951	06/30/2035.	2.B FE.....
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-		..	06/01/2021.	Paydown.....		32,255	32,255	32,648	32,302	.....	.....(47)	.....	.....(47)	.....	.....32,255	.....	.....0	0	855	03/25/2030.	1.A FM.....
842400 FR 9	Southern CA Edison Co 1st Mtg 3.875% 0		..	06/01/2021.	Maturity.....		5,332,000	5,332,000	5,700,335	5,360,505	.....	.....(28,505)	.....	.....(28,505)	.....	.....5,332,000	.....	.....0	0	103,308	06/01/2021.	1.G FE.....
8426EP AA 6	Southern CO Gas Capital Sr Nt 2.450% 1		..	04/08/2021.	Goldman Sachs & Company.....		12,080,820	11,600,000	12,225,352	12,145,795	.....	.....(54,582)	.....	.....(54,582)	.....	.....12,091,213	.....	.....(10,393)	(10,393)	150,784	10/01/2023.	2.A FE.....
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser		..	06/01/2021.	Paydown.....		48,188	48,188	31,976	31,976	.....	.....16,213	.....	.....16,213	.....	.....48,188	.....	.....0	0	280	02/25/2037.	5.B FM.....
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A Cl A 1		..	06/10/2021.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....0	0	115,042	10/15/2028.	1.A FE.....

QE05.22

SCHEDULE D - PART 4

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

QE05.23

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1...		..	06/10/2021.	Paydown.....		8,000,000	8,000,000	8,000,000	8,000,000				0	.....	.....8,000,000		.....	.....0	129,741	10/15/2028.	1.C FE.....
863576 AC 8	2005-.....		..	06/01/2021.	Paydown.....		70,040	69,611	70,125	69,715		(24)		(24)	.....	.....69,691		349	349	1,568	04/25/2035.	5.B FM.....
863579 CD 8	2004.....		..	06/01/2021.	Paydown.....		11,741	11,741	11,842	11,783		(42)		(42)	.....	.....11,741			0	114	10/25/2034.	1.A FM.....
863579 VS 4	2005.....		..	06/01/2021.	Paydown.....		124,006	126,737	99,062	99,062				0	.....	.....99,062		24,945	24,945	1,378	08/25/2035.	1.D FM.....
86359B JU 6	2004-.....		..	06/01/2021.	Paydown.....		78	78	78	78				0	.....	.....78			0	2	03/25/2034.	1.A FM.....
86359B WR 8	2004-.....		..	06/01/2021.	Paydown.....		26,743	26,743	26,919	26,752		(9)		(9)	.....	.....26,743			0	367	07/25/2034.	1.A FM.....
86359B XL 0	2004-.....		..	06/01/2021.	Paydown.....		1,949	1,949	1,904	1,911		37		37	.....	.....1,949			0	43	08/25/2034.	1.A FM.....
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		..	06/01/2021.	Paydown.....		764,515	763,081	530,268	530,268				0	.....	.....530,268		234,247	234,247	10,443	11/25/2036.	1.D FM.....
86363A AA 5	2006-.....		..	06/25/2021.	Paydown.....		91,379	91,379	11,738	11,738		79,641		79,641	.....	.....91,379			0	304	01/25/2037.	1.D FM.....
863667 BB 6	Stryker Corp Sr Nt 0.600% 12/01/23.....		..	04/08/2021.	Goldman Sachs & Company.....		9,698,838	9,691,666	9,687,003	9,687,066		170		170	.....	.....9,687,236		11,602	11,602	22,452	12/01/2023.	2.A FE.....
87264A AY 1	T-Mobile USA Inc 1st Lien 4.500% 04/15.....		..	05/27/2021.	Tax Free Exchange.....		32,690,257	29,625,000	32,705,306	3,423,823		(13,637)		(13,637)	.....	.....32,690,257			0	822,094	04/15/2050.	2.C FE.....
87264A BH 7	T-Mobile USA Inc 1st Lien Nt 2.050% 02.....		..	05/27/2021.	Tax Free Exchange.....		1,024,381	1,000,000	1,026,590	1,025,782		(1,400)		(1,400)	.....	.....1,024,381			0	18,963	02/15/2028.	2.C FE.....
87264A BJ 3	T-Mobile USA Inc 1st Lien 2.550% 02/15.....		..	05/27/2021.	Tax Free Exchange.....		1,037,870	1,000,000	1,039,660	1,039,297		(1,427)		(1,427)	.....	.....1,037,870			0	23,588	02/15/2031.	2.C FE.....
87264A BM 6	T-Mobile USA Inc Sr Nt 3.300% 02/15/51.....		..	05/27/2021.	Tax Free Exchange.....		5,326,618	5,250,000	5,327,465	5,327,307		(690)		(690)	.....	.....5,326,618			0	111,169	02/15/2051.	2.C FE.....
87305Q CE 9	TTX Co Sr Nt 4.125% 10/01/23.....		..	04/08/2021.	Goldman Sachs & Company.....		189,098	174,000	191,828	190,549		(1,656)		(1,656)	.....	.....188,894		204	204	3,808	10/01/2023.	1.F FE.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/.....		..	04/14/2021.	Call 0.0000.....		4,274	.....	.....	.....				.....0	.....	.....			.....0	8,520	09/30/2039.	3.B FE.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C		..	04/20/2021.	Citigroup.....		6,394,973	6,188,762	6,413,830	6,410,471		(24,399)		(24,399)	.....	.....6,386,072		8,901	8,901	38,293	06/25/2057.	1.A FM.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C		..	06/01/2021.	Paydown.....		2,177,456	2,177,456	2,259,271	2,257,808		(80,352)		(80,352)	.....	.....2,177,456			0	12,556	06/25/2057.	1.A FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C		..	04/20/2021.	Nomura Securities Intl LLC.....		18,994,023	18,170,665	19,407,831	19,307,070		(69,271)		(69,271)	.....	.....19,237,799		(243,776)	(243,776)	231,297	03/25/2058.	1.A FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C		..	06/01/2021.	Paydown.....		745,863	745,863	796,646	792,509		(46,647)		(46,647)	.....	.....745,863			0	8,094	03/25/2058.	1.A FM.....
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C		..	04/20/2021.	Nomura Securities Intl LLC.....		981,661	949,325	998,867	995,326		(10,319)		(10,319)	.....	.....985,007		(3,346)	(3,346)	12,084	07/25/2058.	1.A FM.....
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C		..	06/01/2021.	Paydown.....		1,361,603	1,361,603	1,428,567	1,426,113		(64,510)		(64,510)	.....	.....1,361,603			0	18,537	07/25/2058.	1.A FM.....
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		..	06/01/2021.	Paydown.....		823,152	823,152	818,138	818,728		4,424		4,424	.....	.....823,152			0	12,770	03/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		..	04/20/2021.	Nomura Securities Intl LLC.....		698,081	666,227	708,283	706,086		(3,118)		(3,118)	.....	.....702,968		(4,887)	(4,887)	7,567	07/25/2059.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		..	06/01/2021.	Paydown.....		774,531	774,531	823,423	820,869		(46,339)		(46,339)	.....	.....774,531			0	9,386	07/25/2059.	1.A FM.....
891906 AB 5	Global Payments Inc Sr Nt 3.750% 06/01.....		..	04/08/2021.	Goldman Sachs & Company.....		1,855,823	1,750,000	1,885,643	1,864,208		(14,543)		(14,543)	.....	.....1,849,665		6,157	6,157	23,880	06/01/2023.	2.C FE.....
89236T FN 0	Toyota Motor Credit Corp Sr Nt 3.450%.....		..	04/08/2021.	Goldman Sachs & Company.....		2,574,192	2,400,000	2,616,024	2,587,269		(19,039)		(19,039)	.....	.....2,568,229		5,963	5,963	46,460	09/20/2023.	1.E FE.....
89236T GW 9	Toyota Motor Credit Corp Sr Nt 2.900%.....		..	04/08/2021.	Goldman Sachs & Company.....		1,364,285	1,300,000	1,380,535	1,367,892		(8,378)		(8,378)	.....	.....1,359,514		4,771	4,771	20,107	03/30/2023.	1.E FE.....
89236T HD 0	Toyota Motor Credit Corp MT Nt 0.450%.....		..	04/08/2021.	Goldman Sachs & Company.....		11,124,864	11,100,000	11,093,118	11,094,629		957		957	.....	.....11,095,586		29,278	29,278	35,936	07/22/2022.	1.E FE.....
89236T HF 5	Toyota Motor Credit Corp Sr Nt 0.500%.....		..	04/08/2021.	Goldman Sachs & Company.....		34,012,580	34,000,000	33,973,820	33,977,118		2,407		2,407	.....	.....33,979,525		33,055	33,055	112,389	08/14/2023.	1.E FE.....
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1		..	04/01/2021.	Paydown.....		2,596	2,596	2,596	2,595		1		1	.....	.....2,596			0	24	03/17/2038.	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2		..	05/01/2021.	Paydown.....		2,553	2,553	2,553	2,553	.....	.....	.....	.....0	.....	.....2,553	.....	.....	.....0	17	11/17/2027.	1.A FE.....
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		..	06/01/2021.	Paydown.....		313,863	313,863	299,984	312,077	.....	.....1,786	.....	.....1,786	.....	.....313,863	.....	.....	.....0	3,349	12/10/2045.	1.A FM.....
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT...		..	05/01/2021.	Redemption 100.0000.....		410,144	410,144	410,144	410,144	.....	.....	.....	.....0	.....	.....410,144	.....	.....	.....0	5,537	11/01/2033.	1.E FE.....
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT...		..	05/01/2021.	Redemption 100.0000.....		662,200	662,200	662,200	662,200	.....	.....	.....	.....0	.....	.....662,200	.....	.....	.....0	11,589	11/01/2029.	3.A FE.....
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT...		..	05/01/2021.	Redemption 100.0000.....		256,000	256,000	256,000	256,000	.....	.....	.....	.....0	.....	.....256,000	.....	.....	.....0	3,712	11/01/2029.	2.A FE.....
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT...		..	04/07/2021.	Redemption 100.0000.....		642,361	642,361	642,361	642,361	.....	.....	.....	.....0	.....	.....642,361	.....	.....	.....0	11,723	10/07/2025.	3.A FE.....
90945B AC 8	United Auto Credit Securitizat LBASS Ser...		..	04/20/2021.	Wells Fargo Securities LLC.....		7,022,969	7,000,000	6,999,795	6,999,868	.....	.....64	.....	.....64	.....	.....6,999,932	.....	.....23,037	23,037	37,730	11/10/2022.	1.C FE.....
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt 3.620%		..	06/30/2021.	Redemption 100.0000.....		67,120	67,120	67,120	67,120	.....	.....	.....	.....0	.....	.....67,120	.....	.....	.....0	1,215	06/30/2050.	1.G PL.....
91740# AA 8	United States of America BIA-2 CTL Alber.		..	06/15/2021.	Redemption 100.0000.....		635,270	635,270	635,270	635,270	.....	.....	.....	.....0	.....	.....635,270	.....	.....	.....0	15,256	10/15/2025.	1.B
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls...		..	06/15/2021.	Redemption 100.0000.....		213,778	213,778	213,778	213,778	.....	.....	.....	.....0	.....	.....213,778	.....	.....	.....0	4,811	12/15/2026.	1.B
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T...		..	06/15/2021.	Redemption 100.0000.....		168,145	168,145	168,145	168,145	.....	.....	.....	.....0	.....	.....168,145	.....	.....	.....0	3,940	07/15/2031.	1.B
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25		..	06/30/2021.	Redemption 102.0420.....		397,964	390,000	401,746	395,849	.....	.....2,115	.....	.....2,115	.....	.....397,964	.....	.....	.....0	16,920	04/15/2025.	4.B FE.....
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17		..	06/15/2021.	Redemption 100.0000.....		75,517	75,517	75,517	75,517	.....	.....	.....	.....0	.....	.....75,517	.....	.....	.....0	1,322	04/15/2032.	1.B
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A CI A 1.5		..	04/15/2021.	Paydown.....		35,543,551	35,543,551	35,415,551	35,432,136	.....	.....111,415	.....	.....111,415	.....	.....35,543,551	.....	.....	.....0	285,539	04/15/2032.	1.A FE.....
92338B AE 5	Verde CLO Ltd CLO Ser 2019-1A CI B 2.0		..	04/15/2021.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	.....0	108,140	04/15/2032.	1.C FE.....
92343V BR 4	Verizon Communications Inc Sr Nt 5.150.		..	05/28/2021.	Call 110.3160.....		57,364,320	52,000,000	51,831,520	51,945,578	.....	.....7,647	.....	.....7,647	.....	.....51,953,226	.....	.....46,774	46,774	7,246,359	09/15/2023.	2.A FE.....
92837B AB 7	Visio RMBS Ser 2019-1 CI A1 3.572% 06/		..	05/01/2021.	Paydown.....		5,666,287	5,666,287	5,714,760	5,666,909	.....	.....(623)	.....	.....(623)	.....	.....5,666,287	.....	.....	.....0	88,747	06/25/2054.	1.A FE.....
92837K AA 9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/		..	04/15/2021.	Wells Fargo Securities LLC.....		5,348,453	5,313,583	5,313,503	5,312,762	.....	.....(468)	.....	.....(468)	.....	.....5,312,295	.....	.....36,158	36,158	31,470	08/25/2055.	1.A FE.....
92837K AA 9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/		..	06/01/2021.	Paydown.....		353,329	353,329	353,324	353,275	.....	.....55	.....	.....55	.....	.....353,329	.....	.....	.....0	2,060	08/25/2055.	1.A FE.....
92837M AA 5	Visio RMBS Ser 2020-1R CI A1 1.312% 11		..	04/15/2021.	Barclays Capital Inc.....		12,505,178	12,454,582	12,454,552	12,454,374	.....	.....(1,273)	.....	.....(1,273)	.....	.....12,453,102	.....	.....52,077	52,077	62,638	11/25/2055.	1.A FE.....
92837M AA 5	Visio RMBS Ser 2020-1R CI A1 1.312% 11		..	06/01/2021.	Paydown.....		778,863	778,863	778,861	778,850	.....	.....13	.....	.....13	.....	.....778,863	.....	.....	.....0	3,675	11/25/2055.	1.A FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	06/15/2021.	Redemption 100.0000.....		64,512	64,512	64,512	64,512	.....	.....	.....	.....0	.....	.....64,512	.....	.....	.....0	1,783	04/15/2022.	2.B
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		..	06/01/2021.	Paydown.....		84,551	84,551	83,303	83,929	.....	.....622	.....	.....622	.....	.....84,551	.....	.....	.....0	873	10/25/2033.	1.A FM.....
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1		..	06/01/2021.	Paydown.....		34,148	34,148	32,611	33,900	.....	.....248	.....	.....248	.....	.....34,148	.....	.....	.....0	765	06/25/2034.	1.A FM.....
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2		..	06/01/2021.	Paydown.....		229,871	229,871	217,277	217,277	.....	.....	.....	.....0	.....	.....217,277	.....	.....12,594	12,594	3,053	11/25/2036.	1.D FM.....
931142 DD 2	Wal-Mart Stores Inc Sr Nt 4.250% 04/15..		..	04/15/2021.	Maturity.....		51,000,000	51,000,000	51,323,838	51,011,223	.....	.....(11,223)	.....	.....(11,223)	.....	.....51,000,000	.....	.....	.....0	1,083,750	04/15/2021.	1.C FE.....
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 CI		..	06/01/2021.	Paydown.....		341,931	331,483	275,782	275,782	.....	.....	.....	.....0	.....	.....275,782	.....	.....66,149	66,149	4,412	03/25/2037.	1.D FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		..	06/01/2021.	Paydown.....		22,878	22,637	20,771	20,771	.....	.....	.....	.....0	.....	.....20,771	.....	.....2,106	2,106	257	11/25/2036.	1.D FM.....
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		252,337	252,337	254,111	253,478	.....	.....(1,141)	.....	.....(1,141)	.....	.....252,337	.....	.....	.....0	5,477	03/25/2035.	3.B FM.....

QE05.24

SCHEDULE D - PART 4

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

QE05.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		99,256	100,921	101,804	100,858	.....	.....(45)	.....	.....(45)	.....	.....100,813	.....	.....(1,557)	(1,557)	2,748	03/25/2035.	4.B FM.....
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		365,054	379,220	378,934	378,934	.....	.....	.....	.....0	.....	.....378,934	.....	.....(13,881)	(13,881)	8,767	04/25/2035.	4.B FM.....
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		391,310	416,081	412,785	412,785	.....	.....	.....	.....0	.....	.....412,785	.....	.....(21,475)	(21,475)	9,352	05/25/2035.	3.B FM.....
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		281,213	299,001	300,026	299,482	.....	.....7	.....	.....7	.....	.....299,489	.....	.....(18,277)	(18,277)	6,727	06/25/2035.	3.B FM.....
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		.....	.....9,602	9,628	9,590	.....	.....4	.....	.....4	.....	.....9,594	.....	.....(9,594)	(9,594)	188	06/25/2035.	3.B FM.....
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200		..	06/01/2021.	Paydown.....		91,637	85,464	67,263	67,263	.....	.....	.....	.....0	.....	.....67,263	.....	.....24,375	24,375	1,878	05/25/2036.	1.D FM.....
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		90,434	93,960	83,617	83,617	.....	.....	.....	.....0	.....	.....83,617	.....	.....6,817	6,817	2,066	08/25/2035.	1.D FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		12,733	13,593	13,704	13,649	.....	.....(20)	.....	.....(20)	.....	.....13,629	.....	.....(896)	(896)	303	10/25/2035.	3.B FM.....
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		33,757	41,889	41,333	41,451	.....	.....6	.....	.....6	.....	.....41,457	.....	.....(7,699)	(7,699)	974	01/25/2036.	4.B FM.....
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		149,628	175,997	147,353	147,353	.....	.....	.....	.....0	.....	.....147,353	.....	.....2,274	2,274	3,831	02/25/2036.	1.D FM.....
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200		..	06/01/2021.	Paydown.....		10,081	11,264	10,870	10,866	.....	.....	.....	.....0	.....	.....10,866	.....	.....(784)	(784)	327	11/25/2034.	1.D FM.....
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200		..	06/01/2021.	Paydown.....		170,525	170,525	80,464	80,464	.....	.....90,061	.....	.....90,061	.....	.....170,525	.....	.....0	0	1,366	09/25/2036.	1.D FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		..	06/01/2021.	Redemption 100.0000.....		20,128	20,128	20,128	20,128	.....	.....	.....	.....0	.....	.....20,128	.....	.....0	0	559	08/01/2027.	2.B
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	06/15/2021.	Various.....		133,203	133,203	139,463	136,263	.....	.....(3,060)	.....	.....(3,060)	.....	.....133,203	.....	.....0	0	4,103	05/15/2032.	1.B
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	06/10/2021.	Various.....		91,205	91,205	91,205	91,205	.....	.....	.....	.....0	.....	.....91,205	.....	.....0	0	9,616	10/10/2024.	2.B
94978# BC 0	Wells Fargo Bank Northwest NA CTL		6.59	06/01/2021.	Redemption 100.0000.....		242,018	242,018	242,018	242,018	.....	.....	.....	.....0	.....	.....242,018	.....	.....0	0	6,723	11/01/2022.	3.C
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004		..	06/01/2021.	Paydown.....		8,006	8,006	7,820	7,901	.....	.....106	.....	.....106	.....	.....8,006	.....	.....0	0	168	04/25/2034.	1.A FM.....
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		..	04/08/2021.	Wells Fargo Securities LLC.....		1,961,798	1,952,190	1,952,137	1,952,091	.....	.....(30)	.....	.....(30)	.....	.....1,952,062	.....	.....9,737	9,737	6,415	08/15/2053.	1.A FM.....
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		..	06/01/2021.	Paydown.....		93,426	93,426	93,423	93,421	.....	.....5	.....	.....5	.....	.....93,426	.....	.....0	0	334	08/15/2053.	1.A FM.....
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G		6	06/15/2021.	Redemption 100.0000.....		43,021	43,021	43,021	43,021	.....	.....	.....	.....0	.....	.....43,021	.....	.....0	0	1,150	01/15/2032.	2.B
98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30...		..	06/10/2021.	Tax Free Exchange.....		326,443	324,000	326,500	326,241	.....	.....(122)	.....	.....(122)	.....	.....326,119	.....	.....324	324	13,163	01/15/2030.	2.C FE.....
98389B AZ 3	Xcel Energy Inc Sr Nt 0.500% 10/15/23...		..	04/08/2021.	Goldman Sachs & Company.....		2,503,375	2,500,000	2,497,650	2,497,856	.....	.....213	.....	.....213	.....	.....2,498,069	.....	.....5,306	5,306	6,840	10/15/2023.	2.A FE.....
98978V AB 9	Zoetis Inc Sr Nt 3.250% 02/01/23.....		..	04/08/2021.	Goldman Sachs & Company.....		1,016,828	975,000	1,030,623	1,023,841	.....	.....(7,360)	.....	.....(7,360)	.....	.....1,016,481	.....	.....347	347	22,093	02/01/2023.	2.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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14040*	AA	1	F o r e i g n	06/15/2021.	Various.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	781,500	06/15/2021.	2.C
67077M	AJ	7		04/08/2021.	Goldman Sachs & Company.....		1,517,422	1,470,000	1,503,095	1,496,027		(4,798)		(4,798)		1,491,229		26,193	26,193	24,567	10/01/2022.	2.B FE.....
67077M	AK	4		04/08/2021.	Goldman Sachs & Company.....		790,095	750,000	802,553	793,925		(5,590)		(5,590)		788,335		1,760	1,760	9,552	06/01/2023.	2.B FE.....
000000	00	0		04/13/2021.	Direct.....		1,061,531	1,005,000	1,085,817	638,655		(8,558)		(8,558)		1,058,097		3,435	3,435	34,536	10/17/2022.	4.C FE.....
000000	00	0		04/15/2021.	Direct.....		531,038	510,000	538,635	321,590		(3,147)		(3,147)		528,943		2,094	2,094	12,343	10/29/2022.	3.A FE.....
					DTEK Finance PLC 1st Lien PIK 10.750% 1																	
000000	00	0		05/17/2021.	Taxable Exchange.....		805,335	1,005,000	870,018	267,750	149,033	7,306		156,339		878,015		(72,679)	(72,679)		12/31/2024.	6. FE.....
000000	00	0		06/28/2021.	Direct.....		204,500	200,000	203,250			(344)		(344)		202,906		1,594	1,594	11,233	01/23/2025.	4.C FE.....
000000	00	0		05/04/2021.	Direct.....		269,344	325,000	290,875	297,472		1,676		1,676		299,148		(29,804)	(29,804)	10,111	06/28/2025.	4.B FE.....
000000	00	0		06/23/2021.	Call 106.0000.....		1,028,200	970,000	1,041,164	578,085		(5,610)		(5,610)		1,033,384		(63,384)	(63,384)	87,421	10/22/2025.	3.A FE.....
000000	00	0		04/06/2021.	Direct.....		281,696	275,000	280,088			(181)		(181)		279,907		1,789	1,789	1,905	02/11/2026.	4.A FE.....
000000	00	0		05/19/2021.	Direct.....		279,450	270,000	204,670	210,434		3,032		3,032		213,466		65,984	65,984	11,885	04/03/2026.	4.B FE.....
000000	00	0		04/15/2021.	Direct.....		194,500	200,000	183,180	184,465		626		626		185,091		9,409	9,409	5,900	02/23/2027.	3.B FE.....
000000	00	0		05/05/2021.	Direct.....		202,750	200,000	193,000			113		113		193,113		9,637	9,637	2,040	03/16/2027.	5.B FE.....
000000	00	0		04/14/2021.	Direct.....		1,045,244	1,060,000	1,010,725	650,871		1,571		1,571		1,017,355		27,889	27,889	25,244	05/24/2027.	5.B FE.....
000000	00	0		04/12/2021.	Direct.....		561,875	500,000	541,875			(387)		(387)		541,488		20,387	20,387	9,389	06/30/2027.	3.C FE.....
000000	00	0		05/12/2021.	Call 110.5000.....		607,750	550,000	619,075	328,958		(4,274)		(4,274)		613,308		(63,308)	(63,308)	74,594	06/15/2028.	3.C FE.....
000000	00	0		06/16/2021.	Direct.....		346,038	310,000	307,238	296,391		99		99		307,478		38,560	38,560	14,081	10/17/2029.	4.B FE.....
000000	00	0		06/16/2021.	Direct.....		547,300	520,000	521,510	312,149		(628)		(628)		521,272		26,028	26,028	20,885	04/15/2030.	4.A FE.....
					ACWA Power Mgmt Invst Sec Nt 5.950% 12																	
000000	00	0		05/11/2021.	Direct.....		624,075	530,000	587,675	352,092		(1,742)		(1,742)		584,100		39,975	39,975	12,964	12/15/2039.	2.C FE.....
000000	00	0		06/25/2021.	Direct.....		340,900	280,000	367,850			(993)		(993)		366,858		(25,958)	(25,958)	13,047	04/25/2044.	3.A FE.....
00205G	AA	5		04/15/2021.	Call 104.9849.....		23,096,670	22,000,000	21,796,720	21,957,856		6,564		6,564		21,964,420		35,580	35,580	1,532,392	10/11/2022.	2.B FE.....
00654A	AA	4		06/22/2021.	Direct.....		222,000	200,000	200,000	200,000				0		200,000		22,000	22,000	6,736	12/10/2024.	3.A FE.....
00870W	AA	4		05/11/2021.	Direct.....		551,375	550,000	550,000					0		550,000		1,375	1,375		06/15/2033.	3.A FE.....
00973R	AD	5		06/15/2021.	Various.....		952,088	930,000	935,425	933,880		(475)		(475)		933,405		(3,405)	(3,405)	44,175	06/15/2024.	2.C FE.....
03847Q	AA	1		04/22/2021.	Direct.....		330,000	320,000	320,000					0		320,000		10,000	10,000		10/07/2026.	3.B Z.....
046353	AR	9		04/08/2021.	Goldman Sachs & Company.....		5,334,450	5,000,000	5,444,800	5,384,704		(41,651)		(41,651)		5,343,053		(8,603)	(8,603)	114,236	08/17/2023.	2.A FE.....
05279#	AF	6		04/23/2021.	Maturity.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000				220,550	04/23/2021.	2.B FE.....
11042T	AA	1		06/20/2021.	Redemption 100.0000.....		54,471	54,471	54,471	54,471				0		54,471				1,035	06/20/2031.	1.F FE.....
11043X	AA	1		06/15/2021.	Various.....		296,958	296,958	296,958	296,958				0		296,958				4,900	12/15/2032.	1.F FE.....
15236F	AB	6		06/16/2021.	Direct.....		1,140,525	1,110,000	1,135,070	720,332		(931)		(931)		1,133,401		7,124	7,124	44,778	02/04/2030.	3.C FE.....
19533P	AC	4		05/06/2021.	Direct.....		716,220	690,000	723,455	453,718		(962)		(962)		722,130		(5,910)	(5,910)	21,611	07/17/2030.	3.B FE.....
200447	AH	3		04/23/2021.	Direct.....		429,981	445,000	445,000					0		445,000		(15,019)	(15,019)	3,228	02/09/2031.	2.B FE.....
					Continuum Energy Levante Sec Nt 4.500%																	
21218M	AB	1		06/18/2021.	Direct.....		618,000	600,000	600,000					0		600,000		18,000	18,000	9,950	08/09/2026.	3.A FE.....
					Rabobank Nederland Sub Nt 3.950% 11/09																	
21685W	DF	1		04/08/2021.	Goldman Sachs & Company.....		1,578,555	1,500,000	1,595,220	1,576,938		(11,474)		(11,474)		1,565,464		13,091	13,091	25,181	11/09/2022.	2.A FE.....
225401	AB	4		04/08/2021.	Goldman Sachs & Company.....		11,733,220	11,500,000	11,925,730	11,802,349		(82,231)		(82,231)		11,720,118		13,102	13,102	311,683	01/09/2023.	2.A FE.....
23636T	AD	2		04/08/2021.	Goldman Sachs & Company.....		2,912,811	2,788,500	2,941,087	2,935,210		(15,220)		(15,220)		2,919,990		(7,179)	(7,179)	32,086	11/02/2023.	2.A FE.....

QE05.26

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37363B AB 4	Georgian Railway JSC Sr Nt 4.000% 06/1			D	06/16/2021.	Direct.....		298,319	295,000	295,000					0		295,000		3,319	3,319	33	06/17/2028.	4.A FE.....
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07			D	05/28/2021.	Direct.....		555,705	530,000	533,125	325,234		(597)		(597)		533,887		21,818	21,818	21,762	07/07/2027.	3.C FE.....
40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt 4.500%			C	04/26/2021.	Call 103.1061.....		5,464,625	5,300,000	5,257,070	5,294,447		1,627		1,627		5,296,075		3,925	3,925	344,163	01/25/2022.	2.B FE.....
55388R AA 4	MV24 Capital BV 1st Lien 6.748% 06/01/			D	04/20/2021.	Direct.....		424,576	402,186	433,486	70,974		(858)		(858)		432,627		(8,052)	(8,052)	10,630	06/01/2034.	3.B FE.....
566007 AC 4	MARB BondCo PLC Sr Nt 3.950% 01/29/31			D	05/24/2021.	Direct.....		303,345	315,000	315,000					0		315,000		(11,655)	(11,655)	4,044	01/29/2031.	3.C FE.....
603374 AF 6	Minerva Luxembourg SA Sr Nt 4.375% 03/			D	04/13/2021.	Direct.....		678,438	695,000	688,064			42		42		688,106		(9,668)	(9,668)	2,280	03/18/2031.	3.B FE.....
62459L AA 7	Movida Europe SA Sr Nt 5.250% 02/08/31			D	04/14/2021.	Direct.....		1,131,975	1,170,000	1,170,000					0		1,170,000		(38,025)	(38,025)	11,603	02/08/2031.	4.A FE.....
65557C AS 2	Nordea Bank AB Sr Nt 2.250% 05/27/21..			C	05/27/2021.	Maturity.....		20,000,000	20,000,000	19,939,000	19,994,821		5,179		5,179		20,000,000				225,000	05/27/2021.	1.D FE.....
65557F AA 4	Nordea Bank AB Sub Bk Nt 4.875% 05/13/			C	05/13/2021.	Maturity.....		24,000,000	24,000,000	23,881,920	23,994,625		5,375		5,375		24,000,000				585,000	05/13/2021.	1.G FE.....
68373N AA 3	OP Servicios Mega Sr Nt 8.250% 02/11/2			D	04/21/2021.	Direct.....		600,463	605,000	614,831			(129)		(129)		614,702		(14,240)	(14,240)	9,983	02/11/2025.	3.C FE.....
71647N AA 7	Petrobras Global Finance Nt 5.625% 05/..			D	04/01/2021.	Direct.....		1,359,125	1,310,000	1,480,705			(1,026)		(1,026)		1,479,679		(120,554)	(120,554)	27,838	05/20/2043.	3.C FE.....
71647N BE 8	Petrobras Global Finance Sr Nt 5.093%...			D	04/28/2021.	Direct.....		1,115,625	1,050,000	1,106,901	1,105,513		(1,657)		(1,657)		1,103,856		11,769	11,769	42,336	01/15/2030.	3.C FE.....
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt 2.875%....			D	04/08/2021.	Goldman Sachs & Company.....		11,409,860	10,850,000	11,547,736	11,446,132		(64,294)		(64,294)		11,381,838		28,022	28,022	172,432	09/23/2023.	2.B FE.....
83006L AB 9	Sixsigma Networks Mexico Sr Nt 7.500%..			D	05/27/2021.	Direct.....		102,375	120,000	120,000	120,000				0		120,000		(17,625)	(17,625)	5,053	05/02/2025.	4.B FE.....
83363R AA 5	Sociedad Concesionaria Auto Sr Nt 6.22..			C	06/15/2021.	Redemption 100.0000.....		375,000	375,000	375,000	375,000				0		375,000				11,668	12/15/2026.	2.A FE.....
899415 AG 8	Tullow Oil Plc Sec Nt 10.250% 05/15/26...			D	06/16/2021.	Direct.....		745,877	710,000	710,000					0		710,000		35,877	35,877	6,267	05/15/2026.	4.C FE.....
90015W AK 9	Turkiye Vakiflar Bankasi Sr Nt 6.500%....			D	06/15/2021.	Direct.....		206,000	200,000	198,916	198,916		110		110		199,026		6,974	6,974	6,825	01/08/2026.	4.B FE.....
90015Y AB 5	Turkiye Sinai Kalkinma Sr Nt 5.875% 01..			D	06/15/2021.	Direct.....		377,438	375,000	373,001			148		148		373,150		4,288	4,288	9,363	01/14/2026.	4.C FE.....
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt 2.859% 0			D	04/08/2021.	Goldman Sachs & Company.....		257,555	250,000	259,690	258,644		(1,467)		(1,467)		257,177		378	378	4,705	08/15/2023.	1.G FE.....
90471M AD 4	Unifin Financiera SA DE Sr Nt 9.875% 0..			D	04/21/2021.	Direct.....		615,750	600,000	600,000					0		600,000		15,750	15,750	13,990	01/28/2029.	3.C FE.....
D8563# AA 2	05/06/			B	05/06/2021.	Maturity.....		40,417,750	40,417,750	47,958,600	40,923,600				0	7,035,000	40,417,750	(7,540,850)		(7,540,850)	1,209,703	05/06/2021.	2.B PL.....
G4273* AK 1	Hammerson plc Sr Nt Ser B 1.320% 01/11			B	06/18/2021.	Call 97.2775.....		4,287,713	4,407,713	3,907,276	4,538,488				0	(631,212)	4,407,713	500,437		(64,832)	01/11/2024.	2.C	
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser.....			C	06/28/2021.	Redemption 102.0108.....		8,160,866	8,000,000	8,014,382	8,001,364		159,502		159,502		8,160,866				192,364	03/31/2022.	2.C FE.....
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt 3.500			C	04/09/2021.	Call 100.0000.....		5,270,000	5,270,000	5,295,523	5,274,926		(2,018)		(2,018)		5,272,908		(2,908)	(2,908)	58,409	12/15/2021.	3.A PL.....
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27...			C	06/15/2021.	Redemption 100.0000.....		280,000	280,000	280,000	280,000				0		280,000				7,700	09/15/2027.	3.C
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.			D	04/30/2021.	Redemption 100.0000.....		80	80	82	81		(1)		(1)		80				(19,222)	03/30/2024.	2.B FE.....
P8704L AB 4	Sixsigma Networks Mexico Sr Nt 7.500%..			D	05/27/2021.	Direct.....		596,250	700,000	647,100	195,264		2,880		2,880		651,244		(54,994)	(54,994)	29,563	05/02/2025.	4.B FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							1,861,400,004	1,821,755,194	1,855,523,775	1,741,988,989	165,236	(588,254)	7,635	(430,653)	6,403,788	1,842,905,110	(7,040,413)	6,547,203	(493,210)	41,670,725	XXX	XXX

Bonds - Unaffiliated Bank Loans

000000 00 0	GB Auto Service Inc Incremental Term Ln...			..	06/30/2021.	Redemption 100.0000.....		143	143	140			3		3		143			0	3	10/19/2024.	4.A PL.....
000000 00 0	Rialto Management Group LLC Term Ln Nt 1			..	06/30/2021.	Redemption 100.0000.....		3,829	3,829	3,772			57		57		3,829			0	35	11/30/2024.	4.A Z.....
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln...			..	06/30/2021.	Redemption 100.0000.....		12,505	12,505	12,389	10,497		113		113		12,505			0	333	12/15/2024.	3.A Z.....
000000 00 0	6.250			..	06/30/2021.	Redemption 100.0000.....		357	357	357					0		357			0	3	12/19/2024.	4.A Z.....
000000 00 0	Diligent Corp Term Ln B-3 Nt 1 6.750%...			..	06/30/2021.	Redemption 100.0000.....		3,000	3,000	2,970			30		30		3,000			0	46	08/04/2025.	4.A Z.....
000000 00 0	Animal Supply Company New 1st Lien Term			..	06/28/2021.	Redemption 100.0000.....		1,055	1,055	887	874		165		165		1,055			0	16	08/14/2025.	5.B Z.....

QE05.27

SCHEDULE D - PART 4

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

QE05.28

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n								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.							
000000 00 0	Vistra Operations Co LLC Incremental Ter.		..	06/30/2021.	Redemption	100.0000.....	45,414	45,414	45,067	45,080	.....	.....335	.....	.....335	.....	.....45,414	.....	.....	.....0	426	12/31/2025.	2.C FE.....
000000 00 0	Berry Plastics Corp Term Ln Z Nt 1 1.8.....		..	06/14/2021.	Redemption	100.0000.....	101,658	101,658	100,898	.....	.....	.....760	.....	.....760	.....	.....101,658	.....	.....	.....0	538	07/01/2026.	3.B FE.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter		..	06/30/2021.	Redemption	100.0000.....	765	765	768	768	.....	.....(3)	.....	.....(3)	.....	.....765	.....	.....	.....0	7	09/20/2026.	2.C FE.....
000000 00 0	Kellermeyer Building Svcs Delayed Draw T		..	06/30/2021.	Redemption	100.0000.....	69	69	68	.....	.....	.....1	.....	.....1	.....	.....69	.....	.....	.....0	.....	11/07/2026.	4.A PL.....
000000 00 0	Generac Power Systems Inc New Term Ln B		..	05/27/2021.	Redemption	100.0000.....	113,766	113,766	111,273	111,607	.....	.....2,158	.....	.....2,158	.....	.....113,766	.....	.....	.....0	1,050	12/13/2026.	3.B FE.....
000000 00 0	AI Fire Term Ln Nt 1 6.750% 03/22/27.....		..	06/30/2021.	Redemption	100.0000.....	2,208	2,208	2,164	.....	.....	.....44	.....	.....44	.....	.....2,208	.....	.....	.....0	41	03/22/2027.	3.B Z.....
000000 00 0	Shields Health Solutions LLC Term Ln Nt.....		..	06/30/2021.	Redemption	100.0000.....	4,628	4,628	4,535	.....	.....	.....93	.....	.....93	.....	.....4,628	.....	.....	.....0	80	03/30/2027.	4.A Z.....
000000 00 0	American Construcion Src Opco Term Ln Nt		..	06/30/2021.	Redemption	100.0000.....	2,221	2,221	2,177	.....	.....	.....44	.....	.....44	.....	.....2,221	.....	.....	.....0	36	04/01/2027.	4.A Z.....
000000 00 0	Surgical Specialists LLC Term Ln Nt 1.....		..	06/30/2021.	Redemption	100.0000.....	1,174	1,174	1,144	.....	.....	.....29	.....	.....29	.....	.....1,174	.....	.....	.....0	23	01/28/2028.	4.A Z.....
000000 00 0	Surgical Specialists LLC Delayed Draw Te.		..	06/30/2021.	Redemption	100.0000.....	2,846	2,846	2,775	.....	.....	.....71	.....	.....71	.....	.....2,846	.....	.....	.....0	55	01/28/2028.	4.A Z.....
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.		..	06/30/2021.	Redemption	100.0000.....	3,907	3,907	3,848	3,863	.....	.....44	.....	.....44	.....	.....3,907	.....	.....	.....0	140	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	06/30/2021.	Redemption	100.0000.....	387	387	387	387	.....	.....	.....	.....0	.....	.....387	.....	.....	.....0	27	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	06/30/2021.	Tax Free Exchange.....	100.0000.....	247,194	249,178	247,029	63,313	.....	.....165	.....	.....165	.....	.....247,194	.....	.....	.....0	9,639	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	06/30/2021.	Tax Free Exchange.....	100.0000.....	45,365	45,745	45,351	.....	.....	.....14	.....	.....14	.....	.....45,365	.....	.....	.....0	722	04/15/2025.	3.B PL.....
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt.....		..	06/30/2021.	Redemption	100.0000.....	2,228	2,228	2,175	2,175	.....	.....53	.....	.....53	.....	.....2,228	.....	.....	.....0	73	07/31/2026.	3.B PL.....
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln.		..	06/30/2021.	Redemption	100.0000.....	211	211	208	.....	.....	.....3	.....	.....3	.....	.....211	.....	.....	.....0	6	07/31/2026.	3.B Z.....
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.586%..		..	04/01/2021.	Redemption	100.0000.....	2,333	2,333	2,274	2,281	.....	.....51	.....	.....51	.....	.....2,333	.....	.....	.....0	63	02/07/2026.	3.A PL.....
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		..	04/01/2021.	Redemption	100.0000.....	668	668	668	668	.....	.....	.....	.....0	.....	.....668	.....	.....	.....0	27	02/07/2026.	3.A PL.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt.....		..	06/30/2021.	Redemption	100.0000.....	3,750	3,750	3,647	3,679	.....	.....71	.....	.....71	.....	.....3,750	.....	.....	.....0	82	07/12/2025.	5.A FE.....
02358@ AA 0	5.104%		..	04/01/2021.	Redemption	100.0000.....	8,277	8,277	8,112	8,137	.....	.....140	.....	.....140	.....	.....8,277	.....	.....	.....0	119	11/25/2025.	4.B PL.....
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	18,750	18,750	18,281	.....	.....	.....469	.....	.....469	.....	.....18,750	.....	.....	.....0	570	01/25/2027.	4.C Z.....
03979* AA 9	US Metals Bidco Term Ln Nt 1 8.250% 07		..	06/30/2021.	Redemption	100.0000.....	7,500	7,500	7,275	7,288	.....	.....212	.....	.....212	.....	.....7,500	.....	.....	.....0	316	07/20/2026.	3.B PL.....
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		..	06/23/2021.	Redemption	100.0000.....	210,432	210,432	206,749	207,224	.....	.....3,207	.....	.....3,207	.....	.....210,432	.....	.....	.....0	7,549	01/02/2026.	3.B PL.....
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		..	06/23/2021.	Redemption	100.0000.....	1,130	1,130	1,113	.....	.....	.....17	.....	.....17	.....	.....1,130	.....	.....	.....0	25	01/02/2026.	3.B PL.....
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		..	06/23/2021.	Redemption	100.0000.....	53,750	53,750	53,750	53,750	.....	.....0	.....	.....0	.....	.....53,750	.....	.....	.....0	1,472	01/02/2025.	3.B PL.....
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		..	06/23/2021.	Redemption	100.0000.....	381,897	381,897	376,866	378,383	.....	.....3,514	.....	.....3,514	.....	.....381,897	.....	.....	.....0	9,391	01/02/2025.	5.A.....
09788H AN 1	Advanced Infusion Solutions Last Out Ter..		..	06/30/2021.	Redemption	100.0000.....	33,050	33,050	32,371	32,531	.....	.....519	.....	.....519	.....	.....33,050	.....	.....	.....0	1,094	06/27/2024.	4.A PL.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		..	06/30/2021.	Redemption	100.0000.....	5,096	5,096	4,985	5,021	.....	.....74	.....	.....74	.....	.....5,096	.....	.....	.....0	186	03/11/2024.	2.C PL.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 5.4		..	06/30/2021.	Redemption	100.0000.....	6,535	6,535	6,339	6,440	.....	.....94	.....	.....94	.....	.....6,535	.....	.....	.....0	206	08/14/2023.	4.A PL.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	3,542	3,542	3,489	3,514	.....	.....28	.....	.....28	.....	.....3,542	.....	.....	.....0	112	08/14/2023.	3.B PL.....
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term		..	06/29/2021.	Redemption	100.0000.....	7,462,500	7,462,500	7,275,938	7,282,460	.....	.....180,040	.....	.....180,040	.....	.....7,462,500	.....	.....	.....0	438,422	10/02/2025.	4.A PL.....
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.85.		..	06/30/2021.	Redemption	100.0000.....	10,811	10,811	10,541	10,570	.....	.....241	.....	.....241	.....	.....10,811	.....	.....	.....0	448	05/14/2025.	4.A PL.....
15644G A* 5	Centric Brands Inc DIP Ln Nt 2 6.500%.....		..	05/14/2021.	Redemption	100.0000.....	25,314	25,314	25,314	25,314	.....	.....0	.....	.....0	.....	.....25,314	.....	.....	.....0	913	10/09/2025.	4.C PL.....
16117L BX 6	N		..	06/30/2021.	Redemption	100.0000.....	37,879	37,879	37,146	27,155	.....	.....730	.....	.....730	.....	.....37,879	.....	.....	.....0	353	02/01/2027.	2.C FE.....
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		..	06/30/2021.	Redemption	100.0000.....	199	199	197	197	.....	.....2	.....	.....2	.....	.....199	.....	.....	.....0	5	08/20/2025.	2.B PL.....
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1.....		..	06/30/2021.	Redemption	100.0000.....	2,508	2,508	2,458	2,468	.....	.....40	.....	.....40	.....	.....2,508	.....	.....	.....0	69	08/20/2025.	2.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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	5.854% 1	..	06/30/2021.	Redemption	100.0000.....	10,076	10,076	9,823	9,949	.....	.....127	.....	.....127	.....	.....10,076	.....	.....	.....0	329	10/06/2023.	3.A PL.....
24360@ AA 0	DecoPac Inc Term Ln Nt 1	4.396% 09/29/	..	05/14/2021.	Redemption	100.0000.....	4,039,872	4,039,872	3,958,209	4,009,094	.....	.....30,778	.....	.....30,778	.....	.....4,039,872	.....	.....	.....0	78,846	09/29/2022.	3.B PL.....
24360@ AA 0	DecoPac Inc Term Ln Nt 2	6.500% 09/29/	..	05/07/2021.	Redemption	100.0000.....	67,783	67,783	66,770	67,255	.....	.....528	.....	.....528	.....	.....67,783	.....	.....	.....0	1,533	09/29/2022.	3.B PL.....
25540# AA 8	Divisions Holding Corp Term Ln Nt 1	7.....	..	05/27/2021.	Redemption	100.0000.....	1,014,900	1,014,900	984,453	986,026	.....	.....28,874	.....	.....28,874	.....	.....1,014,900	.....	.....	.....0	48,553	08/14/2026.	2.C PL.....
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1	6.....	..	06/30/2021.	Redemption	100.0000.....	1,364	1,364	1,330	1,331	.....	.....33	.....	.....33	.....	.....1,364	.....	.....	.....0	43	09/04/2026.	1.F PL.....
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term		..	06/30/2021.	Redemption	100.0000.....	327	327	323	323	.....	.....4	.....	.....4	.....	.....327	.....	.....	.....0	19	09/04/2026.	1.F PL.....
28622@ AA 5	Elevation Services Holding LLC Term Ln N		..	06/30/2021.	Redemption	100.0000.....	1,286	1,286	1,254	1,254	.....	.....32	.....	.....32	.....	.....1,286	.....	.....	.....0	43	12/18/2026.	3.A Z.....
28622@ AB 3	Elevation Services Holding LLC Delayed D		..	06/30/2021.	Redemption	0.0000.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	122	12/18/2026.	3.A Z.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption	100.0000.....	1,286	1,286	1,286	1,286	.....	.....	.....	.....0	.....	.....1,286	.....	.....	.....0	43	08/21/2023.	3.C Z.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....	.....	.....1,900	1,900	1,900	1,897	.....	.....	.....	.....0	.....	.....1,900	.....	.....	.....0	68	08/21/2023.	3.C Z.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption	100.0000.....	1,043	1,043	1,043	1,043	.....	.....	.....	.....0	.....	.....1,043	.....	.....	.....0	34	08/21/2023.	5.B GI.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....	.....	.....1,544	1,544	1,544	1,544	.....	.....	.....	.....0	.....	.....1,544	.....	.....	.....0	52	08/21/2023.	5.B GI.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption	100.0000.....	619	619	619	619	.....	.....	.....	.....0	.....	.....619	.....	.....	.....0	20	08/21/2023.	3.C PL.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....	.....	.....919	919	919	919	.....	.....	.....	.....0	.....	.....919	.....	.....	.....0	31	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption	100.0000.....	826	826	826	826	.....	.....	.....	.....0	.....	.....826	.....	.....	.....0	27	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....	.....	.....1,229	1,229	1,229	1,229	.....	.....	.....	.....0	.....	.....1,229	.....	.....	.....0	41	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	6.....	..	06/25/2021.	Redemption	100.0000.....	5,029	5,029	4,914	4,968	.....	.....62	.....	.....62	.....	.....5,029	.....	.....	.....0	166	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	6.....	..	06/25/2021.	Tax Free Exchange.....	.....	.....7,259	7,333	7,152	7,216	.....	.....16	.....	.....16	.....	.....7,259	.....	.....	.....0	274	08/21/2023.	3.C PL.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	4.....	..	04/05/2021.	Redemption	100.0000.....	1,552,849	1,552,849	1,521,792	1,534,391	.....	.....18,458	.....	.....18,458	.....	.....1,552,849	.....	.....	.....0	21,513	05/09/2024.	2.C PL.....
31528# AC 8	Ferraro Fine Foods Corp Incremental Term		..	04/05/2021.	Redemption	100.0000.....	85,402	85,402	84,121	84,571	.....	.....831	.....	.....831	.....	.....85,402	.....	.....	.....0	1,183	05/09/2024.	2.C PL.....
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1.		..	04/05/2021.	Redemption	100.0000.....	469,247	469,247	462,208	464,367	.....	.....4,881	.....	.....4,881	.....	.....469,247	.....	.....	.....0	6,501	05/09/2024.	2.C PL.....
31850F AW 2	First American Payment Sys Term Ln Nt 1.		..	06/01/2021.	Redemption	100.0000.....	2,128,433	2,128,433	2,107,149	2,109,045	.....	.....19,388	.....	.....19,388	.....	.....2,128,433	.....	.....	.....0	73,242	03/04/2027.	4.C FE.....
35041@ AA 3	Foundation Risk Partners Corp Incrementa		..	06/30/2021.	Redemption	100.0000.....	1,725	1,725	1,691	1,705	.....	.....20	.....	.....20	.....	.....1,725	.....	.....	.....0	50	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption	100.0000.....	2,394	2,394	2,371	2,379	.....	.....15	.....	.....15	.....	.....2,394	.....	.....	.....0	69	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption	100.0000.....	452	452	448	448	.....	.....4	.....	.....4	.....	.....452	.....	.....	.....0	13	11/10/2023.	3.B PL.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption	100.0000.....	3,668	3,668	3,598	3,617	.....	.....51	.....	.....51	.....	.....3,668	.....	.....	.....0	106	11/10/2023.	3.B PL.....
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption	100.0000.....	459	459	455	455	.....	.....4	.....	.....4	.....	.....459	.....	.....	.....0	13	11/10/2023.	3.B PL.....
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1		..	06/14/2021.	Redemption	100.0000.....	28,408	28,408	27,698	.....	.....	.....710	.....	.....710	.....	.....28,408	.....	.....	.....0	518	02/12/2027.	3.A PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		..	06/30/2021.	Redemption	100.0000.....	10,067	10,067	9,901	.....	.....	.....166	.....	.....166	.....	.....10,067	.....	.....	.....0	115	09/18/2023.	3.C Z.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		..	04/30/2021.	Tax Free Exchange.....	.....	.....9,901	10,067	9,700	9,882	.....	.....19	.....	.....19	.....	.....9,901	.....	.....	.....0	341	09/18/2023.	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.		..	04/30/2021.	Tax Free Exchange.....	.....	.....2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....2,012	.....	.....	.....0	68	09/18/2023.	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.		..	06/30/2021.	Redemption	100.0000.....	2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....2,012	.....	.....	.....0	23	09/18/2023.	3.C Z.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	06/30/2021.	Redemption	100.0000.....	79	79	78	32	.....	.....1	.....	.....1	.....	.....79	.....	.....	.....0	.....	10/19/2024.	3.C PL.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	04/09/2021.	Tax Free Exchange.....	.....	.....55,984	57,119	55,977	.....	.....	.....7	.....	.....7	.....	.....55,984	.....	.....	.....0	100	10/19/2024.	4.A PL.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	06/30/2021.	Redemption	100.0000.....	276	276	273	274	.....	.....3	.....	.....3	.....	.....276	.....	.....	.....0	9	10/19/2024.	3.C PL.....

QE05.29

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7.		..	06/30/2021.	Redemption 100.0000.....		12,402	12,402	12,402	12,402				0		12,402			0	462	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021.	Redemption 100.0000.....		4,276	4,276	4,229	2,196		47		47		4,276			0	127	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021.	Tax Free Exchange.....		471,513	476,560	471,199			314		314		471,513			0	10,907	06/01/2025.	4.B PL.....
36221@ AA 3	4.897		..	06/30/2021.	Redemption 100.0000.....		2,872	2,872	2,825	2,830		42		42		2,872			0	83	02/28/2027.	3.A PL.....
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln		..	06/30/2021.	Redemption 100.0000.....		1,117	1,117	1,089	1,090		27		27		1,117			0	32	02/28/2027.	3.A PL.....
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...		..	06/30/2021.	Redemption 100.0000.....		10,000	10,000	9,800	9,833		167		167		10,000			0	183	08/27/2026.	3.A PL.....
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11		..	06/30/2021.	Redemption 100.0000.....		15,000	15,000	14,623	14,762		238		238		15,000			0	507	11/01/2024.	2.C PL.....
41755@ AA 7	Harvest Hill Beverage Company New Term L		..	06/28/2021.	Redemption 100.0000.....		217,500	217,500	212,063	212,299		5,201		5,201		217,500			0	3,812	08/28/2026.	4.A PL.....
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1		..	05/13/2021.	Redemption 100.0000.....		34,380	34,380	33,600	33,923		457		457		34,380			0	494	10/12/2024.	3.A PL.....
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		..	05/13/2021.	Redemption 100.0000.....		8,653	8,653	8,566	8,594		59		59		8,653			0	124	10/12/2024.	3.A PL.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2		..	06/30/2021.	Redemption 100.0000.....		8,319	8,319	8,152	8,233		86		86		8,319			0	303	10/31/2023.	3.A PL.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.655....		..	06/30/2021.	Redemption 100.0000.....		15,672	15,672	15,437	15,520		152		152		15,672			0	605	08/20/2024.	4.B IF.....
45004K AC 0	Information Resources Inc 1st Lien Term...		..	06/30/2021.	Redemption 100.0000.....		6,899	6,899	6,830	6,849		51		51		6,899			0	151	11/07/2025.	4.C FE.....
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75....		..	06/30/2021.	Redemption 100.0000.....		17,036	17,036	16,696	16,724		312		312		17,036			0	578	07/02/2025.	3.C PL.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.147%....		..	06/30/2021.	Redemption 100.0000.....		4,069	4,069	3,866	3,929		140		140		4,069			0	102	05/01/2024.	4.C FE.....
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...		..	06/30/2021.	Redemption 100.0000.....		8,056	8,056	7,894	7,938		117		117		8,056			0	243	07/01/2024.	2.C PL.....
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		..	06/30/2021.	Redemption 100.0000.....		1,373	1,373	1,373	1,373				0		1,373			0	46	07/01/2024.	2.C PL.....
48773# AA 8	Kellermeyer Building Svcs Initial Term L....		..	06/30/2021.	Redemption 100.0000.....		1,961	1,961	1,941	1,944		17		17		1,961			0	95	11/07/2026.	4.A PL.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		..	06/30/2021.	Redemption 100.0000.....		431	431	427	428		4		4		431			0	26	11/07/2026.	4.A PL.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T		..	06/30/2021.	Redemption 100.0000.....		51	51	50	50		1		1		51			0	3	11/07/2026.	4.A PL.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T		..	06/30/2021.	Redemption 100.0000.....		61	61	60	60		1		1		61			0	3	11/07/2026.	4.A PL.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....		2,114	2,114	2,072	2,079		35		35		2,114			0	56	08/07/2026.	3.B PL.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr		..	06/30/2021.	Redemption 100.0000.....		352	352	349	349		3		3		352			0	9	08/07/2026.	3.B PL.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%...		..	06/30/2021.	Redemption 100.0000.....		648	648	642	642		6		6		648			0	49	02/28/2026.	4.C
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....		..	06/30/2021.	Redemption 100.0000.....		7,456	7,456	7,319	7,335		122		122		7,456			0	284	02/28/2026.	4.C
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8		..	06/30/2021.	Redemption 100.0000.....		8,958	8,958	8,863	8,887		71		71		8,958			0	251	12/17/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		..	06/30/2021.	Redemption 100.0000.....		1,042	1,042	1,036	621		5		5		1,042			0	29	12/17/2025.	3.B PL.....
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.093%...		..	06/30/2021.	Redemption 100.0000.....		1,762	1,762	1,691	1,712		50		50		1,762			0	41	02/08/2025.	4.C FE.....
57810J AC 2 1			..	06/30/2021.	Redemption 100.0000.....		1,174	1,174	1,127	1,141		33		33		1,174			0	27	02/28/2025.	4.C FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1.		..	06/30/2021.	Redemption 100.0000.....		6,072	6,072	6,072	6,072				0		6,072			0	179	12/02/2022.	3.C PL.....
62931* AA 2	Topix Pharma Term Ln Nt 1 4.854% 10/31		..	06/30/2021.	Redemption 100.0000.....		2,250	2,250	2,198	2,215		35		35		2,250			0	68	10/31/2024.	3.C PL.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		..	06/30/2021.	Redemption 100.0000.....		748	748	741	742		6		6		748			0	23	10/31/2024.	3.C PL.....

QE05.30

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N		..	06/30/2021.	Redemption 100.0000.....	.....	.....10,023	10,023	9,897	9,910	.....	.....113	.....	.....113	.....	.....10,023	.....	.....	.....0	370	05/11/2026.	3.A PL.....
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		..	06/30/2021.	Redemption 100.0000.....	.....	.....250	250	245	246	.....	.....4	.....	.....4	.....	.....250	.....	.....	.....0	9	07/02/2026.	3.A PL.....
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...		..	06/30/2021.	Redemption 100.0000.....	.....	.....1,541	1,541	1,510	1,516	.....	.....25	.....	.....25	.....	.....1,541	.....	.....	.....0	55	07/02/2026.	3.A PL.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		..	04/30/2021.	Redemption 100.0000.....	.....	.....3,546	3,546	3,469	2,939	.....	.....75	.....	.....75	.....	.....3,546	.....	.....	.....0	56	09/15/2026.	2.C PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		..	04/15/2021.	Tax Free Exchange.....	.....	.....2,944	3,000	2,936	2,942	.....	.....2	.....	.....2	.....	.....2,944	.....	.....	.....0	55	10/24/2026.	2.A PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....	.....	.....3,000	3,000	2,944	.....	.....	.....56	.....	.....56	.....	.....3,000	.....	.....	.....0	47	10/24/2026.	2.A PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	06/30/2021.	Redemption 100.0000.....	.....	.....2,311	2,311	2,293	2,298	.....	.....12	.....	.....12	.....	.....2,311	.....	.....	.....0	93	08/26/2021.	4.B PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	06/30/2021.	Redemption 100.0000.....	.....	.....324	324	324	323	.....	.....	.....	.....0	.....	.....324	.....	.....	.....0	15	08/26/2021.	4.B PL.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....	.....	.....240	240	240	240	.....	.....	.....	.....0	.....	.....240	.....	.....	.....0	10	08/26/2021.	4.A Z.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....	.....	.....80	80	80	80	.....	.....	.....	.....0	.....	.....80	.....	.....	.....0	4	08/26/2021.	4.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	06/30/2021.	Redemption 100.0000.....	.....	.....1,745	1,745	1,707	.....	.....	.....39	.....	.....39	.....	.....1,745	.....	.....	.....0	28	10/24/2026.	2.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	04/15/2021.	Tax Free Exchange.....	.....	.....1,707	1,745	1,706	.....	.....	.....1	.....	.....1	.....	.....1,707	.....	.....	.....0	11	10/24/2026.	2.A Z.....
70559@ AE 6	Pegasus Global Enterprise Hlds Increment		..	06/30/2021.	Redemption 100.0000.....	.....	.....2,254	2,254	2,164	2,168	.....	.....87	.....	.....87	.....	.....2,254	.....	.....	.....0	117	05/29/2025.	3.A PL.....
70559@ AF 3	Pegasus Global Enterprise Hlds Increment		..	06/30/2021.	Redemption 100.0000.....	.....	.....84	84	84	84	.....	.....	.....	.....0	.....	.....84	.....	.....	.....0	11	05/29/2025.	3.A PL.....
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.354% 07/08/25.		..	04/13/2021.	Redemption 100.0000.....	.....	.....2,770,287	2,770,287	2,715,443	2,728,768	.....	.....41,520	.....	.....41,520	.....	.....2,770,287	.....	.....	.....0	47,557	07/08/2025.	3.C PL.....
71667* AA 3	Petroleum Service Group LLC Delayed Draw		..	04/01/2021.	Redemption 100.0000.....	.....	.....76	76	75	75	.....	.....1	.....	.....1	.....	.....76	.....	.....	.....0	3	07/23/2025.	3.B PL.....
71667* AB 1	Petroleum Service Group LLC Term Ln Nt 1		..	04/01/2021.	Redemption 100.0000.....	.....	.....4,029	4,029	3,949	3,966	.....	.....64	.....	.....64	.....	.....4,029	.....	.....	.....0	66	07/23/2025.	3.B PL.....
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		..	06/30/2021.	Redemption 100.0000.....	.....	.....5,402	5,402	5,240	5,251	.....	.....150	.....	.....150	.....	.....5,402	.....	.....	.....0	251	04/23/2027.	3.C PL.....
74140# AB 8	Command Alkon (Potter Buyer) Incremental		..	06/30/2021.	Redemption 100.0000.....	.....	.....1,729	1,729	1,678	1,678	.....	.....51	.....	.....51	.....	.....1,729	.....	.....	.....0	80	04/23/2027.	3.C PL.....
74140# AD 4	Command Alkon (Potter Buyer) Incremental		..	06/30/2021.	Redemption 100.0000.....	.....	.....382	382	377	377	.....	.....6	.....	.....6	.....	.....382	.....	.....	.....0	18	04/23/2027.	3.C Z.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....	.....	.....1,515	1,515	1,477	1,479	.....	.....30	.....	.....30	.....	.....1,515	.....	.....	.....0	61	09/24/2026.	3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	05/28/2021.	Tax Free Exchange.....	.....	.....1,914	1,951	1,902	1,907	.....	.....2	.....	.....2	.....	.....1,914	.....	.....	.....0	63	09/24/2026.	3.C PL.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 7 7....		..	06/30/2021.	Redemption 100.0000.....	.....	.....3,545	3,545	3,467	.....	.....	.....79	.....	.....79	.....	.....3,545	.....	.....	.....0	63	07/01/2025.	3.B PL.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1 7....		..	04/06/2021.	Tax Free Exchange.....	.....	.....6,933	7,091	6,878	6,925	.....	.....9	.....	.....9	.....	.....6,933	.....	.....	.....0	271	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	06/30/2021.	Redemption 100.0000.....	.....	.....99	99	98	.....	.....	.....1	.....	.....1	.....	.....99	.....	.....	.....0	30	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021.	Tax Free Exchange.....	.....	.....38,849	39,438	38,847	.....	.....	.....2	.....	.....2	.....	.....38,849	.....	.....	.....0	37	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021.	Tax Free Exchange.....	.....	.....458	464	457	458	.....	.....	.....	.....0	.....	.....458	.....	.....	.....0	17	07/01/2025.	3.B PL.....

QE05.31

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	06/30/2021.	Redemption	100.0000.....	133	133	131	.....	.....	.....2	.....	.....2	.....	.....133	.....	.....	.....0	2	07/01/2025.	3.B PL.....
78411E AC 2	SpecialtyCare Initial Term Ln Nt 2 3.6.....		..	06/18/2021.	Redemption	100.0000.....	220,299	220,299	219,283	219,773	.....	.....526	.....	.....526	.....	.....220,299	.....	.....	.....0	6,609	09/01/2023.	4.C FE.....
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 4.4.....		..	06/18/2021.	Redemption	100.0000.....	1,683,791	1,683,791	1,675,372	1,679,751	.....	.....4,040	.....	.....4,040	.....	.....1,683,791	.....	.....	.....0	54,675	09/01/2023.	4.C FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	4,255	4,255	4,201	4,221	.....	.....34	.....	.....34	.....	.....4,255	.....	.....	.....0	130	12/13/2023.	3.C PL.....
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.		..	05/07/2021.	Redemption	100.0000.....	50,286	50,286	49,280	49,389	.....	.....896	.....	.....896	.....	.....50,286	.....	.....	.....0	1,042	01/27/2027.	3.B PL.....
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3		..	06/30/2021.	Redemption	100.0000.....	6,955	6,955	6,746	6,759	.....	.....196	.....	.....196	.....	.....6,955	.....	.....	.....0	368	06/30/2026.	1.G PL.....
78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8...		..	04/01/2021.	Redemption	100.0000.....	2,529	2,529	2,479	2,483	.....	.....46	.....	.....46	.....	.....2,529	.....	.....	.....0	56	08/04/2024.	2.C FE.....
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1		..	06/30/2021.	Redemption	100.0000.....	4,888	4,888	4,790	4,838	.....	.....50	.....	.....50	.....	.....4,888	.....	.....	.....0	178	10/31/2023.	3.A PL.....
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 6.250% 0		..	06/30/2021.	Redemption	100.0000.....	1,232	1,232	1,207	1,217	.....	.....15	.....	.....15	.....	.....1,232	.....	.....	.....0	51	05/27/2024.	3.A PL.....
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		..	06/30/2021.	Redemption	100.0000.....	3,344	3,344	3,300	3,313	.....	.....31	.....	.....31	.....	.....3,344	.....	.....	.....0	137	05/27/2024.	3.A PL.....
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt...		..	06/30/2021.	Redemption	100.0000.....	1,125	1,125	1,097	1,097	.....	.....28	.....	.....28	.....	.....1,125	.....	.....	.....0	41	12/02/2026.	3.A Z.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		..	06/30/2021.	Redemption	100.0000.....	92	92	91	.....	.....	.....1	.....	.....1	.....	.....92	.....	.....	.....0	2	12/02/2026.	3.A Z.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		..	06/30/2021.	Tax Free Exchange.....	.....	.....56,970	57,658	56,937	.....	.....	.....33	.....	.....33	.....	.....56,970	.....	.....	.....0	1,441	12/02/2026.	3.A Z.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		..	06/30/2021.	Redemption	100.0000.....	109	109	107	35	.....	.....1	.....	.....1	.....	.....109	.....	.....	.....0	8	12/02/2026.	3.A Z.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		..	06/30/2021.	Tax Free Exchange.....	.....	.....45,122	45,677	45,106	.....	.....	.....15	.....	.....15	.....	.....45,122	.....	.....	.....0	669	12/02/2026.	3.A Z.....
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te		..	04/01/2021.	Redemption	100.0000.....	182	182	180	180	.....	.....2	.....	.....2	.....	.....182	.....	.....	.....0	3	10/02/2025.	3.B Z.....
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.354.....		..	06/30/2021.	Redemption	100.0000.....	68,876	68,876	57,096	58,888	.....	.....9,987	.....	.....9,987	.....	.....68,876	.....	.....	.....0	1,512	03/08/2024.	4.B FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.397.....		..	06/30/2021.	Redemption	100.0000.....	3,191,643	3,191,643	3,092,765	3,110,304	.....	.....81,340	.....	.....81,340	.....	.....3,191,643	.....	.....	.....0	86,098	03/08/2026.	4.B FE.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...		..	06/30/2021.	Redemption	100.0000.....	4,898	4,898	4,776	4,808	.....	.....90	.....	.....90	.....	.....4,898	.....	.....	.....0	120	11/15/2025.	3.B PL.....
89158* AD 5	Touchstone Acquisition Inc Delayed Draw...		..	06/30/2021.	Redemption	100.0000.....	1,020	1,020	1,003	1,004	.....	.....17	.....	.....17	.....	.....1,020	.....	.....	.....0	25	11/15/2025.	3.B PL.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		..	06/30/2021.	Redemption	100.0000.....	12,452	12,452	12,428	12,432	.....	.....19	.....	.....19	.....	.....12,452	.....	.....	.....0	124	06/01/2024.	3.A FE.....
90385K AG 6	Ultimate Software Group Inc Incremental...		..	06/30/2021.	Redemption	100.0000.....	3,325	3,325	3,340	.....	.....	.....(15)	.....	.....(15)	.....	.....3,325	.....	.....	.....0	54	05/03/2026.	4.C FE.....
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		..	06/30/2021.	Redemption	100.0000.....	3,578	3,578	3,578	3,578	.....	.....	.....	.....0	.....	.....3,578	.....	.....	.....0	101	02/01/2024.	4.A PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 11		..	06/30/2021.	Redemption	100.0000.....	10,833	10,833	10,761	.....	.....	.....72	.....	.....72	.....	.....10,833	.....	.....	.....0	84	08/31/2022.	5.A PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2...		..	05/28/2021.	Tax Free Exchange.....	.....	.....10,761	10,833	10,599	10,738	.....	.....24	.....	.....24	.....	.....10,761	.....	.....	.....0	394	08/31/2022.	5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		..	05/28/2021.	Tax Free Exchange.....	.....	.....9,824	9,824	9,824	9,793	.....	.....	.....	.....0	.....	.....9,824	.....	.....	.....0	387	08/31/2022.	5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		..	06/30/2021.	Redemption	100.0000.....	9,824	9,824	9,824	.....	.....	.....0	.....	.....0	.....	.....9,824	.....	.....	.....0	77	08/31/2022.	5.A PL.....
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	1,620	1,620	1,588	1,596	.....	.....24	.....	.....24	.....	.....1,620	.....	.....	.....0	60	03/30/2024.	3.B PL.....
92974* AC 3	Discovery Life Sciences LLC New Term Ln		..	06/30/2021.	Redemption	100.0000.....	431	431	423	425	.....	.....7	.....	.....7	.....	.....431	.....	.....	.....0	18	03/30/2024.	3.B PL.....
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.		..	04/01/2021.	Redemption	100.0000.....	2,567	2,567	2,528	2,536	.....	.....31	.....	.....31	.....	.....2,567	.....	.....	.....0	43	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		..	04/01/2021.	Redemption	100.0000.....	302	302	300	300	.....	.....2	.....	.....2	.....	.....302	.....	.....	.....0	5	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		..	04/01/2021.	Redemption	100.0000.....	967	967	959	960	.....	.....7	.....	.....7	.....	.....967	.....	.....	.....0	16	10/02/2025.	3.B PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		..	04/01/2021.	Redemption	100.0000.....	79	79	79	79	.....	.....1	.....	.....1	.....	.....79	.....	.....	.....0	1	10/02/2025.	3.B PL.....

QE05.32

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						
						F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification			Description																																								
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter	..	04/19/2021.	Redemption	100.0000.....	.....	.....2,008,566	.....	.....2,008,566	.....	.....2,006,213	.....	.....2,006,601	.....	.....2,006,601	.....	.....1,965	.....	.....	.....	.....1,965	.....	.....1,965	.....	.....2,008,566	.....	.....	.....	.....	.....0	.....	.....42,026	05/14/2022.	4.C FE.....	.....						
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter	..	04/19/2021.	Redemption	100.0000.....	.....	.....190,712	.....	.....190,712	.....	.....171,641	.....	.....177,571	.....	.....177,571	.....	.....13,142	.....	.....	.....	.....13,142	.....	.....13,142	.....	.....190,712	.....	.....	.....	.....	.....0	.....	.....3,316	05/14/2022.	4.C FE.....	.....						
96145@	AA	0	Westrock Coffee Holdings LLC Term Ln Nt	..	06/30/2021.	Redemption	100.0000.....	.....	.....46,875	.....	.....46,875	.....	.....46,059	.....	.....46,167	.....	.....46,167	.....	.....708	.....	.....	.....	.....708	.....	.....708	.....	.....46,875	.....	.....	.....	.....	.....0	.....	.....2,275	02/28/2025.	2.C PL.....	.....						
96811*	AA	5	Wildcat Buyer Co Inc Term Ln Nt 2 5.64..	..	06/30/2021.	Redemption	100.0000.....	.....	.....644	.....	.....644	.....	.....630	.....	.....631	.....	.....631	.....	.....13	.....	.....	.....	.....13	.....	.....13	.....	.....644	.....	.....	.....	.....	.....0	.....	.....20	02/27/2026.	2.C PL.....	.....						
96811*	AB	3	Wildcat Buyer Co Inc Delayed Draw Term L	..	06/30/2021.	Redemption	100.0000.....	.....	.....123	.....	.....123	.....	.....121	.....	.....121	.....	.....121	.....	.....1	.....	.....	.....	.....1	.....	.....1	.....	.....123	.....	.....	.....	.....	.....0	.....	.....5	02/27/2026.	2.C PL.....	.....						
22526@	AA	5	Creation Holdings Inc 1st Lien Term Ln N..	A	06/30/2021.	Redemption	100.0000.....	.....	.....2,526	.....	.....2,526	.....	.....2,463	.....	.....2,476	.....	.....2,476	.....	.....50	.....	.....	.....	.....50	.....	.....50	.....	.....2,526	.....	.....	.....	.....	.....0	.....	.....86	08/15/2025.	2.C PL.....	.....						
22526@	AB	3	Creation Holdings Inc Delayed Draw Term.	A	06/30/2021.	Redemption	100.0000.....	.....	.....474	.....	.....474	.....	.....474	.....	.....474	.....	.....474	.....	.....	.....	.....	.....	.....	.....	.....	.....474	.....	.....	.....	.....	.....0	.....	.....16	08/15/2025.	2.C PL.....	.....							
68371Y	AJ	2	Open Text Corp Term Ln Nt 1 1.846% 05/	A	06/30/2021.	Redemption	100.0000.....	.....	.....14,792	.....	.....14,792	.....	.....14,807	.....	.....14,802	.....	.....14,802	.....	.....(10)	.....	.....	.....	.....(10)	.....	.....(10)	.....	.....14,792	.....	.....	.....	.....	.....0	.....	.....139	05/30/2025.	2.C FE.....	.....						
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1 3.712	D	05/28/2021.	Redemption	100.0000.....	.....	.....1,824	.....	.....1,824	.....	.....1,824	.....	.....1,824	.....	.....1,824	.....	.....	.....	.....	.....	.....	.....	.....	.....1,824	.....	.....	.....	.....	.....0	.....	.....26	04/28/2024.	4.B FE.....	.....							
000000	00	0	Desarrolladora Energetica SA Term Ln 1L.	D	04/15/2021.	Call	100.0000.....		655,429		655,429		426,029		393,257		393,257		32,771						32,771		426,029				229,400		229,400			05/01/2021.	6. *.....						
000000	00	0	Desarrolladora Energetica SA Term Ln 1L.	D	04/15/2021.	Taxable Exchange			879,132		1,430,286		929,686		858,171		858,171		71,514						71,514		929,686				(50,553)		(50,553)			05/01/2021.	6. *.....						
93279#	AA	3	Walnut Parent Inc Term Ln Nt 1 6.500%..	C	05/28/2021.	Redemption	100.0000.....	.....	.....3,000	.....	.....3,000	.....	.....2,925	.....	.....2,926	.....	.....2,926	.....	.....74	.....	.....	.....	.....	.....	.....74	.....	.....3,000	.....	.....	.....	.....	.....0	.....	.....92	11/09/2027.	3.C PL.....	.....						
8299999.			Total - Bonds - Unaffiliated Bank Loans.....							31,339,374		31,901,513		30,572,742		29,465,697		29,465,697		104,285		462,233		0		566,518		0		31,160,528		0		178,847		178,847		980,661		XXX		XXX	
8399997.			Total - Bonds - Part 4.....							2,143,951,125		2,100,108,003		2,142,112,324		2,029,470,142		2,029,470,142		269,521		(4,289,145)		7,635		(4,027,259)		6,403,788		2,128,257,918		(7,040,413)		3,745,516		(3,294,897)		45,762,599		XXX		XXX	
8399999.			Total - Bonds.....							2,143,951,125		2,100,108,003		2,142,112,324		2,029,470,142		2,029,470,142		269,521		(4,289,145)		7,635		(4,027,259)		6,403,788		2,128,257,918		(7,040,413)		3,745,516		(3,294,897)		45,762,599		XXX		XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																																											
000000	00	0	Standard Chartered Plc Jr Sub Nt Perp.....	D	04/07/2021.	Jefferies & Company Inc.....		1,500,000.000		1,368,750				1,330,811		1,330,811		1,330,811								0				1,330,811			37,939		37,939		2,644		XXX		2.C FE.....		
059501	AD	8	Banco Davivienda SA Jr Sub Nt 6.650% P	D	05/05/2021.	Direct.....		605,000.000		610,294				605,000		605,000		605,000								0				605,000			5,294		5,294		1,676		XXX		4.A FE.....		
R57779	BC	4	DNB Bank ASA Jr Sub Nt Perp 0.405% Per	D	04/07/2021.	Jefferies & Company Inc.....		3,620,000.000		3,149,400				2,387,752		2,387,752		2,387,752								0				2,387,752			761,648		761,648		6,282		XXX		2.B FE.....		
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						5,128,444		XXX		4,323,563		3,718,563		3,718,563		0		0		0		0		0		4,323,563		0		804,881		804,881		10,602		XXX		XXX		
8999997.			Total - Preferred Stocks - Part 4.....						5,128,444		XXX		4,323,563		3,718,563		3,718,563		0		0		0		0		0		4,323,563		0		804,881		804,881		10,602		XXX		XXX		
8999999.			Total - Preferred Stocks.....						5,128,444		XXX		4,323,563		3,718,563		3,718,563		0		0		0		0		0		4,323,563		0		804,881		804,881		10,602		XXX		XXX		
9899999.			Total - Preferred and Common Stocks.....						5,128,444		XXX		4,323,563		3,718,563		3,718,563		0		0		0		0		0		4,323,563		0		804,881		804,881		10,602		XXX		XXX		
9999999.			Total - Bonds, Preferred and Common Stocks.....						2,149,079,569		XXX		2,146,435,887		2,033,188,705		269,521		(4,289,145)		7,635		(4,027,259)		6,403,788		2,132,581,481		(7,040,413)		4,550,397		(2,490,016)		45,773,201		XXX		XXX				

QE05.33

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	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)			66,688	1,974,550		2,044,401		304,300			81,960		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)			49,786	1,089,000		1,255,157		(161,000)			100,010		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)			99,489	2,178,000		2,345,076		(322,000)			389,144		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)			272,465	2,270,677		3,800,976		(159,816)			149,930		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)			153,262	1,277,256		2,138,049		(89,897)			84,335		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)			681,163	5,676,691		9,502,440		(399,541)			374,824		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)			153,262	1,277,256		2,138,049		(89,897)			84,335		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)			82,029	2,645,100		3,139,664		(144,900)			212,972		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)			(56,872)	4,140,400		3,417,064		431,200			294,176		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)			175,065	2,480,800		2,500,216		501,200			24,465		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....	07/24/2024....		14,993,000	4.62 USD (3.11 EUR)			142,499	1,949,200		2,336,720		393,800			131,317		100 / QL.....

QEO6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/27/2014....	06/29/2029....		...15,249,920	5.08 USD (BP0006M)			256,377	2,857,344		...4,564,985		(144,256)			215,703		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreign Currency	Deutsche Bank AG 7LTWIFYICNSX8D621K86....	09/16/2014....	12/16/2024....		...48,642,000	4.03 USD (3.63 GBP)			211,370	7,149,000		...8,199,447		(483,000)			452,773		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)			253,647	2,093,800		...2,526,557		680,200			144,101		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)			103,159	2,686,800		...3,210,571		(193,200)			280,770		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)			67,067	1,919,000		...2,233,441		(161,000)			162,072		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)			181,217	(1,451,997)		...(1,320,255)		774,837			253,561		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)			339,478	(1,967,000)		...(1,464,242)		...1,253,000			232,981		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)			(26,107)	(1,924,460)		...(1,572,984)		(725,448)			277,867		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)			373,741	(2,435,250)		(873,166)		...1,215,178			259,442		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)			128,988	(1,833,000)		...(1,649,564)		537,000			168,314		100 / QL.....
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)			364,977	(4,131,000)		...(4,078,153)		...1,611,000			536,510		100 / QL.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016....	05/04/2026....		11,413,000	3.5 USD (1.69 EUR)	.....	.....	.....97,463	(595,461)	.....	.....(423,362)	.....	.....362,543	.....	.....	.....125,628	.....	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)	.....	.....	.....85,397	(521,739)	.....	.....(370,947)	.....	.....317,658	.....	.....	.....110,075	.....	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)	.....	.....	.....103,252	294,998	.....	.....519,167	.....	.....971,709	.....	.....	.....288,477	.....	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)	.....	.....	.....103,252	294,998	.....	.....519,167	.....	.....971,709	.....	.....	.....288,477	.....	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)	.....	.....	.....229,438	(1,514,250)	.....	.....(998,100)	.....	.....805,500	.....	.....	.....316,554	.....	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)	.....	.....	.....76,479	(504,750)	.....	.....(332,700)	.....	.....268,500	.....	.....	.....105,518	.....	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....		9,554,752	3.34 USD (1.32 EUR)	.....	.....	.....93,725	(724,711)	.....	.....(513,628)	.....	.....753,938	.....	.....	.....76,053	.....	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)	.....	.....	.....29,579	(1,837,200)	.....	.....(2,023,932)	.....	.....(193,200)	.....	.....	.....237,653	.....	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)	.....	.....	.....29,543	(2,899,800)	.....	.....(2,959,025)	.....	.....(289,800)	.....	.....	.....266,799	.....	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)	.....	.....	.....76,452	(1,231,844)	.....	.....(1,010,069)	.....	.....(125,190)	.....	.....	.....138,896	.....	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)	.....	.....	.....76,452	(1,231,844)	.....	.....(1,010,069)	.....	.....(125,190)	.....	.....	.....138,896	.....	100 / QL.....

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 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)			13,110	(968,400)		(910,886)		(96,600)			69,989		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)			308,813	(2,167,500)		(426,691)		608,600			246,511		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)			535,881	(3,761,250)		(740,434)		1,056,100			427,769		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)			147,485	(2,764,800)		(1,952,904)		(289,800)			194,871		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)			125,400	(714,000)		(409,350)		429,600			165,456		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)			125,400	(714,000)		(409,350)		429,600			165,456		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)			63,191	(551,000)		(166,827)		(161,000)			167,187		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)			139,021	(1,212,200)		(367,018)		(354,200)			367,812		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)			31,596	(275,500)		(83,413)		(80,500)			83,594		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)			198,288	(123,000)		519,677		537,000			161,338		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)			198,288	(123,000)		519,677		537,000			161,338		100 / QL.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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....	10/18/2017....	10/30/2027....		29,440,000	3.89 USD (1.81 EUR)			301,542	(205,000)		815,391		895,000			370,552		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)			233,311	(2,660,400)		(824,485)		(579,600)			795,188		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)			66,129	(101,500)		118,460		179,000			54,222		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)			158,708	(243,600)		284,305		429,600			130,134		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)			60,331	(101,500)		111,164		179,000			74,075		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)			193,058	(324,800)		355,726		572,800			237,039		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)			51,679	224,500		781,638		(80,500)			116,845		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)			51,679	224,500		781,638		(80,500)			116,845		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)			(22,739)	(355,600)		(276,896)		548,800			278,055		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)			(11,246)	(127,000)		(60,308)		196,000			112,152		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....		11,056,500	4.36 USD (4.58 AUD)			(16,870)	(190,500)		(90,462)		294,000			168,229		100 / QL.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 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)			(7,873)	(88,900)		(42,216)		137,200			78,507		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)			199,192	(259,000)		725,405		501,200			220,626		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)			48,589	(578,400)		(157,681)		(96,600)			104,734		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)			32,393	(385,600)		(105,121)		(64,400)			69,822		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)			161,963	(1,928,000)		(525,604)		(322,000)			349,112		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)			(13,711)	(302,000)		(7,725)		196,000			151,003		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)			(13,711)	(302,000)		(7,725)		196,000			151,003		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)			(13,711)	(302,000)		(7,725)		196,000			151,003		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)			166,181	(97,411)		974,662		699,802			105,597		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)			162,699	(95,371)		954,242		685,140			103,385		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....		15,852,000	4.39 USD (2.96 GBP)			104,624	(745,200)		120,119		(193,200)			217,597		100 / QL.....

QE06.5

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	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 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)			70,084	(496,800)		230,201		(128,800)			187,114		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)			121,217	(855,400)		144,484		(225,400)			254,055		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)			214,321	(681,000)		493,068		537,000			235,407		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)			71,440	(227,000)		164,356		179,000			78,469		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)			107,786	(1,519,500)		(514,546)		(241,500)			299,770		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)			182,473	254,989		1,083,305		1,121,745			217,019		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)			182,473	254,989		1,083,305		1,121,745			217,019		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)			377,439	509,978		2,466,527		2,243,491			548,458		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)			133,590	(1,077,500)		(779,621)		447,500			199,606		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)			80,154	(646,500)		(467,773)		268,500			119,763		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....		5,498,000	5.03 USD (2.87 EUR)			53,436	(431,000)		(311,848)		179,000			79,842		100 / QL.....

QE06.6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019....	12/19/2031....		14,951,250	4.01 USD (1.97 EUR)			140,446	(1,057,050)		(672,095)		483,300			241,969		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)			67,622	(508,950)		(323,601)		232,700			116,504		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)			10,403	(78,300)		(49,785)		35,800			17,924		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)			41,614	(313,200)		(199,139)		143,200			71,695		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)			(47,610)	(1,959,620)		...(1,000,009)		509,600			381,922		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)			97,671	(154,700)		(609,641)		465,400			256,948		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)			131,480	(208,250)		(820,670)		626,500			345,892		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)			97,671	(154,700)		(609,641)		465,400			256,948		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)				326,060		167,419		326,060			262,915		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)			150,912	(97,926)		1,018,382		767,357			164,564		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)			150,912	(97,926)		1,018,382		767,357			164,564		100 / QL.....

QE06.7

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 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)			76,190	(48,963)		400,275	.....	.....383,678			60,440		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)			76,190	(48,963)		400,275	.....	.....383,678			60,440		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)			76,190	(48,963)		400,275	.....	.....383,678			60,440		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)			76,190	(48,963)		400,275	.....	.....383,678			60,440		100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	...11,592,765	(12,284,026)	XXX	..38,392,397	0	..27,310,145	0	0	...18,331,765	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	...11,592,765	(12,284,026)	XXX	..38,392,397	0	..27,310,145	0	0	...18,331,765	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)			(172,812)	(231,593)		(231,593)	171,318				27,594		04.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(172,812)	(231,593)	XXX	(231,593)	171,318	0	0	0	27,594	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	(172,812)	(231,593)	XXX	(231,593)	171,318	0	0	0	27,594	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	(172,812)	(231,593)	XXX	(231,593)	171,318	0	0	0	27,594	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	...11,592,765	(12,284,026)	XXX	..38,392,397	0	..27,310,145	0	0	...18,331,765	XXX	XXX
1409999999. Total-Swaps.....										0	0	...11,419,953	(12,515,620)	XXX	..38,160,804	171,318	..27,310,145	0	0	...18,359,359	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	...11,592,765	(12,284,026)	XXX	..38,392,397	0	..27,310,145	0	0	...18,331,765	XXX	XXX
1709999999. Total-Hedging Other.....										0	0	(172,812)	(231,593)	XXX	(231,593)	171,318	0	0	0	27,594	XXX	XXX
1759999999. TOTAL.....										0	0	...11,419,953	(12,515,620)	XXX	..38,160,804	171,318	..27,310,145	0	0	...18,359,359	XXX	XXX

QE06.8

SCHEDULE DB - PART A - SECTION 1

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

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

(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																					
ESU1.....	39	8,207,910	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Equity Indexed Annuity	N/A.....	Equity / Index	09/30/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/10/2021.	4,209.1848	4,288.6000	13,457	.....	.....154,860	.....	.....154,860	.....	.....	.....432,695	01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....												13,457	0	154,860	0	154,860	0	0	432,695	XXX	XXX
1579999999. Total-Long Futures.....												13,457	0	154,860	0	154,860	0	0	432,695	XXX	XXX
Short Futures																					
Hedging Other																					
ESU1.....	7,012	1,475,336,146	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index	09/30/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/17/2021.	4,208.0324	4,288.6000	..(2,369,498)	.....	.....	.....	(28,247,014)	(28,247,014)	..77,796,324	01	50	
FAU1.....	1,762	..478,202,422	S&P 400 E-Mini Index Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index	09/17/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/19/2021.	2,713.9752	2,692.4000	(479,778)	.....	.....	.....	...3,801,542	...3,801,542	..19,548,934	01	100	
MFSU1....	6,734	..790,538,236	MSCI EAFE Mini Index Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index	09/17/2021.	NYF..... 5493004R83R1LVX2IL36..	06/20/2021.	2,347.9009	2,304.1000	...6,232,787	.....	.....	.....	..14,747,766	..14,747,766	..74,711,986	01	50	
RTYU1.....	1,212	..140,259,130	Russell 2000 Index Mini Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index	09/17/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/19/2021.	2,314.5071	2,307.8000	(219,448)	.....	.....	.....	.....406,450	406,450	..13,446,826	01	50	
16029999999. Total-Short Futures-Hedging Other.....												...3,164,064	0	0	0	0	..(9,291,256)	..(9,291,256)	185,504,069	XXX	XXX
1649999999. Total-Short Futures.....												...3,164,064	0	0	0	0	..(9,291,256)	..(9,291,256)	185,504,069	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												13,457	0	154,860	0	154,860	0	0	432,695	XXX	XXX
1709999999. Total-Hedging Other.....												...3,164,064	0	0	0	0	..(9,291,256)	..(9,291,256)	185,504,069	XXX	XXX
1759999999. TOTAL.....												...3,177,521	0	154,860	0	154,860	..(9,291,256)	..(9,291,256)	185,936,764	XXX	XXX

																		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name																		0	1,953,117	1,953,117
Bank of America - Life																		0	1,953,117	1,953,117
Total Net Cash Deposits.....																		0	1,953,117	1,953,117

(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		1,953,117		1,953,117	6,246,244	(3,068,723)	6,246,244	185,936,764	185,936,764	
NAIC 1 Designation													
Bank of America NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	17,497,807		10,501,879	(2,463,687)	0	17,579,514	(2,020,139)	0	971,218	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	4,840,000		2,857,344	(6,131,400)	0	6,914,535	(2,377,941)	0	2,297,821	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....			326,060	(19,203,120)	0	167,419	(11,191,224)	0	4,362,177	0
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	2,837,000		9,044,896	(20,822,996)	0	18,304,489	(14,560,628)	906,861	6,154,876	0
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....				(231,593)	0		(231,593)	0	27,594	0
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	11,701,000		10,489,400	(1,451,997)	0	10,487,441	(1,320,255)	0	865,592	0
Morgan Stanley Capital Service.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	7,566,000		3,706,756		0	7,843,709	277,709	1,263,265	0	0
Royal Bank of Canada.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....				(1,519,500)	0		(514,546)	0	299,770	0
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....				(6,482,211)	0	657,425	(2,546,655)	0	1,361,688	0
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	680,000			(259,000)	0	725,405		45,405	220,626	0
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	1,874,000				0			0	0	0
0299999999. Total NAIC 1 Designation.....				46,995,807	0	36,926,335	(58,565,505)	0	62,679,935	(34,762,980)	1,229,975	17,824,627	0
NAIC 2 Designation													
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....	10,068,000		9,123,550		0	10,243,848		175,848	534,733	0
0399999999. Total NAIC 2 Designation.....				10,068,000	0	9,123,550	0	0	10,243,848	0	175,848	534,733	0
0999999999. Gross Totals.....				57,063,807	0	48,003,002	(58,565,505)	1,953,117	79,170,027	(37,831,702)	7,652,067	204,296,123	185,936,764
1. Offset per SSAP No. 64.....													
2. Net after right of offset per SSAP No. 64.....													

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3128MJ 2Z 2 FHLMC Giant Pool #G08791.....	17,681,935	16,924,658	17,151,642	12/15/2047..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3128MJ 3M 0 FHLMC Gold Pool #G08803.....	17,391,277	16,656,668	16,700,923	03/15/2048..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3133KG U2 2 FHLMC Pool #RA1501.....	21,722,932	20,811,234	21,097,155	10/25/2049..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3138WF LC 8 FNMA Pool #AS5722.....	22,782,471	21,359,321	22,035,599	09/01/2045..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3140J7 XW 0 FNMA Pool #BM3392.....	14,209,148	13,255,730	13,532,622	01/25/2048..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3140QC KE 5 FNMA Pool #CA4792.....	29,325,996	28,064,577	28,416,910	12/25/2049..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	377373 AH 8 Glaxosmithkline Cap Inc Nt.....	27,768,000	25,000,000	26,743,688	06/01/2029..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	459200 HP 9 International Bus Machs Corp Sr Nt.....	6,371,298	6,000,000	6,021,017	08/01/2023..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	459200 HU 8 International Bus Machs Corp Sr Nt.....	5,386,855	5,000,000	5,042,150	02/12/2024..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	459200 JZ 5 International Bus Machs Corp Sr Nt.....	10,450,580	9,500,000	9,914,058	05/15/2026..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	478160 CE 2 Johnson & Johnson Sr Nt.....	5,464,365	5,000,000	5,005,859	03/03/2027..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	89153V AL 3 Total Capital Intl SA Nt.....	5,428,790	5,000,000	5,037,528	04/10/2024..	I.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	1,953,117	1,953,117	1,953,117	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	11,090,000	11,090,000	11,090,000	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYYJLN8C3868	Cash.....	Cash.....	347,000	347,000	347,000	.....	.....V.....
Royal Bank of Canada - OTC.....	ES7IP3U3RHIGC71XBU11....	Cash.....	Cash.....	560,000	560,000	560,000	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	1,640,000	1,640,000	1,640,000	.....	.....V.....
0199999999. Totals.....				199,573,764	172,572,188	192,289,267	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP51OUK5573....	Cash.....	Cash.....	4,840,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	2,837,000	.....	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	10,068,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97..	Cash.....	Cash.....	11,701,000	.....	XXX	.....	.....V.....
Morgan Stanley Capital Service - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	7,566,000	.....	XXX	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	1,874,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	680,000	.....	XXX	.....	.....V.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912796 4L 0 U S Treasury Bill.....	704,000	704,000	XXX	09/09/2021..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 6Z 8 U S Treasury Nt.....	563,914	543,000	XXX	06/30/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 H8 6 U S Treasury Nt.....	948,940	941,000	XXX	01/31/2022..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 K7 4 U S Treasury Nt.....	1,470,125	1,397,000	XXX	08/15/2025..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 L5 7 U S Treasury Nt.....	3,190,926	3,128,000	XXX	09/30/2022..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 N3 0 U S Treasury Nt.....	733,722	713,000	XXX	12/31/2022..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 P3 8 U S Treasury Nt.....	382,136	373,000	XXX	01/31/2023..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 Q2 9 U S Treasury Nt.....	523,829	512,400	XXX	03/31/2023..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 V8 0 U S Treasury Nt.....	553,072	527,500	XXX	01/31/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 W4 8 U S Treasury Nt.....	626,727	599,000	XXX	02/29/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 W7 1 U S Treasury Nt.....	3,670,617	3,506,000	XXX	03/31/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 X7 0 U S Treasury Nt.....	2,009,378	1,924,000	XXX	04/30/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 XT 2 U S Treasury Nt.....	1,672,062	1,600,000	XXX	05/31/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	91282C AB 7 U S Treasury Nt.....	448,360	457,000	XXX	07/31/2025..	I.....
0299999999. Totals.....				57,063,807	16,924,900	XXX	XXX	XXX

QE09

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

NONE

NATIONWIDE LIFE INSURANCE COMPANY

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	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....	.....	5.B FM.....	401,783	592,391	07/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CI A.....	.....	1.D FM.....	3,892	3,892	03/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....	.....	1.D FM.....	107,753	107,753	08/25/2036.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....	.....	.....513,428	704,036	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	.....	.....513,428	704,036	XXX
Totals								
6499999.	Total - Residential Mortgage-Backed Securities.....			.....	.....	.....513,428	704,036	XXX
7099999.	Subtotal - Bonds.....			.....	.....	.....513,428	704,036	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	1.A	154,858,856	154,858,856	07/01/2021.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....	.....	.....154,858,856	154,858,856	XXX
9999999.	Totals.....			.....	.....	.....155,372,284	155,562,892	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....54,285,090 Book/Adjusted Carrying Value \$.....54,307,084
2. Average balance for the year: Fair Value \$.....130,341,389 Book/Adjusted Carrying Value \$.....130,513,027
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....111,645 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....592,391 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

NATIONWIDE LIFE INSURANCE COMPANY
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 or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America..... Charlotte, NC.....					787,710	1,363,656	783,600	XXX
Bank of New York Mellon..... New York, NY.....					8,829,449	12,652,435	15,216,101	XXX
JP Morgan Chase..... New York, NY.....					(105,499,414)	(93,226,240)	(84,450,348)	XXX
PNC..... Pittsburgh, PA.....					1,207,584	1,219,905	1,231,951	XXX
Wachovia..... Charlotte, NC.....					1,304,109	1,830,623	1,444,355	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....					297,849	252,000	182,159	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			244,373	211,851	262,845	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(92,828,340)	(75,695,770)	(65,329,337)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(92,828,340)	(75,695,770)	(65,329,337)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(92,828,340)	(75,695,770)	(65,329,337)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2				3	4	5	6	7	8	9
CUSIP			Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO													
38141W	32	3	Goldman Sachs Fin Sq Treas Oblig Fd.....					06/30/2021.....	0.006		18,815,204	54	236
825252	40	6	S/T Investment Co Treasury Trust (AIM).....					06/30/2021.....	0.010		4,980,337	47	6
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											23,795,541	101	242
Qualified Cash Pools Under SSAP No. 2R													
			Nationwide Cash Management Co.....					06/30/2021.....	0.038		941,174,837		9,704
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....											941,174,837	0	9,704
9999999. Total - Cash Equivalents											964,970,378	101	9,946