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

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QUARTERLY STATEMENT

As of September 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 — 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address: ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records: ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 — 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: WWW.NATIONWIDE.COM

Statutory Statement Contact: ANDREA D IACOBONI — 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
STATACCT@NATIONWIDE.COM — 877-669-5908
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
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 3rd day of November

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

SUNSERAYER EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES
STATE OF OHIO

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	37,396,471,561		37,396,471,561	37,207,151,974
2. Stocks:				
2.1 Preferred stocks	49,186,605		49,186,605	97,128,391
2.2 Common stocks	2,925,871,253		2,925,871,253	2,737,714,996
3. Mortgage loans on real estate:				
3.1 First liens	8,177,764,376		8,177,764,376	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 $.....0 encumbrances)			0	
5. Cash ($.....(51,136,430)), cash equivalents ($.....445,211,546) and short-term investments ($.....0)	394,075,116		394,075,116	460,749,796
6. Contract loans (including $.....0 premium notes)	925,068,126	728,279	924,339,847	888,097,308
7. Derivatives	55,515,605		55,515,605	50,895,430
8. Other invested assets	1,163,451,098		1,163,451,098	917,373,452
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	192,109,914		192,109,914	101,255,809
11. Aggregate write-ins for invested assets	42,500,597	0	42,500,597	37,593,790
12. Subtotals, cash and invested assets (Lines 1 to 11)	51,322,014,251	728,279	51,321,285,972	50,281,109,099
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	462,620,759	46,500	462,574,259	691,784,496
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	38,139,374	515,348	37,624,026	43,528,807
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	21,816,270		21,816,270	24,032,733
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,139,769		12,139,769	9,477,185
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	15,041,789		15,041,789	18,114,046
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	10,742,058
18.2 Net deferred tax asset	686,713,927	59,094,796	627,619,131	641,616,634
19. Guaranty funds receivable or on deposit	1,288,291		1,288,291	1,727,830
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	25,017,962		25,017,962	63,852,316
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	216,894,461	173,784,199	43,110,262	24,499,159
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	52,801,686,853	234,169,122	52,567,517,731	51,810,484,363
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	120,959,516,798		120,959,516,798	114,406,966,612
28. Total (Lines 26 and 27)	173,761,203,651	234,169,122	173,527,034,529	166,217,450,975

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables	42,500,597		42,500,597	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)	42,500,597	0	42,500,597	37,593,790
2501. Accrued fees and other assets	36,898,953	117,809	36,781,144	18,172,548
2502. Cash value of corporate owned insurance	1,540,132		1,540,132	1,537,625
2503. Deferred software costs	102,202,890	102,202,890	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)	216,894,461	173,784,199	43,110,262	24,499,159

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....38,415,758,146 less $.....0 included in Line 6.3 (including $.....64,615,604 Modco Reserve)	38,415,758,146	37,950,786,402
2.	Aggregate reserve for accident and health contracts (including $....23,436,717 Modco Reserve)	33,210,850	40,765,483
3.	Liability for deposit-type contracts (including $.....227,857 Modco Reserve)	3,679,028,107	3,281,697,271
4.	Contract claims:		
	4.1 Life	76,803,956	84,892,715
	4.2 Accident and health	108,202,045	101,187,030
5.	Policyholders' dividends/refunds to members $.....100,802 and coupons $.....0 due and unpaid	100,802	83,151
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....579,365 Modco)	35,817,255	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 $.....24,543 accident and health premiums	3,278,893	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 $.....1,948,188 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	1,948,188	2,704,817
	9.3 Other amounts payable on reinsurance, including $.....856,613 assumed and $.....67,030,419 ceded	67,887,032	423,211,726
	9.4 Interest Maintenance Reserve	19,852,493	
10.	Commissions to agents due or accrued - life and annuity contracts $.....12,373,747, accident and health $.....7,087,156 and deposit-type contract funds $.....5,094,524	24,555,427	25,939,998
11.	Commissions and expense allowances payable on reinsurance assumed	11,963,263	15,221,374
12.	General expenses due or accrued	96,947,679	98,537,540
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,549,934,214) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,614,565,317)	(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 $.....121,039,598 on realized capital gains (losses)	119,138,612	
15.2	Net deferred tax liability		
16.	Unearned investment income	3,119,045	3,809,341
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,277,087	3,738,592
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	39,167,744	39,008,785
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $.....0 and interest thereon $.....12,225,000	12,225,000	3,375,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	586,419,658	465,540,465
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	148,237	188,592
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	45,141,993	25,833,340
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,092,195,929	964,870,433
	24.08 Derivatives	36,605,063	87,399,364
	24.09 Payable for securities	254,543,537	176,554,905
	24.10 Payable for securities lending	192,630,980	101,770,250
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	300,763,017	252,589,985
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,654,556,406	42,705,061,726
27.	From Separate Accounts statement	120,959,516,798	114,406,966,612
28.	Total liabilities (Lines 26 and 27)	164,614,073,204	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)	5,811,129,272	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)	8,909,146,546	9,101,607,858
38.	Totals of Lines 29, 30 and 37	8,912,961,325	9,105,422,637
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	173,527,034,529	166,217,450,975

DETAILS OF WRITE-INS

2501.	Derivative liability accrued interest	1,192,179	260,390
2502.	Loss recognition reserve	6,000,000	5,500,000
2503.	Reserve for escheat funds	45,700,431	37,814,434
2598.	Summary of remaining write-ins for Line 25 from overflow page	247,870,407	209,015,161
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	300,763,017	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	9,423,046,233	7,515,995,992	10,635,386,905
2. Considerations for supplementary contracts with life contingencies	426,089	575,330	1,857,663
3. Net investment income	1,573,401,169	1,380,663,652	2,106,954,426
4. Amortization of Interest Maintenance Reserve (IMR)	(5,543,209)	(2,016,324)	468,802
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	89,055,538	86,461,160	115,074,227
7. Reserve adjustments on reinsurance ceded	(4,848,921)	(5,949,241)	(3,744,133)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,562,379,972	1,405,469,710	1,935,275,103
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	164,739,901	281,428,634	325,194,976
9. Totals (Lines 1 to 8.3)	12,802,656,772	10,662,628,913	15,116,467,969
10. Death benefits	496,683,649	483,651,655	637,003,966
11. Matured endowments (excluding guaranteed annual pure endowments)	231,931	1,333,961	1,644,084
12. Annuity benefits	1,571,964,089	1,461,183,226	1,969,441,813
13. Disability benefits and benefits under accident and health contracts	1,374,977	4,132,746	6,425,744
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	10,573,562,340	8,724,696,198	12,348,738,524
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	38,055,559	33,462,320	47,400,524
18. Payments on supplementary contracts with life contingencies	1,949,180	2,015,099	2,766,890
19. Increase in aggregate reserves for life and accident and health contracts	325,475,974	1,082,575,804	1,627,090,957
20. Totals (Lines 10 to 19)	13,009,297,699	11,793,051,009	16,640,512,502
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	633,607,488	447,549,868	626,967,992
22. Commissions and expense allowances on reinsurance assumed	13,658,635	13,879,694	18,985,643
23. General insurance expenses and fraternal expenses	206,788,127	249,609,960	338,372,880
24. Insurance taxes, licenses and fees, excluding federal income taxes	40,624,245	39,968,097	51,199,977
25. Increase in loading on deferred and uncollected premiums	(637,564)	233,063	295,291
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,104,575,146)	(2,405,462,308)	(3,543,653,086)
27. Aggregate write-ins for deductions	(47,993,827)	(107,265,118)	(117,537,606)
28. Totals (Lines 20 to 27)	11,750,769,657	10,031,564,265	14,015,143,593
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,051,887,115	631,064,648	1,101,324,376
30. Dividends to policyholders and refunds to members	24,700,719	26,763,741	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)	1,027,186,396	604,300,907	1,065,478,157
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,806,955)	76,362,856	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)	1,028,993,351	527,938,051	1,061,595,319
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....42,369,776 (excluding taxes of $.....5,446,775 transferred to the IMR)	(596,805,919)	(140,796,670)	(574,649,127)
35. Net income (Line 33 plus Line 34)	432,187,432	387,141,381	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)	432,187,432	387,141,381	486,946,192
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....55,771,549	(6,081,009)	(381,352,833)	(313,256,552)
39. Change in net unrealized foreign exchange capital gain (loss)	(81,407)	(441,391)	(124,647)
40. Change in net deferred income tax	61,964,882	53,008,817	41,031,548
41. Change in nonadmitted assets	(17,532,770)	(35,378,848)	(20,746,879)
42. Change in liability for reinsurance in unauthorized and certified companies	40,355	707,874	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	(120,879,193)	38,859,971	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	(326,417)	(405,750)	(8,297,693)
54. Net change in capital and surplus (Lines 37 through 53)	(192,461,312)	140,569,255	283,852,157
55. Capital and surplus as of statement date (Lines 36 + 54)	8,912,961,325	8,962,139,735	9,105,422,637

DETAILS OF WRITE-INS

08.301. Miscellaneous income	164,739,901	281,428,634	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)	164,739,901	281,428,634	325,194,976
2701. Reserve adjustments on reinsurance assumed	(113,383,917)	(132,363,459)	(172,331,391)
2702. Change in contingency reserve	33,130,512	(13,375,841)	3,276,895
2703. Net investment earnings on funds withheld by ceding company	30,255,360	36,222,720	49,394,610
2798. Summary of remaining write-ins for Line 27 from overflow page	2,004,218	2,251,462	2,122,280
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(47,993,827)	(107,265,118)	(117,537,606)
5301. Adjustment to surplus for initial reinsurance transaction gains	(326,417)	(405,750)	(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)	(326,417)	(405,750)	(8,297,693)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	9,425,856,627	7,552,672,990	10,647,795,679
2. Net investment income	1,845,703,806	1,489,663,365	2,034,470,990
3. Miscellaneous income	1,602,575,574	2,183,332,087	2,664,237,301
4. Total (Lines 1 through 3)	12,874,136,007	11,225,668,442	15,346,503,970
5. Benefit and loss related payments	12,560,261,668	10,604,868,517	14,886,419,128
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,980,140,677)	(2,461,242,031)	(3,620,426,100)
7. Commissions, expenses paid and aggregate write-ins for deductions	855,177,772	638,008,342	885,434,549
8. Dividends paid to policyholders	26,106,649	28,057,101	38,298,510
9. Federal and foreign income taxes paid (recovered) net of $.....4,682,034 tax on capital gains (losses)	(83,871,074)	75,852,598	(121,369,599)
10. Total (Lines 5 through 9)	11,377,534,338	8,885,544,527	12,068,356,488
11. Net cash from operations (Line 4 minus Line 10)	1,496,601,669	2,340,123,915	3,278,147,482
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,481,798,705	2,529,379,628	3,404,009,128
12.2 Stocks	100,731,155	33,730,331	36,990,723
12.3 Mortgage loans	614,080,790	433,080,629	639,889,459
12.4 Real estate			
12.5 Other invested assets	131,075,608	478,941,951	704,038,112
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,484,199	5,224,591	4,260,892
12.7 Miscellaneous proceeds	85,820,840	492,539,215	196,951,091
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,419,991,297	3,972,896,345	4,986,139,405
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,708,240,514	4,059,577,020	5,527,388,649
13.2 Stocks	431,945,584	364,875,566	517,350,368
13.3 Mortgage loans	1,002,553,333	483,161,557	768,988,225
13.4 Real estate			
13.5 Other invested assets	304,703,555	764,837,203	832,162,402
13.6 Miscellaneous applications	479,873,124	21,269,560	584,289,261
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,927,316,110	5,693,720,906	8,230,178,905
14. Net increase or (decrease) in contract loans and premium notes	36,241,704	(475,540)	(14,360,340)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,543,566,517)	(1,720,349,021)	(3,229,679,161)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	8,850,000	9,071,764	(199,767,224)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	397,330,836	286,866,930	159,673,049
16.5 Dividends to stockholders	550,000,000		
16.6 Other cash provided (applied)	124,109,332	(170,632,818)	(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)	(19,709,832)	125,305,876	(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)	(66,674,680)	745,080,771	(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)	394,075,116	1,300,836,608	460,749,796

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

20.0001	Exchange of bond investment to bond investment	258,097,355	597,190,075	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	6,987,598	10,464,352	13,018,222
20.0005	Capitalized interest on bonds	1,323,466	896,318	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	502,290,292	473,460,503	648,118,577
3. Ordinary individual annuities	5,443,447,169	2,573,623,086	3,785,642,921
4. Credit life (group and individual)			
5. Group life insurance	437,108,069	512,122,941	729,748,530
6. Group annuities	3,581,952,102	4,510,135,824	6,208,820,580
7. A&H - group	330,903,921	328,255,687	439,386,556
8. A&H - credit (group and individual)			
9. A&H - other	2,657,311	2,546,773	1,583,938
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	10,298,358,864	8,400,144,814	11,813,301,102
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	10,298,358,864	8,400,144,814	11,813,301,102
14. Deposit-type contracts	2,557,510,000	942,400,000	942,400,000
15. Total (Lines 13 and 14)	12,855,868,864	9,342,544,814	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 $(792,073,544) and $(710,745,988) as of September 30, 2021 and December 31, 2020, respectively. The prescribed practice related to NLAIC guaranteed risks changed the Company's subsidiary valuation of Eagle by $821,525,859 and $523,380,551 as of September 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 $3,538,461 for the period ended September 30, 2021 and the Company's statutory surplus decreased $3,133,635 as of September 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 $188,958,410 as of September 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 September 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					
(1)	Nationwide Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 432,187,432	$ 486,946,192
(2)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	OAC 3901-1-67:					
	Derivative instruments	86	4	3	1,944,833	-
	Reserves for indexed annuities	51	4	19	3,067,640	-
	Tax impact	101	4	32	(1,474,012)	-
(3)	State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 428,648,971	$ 486,946,192
	Surplus					
(5)	Nationwide Life Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 8,912,961,325	$ 9,105,422,637
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle: NLIC risks ceded	51	2	8	(806,680,278)	(710,745,988)
	Subsidiary valuation -- Eagle: NLAIC risks ceded	51	2	8	821,525,859	523,380,551
	OAC 3901-1-67:					
	Derivative instruments	86	2, 4	7, 3	(1,107,647)	-
	Reserves for indexed annuities	51	3, 4	1, 19	5,074,273	-
	Tax impact	101	2, 4	18,2, 32	(832,991)	-
	Subsidiary valuation - NLAIC	51, 86, 101	2	2.2	(188,958,410)	-
(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	$ 9,016,940,519	$ 9,225,788,074

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

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

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

C. Accounting Policies

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

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

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

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

Effective January 1, 2021, the Company adopted revisions to SSAP No. 32R, Preferred Stock (SSAP No. 32R). The adopted revisions updated the definition for redeemable and perpetual preferred stock, and furthermore, updated the valuation classification for perpetual preferred stock to fair value. Previously, perpetual preferred stock could have been valued at amortized cost or fair value based on the rating of the security. Per SSAP No. 32R, any valuation classification changes from amortized cost to fair value are to be recognized in statutory surplus. Going forward, changes to fair value will be recognized as 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	$ (8,293,969)
2. 12 Months or Longer	$ (17,029,635)

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

1. Less than 12 Months	$ 1,313,091,798
2. 12 Months or Longer	$ 309,006,881

NOTES TO THE FINANCIAL STATEMENTS

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security. If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security, then the security is deemed not to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

3. Collateral Received

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

b. Not applicable.

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	$148,351,863	$163,838,721	$211,340,721	-
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	$191,431,900	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount	$151,318,900	$167,115,495	$215,567,535	$-
b. Ending Balance	$116,567,318	$157,956,033	$195,260,538	$-

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	$-	$195,260,538	$-	$-	$-	$-	$-	$195,260,538
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	$-	$195,260,538	$-	$-	$-	$-	$-	$195,260,538

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	$211,340,721	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$114,281,684	$154,858,856	$191,431,900	-
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	$191,431,900	$191,431,900
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	1%
(2) Cash equivalents	76%
(3) Short-term investments	23%
(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.

The Company received dividend distributions of $20,000,000 on August 10, 2021 (declared on June 30, 2021) and $191,000,000 on May 10, 2021 (declared on March 31, 2021) from Eagle. The Company expects to receive an additional dividend distribution of $45,000,000 on November 10, 2021 (declared on September 30, 2021) from Eagle.

Through September 30, 2021, the Company has paid capital contributions totaling $350,000,000 to NLAIC. Periodic contributions were made in increments of $50,000,000 each on September 29, 2021, August 30, 2021, July 29, 2021, June 29, 2021, May 28, 2021, April 29, 2021 and March 30, 2021. On October 28, 2021, the Company paid an additional capital contribution of $50,000,000 to NLAIC.

On August 30, 2021, the Company paid a capital contribution of $250,000 to Jefferson National Financial Corporation.

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 September 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	$ 111,245,514	$ 111,245,514	$ -
(d) Excess Stock	$ 1,822,086	$ 1,822,086	$ -
(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)	$ 3,276,102,411	$ 3,095,652,137	$ 2,556,775,217
2. Current Year General Account Total Collateral Pledged	$ 3,276,102,411	$ 3,095,652,137	$ 2,556,775,217
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)	$ 3,276,102,411	$ 3,095,652,137	$ 2,556,775,217
2. Current Year General Account Maximum Collateral Pledged	$ 3,276,102,411	$ 3,095,652,137	$ 2,556,775,217
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	$ 2,556,775,217	$ 2,556,775,217	$ -	$ 2,556,775,217
(c) Other	$ -	$ -	$ -	$ XXX
(d) Aggregate Total (a+b+c)	$ 2,556,775,217	$ 2,556,775,217	$ -	$ 2,556,775,217

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

Not applicable.

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 Premiums Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

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 September 30, 2021:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ -	$ 2,725,130	$ 740,612	$ -	$ 3,465,742
Securities lending collateral assets	-	95,330	-	-	95,330
Preferred stocks unaffiliated	-	43,613,935	5,572,670	-	49,186,605
Common stocks unaffiliated	57,623,013	138,067,600	93,267	-	195,783,880
Separate account assets	115,002,579,868	2,241,200,808	50,528,625	3,329,037,006	120,623,346,307
Total Assets at Fair Value/(NAV)	$ 115,060,202,881	$ 2,425,702,803	$ 56,935,174	$ 3,329,037,006	$ 120,871,877,864
Liabilities at Fair Value					
Derivative liabilities	$ -	$ 145,139	$ -	$ -	$ 145,139
Total Liabilities at Fair Value	$ -	$ 145,139	$ -	$ -	$ 145,139

NOTES TO THE FINANCIAL STATEMENTS

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

	Beginning Balance at 6/30/2021	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 9/30/2021
Assets at Fair Value										
Bonds	$829,799	$-	$(89,186)	$-	$(17,026)	$-	$-	$-	$17,025	$740,612
Preferred stocks unaffiliated	$5,055,886	$-	$-	$-	$583,294	$372,635	$-	$(439,145)	$-	$5,572,670
Common stocks unaffiliated	$319,106	$393	$-	$(362,174)	$135,942	$-	$-	$-	$-	$93,267
Separate account assets	$49,236,611	$-	$-	$-	$1,961,451	$-	$-	$(669,437)	$-	$50,528,625
Total Assets at Fair Value	$55,441,402	$393	$(89,186)	$(362,174)	$2,663,661	$372,635	$-	$(1,108,582)	$17,025	$56,935,174

Transfers into and/or out of Level 3 during the period ended September 30, 2021 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$40,966,921,670	$37,393,005,819	$889,832,191	$38,768,040,402	$1,309,049,077	$-	$-
Mortgage loans, net of allowance	8,404,700,256	8,177,764,376	-	-	8,404,700,256	-	-
Cash, cash equivalents and short-term investments	394,075,116	394,075,116	16,394,253	377,680,863	-	-	-
Derivative assets	93,870,913	55,515,605	-	93,870,913	-	-	-
Policy loans[1]	924,339,847	924,339,847	-	-	924,339,847	-	-
Separate account assets	384,264,807	336,170,491	7,072,240	367,378,230	9,814,337	-	-
Securities lending collateral assets	191,857,917	192,014,584	191,431,900	426,017	-	-	-
Total Assets	$51,360,030,526	$47,472,885,838	$1,104,730,584	$39,607,396,425	$10,647,903,517	$-	$-
Liabilities							
Investment Contracts	$1,165,161,499	$2,555,349,098	$-	$-	$1,165,161,499	$-	$-
Derivative liabilities	16,086,976	36,459,924	-	16,086,976		-	-
Total Liabilities	$1,181,248,475	$2,591,809,022	$-	$16,086,976	$1,165,161,499	$-	$-

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 November 8, 2021 for the statutory statement issued on November 12, 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 November 8, 2021 for the statutory statement issued on November 12, 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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

Victoria National Insurance Company was removed due to its elimination by merger in July 2021.

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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

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

6.4 By what department or departments?

OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 487,468,540

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	2,595,763,355	2,730,087,373
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	261,843,195	244,642,505
14.26	All Other	157,347,955	137,579,971
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,014,954,505	$ 3,112,309,849
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 191,953,247

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 192,109,914

16.3 Total payable for securities lending reported on the liability page: $ 192,630,980

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$8,168,598,674
1.14	Total mortgages in good standing	$8,168,598,674
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$9,165,702
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)	$8,177,764,376
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	305.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	38.0

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Life & Annuity - Affiliates									
15821	47-4523959	03/31/2021	Eagle Captive Reinsurance, LLC	OH	COFW/G	FA	Authorized		
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									
AA-0055586	98-1157996	09/10/2021	Beam Reinsurance Company Ltd	TCA	QA/G	D	Unauthorized		
524130	98-0623864	01/01/2021	Greenlight Reinsurance Ltd	CYM	QA/G	SLEL	Unauthorized		
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		
10219	23-1641984	01/01/2021	QBE Reinsurance Corporation	PA	QA/G	SLEL	Authorized		
10357	52-1952955	01/01/2021	Renaissance Reinsurance U.S. Inc.	MD	QA/G	SLEL	Authorized		
10357	52-1952955	01/01/2021	Renaissance Reinsurance U.S. Inc.	MD	QA/G	SLEL	Authorized		
10357	52-1952955	01/01/2021	Renaissance Reinsurance U.S. Inc.	MD	QA/G	SLEL	Authorized		
19453	13-5616275	04/01/2021	Transatlantic Reinsurance Company	NY	OTH/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		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

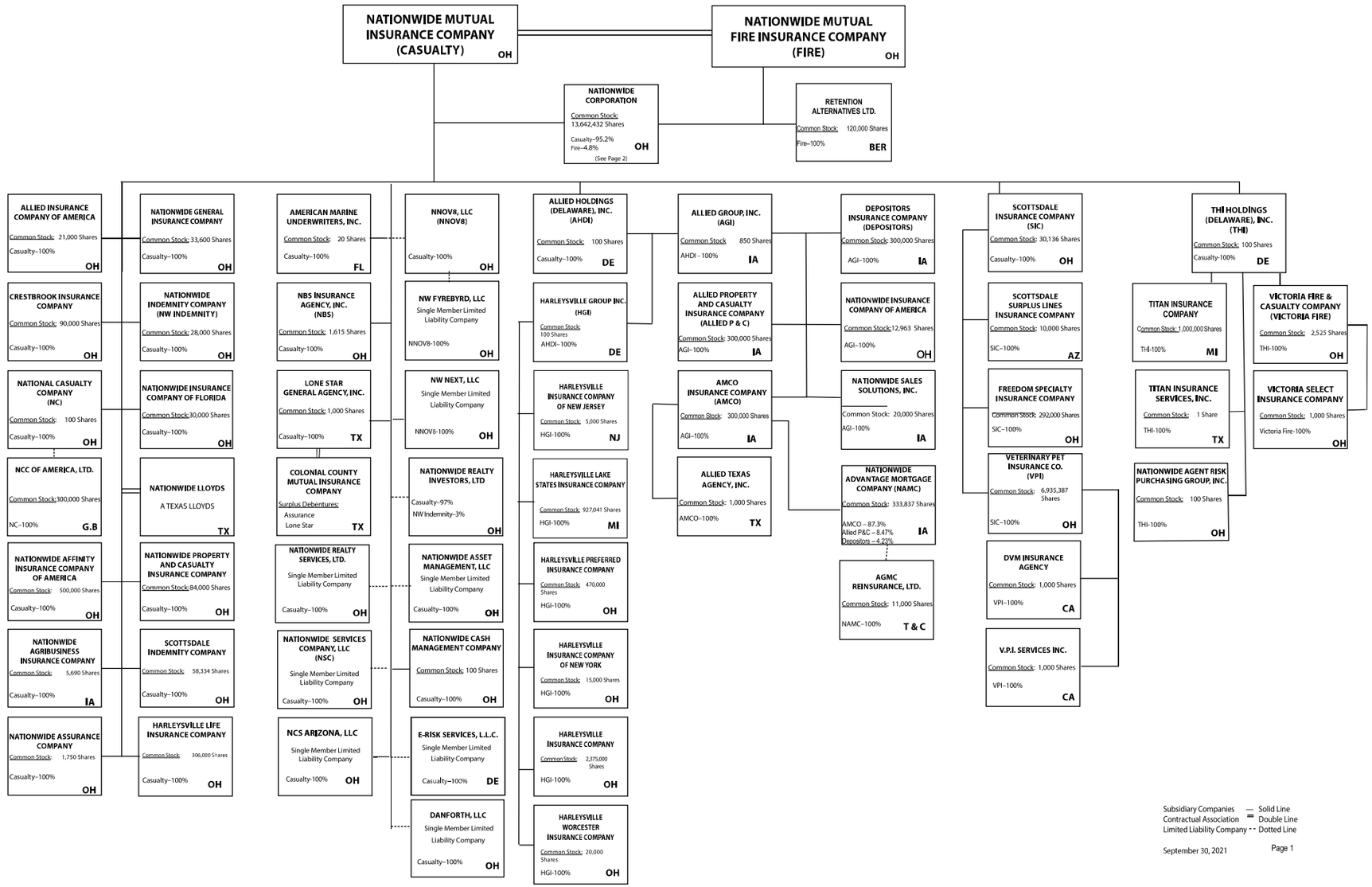
Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	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	22,157,624	106,998,910	7,620,133		136,776,667	
2. Alaska AK	L	112,272	3,411,042	1,543,271		5,066,585	
3. Arizona AZ	L	31,315,712	362,755,536	9,679,687		403,750,935	
4. Arkansas AR	L	2,372,666	45,964,558	1,609,085		49,946,309	
5. California CA	L	64,733,240	833,755,705	11,322,526		909,811,471	
6. Colorado CO	L	7,724,600	185,521,573	9,073,572		202,319,745	
7. Connecticut CT	L	4,485,740	193,343,458	8,793,092		206,622,290	
8. Delaware DE	L	129,414,403	23,244,532	1,426,916		154,085,851	
9. District of Columbia DC	L	392,003	8,085,143	985,104		9,462,250	
10. Florida FL	L	73,189,480	1,119,909,000	15,348,249		1,208,446,729	
11. Georgia GA	L	20,720,075	193,028,546	9,148,118		222,896,739	
12. Hawaii HI	L	6,380,879	29,472,402	35,254		35,888,535	
13. Idaho ID	L	239,243	38,424,412	498,955		39,162,610	
14. Illinois IL	L	38,979,376	401,322,466	17,949,415		458,251,257	
15. Indiana IN	L	15,571,856	170,893,394	14,602,749		201,067,999	
16. Iowa IA	L	34,645,987	52,040,070	2,036,564		88,722,621	
17. Kansas KS	L	2,426,351	61,617,310	3,099,593		67,143,254	
18. Kentucky KY	L	8,138,332	76,425,412	8,639,938		93,203,682	
19. Louisiana LA	L	6,178,685	116,517,515	808,161		123,504,361	
20. Maine ME	L	615,306	23,135,981	380,658		24,131,945	
21. Maryland MD	L	18,520,861	225,228,241	5,162,245		248,911,347	
22. Massachusetts MA	L	9,918,807	274,124,426	6,724,876		290,768,109	
23. Michigan MI	L	12,982,799	217,883,774	6,014,457		236,881,030	
24. Minnesota MN	L	17,901,136	100,975,267	832,804		119,709,207	
25. Mississippi MS	L	1,324,369	28,800,536	1,766,358		31,891,263	
26. Missouri MO	L	3,215,758	91,877,010	4,314,470		99,407,238	
27. Montana MT	L	672,072	18,996,694	367,636		20,036,402	
28. Nebraska NE	L	1,478,216	29,246,405	1,286,890		32,011,511	
29. Nevada NV	L	1,760,702	60,043,707	2,531,706		64,336,115	
30. New Hampshire NH	L	1,079,426	42,478,846	1,807,145		45,365,417	
31. New Jersey NJ	L	17,130,366	296,503,805	12,782,484		326,416,655	
32. New Mexico NM	L	269,741	25,830,097	2,806,648		28,906,486	
33. New York NY	L	149,409,301	859,944,755	9,660,950		1,019,015,006	
34. North Carolina NC	L	35,736,791	180,695,923	12,118,067		228,550,781	
35. North Dakota ND	L	14,504,946	21,265,144	628,288		36,398,378	
36. Ohio OH	L	33,866,710	637,986,866	27,084,633		698,938,209	2,557,510,000
37. Oklahoma OK	L	2,117,769	98,973,251	2,267,877		103,358,897	
38. Oregon OR	L	8,566,472	63,789,240	522,655		72,878,367	
39. Pennsylvania PA	L	37,487,820	457,701,430	14,290,307		509,479,557	
40. Rhode Island RI	L	1,751,175	36,176,991	1,377,881		39,306,047	
41. South Carolina SC	L	8,881,856	88,440,580	7,413,422		104,735,858	
42. South Dakota SD	L	608,591	7,810,245	380,907		8,799,743	
43. Tennessee TN	L	9,133,264	120,077,578	6,364,293		135,575,135	
44. Texas TX	L	38,703,004	493,912,962	44,027,851		576,643,817	
45. Utah UT	L	3,162,645	28,393,306	3,255,156		34,811,107	
46. Vermont VT	L	787,136	17,555,885	1,229,310		19,572,331	
47. Virginia VA	L	15,568,364	115,831,299	7,915,925		139,315,588	
48. Washington WA	L	2,836,508	106,634,113	1,620,105		111,090,726	
49. West Virginia WV	L	2,836,227	29,112,047	11,971,839		43,920,113	
50. Wisconsin WI	L	6,141,899	157,042,404	6,386,466		169,570,769	
51. Wyoming WY	L	530,588	3,036,098	4,060,529		7,627,215	
52. American Samoa AS	N	21,877				21,877	
53. Guam GU	L	118	6,351			6,469	
54. Puerto Rico PR	L	182,300	42,876,731			43,059,031	
55. US Virgin Islands VI	L	9,466	183,913			193,379	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	40,503	147,478			187,981	
58. Aggregate Other Alien OT	XXX	323,810	89,413	844	0	414,067	0
59. Subtotal	XXX	929,257,223	9,025,539,776	333,576,064	0	10,288,373,063	2,557,510,000
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	12,771,424				12,771,424	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,693,839		13,831		2,707,670	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	944,722,486	9,025,539,776	333,589,895	0	10,303,852,157	2,557,510,000
96. Plus Reinsurance Assumed	XXX	8,120,254	5,441,407			13,561,661	
97. Totals (All Business)	XXX	952,842,740	9,030,981,183	333,589,895	0	10,317,413,818	2,557,510,000
98. Less Reinsurance Ceded	XXX	102,508,947	454,223,480	333,392,525		890,124,952	
99. Totals (All Business) less Reinsurance Ceded	XXX	850,333,793	8,576,757,703	197,370	0	9,427,288,866	2,557,510,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	323,810	89,413	844		414,067	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	323,810	89,413	844	0	414,067	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	54
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0
R - Registered - Non-domiciled RRGs	0
Q - Qualified - Qualified or accredited reinsurer	0
N - None of the above - Not allowed to write business in the state	3

NATIONWIDE®

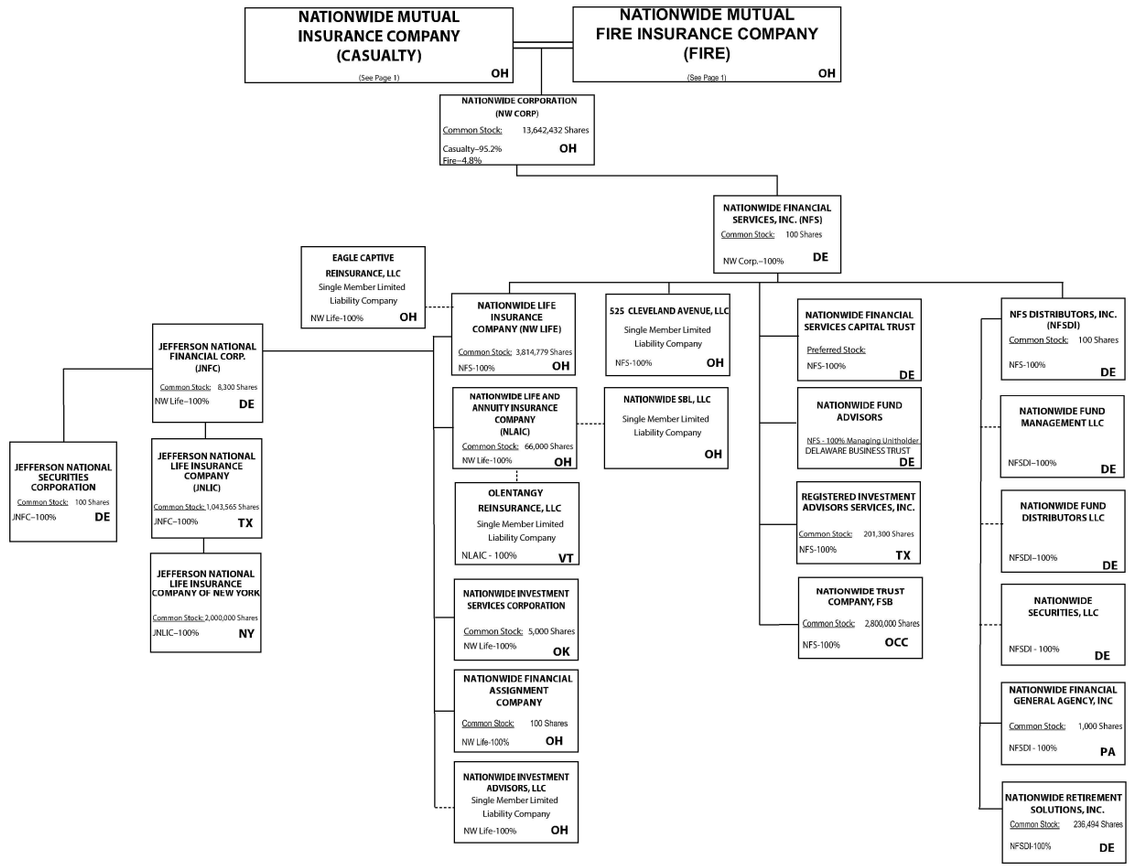


(Casualty/Fire subsidiaries)

Q12

Q12.1

NATIONWIDE®



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

September 30, 2021 Page 2

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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0140	Nationwide		84-3443067	n/a			American Tax Credit Fund 2020-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		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	

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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	

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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

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0140	Nationwide		45-0469525	n/a			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide	42110	75-1780981	n/a			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380	n/a			Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	n/a			Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110	n/a			Nationwide Mutual Fire Insurance Company	OH	IA	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	n/a			Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	n/a			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37877	31-0970750	n/a			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	n/a			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	n/a			Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330	n/a			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-2250056	n/a			Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	n/a			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	n/a			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1952215	n/a			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-1971926	n/a			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	USA	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-5976272	n/a			Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0871532	n/a			NBS Insurance Agency, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		85-4193218	n/a			NCS Arizona, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	n/a			ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1630871	n/a			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5195340	n/a			NLIC REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-5194959	n/a			NMIC REO Holdings, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3762545	n/a			NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	

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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	
0140	Nationwide		84-2920247	n/a			NW-Cranberry, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

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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		87-1565013	n/a			NW-Midtown, 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	

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0140	Nationwide		83-2260477	n/a			NW-ORBPD, LLC	OH	NIA	NW REI (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-0849392	n/a			NW-Park Place, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	n/a			NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
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-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	n/a			NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1619428	n/a			NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	n/a			NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	n/a			OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
			26-0263012	n/a			Old Track Street Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13999	27-1712056	n/a			Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444	n/a			Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	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	
			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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

6686920214900003

6686920214470003

6686920213650003

6686920214480003

6686920214450003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

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

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for litigation and contingencies	9,503,529	7,840,013
2505. Reserve for rate stabilizations	16,793,632	15,289,414
2506. Tax credit commitment liabilities	41,221,413	38,664,413
2507. Contingency reserve	180,351,833	147,221,321
2597. Summary of remaining write-ins for Line 25	247,870,407	209,015,161

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Change in rate stabilization reserves	1,504,218	1,801,462	1,522,280
2705. Change in loss recognition reserves	500,000	450,000	600,000
2797. Summary of remaining write-ins for Line 27	2,004,218	2,251,462	2,122,280

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	7,829,385,342	7,687,361,914
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	998,530,000	728,093,333
2.2 Additional investment made after acquisition	4,023,333	40,894,890
3. Capitalized deferred interest and other	6,987,598	13,018,224
4. Accrual of discount	10,399	37,064
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(311,837)	9,094
7. Deduct amounts received on disposals	614,080,790	639,889,459
8. Deduct amortization of premium and mortgage interest points and commitment fees	83,487	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)	8,224,460,558	7,829,385,342
12. Total valuation allowance	(46,696,187)	(46,237,195)
13. Subtotal (Line 11 plus Line 12)	8,177,764,371	7,783,148,147
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	8,177,764,371	7,783,148,147

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	917,373,446	823,182,130
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	172,711,654	56,259,700
2.2 Additional investment made after acquisition	132,107,692	773,420,961
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	93,842,945	(10,486,728)
6. Total gain (loss) on disposals	(173,521)	(437,664)
7. Deduct amounts received on disposals	131,075,608	695,038,112
8. Deduct amortization of premium and depreciation	20,807,070	30,015,272
9. Total foreign exchange change in book/adjusted carrying value	(528,442)	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)	1,163,451,096	917,373,446
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,163,451,096	917,373,446

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	40,041,995,386	37,745,703,451
2. Cost of bonds and stocks acquired	6,403,910,760	6,880,597,172
3. Accrual of discount	21,946,958	32,947,079
4. Unrealized valuation increase (decrease)	(209,552,989)	(291,538,685)
5. Total gain (loss) on disposals	67,754,152	(9,271,363)
6. Deduct consideration for bonds and stocks disposed of	5,886,535,157	4,304,236,608
7. Deduct amortization of premium	53,200,401	63,704,232
8. Total foreign exchange change in book/adjusted carrying value	(54,709,668)	101,209,145
9. Deduct current year's other-than-temporary impairment recognized	1,677,039	78,341,177
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	41,597,442	28,630,604
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,371,529,444	40,041,995,386
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	40,371,529,444	40,041,995,386

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,946,828,775	1,064,822,240	561,934,173	158,845,961	19,230,143,349	18,946,828,775	19,608,562,803	20,218,923,879
2. NAIC 2 (a)	15,383,571,899	802,959,842	425,290,857	(208,737,687)	14,895,086,096	15,383,571,899	15,552,503,197	14,886,002,862
3. NAIC 3 (a)	1,703,262,687	63,367,225	78,220,415	12,235,860	1,650,783,929	1,703,262,687	1,700,645,357	1,635,968,404
4. NAIC 4 (a)	385,480,663	79,946,537	36,296,934	3,865,788	388,673,593	385,480,663	432,996,054	352,592,632
5. NAIC 5 (a)	100,250,258	7,135,968	2,945,740	(10,847,800)	109,959,395	100,250,258	93,592,686	112,661,881
6. NAIC 6 (a)	7,216,049	1,144,508	17,016	(172,075)	8,665,181	7,216,049	8,171,466	7,502,318
7. Total Bonds	36,526,610,331	2,019,376,320	1,104,705,135	(44,809,953)	36,283,311,543	36,526,610,331	37,396,471,563	37,213,651,976
PREFERRED STOCK								
8. NAIC 1	558,559	213,800		(772,358)	551,125	558,559	1	4,249,000
9. NAIC 2	16,625,412	372,635	439,145	728,158	19,986,076	16,625,412	17,287,060	65,245,226
10. NAIC 3	15,898,834	6,332,678		(2,856,874)	13,883,163	15,898,834	19,374,638	26,252,903
11. NAIC 4	544,761	4,705,847		14,658	538,984	544,761	5,265,266	654,050
12. NAIC 5	2,016,981	1,079,900		3,646,841	1,988,301	2,016,981	6,743,722	655,625
13. NAIC 6	356,259	157,950		1,712	323,858	356,259	515,921	71,587
14. Total Preferred Stock	36,000,806	12,862,810	439,145	762,137	37,271,507	36,000,806	49,186,608	97,128,391
15. Total Bonds and Preferred Stock	36,562,611,137	2,032,239,130	1,105,144,280	(44,047,816)	36,320,583,050	36,562,611,137	37,445,658,171	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.

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

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)	257,773
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	55,156,703
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	18,910,542
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	18,910,542

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)				12,222,437
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	(373,317)			
3.12	Section 1, Column 15, prior year		(373,317)		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	103,891,120			
3.14	Section 1, Column 18, prior year	(73,047,881)	176,939,000	176,565,683	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	(373,317)			
3.22	Section 1, Column 17, prior year		(373,317)		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	103,891,120			
3.24	Section 1, Column 19, prior year plus	(73,047,881)			
3.25	SSAP No. 108 adjustments		176,939,000	176,565,683	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(600,702,256)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	1,869,418			
4.22	Amount recognized	(602,571,674)			
4.23	SSAP No. 108 adjustments		(600,702,256)		
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)				12,222,437
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				12,222,437

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	18,910,543	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	11,849,120	
3.	Total (Line 1 plus Line 2)		30,759,662
4.	Part D, Section 1, Column 6	67,738,042	
5.	Part D, Section 1, Column 7	(36,978,380)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	77,638,798	
8.	Part B, Section 1, Column 13	29,708,119	
9.	Total (Line 7 plus Line 8)		107,346,918
10.	Part D, Section 1, Column 9	123,711,633	
11.	Part D, Section 1, Column 10	(16,364,715)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	17,933,254	
14.	Part B, Section 1, Column 20	172,669,733	
15.	Part D, Section 1, Column 12	190,602,987	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	565,832,889	4,099,318
2. Cost of cash equivalents acquired	23,462,879,294	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	23,583,500,637	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)	445,211,546	565,832,889
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	445,211,546	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								
00-1103239	GILBERT	AZ		08/25/2021	3.340	27,065,000		37,631,689
00-1103253	DALLAS	TX		07/01/2021	2.490	14,800,000		21,300,943
00-1103276	CONYERS	GA		07/15/2021	3.430	5,000,000		14,743,000
00-1103277	SAN FERNANDO	CA		08/10/2021	3.510	8,500,000		13,034,750
00-1103278	JEFFERSONVILLE	IN		08/26/2021	3.350	6,000,000		8,882,667
00-1103283	SAN JOSE	CA		08/05/2021	3.040	8,000,000		13,473,000
00-1103284	SAN JOSE	CA		08/05/2021	3.140	6,000,000		11,197,000
00-1103285	CINCINNATI	OH		08/05/2021	2.990	10,000,000		22,263,000
00-1103287	RIDGEWOORD	NJ		07/14/2021	3.360	32,000,000		44,829,000
00-1103294	CINCINNATI	OH		08/23/2021	3.370	20,000,000		28,569,000
00-1103300	FAIRHOPE	AL		07/09/2021	3.080	14,960,000		21,435,489
00-1103301	MESA	AZ		08/05/2021	3.420	4,000,000		5,702,118
00-1103303	MINNETONKA	MN		08/18/2021	2.780	51,150,000		81,085,000
00-1103304	DRAPER	UT		09/03/2021	3.090	4,000,000		5,641,846
00-1103309	SEATTLE	WA		08/12/2021	3.300	7,200,000		11,311,472
00-1103310	HOUSTON	TX		08/03/2021	2.580	15,000,000		20,713,000
00-1103311	SEATTLE	WA		08/24/2021	3.200	10,000,000		14,802,800
00-1103312	SAINT LOUIS	MO		08/05/2021	3.340	32,000,000		44,579,000
00-1103313	NASHVILLE	TN		09/01/2021	3.160	6,000,000		8,215,862
00-1103314	NEW BRIGHTON	MN		08/31/2021	2.810	9,070,000		12,136,000
00-1103316	RENO	NV		08/13/2021	1.930	8,000,000		13,960,970
00-1103322	JERSEY CITY	NJ		08/06/2021	2.950	13,000,000		17,758,000
00-1103326	SANTA ANA	CA		08/17/2021	2.810	6,500,000		9,636,000
00-1103328	CHATTANOOGA	TN		09/09/2021	3.050	6,000,000		8,666,000
00-1103329	AUSTIN	TX		09/07/2021	3.190	35,000,000		53,873,556
00-1103330	MINNETONKA	MN		09/15/2021	2.990	20,000,000		29,056,216
00-1103333	NAPLES	FL		09/22/2021	2.840	5,000,000		8,441,250
00-1103339	DES MOINES	IA		08/31/2021	3.200	11,600,000		16,870,481
00-1103352	HOUSTON	TX		09/16/2021	2.790	17,310,000		23,864,870
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	413,155,000	0	623,673,979
0899999. Total - Mortgages in Good Standing				XXX	XXX	413,155,000	0	623,673,979
3399999. Total Mortgages				XXX	XXX	413,155,000	0	623,673,979

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																	

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
00-1000593	KENILWORTH	NJ		08/08/2001	09/01/2021	704,469					0		239,495	239,495			0
00-1000665	EDISON	NJ		07/06/2001	08/02/2021	861,400					0		219,525	219,525			0
00-1101540	ORANGE	CA		07/30/2015	07/01/2021	9,170,762					0		9,061,479	9,061,479			0
00-1101567	VARIOUS	PA		04/30/2009	07/30/2021	4,006,092					0		2,907,273	2,907,273			0
00-1101568	VARIOUS	OH		04/30/2009	08/31/2021	2,376,322					0		1,724,527	1,724,527			0
00-1101686	PITTSBURGH	PA		03/26/2010	08/31/2021	373,034					0		271,710	271,710			0
00-1101728	COLUMBUS	OH	S	06/08/2011	07/01/2021	237,882					0		34,408	34,408			0
00-1101765	CHICAGO	IL		04/26/2019	09/03/2021	3,236,309					0		2,986,126	2,986,126			0
00-1101777	ELON	NC		10/12/2018	08/18/2021	1,841,241					0		1,805,042	1,805,042			0
00-1101800	CHICAGO	IL		11/30/2011	08/05/2021	14,955,589					0		14,745,334	14,745,334			0
00-1101838	ANN ARBOR	MI		04/27/2012	08/30/2021	12,436,878					0		12,181,973	12,181,973			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012	07/29/2021	3,675,180					0		3,623,677	3,623,677			0
00-1101957	CINCINNATI	OH		05/31/2013	08/23/2021	15,393,618		1,481			1,481		15,103,950	15,128,685		24,735	24,735
00-1102047	CHARLOTTESVILLE	VA		10/12/2018	07/29/2021	2,624,198					0		2,592,290	2,592,290			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014	07/29/2021	3,262,784					0		3,223,796	3,223,796			0
00-1102151	DENVER	CO		01/27/2016	09/29/2021	20,000,000					0		20,000,000	20,000,000			0
00-1102190	LOS ANGELES	CA		08/07/2014	09/17/2021	19,774,381					0		19,570,707	19,570,707			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014	08/27/2021	27,229,564					0		26,915,489	26,915,489			0
00-1102343	BELLEVUE	WA		04/22/2016	07/08/2021	10,173,101		(4,722)			(4,722)		10,026,218	9,742,910		(283,308)	(283,308)
00-1102344	BELLEVUE	WA		04/22/2016	07/08/2021	6,838,466		(5,111)			(5,111)		6,693,818	6,640,554		(53,264)	(53,264)
00-1102408	AUSTIN	TX		09/10/2015	07/21/2021	5,499,495					0		5,434,255	5,434,255			0
00-1102895	SUNNYVALE	CA		07/16/2018	07/01/2021	25,000,000					0		25,000,000	25,000,000			0
00-1103185	COLUMBUS	OH	S	10/29/2020	08/31/2021	8,046,667					0		12,070,000	12,070,000			0
00-1103221	KNIGHTDALE	NC		01/14/2021	07/22/2021						0		41,500,000	41,500,000			0
03-4000027	NAUGATUCK	CT		07/30/2015	09/10/2021	433,808					0		147,675	147,675			0
0199999. Total - Mortgages Closed by Repayment						198,151,240	0	(8,352)	0	0	(8,352)	0	238,078,767	237,766,930	0	(311,837)	(311,837)
Mortgages With Partial Repayments																	
00-1000701	VILLANOVA	PA		12/17/2001		677,256					0		157,208	157,208			0
00-1000714	CLOSTER	NJ		11/08/2001		318,715					0		80,432	80,432			0
00-1000867	SALT LAKE CITY	UT		03/01/2002		433,989					0		86,769	86,769			0
00-1000875	SCOTTSDALE	AZ		10/01/2002		428,801					0		57,065	57,065			0
00-1000914	CINCINNATI	OH		07/10/2012		367,863					0		57,639	57,639			0
00-1000929	CRANBERRY TOWNSHIP	PA		07/22/2004		12,644,494					0		388,643	388,643			0
00-1000932	HARRISON TOWNSHIP	MI		01/27/2020		4,034,380					0		106,536	106,536			0
00-1000958	HOUSTON	TX		06/18/2002		1,177,442					0		36,180	36,180			0
00-1001038	ITHACA	NY		10/08/2002		4,280,507					0		54,639	54,639			0
00-1001215	EDISON	NJ		01/02/2003		3,080,557					0		361,117	361,117			0
00-1001244	PITTSBURGH	PA		02/08/2005		12,058,004					0		244,667	244,667			0
00-1001279	PITTSBURGH	PA		12/22/2003		2,101,296					0		165,497	165,497			0
00-1001283	GARLAND	TX		03/03/2003		700,425					0		72,671	72,671			0
00-1001319	RANCHO CUCAMONGA	CA		06/27/2013		1,460,029					0		42,657	42,657			0

SCHEDULE B - PART 3

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001333	MYRTLE BEACH	SC		01/26/2016		1,232,421					0		114,863	114,863			0
00-1100046	GLEN CARBON	IL		01/05/2004		1,729,474					0		40,218	40,218			0
00-1100047	SAINT LOUIS	MO		11/14/2003		3,832,711					0		88,121	88,121			0
00-1100067	JOHNSON CITY	TN		10/31/2003		848,631					0		69,361	69,361			0
00-1100068	BELLEVUE	TN		01/26/2016		1,038,458					0		84,876	84,876			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		2,840,658					0		89,987	89,987			0
00-1100163	RESTON	VA		01/26/2016		1,614,009					0		131,367	131,367			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,086,624					0		66,262	66,262			0
00-1100174	SIOUX FALLS	SD		11/12/2003		921,460					0		72,740	72,740			0
00-1100195	HOUSTON	TX		11/21/2003		1,186,547					0		29,484	29,484			0
00-1100196	HOUSTON	TX		11/21/2003		1,211,738					0		30,110	30,110			0
00-1100197	HOUSTON	TX		01/26/2016		1,531,679					0		38,060	38,060			0
00-1100233	ITHACA	NY		01/26/2016		451,113					0		5,816	5,816			0
00-1100247	CLEARFIELD	UT		01/26/2016		770,136					0		78,936	78,936			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		623,561					0		83,880	83,880			0
00-1100272	WILSONVILLE	OR		01/26/2016		1,319,473					0		30,309	30,309			0
00-1100296	CINCINNATI	OH		01/26/2016		1,233,705					0		91,869	91,869			0
00-1100346	FARRAGUT	TN		05/04/2004		777,296					0		53,424	53,424			0
00-1100365	WENATCHEE	WA		08/09/2004		918,920					0		56,764	56,764			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,163,734					0		44,472	44,472			0
00-1100371	ANDERSON	SC		12/21/2004		1,616,880					0		34,847	34,847			0
00-1100406	EDISON	NJ		05/18/2004		1,677,135					0		112,782	112,782			0
00-1100420	ORMOND BEACH	FL		06/15/2004		922,620					0		60,464	60,464			0
00-1100421	PORT ORANGE	FL		09/16/2004		134,892					0		40,950	40,950			0
00-1100464	GAINESVILLE	FL		06/24/2014		4,063,313					0		99,846	99,846			0
00-1100475	ITHACA	NY		06/25/2004		2,293,077					0		28,344	28,344			0
00-1100581	CHARLOTTE	NC		04/04/2005		5,058,652					0		138,692	138,692			0
00-1100602	HOUSTON	TX		12/16/2004		1,387,432					0		29,365	29,365			0
00-1100603	HOUSTON	TX		12/16/2004		904,464					0		19,143	19,143			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,367,565					0		52,217	52,217			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,267,901					0		68,972	68,972			0
00-1100686	CHARLOTTE	NC		01/26/2016		1,152,643					0		16,274	16,274			0
00-1100692	SALT LAKE CITY	UT		01/27/2016		3,073,224					0		169,765	169,765			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,000,188					0		99,534	99,534			0
00-1100720	HOUSTON	TX		12/16/2004		568,702					0		12,037	12,037			0
00-1100722	HOUSTON	TX		12/16/2004		712,788					0		15,086	15,086			0
00-1100738	CHULA VISTA	CA		01/28/2005		806,470					0		23,553	23,553			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		2,616,688					0		93,671	93,671			0
00-1100773	SIMI VALLEY	CA		08/17/2005		2,940,997					0		140,013	140,013			0
00-1100806	RENO	NV		01/27/2016		5,614,008					0		119,580	119,580			0
00-1100807	ELLENWOOD	GA		01/27/2020		3,527,115					0		71,024	71,024			0
00-1100822	LAS VEGAS	NV		08/18/2015		8,816,172					0		181,038	181,038			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100867	CARSON	CA		01/27/2016		2,454,330					0		50,284	50,284			0
00-1100868	REDMOND	WA		09/08/2006		16,504,078					0		282,826	282,826			0
00-1100917	W. BABYLON	NY		02/05/2008		3,444,306					0		47,432	47,432			0
00-1100918	IONIA	MI		01/27/2016		1,662,822					0		33,415	33,415			0
00-1100928	TAMPA	FL		01/27/2016		3,680,164					0		239,135	239,135			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,154,513					0		96,985	96,985			0
00-1101025	MANHATTAN	KS		12/08/2005		2,032,478					0		89,326	89,326			0
00-1101041	GARDEN CITY	GA		04/28/2006		1,849,024					0		128,586	128,586			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,151,268					0		91,222	91,222			0
00-1101137	FRANKFORT	IL		04/23/2007		2,454,914					0		38,256	38,256			0
00-1101152	CINCINNATI	OH		09/28/2006		349,178					0		106,060	106,060			0
00-1101197	COLUMBUS	OH		02/06/2007		5,828,824					0		85,260	85,260			0
00-1101214	MIAMI	FL		12/07/2006		8,608,788					0		138,975	138,975			0
00-1101244	CHANTILLY	VA		08/29/2006		9,459,836					0		105,920	105,920			0
00-1101419	AVON	MA		04/27/2007		183,022					0		32,134	32,134			0
00-1101456	BURLINGTON	WA		05/14/2007		864,595					0		142,998	142,998			0
00-1101475	LONGWOOD	FL		12/27/2007		2,269,279					0		265,588	265,588			0
00-1101509	ITHACA	NY		07/31/2007		3,542,200					0		45,155	45,155			0
00-1101512	BURR RIDGE	IL		09/27/2011		2,940,671					0		25,153	25,153			0
00-1101521	ATLANTA	GA		01/27/2020		9,135,926					0		81,666	81,666			0
00-1101634	PITTSBURGH	PA		04/18/2008		1,958,661					0		53,239	53,239			0
00-1101650	BEDFORD	OH		09/26/2008		3,824,758					0		316,167	316,167			0
00-1101695	KENT	WA		07/15/2010		2,364,842					0		114,005	114,005			0
00-1101700	HOUSTON	TX		09/01/2010		1,975,712					0		94,198	94,198			0
00-1101702	CLINTON	UT		10/08/2010		6,737,498					0		175,813	175,813			0
00-1101703	GLENSHAW	PA		01/27/2011		9,032,422					0		170,413	170,413			0
00-1101726	COLUMBUS	OH	S	12/29/2010		14,709,265					0		153,762	153,762			0
00-1101727	WEST BABYLON	NY		02/15/2011		2,393,012					0		48,909	48,909			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011		31,097,486					0		303,644	303,644			0
00-1101743	CHAPEL HILL	NC		11/15/2011		6,537,595					0		62,441	62,441			0
00-1101747	IRVINE	CA		05/02/2011		4,412,154					0		177,804	177,804			0
00-1101755	CLIFTON	VA		06/28/2011		24,443,118					0		96,234	96,234			0
00-1101756	NASHVILLE	TN		01/27/2020		6,661,095					0		118,561	118,561			0
00-1101776	ORANGE	CA		09/29/2011		3,084,993					0		135,673	135,673			0
00-1101784	SEATTLE	WA		09/30/2011		5,937,901					0		42,291	42,291			0
00-1101799	MIDDLE RIVER	MD		02/02/2012		3,835,580					0		38,993	38,993			0
00-1101802	COLUMBUS	OH	S	12/01/2011		8,668,097					0		153,363	153,363			0
00-1101807	LAGRANGE	KY		12/14/2011		1,938,126					0		69,609	69,609			0
00-1101808	GAITHERSBURG	MD		12/13/2011		9,825,364					0		45,971	45,971			0
00-1101816	ATLANTA	GA		03/01/2012		37,785,510					0		423,751	423,751			0
00-1101825	REISTERSTOWN	MD		06/01/2012		4,718,883					0		77,873	77,873			0
00-1101826	BEDMINSTER	NJ		04/19/2012		7,035,957					0		62,279	62,279			0

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00-1101828	DYER	IN		04/26/2019		963,736					0		51,799	51,799			0
00-1101830	PITTSBURGH	PA		05/03/2012		3,301,659					0		55,351	55,351			0
00-1101831	COMMACK	NY		04/25/2012		3,408,223					0		67,695	67,695			0
00-1101832	CENTEREACH	NY		06/29/2012		12,675,614					0		181,526	181,526			0
00-1101835	BRENTWOOD	TN		05/08/2012		4,870,418					0		49,345	49,345			0
00-1101839	WASHINGTON	DC		09/17/2012		20,239,392					0		141,125	141,125			0
00-1101841	FORT WRIGHT	KY		10/12/2018		1,108,954					0		57,369	57,369			0
00-1101848	CINCINNATI	OH		07/20/2012		16,561,314					0		203,902	203,902			0
00-1101860	MILWAUKEE	WI		06/15/2012		7,670,625					0		131,638	131,638			0
00-1101863	MULLICA HILL	NJ		06/20/2012		3,558,243					0		59,197	59,197			0
00-1101865	COLUMBUS	OH		08/09/2012		5,800,946					0		55,881	55,881			0
00-1101869	IRVINE	CA		08/09/2012		24,256,250					0		181,371	181,371			0
00-1101870	PORTLAND	OR		09/25/2012		3,172,811					0		34,027	34,027			0
00-1101872	SAN DIEGO	CA		10/10/2012		4,139,807					0		43,333	43,333			0
00-1101881	NASHVILLE	TN		09/10/2012		3,942,673					0		39,944	39,944			0
00-1101882	REDONDO BEACH	CA		04/03/2013		4,065,028					0		28,622	28,622			0
00-1101890	NEWPORT BEACH	CA		10/12/2012		20,393,518					0		151,483	151,483			0
00-1101893	FORT WORTH	TX		10/01/2012		8,493,813					0		54,314	54,314			0
00-1101894	SCOTTSDALE	AZ	S	04/26/2019		17,706,713					0		282,096	282,096			0
00-1101895	CHARLESTON	SC		11/13/2012		6,146,000					0		57,689	57,689			0
00-1101900	BELLEVUE	WA		12/06/2012		9,772,483					0		94,472	94,472			0
00-1101901	NASHVILLE	TN		04/26/2019		4,625,498					0		46,168	46,168			0
00-1101904	WOODLAND	CA		10/24/2012		5,408,920					0		58,072	58,072			0
00-1101905	HERNDON	VA		10/26/2012		27,587,644					0		163,382	163,382			0
00-1101906	CHICAGO	IL		04/01/2013		9,163,510					0		148,268	148,268			0
00-1101909	IRVINE	CA		11/30/2012		37,628,568					0		275,305	275,305			0
00-1101912	COLUMBUS	OH	S	01/27/2020		19,458,751					0		399,821	399,821			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		1,974,943					0		14,536	14,536			0
00-1101914	LOGAN	UT		11/13/2012		4,504,700					0		32,762	32,762			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		9,491,158					0		153,824	153,824			0
00-1101922	JUANITA	WA		02/07/2013		6,477,217					0		58,183	58,183			0
00-1101929	IRVINE	CA		01/03/2013		2,798,396					0		45,788	45,788			0
00-1101935	WASHINGTON	DC		02/18/2013		16,047,165					0		170,120	170,120			0
00-1101941	GRANDVIEW	OH	S	01/27/2016		13,855,012					0		99,814	99,814			0
00-1101946	MCLEAN	VA		08/02/2013		8,921,741					0		63,615	63,615			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		7,805,470					0		75,811	75,811			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		4,171,156					0		115,080	115,080			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,523,477					0		54,657	54,657			0
00-1101956	CHINO	CA		04/11/2013		4,794,493					0		74,203	74,203			0
00-1101958	PITTSBURGH	PA		03/22/2013		10,624,371					0		91,151	91,151			0
00-1101960	OMAHA	NE		04/03/2013		3,125,517					0		37,920	37,920			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101963	PORT ORANGE	FL		04/11/2013		5,736,574					0		36,397	36,397			0
00-1101964	BELLMORE	NY		04/24/2013		5,625,651					0		38,575	38,575			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,227,591					0		30,512	30,512			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		3,618,293					0		55,790	55,790			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,133,515					0		14,540	14,540			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,048,041					0		84,995	84,995			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		6,646,147					0		64,071	64,071			0
00-1101972	CHAPEL HILL	NC		01/27/2016		5,093,690					0		77,426	77,426			0
00-1101973	CAMERON PARK	CA		08/28/2013		9,719,200					0		65,051	65,051			0
00-1101975	SOMERVILLE	NJ		10/12/2018		5,265,298					0		38,442	38,442			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		17,864,727					0		450,596	450,596			0
00-1101978	FREDERICK	MD		06/27/2013		26,715,010					0		171,088	171,088			0
00-1101979	SEATTLE	WA		08/01/2013		14,330,032					0		226,278	226,278			0
00-1101980	NASHVILLE	TN		07/02/2013		42,476,987					0		299,525	299,525			0
00-1101982	NEWPORT BEACH	CA		06/11/2013		2,889,860					0		20,328	20,328			0
00-1101984	WEST VALLEY CITY	UT		04/26/2019		5,975,218					0		43,837	43,837			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		7,001,787					0		51,091	51,091			0
00-1101989	SALEM	OR		08/05/2013		11,880,976					0		85,237	85,237			0
00-1101990	LADY LAKE	FL		01/27/2016		19,150,039					0		145,831	145,831			0
00-1101993	ROCHESTER	MN		10/01/2013		24,057,346					0		162,934	162,934			0
00-1101995	MENLO PARK	CA		01/27/2016		25,011,136					0		192,690	192,690			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		5,735,040					0		57,121	57,121			0
00-1101998	WINSTON SALEM	NC		07/02/2013		9,100,772					0		65,283	65,283			0
00-1102000	NEW BEDFORD	MA		08/12/2013		9,282,058					0		69,242	69,242			0
00-1102003	JUPITER	FL		09/17/2013		14,378,324					0		93,158	93,158			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013		8,766,274					0		88,861	88,861			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		9,438,128					0		147,522	147,522			0
00-1102009	AVON	OH		08/22/2013		28,987,892					0		230,238	230,238			0
00-1102010	MANSFIELD	TX		11/25/2013		4,449,639					0		65,770	65,770			0
00-1102011	MANSFIELD	TX		11/25/2013		19,712,372					0		342,179	342,179			0
00-1102013	TULSA	OK		09/25/2013		17,805,590					0		113,512	113,512			0
00-1102015	BOSTON	MA		07/30/2013		11,903,104					0		122,983	122,983			0
00-1102016	ANN ARBOR	MI		08/01/2013		5,400,351					0		84,380	84,380			0
00-1102021	EVANSTON	IL		09/09/2013		2,055,473					0		18,763	18,763			0
00-1102024	LAS VEGAS	NV		01/27/2016		1,895,089					0		51,472	51,472			0
00-1102027	OWASSO	OK		10/10/2013		16,379,671					0		300,164	300,164			0
00-1102028	MOORE	OK		10/10/2013		12,812,202					0		234,789	234,789			0
00-1102029	BROKEN ARROW	OK		10/10/2013		7,675,464					0		140,656	140,656			0
00-1102030	LOS ANGELES	CA		09/03/2013		4,310,265					0		39,571	39,571			0
00-1102031	PASADENA	CA		09/03/2013		2,052,507					0		18,843	18,843			0
00-1102033	EDWARDSVILLE	KS		10/31/2013		7,423,483					0		208,348	208,348			0
00-1102035	HIGHLAND PARK	TX		07/17/2013		12,090,365					0		78,682	78,682			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102037	INDEPENDENCE TWP	MI		01/27/2016		8,380,820					0		67,416	67,416			0
00-1102038	LONE TREE	CO		09/17/2015		18,346,458					0		172,936	172,936			0
00-1102040	CARSON	CA		08/29/2013		3,660,163					0		34,826	34,826			0
00-1102041	SPARTANBURG	SC		10/23/2013		5,055,248					0		136,090	136,090			0
00-1102045	DENVER	CO		02/13/2014		33,431,606					0		203,504	203,504			0
00-1102046	EAST ISLIP	NY		01/27/2016		10,840,098					0		142,503	142,503			0
00-1102051	GAINESVILLE	FL		11/01/2013		12,010,419					0		71,951	71,951			0
00-1102065	SEATTLE	WA		01/27/2016		3,740,091					0		23,794	23,794			0
00-1102066	TUKWILA	WA		11/01/2013		5,118,103		(4,693)			(4,693)		31,587	31,587			0
00-1102067	FARGO	ND		01/27/2016		3,217,079					0		82,986	82,986			0
00-1102068	PIKESVILLE	MD		01/27/2016		3,329,547					0		29,175	29,175			0
00-1102073	NORMAN	OK		01/27/2016		7,545,594					0		106,853	106,853			0
00-1102076	MISSION VIEJO	CA		01/27/2016		6,746,732					0		33,750	33,750			0
00-1102077	YUKON	OK		12/19/2013		20,123,557					0		109,722	109,722			0
00-1102084	WOODSTOCK	GA		01/09/2014		24,324,424					0		135,844	135,844			0
00-1102089	HUNTINGTON BEACH	CA		01/27/2016		3,895,494					0		22,453	22,453			0
00-1102092	SANDY	OR		04/07/2014		1,953,300					0		11,339	11,339			0
00-1102093	CHATTANOOGA	TN		02/07/2014		2,756,200					0		37,933	37,933			0
00-1102094	CHATTANOOGA	TN		02/07/2014		2,902,153					0		40,209	40,209			0
00-1102096	BALTIMORE	MD		11/12/2013		9,106,086					0		51,215	51,215			0
00-1102099	BEAVERTON	OR		01/27/2016		27,692,344					0		254,505	254,505			0
00-1102100	SAN DIEGO	CA		01/27/2016		6,845,649					0		59,834	59,834			0
00-1102106	CARROLLTON	TX		12/26/2013		9,915,678					0		54,644	54,644			0
00-1102107	ADDISON	IL		04/26/2019		5,107,087					0		47,210	47,210			0
00-1102108	WAUKEE	IA		12/20/2013		14,975,354					0		92,601	92,601			0
00-1102109	BROOKLYN	NY		12/20/2013		10,863,132					0		70,349	70,349			0
00-1102110	PITTSBURGH	PA		06/05/2014		19,382,846					0		167,071	167,071			0
00-1102111	FORT COLLINS	CO		01/23/2014		7,458,246					0		67,629	67,629			0
00-1102116	CHARLOTTE	NC		01/22/2014		46,391,921					0		289,640	289,640			0
00-1102117	BOSTON	MA		06/02/2014		21,163,818					0		130,570	130,570			0
00-1102121	AUBURN HILLS	MI		01/29/2014		15,522,221					0		110,455	110,455			0
00-1102128	ONTARIO	CA		04/22/2014		6,678,682					0		59,700	59,700			0
00-1102130	LONG BEACH	CA		10/12/2018		2,263,248					0		19,641	19,641			0
00-1102132	PITTSBURGH	PA		03/31/2014		7,725,094					0		88,741	88,741			0
00-1102133	BALTIMORE	MD		03/10/2014		48,696,800					0		274,741	274,741			0
00-1102137	GRAND RAPIDS	MI		07/08/2014		6,140,533					0		113,619	113,619			0
00-1102138	CANONSBURG	PA		03/12/2014		9,616,010					0		128,142	128,142			0
00-1102139	ONTARIO	CA		04/10/2014		3,568,498					0		31,092	31,092			0
00-1102140	LA QUINTA	CA		02/28/2014		19,243,476					0		105,554	105,554			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014		16,428,952					0		247,128	247,128			0
00-1102147	WALNUT CREEK	CA		09/29/2014		27,497,477					0		165,307	165,307			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102149	ANNAPOLIS	MD		06/10/2014		3,542,476					0		32,081	32,081			0
00-1102152	EDISON	NJ		06/12/2014		17,660,015					0		246,782	246,782			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,331,963					0		41,226	41,226			0
00-1102161	FULLERTON	CA		07/15/2014		6,369,322					0		34,539	34,539			0
00-1102163	STERLING	VA		07/30/2015		24,367,804					0		117,603	117,603			0
00-1102164	ITASCA	IL		07/29/2014		5,188,714					0		48,435	48,435			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		3,867,584					0		34,127	34,127			0
00-1102168	LEXINGTON	KY		06/18/2014		5,757,763					0		79,914	79,914			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,103,080					0		56,191	56,191			0
00-1102170	WATERLOO	IL		08/22/2014		4,956,202					0		67,732	67,732			0
00-1102171	FLOWER MOUND	TX		07/23/2014		2,966,825					0		18,465	18,465			0
00-1102173	LEXINGTON	KY		09/12/2014		8,146,221					0		111,285	111,285			0
00-1102179	COLUMBUS	OH		01/02/2015		1,957,704					0		31,632	31,632			0
00-1102183	VERONA	WI		10/12/2018		2,405,971					0		129,588	129,588			0
00-1102184	CHEVY CHASE	MD		07/29/2014		12,467,106					0		115,807	115,807			0
00-1102185	CHEVY CHASE	MD		07/29/2014		12,467,106					0		115,807	115,807			0
00-1102193	OCALA	FL		09/11/2014		17,957,232					0		165,539	165,539			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,270,507					0		11,134	11,134			0
00-1102197	VISTA	CA		12/15/2014		2,985,691					0		26,164	26,164			0
00-1102198	VISTA	CA		12/15/2014		2,731,590					0		23,937	23,937			0
00-1102199	SAN DIEGO	CA		07/10/2014		9,097,661					0		109,003	109,003			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		9,816,361					0		82,211	82,211			0
00-1102206	GREENVILLE	SC		10/22/2014		11,134,533					0		85,336	85,336			0
00-1102208	SANTA CLARA	CA		12/04/2014		40,488,600					0		175,253	175,253			0
00-1102214	LONG BEACH	CA		09/24/2014		15,188,135					0		70,244	70,244			0
00-1102215	LEXINGTON	MA		11/03/2014		6,327,227					0		38,000	38,000			0
00-1102217	RICHMOND	VA		10/23/2014		29,077,687					0		186,151	186,151			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		6,704,231					0		61,774	61,774			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,096,217					0		65,546	65,546			0
00-1102230	NEWPORT	KY		10/15/2014		8,262,562					0		49,473	49,473			0
00-1102231	CINCINNATI	OH		01/28/2015		7,001,986					0		49,627	49,627			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		8,898,605					0		78,352	78,352			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,847,587					0		16,973	16,973			0
00-1102238	COLUMBUS	OH		09/30/2014		9,716,030					0		60,213	60,213			0
00-1102242	NASHVILLE	TN		11/14/2014		4,341,023					0		38,933	38,933			0
00-1102243	ROCKVILLE	MD		11/14/2014		24,542,984					0		152,307	152,307			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,455,813					0		27,556	27,556			0
00-1102249	JERICHO	NY		12/19/2014		13,674,411					0		88,339	88,339			0
00-1102256	DALLAS	TX		12/18/2014		5,016,640					0		43,459	43,459			0
00-1102257	COLUMBIA	SC		12/11/2014		12,135,168					0		78,085	78,085			0
00-1102258	STANTON	CA		12/04/2014		8,524,161					0		44,354	44,354			0
00-1102259	WALTHAM	MA		01/27/2016		9,225,976					0		85,340	85,340			0

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00-1102260	BRANDYWINE	MD		10/12/2018		2,958,170					0		68,692	68,692			0
00-1102263	DERBY	KS		12/01/2014		7,281,837					0		175,712	175,712			0
00-1102265	FONTANA	CA		12/03/2014		4,388,219					0		59,125	59,125			0
00-1102266	SARTELL	MN		06/11/2015		13,758,642					0		118,137	118,137			0
00-1102267	RIVERSIDE	MO		03/12/2015		10,954,005					0		145,983	145,983			0
00-1102268	WESTPORT	CT		12/11/2014		8,381,091					0		54,143	54,143			0
00-1102269	WOODLAND	CA		12/04/2014		6,031,683					0		54,302	54,302			0
00-1102271	COLUMBUS	OH	S	02/17/2015		36,344,571					0		482,857	482,857			0
00-1102272	COLUMBUS	OH	S	09/17/2015		14,221,788					0		188,944	188,944			0
00-1102274	EL SEGUNDO	CA		04/01/2015		22,257,771					0		190,730	190,730			0
00-1102275	BURKE	VA		12/16/2014		48,263,687					0		286,087	286,087			0
00-1102282	ADDISON	TX		12/18/2014		12,923,310					0		68,806	68,806			0
00-1102283	DALLAS	TX		12/18/2014		18,639,389					0		99,239	99,239			0
00-1102285	DUBLIN	OH		12/15/2015		26,095,819					0		140,874	140,874			0
00-1102290	TULSA	OK		03/02/2015		10,070,749					0		67,519	67,519			0
00-1102292	RICHMOND	VA		06/19/2015		28,809,954					0		175,490	175,490			0
00-1102293	SEATTLE	WA		12/30/2014		11,237,110					0		267,140	267,140			0
00-1102294	CHESAPEAKE	VA		07/30/2015		22,775,074					0		156,735	156,735			0
00-1102296	CLIVE	IA		06/22/2015		15,418,158					0		93,917	93,917			0
00-1102299	CANTON	MI		04/30/2015		12,794,962					0		186,469	186,469			0
00-1102302	CINCINNATI	OH		10/13/2015		19,827,975					0		103,751	103,751			0
00-1102308	TUCSON	AZ		01/22/2015		7,603,075					0		66,884	66,884			0
00-1102312	MIRA LOMA	CA		10/12/2018		2,372,910					0		21,229	21,229			0
00-1102316	ROCKVILLE	MD		01/27/2020		4,466,445					0		40,211	40,211			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/23/2020		40,800,505					0		495,035	495,035			0
00-1102322	CINCINNATI	OH		09/17/2015		21,879,815					0		174,505	174,505			0
00-1102323	ANN ARBOR	MI		07/01/2015		15,442,831					0		134,262	134,262			0
00-1102324	CANONSBURG	PA		02/27/2015		7,756,646					0		102,462	102,462			0
00-1102325	WILMINGTON	NC		10/12/2018		1,832,977					0		100,154	100,154			0
00-1102326	BURKE	VA		06/22/2015		14,544,130					0		87,491	87,491			0
00-1102328	CLEARWATER	FL		04/20/2015		3,563,757					0		47,133	47,133			0
00-1102330	DUBLIN	OH		04/20/2015		37,656,850					0		232,403	232,403			0
00-1102334	CINCINNATI	OH		01/27/2020		16,917,538					0		137,960	137,960			0
00-1102337	CHATSWORTH	CA		04/08/2015		8,429,810					0		78,706	78,706			0
00-1102340	CONCORD	NC		11/13/2015		15,140,542					0		317,667	317,667			0
00-1102341	CINCINNATI	OH		10/12/2018		4,777,669					0		258,052	258,052			0
00-1102348	SAN DIEGO	CA		08/03/2015		25,717,042					0		226,659	226,659			0
00-1102352	COLUMBUS	OH	S	06/02/2015		9,787,259		1,411			1,411		133,815	133,815			0
00-1102353	PALO ALTO	CA		04/26/2019		3,035,218					0		67,123	67,123			0
00-1102354	SAN ANTONIO	TX		05/18/2015		6,823,767					0		60,619	60,619			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,063,115					0		91,290	91,290			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102361	CHEEKTOWAGA	NY		10/12/2018		2,800,674					0		62,422	62,422			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,172,879					0		80,235	80,235			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,166,275					0		108,451	108,451			0
00-1102366	WILMINGTON	NC		06/18/2015		7,129,198					0		45,412	45,412			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,168,074					0		45,467	45,467			0
00-1102369	VANCOUVER	WA		12/31/2015		11,656,608					0		74,781	74,781			0
00-1102373	MARYSVILLE	WA		05/08/2015		2,438,442					0		54,674	54,674			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,114,764					0		45,578	45,578			0
00-1102380	SAN ANTONIO	TX		05/07/2015		19,095,404					0		97,489	97,489			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		22,968,589					0		208,743	208,743			0
00-1102382	DUNWOODY	GA		06/01/2015		20,319,210					0		136,316	136,316			0
00-1102384	ROCHESTER	MN		10/12/2018		8,774,539					0		185,105	185,105			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,200,583					0		50,772	50,772			0
00-1102386	ST SIMONS ISLAND	GA		06/26/2015		11,152,433					0		55,237	55,237			0
00-1102387	VISTA	CA		07/01/2015		3,057,127					0		27,777	27,777			0
00-1102388	LADUE	MO		09/18/2015		3,483,298					0		28,626	28,626			0
00-1102391	FISHERS	IN		09/09/2015		28,671,970					0		156,528	156,528			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,209,705					0		28,701	28,701			0
00-1102394	ANN ARBOR	MI		07/31/2015		30,083,820					0		261,322	261,322			0
00-1102397	DRAPER	UT		07/30/2015		9,831,487					0		75,887	75,887			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,111,103					0		36,197	36,197			0
00-1102423	MOORE	OK		11/18/2015		9,448,973					0		49,946	49,946			0
00-1102429	GARDEN GROVE	CA		11/12/2015		2,500,000					0		10,947	10,947			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		16,483,654					0		92,131	92,131			0
00-1102439	CONYERS	GA		10/15/2015		10,602,667					0		133,484	133,484			0
00-1102460	BROOKFIELD	WI		12/03/2015		22,714,664					0		124,325	124,325			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,090,850					0		51,321	51,321			0
00-1102462	TEMPE	AZ		03/28/2016		9,956,420					0		435,963	435,963			0
00-1102465	SAN DIEGO	CA		04/26/2019		6,086,862					0		31,928	31,928			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,675,441					0		21,564	21,564			0
00-1102469	ROCHESTER	MN		12/15/2015		36,000,000					0		223,417	223,417			0
00-1102475	SANTA CLARA	CA		12/09/2015		13,172,947					0		49,456	49,456			0
00-1102487	MALDEN	MA		10/12/2018		2,930,565					0		36,440	36,440			0
00-1102491	MERIDIAN	ID		02/01/2016		8,787,323					0		71,135	71,135			0
00-1102512	LAKESIDE	CA		11/01/2016		7,980,506					0		58,957	58,957			0
00-1102519	ROCKVILLE	MD		04/26/2019		2,803,850					0		23,380	23,380			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016		8,895,955					0		59,427	59,427			0
00-1102530	COLUMBUS	OH	S	07/07/2016		16,801,959					0		203,884	203,884			0
00-1102531	COLUMBUS	OH	S	07/07/2016		14,701,714					0		178,398	178,398			0
00-1102532	COLUMBUS	OH	S	07/07/2016		10,501,225					0		127,427	127,427			0
00-1102535	CINCINNATI	OH		09/30/2016		23,248,327					0		168,611	168,611			0
00-1102536	FAIRFIELD	CT		05/18/2016		11,000,000					0		51,725	51,725			0

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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
00-1102542	MAUMEE	OH		07/25/2016		13,012,488					0		73,473	73,473			0
00-1102546	CERRITOS	CA		05/02/2016		10,968,197					0		92,763	92,763			0
00-1102558	FULLERTON	CA		06/30/2016		21,344,510					0		131,527	131,527			0
00-1102561	ANAHEIM	CA		06/30/2016		6,553,538					0		40,383	40,383			0
00-1102563	COSTA MESA	CA		06/30/2016		13,880,758					0		85,535	85,535			0
00-1102565	COSTA MESA	CA		06/30/2016		20,889,403					0		128,722	128,722			0
00-1102566	LAGUNA HILLS	CA		06/30/2016		8,920,094					0		54,966	54,966			0
00-1102573	LAS VEGAS	NV		12/01/2016		8,744,866					0		69,404	69,404			0
00-1102574	ATLANTA	GA		07/26/2016		16,577,719					0		83,050	83,050			0
00-1102583	ATLANTA	GA		05/27/2016		10,000,000					0		45,008	45,008			0
00-1102584	EMERYVILLE	CA		06/10/2016		27,781,435					0		135,103	135,103			0
00-1102587	DALLAS	TX		09/30/2016		9,941,519					0		57,175	57,175			0
00-1102589	ROMULUS	MI		05/27/2016		12,435,694					0		63,804	63,804			0
00-1102590	CHARLOTTE	NC		06/06/2016		7,635,052					0		73,554	73,554			0
00-1102595	MILWAUKEE	WI		05/19/2016		10,232,585					0		47,698	47,698			0
00-1102596	BROOKFIELD	WI		05/19/2016		19,137,415					0		89,208	89,208			0
00-1102601	RICHMOND	VA		06/30/2016		2,522,915					0		20,614	20,614			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017		4,437,368					0		79,701	79,701			0
00-1102606	CHARLOTTE	NC		07/12/2016		7,504,904					0		44,484	44,484			0
00-1102620	PORTLAND	OR		08/25/2016		7,595,552					0		42,972	42,972			0
00-1102621	COLUMBUS	OH		10/12/2018		2,235,003					0		31,600	31,600			0
00-1102622	CHARLOTTE	NC		12/09/2016		21,273,048					0		252,865	252,865			0
00-1102624	INDIANAPOLIS	IN		12/20/2016		15,016,356					0		119,971	119,971			0
00-1102625	CHATTANOOGA	TN		10/14/2016		7,453,095					0		87,654	87,654			0
00-1102626	ATLANTA	GA		07/27/2016		11,396,149					0		57,740	57,740			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017		7,564,048					0		57,354	57,354			0
00-1102638	MARIETTA	GA		04/26/2019		8,403,541					0		70,844	70,844			0
00-1102639	GAINESVILLE	GA		08/08/2016		11,234,208					0		94,707	94,707			0
00-1102640	WAKE FOREST	NC		08/08/2016		8,315,083					0		70,098	70,098			0
00-1102642	DURHAM	NC		10/25/2016		8,208,063					0		52,624	52,624			0
00-1102645	BEAVERTON	OR		10/27/2016		8,366,969					0		43,668	43,668			0
00-1102661	BURBANK	CA		01/27/2020		19,229,823					0		105,855	105,855			0
00-1102671	CHICAGO	IL		10/11/2016		6,879,237					0		41,683	41,683			0
00-1102679	ANN ARBOR	MI		01/27/2020		17,817,290					0		114,337	114,337			0
00-1102680	AUSTIN	TX		12/19/2016		32,934,094					0		189,901	189,901			0
00-1102681	VANCOUVER	WA		06/16/2017		13,876,394					0		111,396	111,396			0
00-1102687	SANTA CLARA	CA		09/19/2018		14,707,520					0		66,020	66,020			0
00-1102688	CHARLOTTE	NC		06/16/2017		36,778,921					0		180,405	180,405			0
00-1102689	MACON	GA		02/06/2017		10,504,998					0		55,274	55,274			0
00-1102690	WAYZATA	MN		01/05/2017		6,478,554					0		51,640	51,640			0
00-1102691	ROCKVILLE	MD		04/03/2017		6,369,240					0		48,390	48,390			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017		14,532,285					0		126,334	126,334			0

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	2	3					8	9	10	11	12	13					
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00-1102705	TUSTIN	CA		10/12/2018		3,338,955					0		32,740	32,740			0
00-1102707	SEATTLE	WA		04/11/2017		10,887,941					0		49,815	49,815			0
00-1102709	CORONA	CA		03/10/2017		7,892,145					0		44,573	44,573			0
00-1102710	CARSON	CA		03/10/2017		2,958,674					0		16,612	16,612			0
00-1102711	ONTARIO	CA		09/01/2017		5,450,313					0		29,381	29,381			0
00-1102713	HAWTHORNE	CA		04/17/2017		1,625,007					0		9,166	9,166			0
00-1102714	ONTARIO	CA		09/01/2017		6,108,109					0		32,927	32,927			0
00-1102721	BROOKLYN	NY		06/01/2017		12,660,354					0		70,561	70,561			0
00-1102722	ATLANTA	GA		04/11/2017		16,829,841					0		75,712	75,712			0
00-1102727	CHARLESTON	SC		05/22/2017		15,609,154					0		168,699	168,699			0
00-1102731	DERBY	KS		06/01/2017		6,538,163					0		154,234	154,234			0
00-1102734	WASHINGTON	DC		05/31/2017		24,266,604					0		121,025	121,025			0
00-1102740	MEMPHIS	TN		08/16/2017		13,149,763					0		113,299	113,299			0
00-1102742	LAWRENCE	KS		09/08/2017		14,957,392					0		65,788	65,788			0
00-1102758	WOOD DALE	IL		09/01/2017		4,150,489					0		37,860	37,860			0
00-1102759	MOBILE	AL		08/08/2017		12,606,593					0		90,022	90,022			0
00-1102771	RANCHO DOMINGEZ	CA		10/12/2018		4,571,162					0		35,022	35,022			0
00-1102772	NORTHBROOK	IL		08/10/2017		14,147,690					0		155,017	155,017			0
00-1102782	LAS VEGAS	NV		09/14/2017		5,532,906					0		40,319	40,319			0
00-1102795	GREENVILLE	SC		09/29/2017		21,432,093					0		104,644	104,644			0
00-1102802	MOUNT PLEASANT	SC		06/10/2019		8,906,241					0		52,015	52,015			0
00-1102805	SUN PRAIRIE	WI		11/15/2017		4,928,003					0		51,868	51,868			0
00-1102811	OREM	UT		01/08/2018		5,592,518					0		39,160	39,160			0
00-1102813	BEDFORD	NH		03/15/2018		8,118,642					0		51,141	51,141			0
00-1102825	NAPLES	FL		12/05/2017		8,347,056					0		60,726	60,726			0
00-1102831	PHOENIX	AZ		02/12/2018		18,639,814					0		249,725	249,725			0
00-1102834	ATLANTA	GA		06/22/2018		32,250,000					0		10,715,667	10,715,667			0
00-1102836	WHITTIER	CA		12/18/2017		20,387,262					0		149,743	149,743			0
00-1102841	RALEIGH	NC		01/31/2018		12,000,000					0		54,507	54,507			0
00-1102845	LAS VEGAS	NV		02/28/2018		4,040,373					0		65,073	65,073			0
00-1102848	JERICHO	NY		07/17/2018		15,910,241					0		69,580	69,580			0
00-1102857	NEW YORK	NY		04/12/2018		10,037,550					0		49,306	49,306			0
00-1102858	INDIANAPOLIS	IN		04/25/2018		9,899,906					0		44,536	44,536			0
00-1102864	SAN FRANCISCO	CA		05/09/2018		19,120,680					0		95,063	95,063			0
00-1102869	HARTLAND	WI		06/22/2018		6,193,527					0		60,574	60,574			0
00-1102872	CHICAGO	IL		04/13/2018		4,666,827					0		63,806	63,806			0
00-1102878	SALT LAKE CITY	UT		05/31/2018		9,815,656					0		95,942	95,942			0
00-1102879	MARLTON	NJ		06/26/2018		23,908,003					0		170,621	170,621			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		4,748,783					0		29,380	29,380			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		14,355,041					0		71,903	71,903			0
00-1102888	WARMINSTER	PA		06/25/2018		10,111,140					0		99,345	99,345			0

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00-1102892	SALT LAKE CITY	UT		04/26/2019		19,058,823					0		105,269	105,269			0
00-1102893	INDIANAPOLIS	IN		08/14/2018		19,054,755					0		113,784	113,784			0
00-1102907	WESTERVILLE	OH		09/07/2018		15,446,884					0		99,985	99,985			0
00-1102911	TAMPA	FL		09/05/2018		24,090,348					0		113,134	113,134			0
00-1102914	PATCHOGUE	NY		10/12/2018		28,546,529					0		187,453	187,453			0
00-1102920	ENFIELD	CT		09/28/2018		16,815,108					0		69,491	69,491			0
00-1102927	SANTA ANA	CA		02/01/2019		9,690,705					0		45,085	45,085			0
00-1102928	LAKE FOREST	CA		03/18/2019		5,831,330					0		26,941	26,941			0
00-1102929	CARSON	CA		03/11/2019		5,443,117					0		25,066	25,066			0
00-1102936	SENECA	SC		12/21/2018		9,672,915					0		56,603	56,603			0
00-1102942	NEW YORK	NY		12/12/2018		9,685,925					0		43,993	43,993			0
00-1102945	COCONUT CREEK	FL		02/28/2019		32,037,511					0		146,848	146,848			0
00-1102953	ORLANDO	FL		03/18/2019		3,895,480					0		29,473	29,473			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019		14,561,750					0		66,854	66,854			0
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019		14,503,636					0		117,217	117,217			0
00-1102968	PHOENIX	AZ		02/27/2019		10,037,500					0		43,815	43,815			0
00-1102970	OAKWOOD	GA		04/12/2019		9,345,032					0		59,542	59,542			0
00-1102971	ATLANTA	GA		04/12/2019		3,082,735					0		19,667	19,667			0
00-1102978	BURKE	VA		04/11/2019		2,948,200					0		13,169	13,169			0
00-1102990	BOSTON	MA		06/06/2019		4,635,830					0		67,458	67,458			0
00-1102991	SPRING HILL	FL		08/16/2019		6,086,399					0		38,471	38,471			0
00-1102992	COLUMBUS	GA		08/16/2019		4,423,295					0		27,959	27,959			0
00-1102997	PITTSBURGH	PA		08/01/2019		28,620,676					0		271,376	271,376			0
00-1103007	LOVELAND	OH		07/31/2019		4,884,627					0		22,816	22,816			0
00-1103008	MASON	OH		07/31/2019		11,120,654					0		54,995	54,995			0
00-1103011	COLUMBUS	OH		09/20/2019		2,976,558					0		83,711	83,711			0
00-1103036	SCOTTSDALE	AZ		09/30/2019		16,625,955					0		83,725	83,725			0
00-1103043	CHATTANOOGA	TN		09/18/2019		3,976,428					0		36,367	36,367			0
00-1103044	SANDY	OR		10/15/2019		6,859,620					0		33,828	33,828			0
00-1103047	CORAL GABLES	FL		09/09/2019		25,924,063					0		241,355	241,355			0
00-1103052	SALT LAKE CITY	UT		12/13/2019		5,898,328					0		28,863	28,863			0
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		29,000,000					0		158,399	158,399			0
00-1103079	SEATTLE	WA		01/28/2020		8,145,600					0		29,120	29,120			0
00-1103082	ALBUQUERQUE	NM		09/30/2020		3,737,867					0		18,636	18,636			0
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		4,914,542					0		24,247	24,247			0
00-1103093	OAKLAND	CA		12/16/2019		23,585,557					0		117,513	117,513			0
00-1103098	COMSTOCK PARK	MI		12/06/2019		8,841,904					0		44,779	44,779			0
00-1103100	NEWPORT NEWS	VA		11/21/2019		14,000,000					0		69,887	69,887			0
00-1103102	NEW YORK	NY		12/09/2019		19,589,359					0		106,295	106,295			0
00-1103103	FAIRFIELD	CA		01/10/2020		4,890,430					0		34,000	34,000			0
00-1103108	PHILADELPHIA	PA		02/14/2020		9,857,921					0		49,067	49,067			0
00-1103110	CHERRY HILL	NJ		10/05/2020		11,065,797					0		52,638	52,638			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
00-1103112	NEW YORK	NY		01/30/2020		16,726,592					0		85,017	85,017			0
00-1103118	WESTERVILLE	OH		08/03/2020		17,792,350					0		89,843	89,843			0
00-1103122	WALPOLE	MA		02/19/2020		10,223,176					0		95,516	95,516			0
00-1103128	CARY	NC		03/11/2020		4,932,944					0		25,925	25,925			0
00-1103137	BEAVERTON	OR		06/01/2020		10,465,155					0		146,269	146,269			0
00-1103177	CINCINNATI	OH		07/01/2020		5,000,000					0		299,401	299,401			0
00-1103184	TIGARD	OR		08/31/2020		9,590,698					0		111,828	111,828			0
00-1103187	LOUISVILLE	KY		11/23/2020		4,000,000					0		36,281	36,281			0
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		4,000,000					0		20,973	20,973			0
00-1103210	SAN DIEGO	CA		12/22/2020		6,200,000					0		59,207	59,207			0
00-1103212	SIMPSONVILLE	SC		03/31/2021							0		77,242	77,242			0
00-1103214	MANCHESTER	CT		12/14/2020		10,000,000					0		138,133	138,133			0
00-1103219	PRINCETON	NJ		01/15/2021							0		129,169	129,169			0
00-1103225	AUSTIN	TX		03/01/2021							0		375,874	375,874			0
00-1103226	GREENFIELD	WI		02/18/2021							0		20,296	20,296			0
00-1103231	FAIRFIELD	NJ		02/12/2021							0		30,218	30,218			0
00-1103232	SAN DIEGO	CA		04/08/2021							0		206,205	206,205			0
00-1103262	IRVINE	CA		04/30/2021							0		23,520	23,520			0
00-1103263	CORONA	CA		06/21/2021							0		33,676	33,676			0
00-1103268	SUNNYVALE	TX		06/07/2021							0		53,426	53,426			0
00-1103275	BRISTOL	TN		06/24/2021							0		13,032	13,032			0
00-1103276	CONYERS	GA		07/15/2021							0		16,765	16,765			0
00-1103279	ELKRIDGE	MD		06/28/2021							0		55,191	55,191			0
00-1103282	LEHI	UT		06/03/2021							0		103,614	103,614			0
00-1103287	RIDGEWOORD	NJ		07/14/2021							0		51,605	51,605			0
00-9000144	ROCK HILL	SC		08/01/2002		74,382					0		9,031	9,031			0
0299999. Total - Mortgages With Partial Repayments						4,862,090,578	0	(3,282)	0	0	(3,282)	0	59,138,061	59,138,061	0	0	0
0599999. Total Mortgages						5,060,241,818	0	(11,634)	0	0	(11,634)	0	297,216,828	296,904,991	0	(311,837)	(311,837)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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		20,711		1,737,026	6.120
	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone Credit		06/03/2016	2		82,619		4,657,918	0.230
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management		06/23/2017	2		560,940		9,516,047	0.800
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Equity Partners		05/10/2017	2		11,181		1,020,676	0.390
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	3		1,525,424		22,886,741	0.750
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners		01/25/2021	3	600,785			8,100,000	0.240
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners		01/25/2021	3	6,980,116			11,880,000	0.660
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Oaktree Capital Management		01/15/2021	3	2,000,000			16,000,000	0.130
	Ares Capital Europe V	Wilmington	DE	Ares Management		06/09/2021	2	3,739,692			32,178,709	0.450
	ORCC Senior Loan Fund LLC	New York	NY	Owl Rock Capital Corporation		07/21/2021	3	33,974,365			12,463,135	12.500
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								47,294,958	2,200,875	0	120,440,252	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		10,110		3,999,616	0.650
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital		09/30/2016	3		225,529		12,386,520	0.380
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners		07/18/2017	2		44,587		3,841,853	4.120
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside		05/23/2017	2		200,652		1,919,866	2.520
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors		05/18/2017	3		1,087,613		2,416,915	1.810
	GTCR Fund XII	New York	NY	GTCR		05/04/2018	3		547,500		1,157,154	0.090
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital		12/05/2017	3		19,743		1,138,963	0.110
	Siris Partners IV, L.P.	New York	NY	Siris Capital		03/15/2019	3		416,726		2,079,507	0.140
	Dyal Capital Partners IV	New York	NY	Dyal Capital		06/11/2018	3		474,035		8,835,565	0.130
	Ampersand 2018 Limited Partnership	Boston	MA	Ampersand Capital		10/30/2018	3		275,000		650,000	1.080
	ICG Europe Fund VII, L.P.	St Helier	JEY	Intermediate Capital Group		08/24/2018	2		377,931		3,149,127	0.200
	Blackstone Infrastructure Partners	New York	NY	Blackstone Infrastructure		03/14/2019	3		2,063,008		8,295,755	0.350
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG Capital		10/01/2019	3		162,508		1,978,438	0.110
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Capital		10/01/2019	3		423,247		1,447,227	0.020
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis		06/11/2021	3	140,000			3,160,000	0.510
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Intermediate Capital Group		04/09/2020	2		689,399		4,801,781	0.600
	Advent International GPE IX, L.P.	Grand Cayman	CYM	Advent International		10/21/2019	3		262,454		1,902,718	0.060
	RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital		07/31/2019	3		1,029,482		1,158,891	1.540
	ZMC III, L.P.	New York	NY	ZMC		01/03/2020	3		15,319		2,048,559	0.330
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3		1,154,749		13,199,360	0.070
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management		11/05/2019	3		107,472		5,648,864	0.060
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management		03/20/2020	3		99,807		3,922,326	0.800
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity		10/30/2019	2		425,200		2,166,458	0.500
	MBK Partners Fund V	Grand Cayman	CYM	MBK Partners		03/23/2021	3	38,479			4,507,647	0.080

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	Peppertree Capital Fund VIII QP, LP	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3		1,558,000		7,372,000	1.930
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Clearlake Capital		05/22/2020	3		879,045		1,487,067	0.060
	Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners		07/24/2020	3		311,052		1,819,705	0.070
	L Catterton IX Offshore, L.P.	Greenwich	CT	Catterton Partners		05/22/2020	3		644,484		4,129,976	0.120
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital		11/12/2020	3		337,391		3,922,783	0.670
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners, LLC		04/22/2021	3	537,434			1,894,359	0.100
	FP Solar Finance LP	New York	NY	Fundamental Advisors		07/30/2020	3		5,317,300		-	11.300
	Silver Lake Partners VI, L.P.	Wilmington	DE	Silver Lake		01/06/2021	3	940,525			3,651,971	0.030
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity		11/25/2020	2		843,246		4,642,681	0.300
	GTCR Fund XIII	New York	NY	GTCR		09/07/2021	3	176,500			2,323,500	0.040
	KH Aggregator LP	Wilmington	DE	Whitehorse Liquidity		11/25/2020	3		21,972			0.120
	Fundamental Partners IV LP	Wilmington	DE	Fundamental Advisors		12/11/2020	3		2,566,169		14,712,500	2.500
	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT	Mercato Partners		04/16/2021	3	297,250			2,400,000	1.000
	ORCP III Triton Co-Investors, L.P.	New York	NY	One Rock Capital Partners		03/29/2021	3	848			-	0.100
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	EnCap Investments		04/21/2021	3	78,642			1,915,465	0.270
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments		04/21/2021	3	264,325			5,457,037	0.830
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital		07/01/2021	3	56,272			5,193,728	0.420
	EQT Infrastructure V	Stockholm	SWE.	EQT Partners		08/13/2021	3	2,975,255			12,009,643	0.100
	PPC III LP	Dover	DE	Pritzker Private Capital		09/21/2021	3	4,108,152			5,944,713	0.380
	ICG Europe Fund VIII SCSp	St Helier	JEY	Intermediate Capital Group		09/24/2021	2	1,034,475			11,733,515	2.750
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN.	Northleaf Infrastructure Capital Partners		07/28/2021	2	4,773,105			10,363,617	1.060
	Mercato Traverse Prime Core Co-Invest, LLC	Dover	DE	Mercato Partners		07/19/2021	2	335,526			-	1.100
	Ironwood Power Services LLC	Wilmington	DE	Cyprium Investment Partners LLC		08/26/2021	2	1,229,097			-	2.160
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								16,985,885	22,590,730	0	196,787,370	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			138,093		-	0.420
	US Office Development Program, L.P.	Wilmington	DE	USAA Real Estate Company		12/02/2014			160,885		7,105,354	3.570
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW		02/21/2019			151,324		-	0.170
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners		04/01/2015			33,283		880,511	3.390
	Crow Holdings Realty Partners VII	Wilmington	DE	Crow Holdings Capital Partners		05/01/2015			8,628		858,356	0.700
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners		10/23/2015			915,929		-	2.650
	GEM Realty Fund VI, L.P.	Wilmington	DE	GEM Realty Capital		04/15/2016			600,000		6,299,297	1.180
	PCCP Equity VII	Dover	DE	PCCP		05/10/2016			116,715		1,634,925	1.250
	DivcoWest Fund V, LP	Dover	DE	Divco West, LLC		06/23/2017			196,225		3,242,987	0.950
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Residential		11/03/2017			399,406		1,473,477	1.630
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street		08/09/2017			69,474		1,344,812	1.260

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			399,329		5,155,940	18.000
	Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Crow Holdings Capital Partners		09/24/2018			95,763		1,258,719	1.000
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019			598,835		1,828,537	0.770
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors		12/21/2018			286,643		13,743,315	1.140
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street		05/02/2019			105,634		753,893	1.410
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners		10/30/2019			132,827		5,182,667	0.840
	Exeter Industrial Value fund V, L.P.	Dover	DE	Exeter Property Group		10/23/2020			1,200,000		6,600,000	0.610
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital		03/27/2020			12,054,563		12,386,753	2.390
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton Residential		12/10/2020			18,586		4,193,075	0.430
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021		2,950,247			17,089,401	2.000
	Related Real Estate Fund III, LP	Dover	DE	Related Fund Management		08/27/2020			551,153		7,591,106	0.520
	PCCP Credit X, LP	Dover	DE	PCCP		08/17/2021		23,224,470			21,021,611	2.600
	US Regional Logistics Program III, L.P.	Dover	DE	US RLP GP, LLC		01/27/2021		8,500,000			64,387,500	21.250
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street		03/29/2021		1,831,235			6,558,603	0.500
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021		300,478			4,497,610	0.410
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Co-GP Property Fund		04/30/2021		18,393			5,400,000	1.500
	U.S. Strategic Industrial Fund II LP	Delaware	DE	U.S. Strategic Industrial Fund II GP LLC		06/10/2021		549,828			9,450,172	2.290
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street		08/11/2021		305,766			4,694,234	0.990
	Haines Madison LLC	Columbus	OH	White Haines LLC		08/20/2021		81,754			2,451,869	0.680
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								37,762,171	18,233,295	0	217,084,724	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company		05/02/2016			9,192,101		-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	9,192,101	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Residential Credit Fund II, LP	New York	NY	Pretium Partners		04/20/2021	3	4,996,851			15,027,044	2.000
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								4,996,851	0	0	15,027,044	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland	OH	RBC Tax Credit LLC		06/04/2012			71,369		197,947	99.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	71,369	0	197,947	XXX
4899999. Subtotal - Unaffiliated								107,039,865	43,096,269	0	549,537,337	XXX
4999999. Subtotal - Affiliated								0	9,192,101	0	0	XXX
5099999. Totals								107,039,865	52,288,370	0	549,537,337	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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	JEY	Distribution	11/13/2014	08/13/2021	1,716,342					0		1,716,342	1,716,342	-	-	0	-
	TCW Direct Lending LLC	Dover	DE.	Distribution	03/20/2015	09/29/2021	3,464,169					0		3,464,169	3,464,169	-	-	0	-
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	DEU	Distribution	09/17/2015	08/27/2021	542,987					0		542,987	542,987	-	-	0	-
	Vista Credit Opportunities Fund II-B, L.P.	San Francisco	CA.	Distribution	06/01/2016	08/04/2021	405,123					0		405,123	405,123	-	-	0	-
	GSO Capital Opportunities Fund III	Wilmington	DE.	Distribution	06/03/2016	09/27/2021	893,881					0		893,881	893,881	-	-	0	-
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE.	Distribution	06/03/2016	09/13/2021	2,060,468					0		2,060,468	2,060,468	-	-	0	-
	Newstone Capital Partners III, L.P.	Wilmington	DE.	Distribution	09/20/2016	09/17/2021	2,574,409					0		2,574,409	2,574,409	-	-	0	-
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.	Distribution	05/10/2017	08/18/2021	648,206					0		648,206	648,206	-	-	0	-
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	08/23/2021	304,647					0		304,647	304,647	-	-	0	-
	TCW Direct Lending VII LLC	Los Angeles	CA.	Distribution	05/14/2018	09/30/2021	728,119					0		728,119	728,119	-	-	0	-
	Newstone Capital Partners IV, L.P.	Dallas	TX.	Distribution	06/02/2019	09/03/2021	1,184,038					0		1,184,038	1,184,038	-	-	0	-
	ORCC Senior Loan Fund LLC	New York	NY.	Distribution	07/21/2021	09/30/2021	1,875,000					0		1,875,000	1,875,000	-	-	0	-
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							16,397,389	0	0	0	0	0	0	16,397,389	16,397,389	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Catalyst Fund Limited Partnership V	Toronto	CAN	Distribution	08/12/2015	08/26/2021	522,579					0		522,579	522,579	-	-	0	-
	Dyal Capital Partners III, L.P.	New York	NY.	Distribution	09/30/2016	07/28/2021	4,044					0		4,044	4,044	-	-	0	-
	Yukon Capital Partners III, L.P.	Minneapolis	MN.	Distribution	07/18/2017	07/13/2021	622,202					0		622,202	622,202	-	-	0	-
	Riverside Strategic Capital Fund I, L.P.	New York	NY.	Distribution	05/23/2017	09/03/2021	1,281,732					0		1,281,732	1,281,732	-	-	0	-
	Clearlake Capital Partners V	Santa Monica	CA.	Distribution	12/05/2017	07/07/2021	65,030					0		65,030	65,030	-	-	0	-
	Siris Partners IV, L.P.	New York	NY.	Distribution	03/15/2019	09/30/2021	118,123					0		118,123	118,123	-	-	0	-
	Dyal Capital Partners IV	New York	NY.	Distribution	06/11/2018	08/31/2021	129,336					0		129,336	129,336	-	-	0	-
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	08/04/2021	132,176					0		132,176	134,957	2,781	-	2,781	-
	Landmark Equity Partners XVI, L.P.	Wilmington	DE.	Distribution	12/06/2018	08/16/2021	87,670					0		87,670	87,670	-	-	0	-
	TPG Partners VIII, L.P.	Fort Worth	TX.	Distribution	10/01/2019	07/21/2021	5,512					0		5,512	5,512	-	-	0	-
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Distribution	06/11/2021	09/15/2021	9,450					0		9,450	9,450	-	-	0	-
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Distribution	04/09/2020	02/05/2021	4,248					0		4,248	-	(4,248)	-	(4,248)	-
	Brookfield Infrastructure Fund IV	Toronto	CAN	Distribution	11/05/2019	09/24/2021	4,561					0		4,561	4,561	-	-	0	-
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	09/24/2021	11,226					0		11,226	11,226	-	-	0	-
	Whitehorse Liquidity Partners III LP	Wilmington	DE.	Distribution	10/30/2019	09/23/2021	569,213					0		569,213	569,213	-	-	0	-
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA.	Distribution	05/22/2020	07/28/2021	36,404					0		36,404	36,404	-	-	0	-
	Vista Foundation Fund IV, L.P.	Dover	DE.	Distribution	07/24/2020	07/16/2021	458					0		458	458	-	-	0	-
	Silver Lake Partners VI, L.P.	Wilmington	DE.	Distribution	01/06/2021	09/22/2021	5,499					0		5,499	5,499	-	-	0	-
	Whitehorse Liquidity Partners IV LP	Wilmington	DE.	Distribution	11/25/2020	09/24/2021	1,019,773					0		1,019,773	1,019,773	-	-	0	-
	KH Aggregator LP	Wilmington	DE.	Distribution	11/25/2020	09/13/2021	68,805					0		68,805	68,805	-	-	0	-
	Forrest Holdings I LP	Dover	DE.	Distribution	03/15/2021	09/24/2021	305,934					0		305,934	305,934	-	-	0	-
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	Distribution	06/18/2021	06/18/2021	-	-	-	-	-	0	-	149,365	-	(3,458)	(145,907)	(149,365)	-
	Nirvana Holdings I LP	Dover	DE.	Distribution	06/29/2021	09/30/2021	173,820					0		173,820	173,820	-	-	0	-
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN	Distribution	07/28/2021	07/28/2021	101,680					0		101,680	101,680	-	-	0	-
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							5,279,475	0	0	0	0	0	0	5,428,840	5,278,008	(4,925)	(145,907)	(150,832)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			

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
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004	07/19/2021	-	-	-	-	-	0	-	-	63	-	63	63	-
	Crow Holdings Realty Partners VII	Wilmington	DE	Distribution	05/01/2015	09/30/2021	882,570					0		882,570	882,570	-	-	0	-
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Distribution	10/23/2015	06/30/2021	10,628					0		10,628	10,628	-	-	0	-
	CCP NI Master Tenant 2 LLC	Santa Monica	CA	Distribution	12/10/2015	07/30/2021	31,068					0		31,068	31,068	-	-	0	-
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	08/12/2021	450,482					0		450,482	450,482	-	-	0	-
	PCCP Equity VII	Dover	DE	Distribution	05/10/2016	09/30/2021	338,635					0		338,635	338,635	-	-	0	-
	Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016	07/29/2021	132,190					0		132,190	132,190	-	-	0	-
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016	08/17/2021	4,969,228					0		4,969,228	4,969,228	-	-	0	-
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	09/24/2021	2,082,000					0		2,082,000	2,082,000	-	-	0	-
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	08/13/2021	52,213					0		52,213	52,213	-	-	0	-
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Distribution	08/09/2017	09/10/2021	603,440					0		603,440	603,440	-	-	0	-
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017	07/29/2021	24,497					0		24,497	24,497	-	-	0	-
	Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Distribution	09/24/2018	09/29/2021	1,645,014					0		1,645,014	1,645,014	-	-	0	-
	Helios Devco LLC	Washington	DC	Distribution	05/23/2018		500	23,394	-	-	-	23,394	-	23,894	-	-	(23,894)	(23,894)	-
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	09/27/2021	5,358,626					0		5,358,626	5,358,626	-	-	0	-
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							16,581,091	23,394	0	0	0	23,394	0	16,604,485	16,580,654	0	(23,831)	(23,831)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC	Columbus	OH	Distribution	05/02/2016	09/30/2021	10,638,794					0		10,638,794	10,638,794	-	-	0	-
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							10,638,794	0	0	0	0	0	0	10,638,794	10,638,794	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	08/05/2021	1,837,404					0		1,837,404	1,837,404	-	-	0	-
	Pretium Residential Credit Fund II, LP	New York	NY	Distribution	04/20/2021	07/26/2021	36,495					0		36,495	36,495	-	-	0	-
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,873,899	0	0	0	0	0	0	1,873,899	1,873,899	0	0	0	0
4899999. Subtotal - Unaffiliated							40,131,854	23,394	0	0	0	23,394	0	40,304,613	40,129,950	(4,925)	(169,738)	(174,663)	0
4999999. Subtotal - Affiliated							10,638,794	0	0	0	0	0	0	10,638,794	10,638,794	0	0	0	0
5099999. Totals							50,770,648	23,394	0	0	0	23,394	0	50,943,407	50,768,744	(4,925)	(169,738)	(174,663)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
455780 CJ 3	Indonesia (Republic of) AID Sr Nt 5.35		09/07/2021	JP Morgan Securities LLC		2,956,980	2,230,000	9,279	2.B FE
455780 CV 6	Indonesia (Republic of) AID Sr Nt 1.85		08/27/2021	JP Morgan Securities LLC		2,725,800	2,800,000	32,807	2.B FE
0599999.	Total - Bonds - U.S. Government					5,682,780	5,030,000	42,086	XXX
Bonds - All Other Government									
000000 00 0	Russian Federation Sr Nt 4.250% 06/23/	D	09/10/2021	Barclays Capital Inc.		4,960,120	4,400,000	42,075	2.B FE
000000 00 0	Abu Dhabi Sr Nt 1.700% 03/02/31	D	09/30/2021	Bank of America BISD Dealer		2,418,750	2,500,000	3,778	1.C FE
000000 00 0	Republic of Indonesia Sr Nt 6.625% 02/	D	09/24/2021	JP Morgan Securities LLC		2,030,568	1,464,000	11,046	2.B FE
000000 00 0	Saudi International Bond Sr Nt 4.500%	D	09/30/2021	HSBC Securities USA Inc.		5,793,750	5,000,000	98,750	1.F FE
040114 HS 2	Argentina (Republic of) Sr Nt 0.500% 0	D	08/16/2021	Direct		113,095	304,295	146	5.B FE
040114 HT 0	Argentina (Republic of) Sr Nt 1.125% 0	D	07/21/2021	Direct		388,800	1,200,000	494	5.B FE
168863 DN 5	Republic of Chile Sr Nt 2.550% 01/27/3	D	09/15/2021	Bank of America BISD Dealer		5,111,250	5,000,000	17,708	1.F FE
698299 BH 6	Republic of Panama Sr Nt 4.500% 04/16/	D	09/08/2021	HSBC Securities USA Inc.		1,531,134	1,332,000	23,976	2.B FE
698299 BN 3	Republic of Panama Sr Nt 2.252% 09/29/	D	09/02/2021	Citigroup		2,781,780	2,840,000	28,070	2.B FE
715638 DF 6	Republic of Peru Sr Nt 2.783% 01/23/31	D	09/24/2021	Various		4,718,528	4,656,000	19,224	2.A FE
718286 CA 3	Republic of Philippines Sr Nt 3.700% 0	D	09/21/2021	JP Morgan Securities LLC		1,152,509	1,053,000	2,381	2.B FE
718286 CN 5	Republic of Philippines Sr Nt 1.950% 0	D	09/15/2021	Citigroup		4,980,000	5,000,000	19,229	2.B FE
91086Q BF 4	United Mexican States Sr Nt 4.600% 01/	D	09/02/2021	Bank of America BISD Dealer		2,443,110	2,220,000	12,481	2.B FE
91087B AD 2	United Mexican States Sr Nt 4.600% 02/	D	09/21/2021	Bank of America BISD Dealer		1,514,100	1,400,000	7,692	2.B FE
91087B AK 6	United Mexican States Sr Nt 4.750% 04/	D	09/07/2021	HSBC Securities USA Inc.		3,283,040	2,840,000	49,463	2.B FE
91087B AN 0	United Mexican States Sr Nt 3.771% 05/	D	09/29/2021	Citigroup		4,467,500	5,000,000	66,516	2.B FE
AX8009 11 7	Russian Federation Sr Nt 5.100% 03/28/	D	09/14/2021	JP Morgan Securities LLC		2,950,800	2,400,000	57,120	2.B FE
1099999.	Total - Bonds - All Other Government					50,638,834	48,609,295	460,149	XXX
Bonds - U.S. Special Revenue and Special Assessment									
21969A AM 4	Corona CA Pension Oblig Txbl 2.572% 05		09/30/2021	Stifel Nicolaus & Co Inc.		4,500,000	4,500,000		1.B FE
21969A AN 2	Corona CA Pension Oblig Txbl 2.702% 05		09/30/2021	Stifel Nicolaus & Co Inc.		3,600,000	3,600,000		1.B FE
3132D6 AX 8	FHLMC Pool# SB8122 1.500% 10/25/36		09/29/2021	Morgan Stanley & Co LLC		25,244,141	25,000,000	30,208	1.A FE
3132DW CH 4	FNMA Pool #SD8172 2.000% 10/25/51		09/24/2021	Citigroup		25,109,375	25,000,000	36,111	1.A
3133AP VZ 9	FNMA Pool #QC5132 2.500% 08/25/51		09/24/2021	Bank of America BISD Dealer		25,770,645	24,955,686	45,059	1.A
3133KM VT 9	FNMA Pool #RA6026 2.000% 10/25/51		09/23/2021	Morgan Stanley & Co LLC		50,357,422	50,000,000	63,889	1.A
3140QL YS 9	FN CB0917 FN CB1620 2.000% 09/25/51		09/08/2021	Morgan Stanley & Co LLC		25,306,650	24,970,139	11,098	1.A
31418D 5B 4	FNMA Pool #MA4441 1.500% 10/25/36		09/29/2021	JP Morgan Securities LLC		25,240,234	25,000,000	30,208	1.A FE
48542R SV 7	Kansas St Dev Fin Auth Rev Txbl Ser K		08/18/2021	Citigroup		10,000,000	10,000,000		1.D FE
59335K EC 7	Miami-Dade Cnty FL Rev Txbl Ref Ser B3		08/19/2021	Wells Fargo Securities LLC		7,035,000	7,035,000		1.D FE
59335K ED 5	Miami-Dade Cnty FL Rev Txbl Ref Ser B3		08/19/2021	Wells Fargo Securities LLC		7,930,000	7,930,000		1.D FE
76913D GG 6	Riverside Cnty CA Infa Txbl-Ref-Ser B		09/29/2021	Loop Capital Markets LLC		4,500,000	4,500,000		1.D FE
801139 AP 1	Santa Ana Pension Obligations Txbl-Ser A		08/26/2021	Merrill Lynch		7,500,000	7,500,000		1.C FE
87971L AS 4	Tempe AZ COPS Txbl-COPS 2.421% 07/01/3		07/08/2021	RBC Capital Markets LLC		5,115,000	5,115,000		1.B FE
87971L AT 2	Tempe AZ COPS Txbl-COPS 2.521% 07/01/3		07/08/2021	RBC Capital Markets LLC		10,000,000	10,000,000		1.B FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					237,208,467	235,105,825	216,573	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Gerson Lehrman Group Nt 4.750% 12/15/2		09/08/2021	Direct		5,312,500	5,312,500		4.A Z
000000 00 0	Kosmos Energy Ltd Sr Nt 7.125% 04/04/2		07/07/2021	Direct		201,250	200,000	3,760	4.C FE
000000 00 0	Periama Holdings LLC/DE Sr Nt 5.950% 0		07/06/2021	Direct		218,000	200,000	2,611	3.C FE
000000 00 0	Sierracol Energy Andina Sr Nt 6.000% 0		07/13/2021	Direct		609,135	600,000	2,000	4.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	NBM US Holding Inc. Sr Nt 6.625% 08/06		07/06/2021	Direct		338,625	300,000	8,392	3.C FE
00206R KJ 0	AT&T Inc Sr Nt 3.500% 09/15/53		09/09/2021	Tax Free Exchange		825,655	900,000	15,225	2.B FE
00206R LJ 9	AT&T Inc Sr Nt 3.550% 09/15/55		09/09/2021	Tax Free Exchange		14,837,430	16,875,000	289,547	2.B FE
024836 AG 3	American Campus CMNTYS Sr Nt 3.875% 01		07/01/2021	Barclays Capital Inc.		1,372,875	1,235,000	20,738	2.B FE
02666T AC 1	American Homes 4 Rent Sr Nt 2.375% 07/		07/07/2021	Various		24,742,782	24,789,000	86	2.C FE
03690A AD 8	Antero Midstream Part/FI Sr Nt 5.750%		09/23/2021	Various		4,237,479	4,086,000	16,120	4.A FE
03690A AF 3	Antero Midstream Part/FI Sr Nt 5.750%		09/30/2021	Credit Suisse Securities LLC		135,363	130,000	1,640	4.A FE
03768M AJ 6	Apidos CLO CLO Ser 2020-33A Cl AR 1.27		09/14/2021	Goldman Sachs & Company		9,850,000	9,850,000		1.A FE
03768M AL 1	Apidos CLO CLO Ser 2020-33A Cl BR 1.72		09/14/2021	Goldman Sachs & Company		2,500,000	2,500,000		1.C FE
03768M AN 7	Apidos CLO CLO Ser 2020-33A Cl CR 2.02		09/14/2021	Goldman Sachs & Company		2,900,000	2,900,000		1.F FE
045054 AP 8	Ashtead Capital Inc Sr Nt 2.450% 08/12		09/23/2021	Various		21,461,985	21,555,000	15,313	2.C FE
06540C BF 3	BANK CMBS Ser 2021-BN35 Cl A5 2.285% 0		07/28/2021	Morgan Stanley & Co LLC		13,389,589	13,000,000	8,251	1.A FE
09261W AA 2	Blackrock DLF IX CLO Ser 2020-1 Cl A-2		09/24/2021	Direct		1,519,757	1,519,757		1.A Z
09261W AE 4	Blackrock DLF IX CLO Ser 2020-1 Cl B 2		08/04/2021	Direct		1,199,025	1,199,025		1.D FE
1248EP CP 6	CCO Holdings LLC Sr Nt 4.250% 01/15/34		08/03/2021	Various		668,484	667,483		3.B FE
12610# AE 3	CBRE US Core Partners LP Sr Nt Cl A 2		08/26/2021	JP Morgan Securities LLC		10,000,000	10,000,000		2.B Z
12610# AF 0	CBRE US Core Partners LP Sr Nt Ser B 2		08/26/2021	JP Morgan Securities LLC		12,000,000	12,000,000		2.B Z
126307 BD 8	CSC Holdings Inc Sr Nt 4.625% 12/01/30		09/27/2021	Bank of America BISD Dealer		1,889,760	1,984,000	30,077	4.C FE
12657G AE 5	Credit Suisse Mortgage Trust RMBS Ser 20		07/28/2021	Credit Suisse Securities LLC		1,262,140	1,184,523	2,982	1.F FE
12657G AF 2	Credit Suisse Mortgage Trust RMBS Ser 20		07/28/2021	Credit Suisse Securities LLC		964,111	899,006	2,537	2.B FE
131347 CM 6	Calpine Corp 1st Lein HY Nt 4.500% 02/		07/26/2021	Bank of America BISD Dealer		2,395,008	2,324,250	46,419	3.A FE
14317X AQ 9	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1A		07/14/2021	Various		7,450,000	7,450,000		1.A FE
14317X AU 0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2R		07/14/2021	Various		9,750,000	9,750,000		1.C FE
15032E AL 3	Cedar Funding Ltd CLO Ser 2017-8A Cl A1R		08/18/2021	Credit Suisse Securities LLC		31,550,000	31,550,000		1.A FE
15032E AQ 2	Cedar Funding Ltd CLO Ser 2017-8A Cl BR		08/18/2021	Credit Suisse Securities LLC		10,400,000	10,400,000		1.C FE
15032E AS 8	Cedar Funding Ltd CLO Ser 2017-8A Cl CR		08/18/2021	Credit Suisse Securities LLC		4,000,000	4,000,000		1.F FE
15033X AJ 5	Cedar Funding Ltd CLO Ser 2019-10A Cl AR		09/29/2021	Citigroup		2,750,000	2,750,000		1.A Z
15033X AL 0	Cedar Funding Ltd CLO Ser 2019-10A Cl BR		09/29/2021	Citigroup		5,000,000	5,000,000		1.C Z
15033X AN 6	Cedar Funding Ltd CLO Ser 2019-10A Cl CR		09/29/2021	Citigroup		2,550,000	2,550,000		1.F Z
15202@ AB 8	Centerspace LP Sr Nt 2.500% 09/17/30		09/17/2021	Direct		15,000,000	15,000,000		2.C Z
24703T AD 8	Dell Int LLC / EMC Corp 1st Lien 6.020		07/14/2021	Tax Free Exchange		12,616,724	11,300,000	13,227	2.B FE
24703T AE 6	Dell Int LLC / EMC Corp 1st Lien 4.900		07/14/2021	Tax Free Exchange		4,764,243	4,450,000	49,061	2.B FE
24703T AF 3	Dell Int LLC / EMC Corp 1st Lein 6.100		07/14/2021	Tax Free Exchange		3,630,484	3,000,000	79,808	2.B FE
24703T AG 1	Dell Int LLC / EMC Corp 1st Lien 5.300		07/14/2021	Tax Free Exchange		10,115,671	9,050,000	107,921	2.B FE
25161V AA 1	Deutsche Post AG Sr Nt Ser B 2.407% 11		09/22/2021	Babcock & Brown Securities LLC		41,741,000	41,741,000		1.G Z
25746U DL 0	Dominion Resources Inc Sr Nt Ser C 2.2		09/27/2021	Jefferies & Company Inc		15,057,800	15,000,000	43,438	2.B FE
260543 CK 7	Dow Chemical Co Sr Nt 4.250% 10/01/34		07/27/2021	Cantor Fitzgerald & Co		1,066,266	900,000	12,537	2.B FE
260543 DC 4	Dow Chemical Co Sr Nt 2.100% 11/15/30		07/13/2021	Various		5,600,289	5,610,000	19,635	2.B FE
26885B AH 3	EQT Midstream Partners Sr Nt 6.500% 07		09/30/2021	MarketAxess		78,893	70,000	1,175	3.C FE
29444U BS 4	Equinix Inc Sr Nt 2.500% 05/15/31		07/07/2021	Citigroup		6,381,350	6,200,000	22,389	2.B FE
30231G AZ 5	Exxon Mobil Corp Sr Nt 3.095% 08/16/49		07/08/2021	Various		15,643,900	15,000,000	188,279	1.D FE
30231G BN 1	Exxon Mobil Corp Sr Nt 2.610% 10/15/30		07/08/2021	Barclays Capital Inc.		14,398,560	13,500,000	85,151	1.D FE
33834D AA 2	Five Corners Funding Trust Sr Nt 2.850		07/12/2021	JP Morgan Securities LLC		4,360,678	4,100,000	19,150	1.G FE
34107@ AA 7	Florida Pipeline Holdings, LLC Sr Nt 2		07/15/2021	MUFG Securities Inc.		15,000,000	15,000,000		2.B PL

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
361448 BH 5	GATX Corp Sr Nt 3.100% 06/01/51		08/02/2021	Citigroup		1,268,995	1,300,000	7,612	2.B FE
36263C AD 1	GS Mortgage-Backed Securities RMBS Ser 2		09/22/2021	Goldman Sachs & Company		908,438	900,000	1,812	1.B FE
37270* AA 3	Georgetown Energy Partners, LL Georgetow		07/01/2021	SG Americas Securities LLC		25,000,000	25,000,000		1.G PL
37331N AK 7	Georgia-Pacific LLC Sr Nt 2.300% 04/30		07/01/2021	Morgan Stanley & Co LLC		19,230,144	18,800,000	79,273	1.G FE
38136N AQ 9	GoldenTree Ln Mgt CLO Ser 2020-8A Cl AR		08/04/2021	Various		27,950,000	27,950,000		1.A FE
38136N AS 5	GoldenTree Ln Mgt CLO Ser 2020-8A Cl BR		08/04/2021	Various		12,750,000	12,750,000		1.C FE
38136N AU 0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl CR		08/04/2021	Morgan Stanley & Co LLC		1,450,000	1,450,000		1.F FE
38141G YK 4	Goldman Sachs Group Inc Sr Nt Fix to Flo		07/14/2021	Goldman Sachs & Company		10,000,000	10,000,000		1.F FE
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31		08/25/2021	Various		11,374,437	11,327,000	42,055	2.B FE
42824C AX 7	Hewlett-Packard Co Sr Nt 6.200% 10/15/		07/07/2021	Citigroup		4,879,961	3,540,000	51,212	2.B FE
446150 AW 4	Huntington Bancshares Sr Nt 2.487% 08/		08/10/2021	Various		15,080,000	15,080,000		2.A FE
446413 AT 3	Huntington Ingalls Industries Sr Nt 4		07/08/2021	Deutsche Bank Capital		2,090,882	1,818,000	15,059	2.C FE
446413 AX 4	Huntington Ingalls Industries Sr Nt 2		08/09/2021	JP Morgan Securities LLC		600,000	600,000		2.C FE
44891A BX 4	Hyundia Capital America Sr Nt 2.000% 0		07/08/2021	Bank of America BISD Dealer		9,699,903	9,700,000	14,550	2.A FE
45174H BG 1	IHeart Communications Inc Hgh Yld 1st Li		08/12/2021	Various		5,133,548	5,000,000	16,030	4.A FE
458140 BW 9	Intel Corp Sr Nt 3.050% 08/12/51		09/29/2021	Goldman Sachs & Company		10,108,700	10,000,000	41,514	1.E FE
459200 HF 1	International Bus Machs Corp Sr Nt 4.0		08/24/2021	Goldman Sachs & Company		2,375,560	2,000,000	14,667	1.G FE
459200 KA 8	International Bus Machs Corp Sr Nt 3.5		09/23/2021	Citigroup		2,074,317	1,855,000	23,806	1.G FE
459200 KL 4	International Bus Machs Corp Sr Nt 2.9		09/23/2021	Citigroup		15,498,150	15,000,000	162,250	1.G FE
46188B AA 0	Invitation Homes OP Sr Nt 2.000% 08/15		08/03/2021	JP Morgan Securities LLC		5,943,118	6,040,000		2.C FE
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15		09/28/2021	JP Morgan Securities LLC		372,233	372,000	749	1.B FE
50203C AA 1	LCM Ltd Partnership CLO Ser 34A Cl A1		08/18/2021	Natixis		17,900,000	17,900,000		1.A FE
50203C AE 3	LCM Ltd Partnership CLO Ser 34A Cl B 1		08/18/2021	Natixis		13,400,000	13,400,000		1.C FE
50203C AG 8	LCM Ltd Partnership CLO Ser 34A Cl C 2		08/19/2021	Natixis		6,700,000	6,700,000		1.F FE
513075 BZ 3	Lamar Media Corp Sr Nt 3.625% 01/15/31		09/08/2021	Tax Free Exchange		2,827,350	2,830,000	40,750	3.B FE
529043 AE 1	Lexington Realty Trust Sr Nt 2.700% 09		07/01/2021	Morgan Stanley & Co LLC		3,386,259	3,340,000	27,806	2.B FE
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		07/14/2021	Various		5,208,741	5,236,000	28,834	2.B FE
53227J AD 6	Life Storage LP Sr Nt 2.400% 10/15/31		09/28/2021	Various		19,778,819	19,957,000		2.B FE
55336V BQ 2	MPLX LP Sr Nt 2.650% 08/15/30		09/23/2021	Bank of America BISD Dealer		6,695,502	6,600,000	20,405	2.B FE
55955E AL 2	Magnetite CLO Ltd CLO Ser 2020-27A Cl AR		08/25/2021	Morgan Stanley & Co LLC		39,000,000	39,000,000		1.A FE
55955E AN 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl BR		08/25/2021	Morgan Stanley & Co LLC		13,650,000	13,650,000		1.C FE
55955E AQ 1	Magnetite CLO Ltd CLO Ser 2020-27A Cl CR		08/25/2021	Morgan Stanley & Co LLC		700,000	700,000		1.F FE
59447# AL 7	Michigan Electric Transmission Sr Nt 2		08/03/2021	Wells Fargo Securities LLC		11,000,000	11,000,000		1.F Z
59523U AU 1	Mid-America Apartments Sr Nt 2.875% 09		08/05/2021	JP Morgan Securities LLC		586,599	595,000		2.A FE
61747Y EF 8	Morgan Stanley Fixed to Float Sub Nt 2		09/13/2021	Morgan Stanley & Co LLC		14,444,000	14,444,000		2.A FE
61773* AA 5	Morongo Transmission LLC Sr Nt 3.320%		07/12/2021	CIBC World Markets Corp		27,645,947	27,645,947		1.G PL
64133R AJ 5	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/27/2021	Barclays Capital Inc		41,450,000	41,450,000		1.A Z
64133R AL 0	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/27/2021	Barclays Capital Inc		22,950,000	22,950,000		1.C Z
64133R AN 6	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/27/2021	Barclays Capital Inc		2,650,000	2,650,000		1.F Z
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt 5.625% 10		09/29/2021	Various		2,326,938	2,230,000	56,245	4.B FE
67755# AF 9	Ohio St Energy Partners LLC Secured Nt		08/12/2021	MUFG Securities Inc		9,000,000	9,000,000		1.G Z
688225 AH 4	Oshkosh Truck Corp Sr Nt 3.100% 03/01/		09/27/2021	Stifel Nicolaus & Co Inc		21,739,235	20,496,000	38,802	2.C FE
69346V AA 7	Performace Food Group Sr Nt 5.500% 10/		09/23/2021	Morgan Stanley & Co LLC		209,500	200,000	4,950	4.B FE
71376L AE 0	Performance Food Group Sr Nt 4.250% 08		07/12/2021	BMO Capital Markets Corp		37,000	37,000		4.B FE
714046 AN 9	Perkinelmer Inc Sr Nt 2.250% 09/15/31		09/08/2021	Goldman Sachs & Company		11,784,185	11,820,000		2.B 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
718546 AK 0	Phillips 66 Sr Nt 4.650% 11/15/34		09/29/2021	Cantor Fitzgerald & Co.		4,971,486	4,176,000	73,358	2.A FE
718546 AW 4	Phillips 66 Sr Nt 2.150% 12/15/30		09/28/2021	Various		14,676,741	15,000,000	93,698	2.A FE
720198 AF 7	Piedmont Operating Partnership Sr Nt 2		09/15/2021	Various		6,919,876	6,929,000		2.B FE
737446 AR 5	Post Holdings Inc Sr Nt 4.500% 09/15/3		07/14/2021	Bank of America BISD Dealer		2,143,594	2,125,000	33,469	4.B FE
744320 BA 9	Prudential Financial Inc Sr Nt 3.935%		07/12/2021	Citigroup		11,865,800	10,000,000	40,443	1.G FE
74983A AC 7	RR LTD CLO Ser 2021-19A Cl A2 1.776% 1		09/24/2021	RBC Capital Markets LLC		1,400,000	1,400,000		1.C Z
78081B AG 8	Royalty Pharma PLC Sr Nt 0.750% 09/02/		08/05/2021	Tax Free Exchange		22,114,230	22,112,000	70,482	2.C FE
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		07/13/2021	Direct		535,530	500,000	8,527	3.B FE
80386W AB 1	Sasol Financing USA LLC Sr Nt 6.500% 0		08/17/2021	Direct		2,373,180	2,140,000	51,349	3.B FE
80386W AC 9	Sasol Financing USA LLC Sr Nt 4.375% 0		07/06/2021	Direct		310,350	300,000	4,010	3.B FE
808513 BT 1	Schwab /Charles/ Corp Sr Nt 1.950% 12/		08/24/2021	Credit Suisse Securities LLC		25,954,500	26,000,000		1.F FE
82967N BL 1	Sirius XM Radio Inc Sr Nt 3.125% 09/01		08/03/2021	Various		3,552,220	3,550,000		3.C FE
85205T AK 6	Spirit Aerosystems Inc Sr Nt 4.600% 06		09/17/2021	Barclays Capital Inc.		1,052,050	1,060,000	13,003	5.A FE
85238@ AA 1	StadCo LA, LLC Sr Sec Nt 3.750% 05/15/		08/05/2021	JP Morgan Securities LLC		10,000,000	10,000,000		2.C PL
85253# AJ 0	STAG Industrial Sr Nt 2.800% 09/29/31		09/28/2021	Us Bancorp Investments Inc.		19,000,000	19,000,000		2.B Z
866677 AE 7	Sun Communities Sr Nt 2.700% 07/15/31		09/28/2021	Citigroup		6,020,520	6,000,000	43,650	2.C FE
866677 AF 4	Sun Communities Sr Nt 2.300% 11/01/28		09/28/2021	Various		9,992,715	10,000,000		2.C FE
87264A BX 2	T-Mobile USA Inc 1st Lien 2.250% 11/15		09/24/2021	Various		5,082,279	5,146,000	42,776	2.C FE
88033G DG 2	Tenet Healthcare Corp 1st Lien 4.625%		09/27/2021	Bank of America BISD Dealer		1,115,475	1,070,000	14,162	4.A FE
893647 BL 0	Transdigm Group Inc Sr Sub Nt 5.500% 1		09/21/2021	Various		1,103,195	1,070,000	20,895	4.C FE
91324P ED 0	UnitedHealth Group Inc Sr Nt 2.300% 05		07/06/2021	Barclays Capital Inc.		9,259,080	9,000,000	27,792	1.G FE
91324P EF 5	UnitedHealth Group Inc Sr Nt 3.250% 05		07/01/2021	RBC Capital Markets LLC		10,657,600	10,000,000	42,431	1.G FE
91913Y AW 0	Valero Energy Corp Sr Nt 4.000% 04/01/		09/17/2021	Various		47,175,160	42,415,000	796,900	2.B FE
91914J AB 8	Valero Energy Corp Sr Nt 4.500% 03/15/		09/16/2021	Suntrust Robinson Humprey Inc.		2,123,110	1,870,000	719	2.B FE
92277G AU 1	Ventas Realty LP Sr Nt 3.000% 01/15/30		07/01/2021	Goldman Sachs & Company		1,363,128	1,300,000	18,525	2.A FE
92552V AL 4	Viasat Inc 1st Lien 5.625% 04/15/27		07/22/2021	Bank of America BISD Dealer		1,171,406	1,125,000	17,754	3.A FE
92778* AA 5	Virginia Commonwealth Universi Sr Nt 3		07/15/2021	Mesirow Financial Inc.		19,000,000	19,000,000		1.D Z
928563 AE 5	VMWARE Inc Sr Nt 4.650% 05/15/27		07/13/2021	Various		5,314,673	4,595,000	34,754	2.C FE
928563 AK 1	VMWARE Inc Sr Nt 1.800% 08/15/28		07/20/2021	JP Morgan Securities LLC		407,872	410,000		2.C FE
95040Q AM 6	Welltower Inc Sr Nt 2.800% 06/01/31		09/29/2021	Suntrust Robinson Humprey Inc.		2,582,350	2,500,000	23,333	2.A FE
958254 AH 7	Western Gas Partners LP Sr Nt 4.500% 0		07/19/2021	JP Morgan Securities LLC		1,608,750	1,500,000	26,250	3.B FE
958254 AK 0	Western Gas Partners LP Sr Nt 4.750% 0		07/21/2021	Various		6,477,994	5,973,000	123,538	3.B FE
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt 5.125% 0		07/13/2021	Direct		523,375	500,000	12,421	3.B FE
Q3974* AA 6	GIP Capricorn Finco Pty Ltd Sr Nt 3.11		07/21/2021	CIBC World Markets Corp.		30,000,000	30,000,000		2.B PL
000000 00 0	Canacol Energy Ltd Sr Nt 7.250% 05/03/	A	07/12/2021	Direct		426,600	400,000	5,518	4.A FE
000000 00 0	Gran Tierra Energy Inc Sr Nt 7.750% 05	A	07/06/2021	Direct		267,375	300,000	2,906	5.A FE
000000 00 0	First Quantum Minerals LTD Sr Nt 6.875	A	07/14/2021	Direct		770,000	700,000	11,697	4.B FE
000000 00 0	Sagicor Financial Co Sr Nt 5.300% 05/1	A	07/14/2021	Direct		209,000	200,000	1,855	3.C FE
008911 BK 4	Air Canada 1st Lien 3.875% 08/15/26	A	07/28/2021	Various		1,844,339	1,833,000		3.B FE
00909U AA 3	Air Canada LBASS EETC Ser 2020-2B 9.00	A	08/12/2021	Morgan Stanley & Co LLC		507,511	455,677	15,379	2.C FE
11271L AD 4	Brookfield Fin Inc Sr Nt 4.850% 03/29/	A	09/14/2021	Morgan Stanley & Co LLC		15,723,786	13,145,000	295,744	1.G FE
11271L AF 9	Brookfield Fin Inc Sr Nt 3.500% 03/30/	A	09/22/2021	Bank of America BISD Dealer		5,449,450	5,000,000	84,583	1.G FE
588056 BB 6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		09/27/2021	Various		819,730	803,000	6,478	4.A FE
BJ4490 82 4	Meglobal Canada ULC Sr Nt 5.875% 05/18	A	07/20/2021	Direct		4,964,000	4,000,000	41,778	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Y7563* AB 3	Seaspan Holdco III Ltd Sr Nt 3.910% 06	A	08/12/2021	Wells Fargo Securities LLC		4,000,000	4,000,000		2.C Z
000000 00 0	United Bank For Africa Sr Nt 7.750% 06	D	07/07/2021	Direct		208,120	200,000	1,335	4.B FE
000000 00 0	Petkim Petrokimya Holdings Sr Nt 5.875	D	07/06/2021	Direct		205,100	200,000	5,288	4.B FE
000000 00 0	Saka Energi Indonesia PT Sr Nt 4.500%	D	07/06/2021	Direct		188,750	200,000	1,558	4.B FE
000000 00 0	Vendanta Resources Plc Sr Nt 6.125% 08	D	07/06/2021	Direct		249,750	300,000	7,605	4.C FE
000000 00 0	International Bank Of AZ Sr Nt 3.500%	D	07/06/2021	Direct		201,480	200,000	2,469	4.B FE
000000 00 0	MTN Mauritius Investments Sr Nt 4.755%	D	07/06/2021	Direct		213,900	200,000	1,506	3.C FE
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 5.250%	D	07/06/2021	Direct		299,100	300,000	6,694	4.B FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%	D	07/07/2021	Direct		207,750	200,000	5,400	4.A FE
000000 00 0	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	08/24/2021	Direct		1,483,338	1,700,000	49,233	5.B FE
000000 00 0	IHS Netherlands Holdco Sr Nt 7.125% 03	D	07/06/2021	Direct		312,600	300,000	6,531	4.B FE
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK 8.000%	D	08/31/2021	Direct		617,838	715,000	12,745	6. FE
000000 00 0	Kaisa Group Holdings LTD Sec Nt 11.250%	D	07/06/2021	Direct		181,900	200,000	5,125	4.B FE
000000 00 0	China Evergrande Group Sec Nt 8.750% 0	D	08/24/2021	Direct		387,140	850,000	9,649	6. FE
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	07/12/2021	Direct		872,438	1,100,000	42,335	5.C FE
000000 00 0	Petroleos Mexicanos Sr Nt 6.875% 10/16	D	07/12/2021	Direct		444,750	400,000	6,493	3.C FE
000000 00 0	National Bank of Uzbekis Sr Nt 4.850%	D	07/13/2021	Direct		524,375	500,000	5,423	3.C FE
000000 00 0	Ipoteka-Bank ATIB Sr Nt 5.500% 11/19/2	D	09/30/2021	Direct		816,660	780,000	16,088	3.C FE
000000 00 0	HTA Group LTD Sr Nt 7.000% 12/18/25	D	07/13/2021	Direct		428,436	400,000	1,867	4.B FE
000000 00 0	DIG Intl Fin/Dig Intl HL Sr Nt 13.000%	D	07/12/2021	Direct		505,625	500,000	2,167	4.C FE
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 6.500%	D	07/06/2021	Direct		205,200	200,000		4.B FE
000000 00 0	Banco BTG Pactual Sr Nt 2.750% 01/11/2	D	07/13/2021	Direct		488,750	500,000	3,476	3.C FE
000000 00 0	Akbank TAS Sr Nt 6.800% 02/06/26	D	07/12/2021	Direct		530,175	500,000	14,686	4.B FE
000000 00 0	TC Ziraat Bankasi AS Sr Nt Ser REGS 5	D	07/06/2021	Direct		294,570	300,000	6,988	4.B FE
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt 6.950%	D	07/06/2021	Direct		223,580	200,000	4,402	4.B FE
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	07/12/2021	Direct		479,464	450,000	8,557	4.B FE
000000 00 0	UZAuto Motors AJ Sr Nt 4.850% 05/04/26	D	08/16/2021	Direct		705,475	700,000	7,315	4.A FE
000000 00 0	Petrorio Luxembourg SARL Nt Ser REGS 6	D	07/13/2021	Direct		412,500	400,000	2,212	4.A FE
000000 00 0	Greenko Solar Mauritius 1st Lien 5.950	D	07/06/2021	Direct		216,000	200,000	5,256	3.B FE
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	08/24/2021	Direct		380,113	470,000	1,435	4.B FE
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15	D	07/15/2021	Direct		519,325	500,000	6,084	3.A FE
000000 00 0	Arabian Centres Sukuk II Sr Nt 5.625%	D	07/12/2021	Direct		532,475	500,000	7,344	3.B FE
000000 00 0	MTN Mauritius Investments Sr Nt 6.500%	D	08/24/2021	Direct		986,388	850,000	18,678	3.C FE
000000 00 0	NGD Holdings BV Sec Nt 6.750% 12/31/26	D	07/06/2021	Direct		288,375	300,000	450	4.C FE
000000 00 0	Medco Bell PTE Ltd 1st Lien 6.375% 01/	D	07/13/2021	Direct		415,480	400,000	11,440	4.A FE
000000 00 0	Aydem Yenilenebilir Energy Nt 7.750% 0	D	08/24/2021	Direct		498,125	500,000	2,583	4.B FE
000000 00 0	India Green Power Hold Sr Nt 4.000% 02	D	07/06/2021	Direct		302,550	300,000	4,533	3.C FE
000000 00 0	Kuwait Projects Co Spc L Euro MTN 4.50	D	07/14/2021	Direct		297,375	300,000	5,363	3.C FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.875%	D	07/13/2021	Direct		503,750	500,000	12,986	4.A FE
000000 00 0	Renew Power Pvt Ltd 1st Lien Ser REGS	D	07/06/2021	Direct		213,750	200,000	5,190	3.C FE
000000 00 0	Clean Renewable Power 1st Lien 4.250%	D	07/07/2021	Direct		203,750	200,000	2,456	3.C FE
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo	D	07/07/2021	Direct		305,625	300,000	6,354	5.C FE
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo	D	07/08/2021	Direct		202,400	200,000	3,575	4.A FE
000000 00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2	D	07/13/2021	Direct		433,880	400,000	4,061	3.A FE
000000 00 0	Alrosa Finance SA Sr Nt 3.100% 06/25/2	D	09/14/2021	Direct		3,971,115	3,825,000	26,679	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	Leviathan Bond Ltd Sec Nt 6.500% 06/30	D	07/07/2021	Direct		222,800	200,000	325	3.C FE
000000 00 0	C&W Senior Financing DAC Sr Nt 6.875%	D	07/12/2021	Direct		750,313	700,000	23,795	4.A FE
000000 00 0	IHS Netherlands Holdco Sr Nt 8.000% 09	D	07/12/2021	Direct		434,400	400,000	10,044	4.B FE
000000 00 0	Vivo Energy Investments Sr Nt 5.125% 0	D	07/07/2021	Direct		322,140	300,000	4,484	3.A FE
000000 00 0	Credit Bank of Moscow Sub Nt 7.500% 10	D	08/24/2021	Direct		623,880	600,000	15,625	4.A FE
000000 00 0	Veon Holdings BV Sr Nt 3.375% 11/25/27	D	07/12/2021	Direct		603,765	600,000	2,588	3.A FE
000000 00 0	DTEK Finance PLC Sr Nt 7.000% 12/31/27	D	07/13/2021	Direct		262,175	400,000	483	5.B FE
000000 00 0	DTEK Finance PLC Sr Nt 7.000% 12/31/27	D	07/30/2021	Interest Capitalization		8,619	8,619		5.B FE
000000 00 0	Altice Financing SA Nt Ser REGS 5.000%	D	07/08/2021	Direct		199,104	200,000	4,917	4.B FE
000000 00 0	Longfor Group Holdings Ltd Sr Nt 4.500	D	09/14/2021	Direct		2,984,580	2,700,000	20,250	2.B FE
000000 00 0	Kenbourne Invest SA Sr Nt 4.700% 01/22	D	07/13/2021	Direct		606,450	600,000	13,278	4.A FE
000000 00 0	CSN Islands XI Corp Sr Nt 6.750% 01/28	D	07/13/2021	Direct		444,400	400,000	12,263	3.B FE
000000 00 0	Termocandelaria Power Sr Nt 7.875% 01/	D	07/06/2021	Direct		197,488	185,000	6,394	3.C FE
000000 00 0	Energean Israel Finance Sec Nt 5.375%	D	07/12/2021	Direct		720,020	700,000	11,444	3.C FE
000000 00 0	OQ SAOC Sr Nt 5.125% 05/06/28	D	07/13/2021	Direct		503,125	500,000	4,662	3.C FE
000000 00 0	Eastern & Southern AFRIC Sr Nt 4.125%	D	09/30/2021	Direct		808,763	790,000	8,509	3.A
000000 00 0	VTR Finance BV Sr Nt 6.375% 07/15/28	D	07/13/2021	Direct		427,500	400,000	6,127	4.A FE
000000 00 0	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	07/13/2021	Direct		943,110	900,000	19,055	4.A FE
000000 00 0	Sabic Capital II BV Sr Nt 4.500% 10/10	D	09/13/2021	Direct		4,998,750	4,300,000	83,313	1.G FE
000000 00 0	Transelec SA Sr Nt 3.875% 01/12/29	D	09/20/2021	Direct		1,922,375	1,750,000	13,186	2.B FE
000000 00 0	Studio City Finance Ltd Sr Nt 5.000% 0	D	07/12/2021	Direct		405,000	400,000	9,833	4.A FE
000000 00 0	Global Bank Corporation Sr Nt 5.250% 0	D	08/20/2021	Direct		871,745	820,000	13,294	3.A FE
000000 00 0	Invest Energy Res Ltd Nt 6.250% 04/26/	D	07/07/2021	Direct		217,890	200,000	2,535	3.C FE
000000 00 0	Cosan SA Industria E Com Sr Nt 5.500%	D	07/06/2021	Direct		325,071	300,000	4,950	3.C FE
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	08/20/2021	Direct		669,550	600,000	8,869	4.B FE
000000 00 0	Vanke Real Estate HK Sr Nt 3.500% 11/1	D	09/16/2021	Direct		4,974,961	4,825,000	60,044	2.B FE
000000 00 0	Cemex SAB DE CV 1st Lien 5.450% 11/19/	D	07/07/2021	Direct		221,000	200,000	1,514	3.C FE
000000 00 0	Melco Resorts Finance Sr Nt 5.375% 12/	D	07/14/2021	Direct		846,100	800,000	4,599	3.B FE
000000 00 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	07/14/2021	Direct		521,250	500,000	11,510	3.B FE
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to	D	07/13/2021	Direct		414,296	400,000	14,596	5.C FE
000000 00 0	Cable Onda SA Sr Nt 4.500% 01/30/30	D	07/07/2021	Direct		211,300	200,000	3,975	3.A FE
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31	D	07/07/2021	Direct		313,440	300,000	5,963	3.A FE
000000 00 0	SUN HUNG KAI PROP (CAP) Sr Nt Ser EMTN	D	09/21/2021	Direct		3,845,225	3,700,000	36,743	1.E FE
000000 00 0	AES Panama Gerneration HL Nt 4.375% 05	D	07/06/2021	Direct		209,000	200,000	924	2.C FE
000000 00 0	Banco Internac Del Peru Sub Nt 4.000%	D	07/07/2021	Direct		200,000	200,000	22	3.A FE
000000 00 0	Sabic Capital I BV Sr Nt 2.150% 09/14/	D	09/14/2021	Direct		3,006,094	3,025,000	542	1.G FE
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30	D	07/06/2021	Direct		313,950	300,000	3,088	3.B FE
000000 00 0	Saudi Arabian Oil Company Saudi Arabian	D	09/21/2021	Direct		4,993,594	5,025,000	37,373	1.F FE
000000 00 0	Country Garden Hld Co 1st Lien 3.300%	D	07/13/2021	Direct		472,188	500,000	4,102	2.C FE
000000 00 0	Yapi Ve Kredi Bankasi AS Nt 7.875% 01/	D	07/13/2021	Direct		416,750	400,000	14,919	5.B FE
000000 00 0	OOREDOO Intl Finance Sr Nt 2.625% 04/0	D	09/23/2021	Direct		15,041,616	14,750,000	134,389	1.G FE
000000 00 0	Millicom Intl Cellular Sr Nt 4.500% 04	D	07/14/2021	Direct		420,400	400,000	3,775	3.B FE
000000 00 0	SA Global Sukuk LTD Sr Nt 2.694% 06/17	D	09/14/2021	Direct		4,968,825	4,850,000	32,302	1.F FE
000000 00 0	Akbank TAS Subordinated Nt 6.800% 06/2	D	07/12/2021	Direct		600,675	600,000	2,153	4.C 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
000000 00 0	Cemex SAB DE CV 1st Lien 3.875% 07/11/	D	07/13/2021	Direct		719,250	700,000	6,819	3.C FE
000000 00 0	Xiaomi Best Time Intl Sr Nt 2.875% 07/	D	09/23/2021	Direct		9,912,146	9,800,000	53,024	2.B FE
000000 00 0	Longfor Holdings LTD Sr Nt 3.850% 01/1	D	09/07/2021	Direct		7,974,888	7,500,000	21,544	2.B FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 12/	D	07/12/2021	Direct		85,000	800,000		6. FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 12/	D	08/17/2021	Interest Capitalization		55,307	55,307		6. FE
000000 00 0	Ruwais Power Co PJSC Sec Nt 6.000% 08/	D	09/23/2021	Direct		7,022,281	5,175,000	20,692	1.G FE
000000 00 0	ICL GROUP LIMITED Sr Nt 6.375% 05/31/3	D	09/02/2021	Direct		2,018,875	1,550,000	26,624	2.C FE
000000 00 0	Saudi Arabian Oil Co Sr Nt 4.250% 04/1	D	09/21/2021	Direct		2,779,171	2,425,000	44,947	1.F FE
000000 00 0	ACWA Power Mgmt Invst Sec Nt 5.950% 12	D	07/30/2021	Direct		5,042,998	4,195,506	33,978	2.C FE
000000 00 0	Pttep Canada International Fin Sr Nt 6		09/27/2021	Direct		3,950,956	2,800,000	52,987	2.A FE
000000 00 0	ORBIA Advance Corp SAB Sr Nt 6.750% 09	D	09/20/2021	Direct		6,750,000	5,000,000	2,813	2.C FE
000000 00 0	Saudi Electricity Global SUK Saudi Elect	D	09/21/2021	Direct		2,945,000	2,375,000	55,080	1.G FE
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%	D	07/07/2021	Direct		246,880	200,000	2,826	3.A FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 12/	D	07/12/2021	Direct		99,000	900,000		6. FE
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 12/	D	08/17/2021	Interest Capitalization		90,234	90,234		6. FE
000000 00 0	Russian Federation Sr Nt 5.250% 06/23/	D	09/22/2021	Goldman Sachs & Company		1,316,500	1,000,000	13,271	2.B FE
000000 00 0	State of Qatar Sr Nt 4.400% 04/16/50	D	09/30/2021	JP Morgan Securities LLC		6,125,000	5,000,000	102,667	1.D FE
000000 00 0	Office Cherifien Des Pho Sr Nt 5.125%	D	08/19/2021	Direct		818,100	810,000	6,919	3.A FE
000000 00 0	Saudi Arabian Oil Co Sr Nt 3.500% 11/2	D	07/12/2021	Direct		9,978,125	10,300,000	50,069	1.F FE
000000 00 0	Gazprom PJSC Sub Nt Fix to Float 4.599	D	07/07/2021	Direct		209,200	200,000	4,164	3.B FE
000000 00 0	Network i2i Ltd Sub Nt Fix to Float 5	D	07/06/2021	Direct		214,200	200,000	2,605	3.B FE
00434G 2B 5	Access Bank PLC Sr Nt 6.125% 09/21/26	D	09/14/2021	Direct		615,000	615,000		4.B FE
01609W AR 3	Alibaba Group Holding Sr Nt 4.500% 11/	D	09/21/2021	Direct		7,890,832	6,700,000	60,612	1.E FE
01609W AT 9	Alibaba Group Holding Sr Nt 3.400% 12/	D	09/14/2021	Direct		2,990,530	2,750,000	25,972	1.E FE
01609W BA 9	Alibaba Group Holding Sr Nt 3.250% 02/	D	07/13/2021	Direct		4,940,938	5,060,000	71,262	1.E FE
02364W AW 5	America Movil SAB de CV Sr Nt 6.125% 0	D	09/23/2021	Direct		5,976,300	4,125,000	124,223	2.A FE
03512T AE 1	Anglogold Holdings PLC Sr Nt 3.750% 10	D	09/23/2021	Direct		4,321,113	4,150,000	73,615	2.C FE
054644 AA 7	Aydem Yenilenebilir Energy Nt 7.750% 0	D	07/26/2021	Direct		1,145,656	1,155,000		4.B FE
056752 AU 2	Baidu Inc Sr Nt 2.375% 08/23/31	D	08/18/2021	Direct		9,952,300	10,000,000		1.G FE
05968L AL 6	Bancolombia SA Sub Nt 4.625% 12/18/29	D	07/15/2021	Direct		508,625	500,000	1,638	3.C FE
07586P AA 9	BECLE SA DE CV BECLE SA DE CV 2.500% 1	D	09/30/2021	Direct		4,948,800	5,000,000		2.A Z
11042C AA 8	British Airways PTC Ser 2021-1 A PPT 2	C	07/20/2021	Citigroup		2,335,000	2,335,000		1.F FE
11272B AA 1	Brookfield Fin I UK PLC Sr Nt 2.340% 0	D	09/24/2021	Various		27,429,847	27,591,000	109,668	2.A FE
14309Y BQ 6	Carlyle Global Mrkt Strat CLO Ser 2012-4	C	09/07/2021	Barclays Capital Inc		13,000,000	13,000,000		1.A FE
14309Y BU 7	Carlyle Global Mrkt Strat CLO Ser 2012-4	C	09/07/2021	Barclays Capital Inc		10,000,000	10,000,000		1.C FE
14309Y BW 3	Carlyle Global Mrkt Strat CLO Ser 2012-4	C	09/07/2021	Barclays Capital Inc		1,450,000	1,450,000		1.F FE
191241 AH 1	Coca-Cola Femsa Sab CV Sr Nt 2.750% 01	D	09/20/2021	Direct		5,000,380	4,775,000	21,885	1.G FE
202712 BN 4	Commonwealth Bank Aust Sr Nt 2.688% 03	D	08/23/2021	Various		20,667,274	20,400,000	246,714	2.A FE
27889P AB 9	EcoBank Transnational Jr Nt 8.750% 06/	D	07/06/2021	Direct		205,200	200,000	1,021	4.C FE
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	08/18/2021	Direct		1,619,325	1,350,000	28,617	3.A FE
29245V AE 5	Entel Chile SA Sr Nt 3.050% 09/14/32	D	09/14/2021	Direct		10,058,869	10,060,000	169	2.C FE
36830D AB 7	GC Treasury Centre Co Sr Nt 2.980% 03/	D	09/27/2021	Direct		3,896,241	3,800,000	3,335	2.B FE
45112F AM 8	ICICI Bank LTD/Dubai Sr Nt 3.800% 12/1	D	09/29/2021	Direct		4,941,000	4,575,000	51,672	2.C FE
46653N AA 0	UZAUTO Motors AJ Sr Nt 4.850% 05/04/26	D	07/10/2021	Direct		333,630	330,000	2,579	4.A FE
53227Q AB 4	Light Servicos Energia Sr Nt 4.375% 06	D	07/12/2021	Direct		606,000	600,000	1,677	3.C 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
55292W AA 8	MC Brazil Dwnstrm Nt 7.250% 06/30/31	D	07/13/2021	Direct		1,585,000	1,585,000		3.C FE
59284B AG 3	Orbia Advance Corp SAB Sr Nt 5.500% 01	D	09/08/2021	Direct		4,979,450	4,100,000	34,451	2.C FE
62954H AB 4	NXP BV Sr Nt 4.300% 06/18/29	D	08/26/2021	RBC Capital Markets LLC		5,622,848	4,900,000	42,140	2.C FE
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt 3.400% 05	D	07/13/2021	Goldman Sachs & Company		6,800,644	6,190,000	43,261	2.C FE
62954H AF 5	NXP BV Sr Nt 3.250% 05/11/41	D	08/26/2021	Citigroup		2,100,620	2,000,000	19,681	2.C FE
632525 AS 0	National Australia Bk NY Sr Nt Fix to Fl	D	07/01/2021	Stifel Nicolaus & Co Inc		17,080,820	15,753,000	268,478	2.A FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%	D	07/12/2021	Direct		1,184,640	1,000,000	21,467	3.C FE
71647N BE 8	Petrobras Global Finance Sr Nt 5.093%	D	07/06/2021	Direct		216,626	200,000	4,895	3.C FE
71647N BJ 7	Petrobras Global Finance Sr Nt 5.500%	D	08/16/2021	Direct		622,170	620,000	6,441	3.C FE
71654Q BX 9	Petroleos Mexicanos Sr Nt 5.625% 01/23	D	07/12/2021	Direct		498,750	600,000	15,750	3.C FE
71654Q DG 4	Petroleos Mexicanos Sr Nt 6.875% 10/16	D	08/13/2021	Direct		330,000	300,000	6,932	3.C FE
760942 BD 3	Republica Orient Uruguay Sr Nt 4.975%	D	09/22/2021	HSBC Securities USA Inc		1,005,975	765,000	16,281	2.C FE
86964W AH 5	Suzano Austria GMBH Sr Nt 5.000% 01/15	D	07/12/2021	Direct		4,907,375	4,300,000	106,903	2.C FE
87938W AW 3	Telefonica Emisionies SAU Sr Nt 4.895%	D	09/28/2021	Various		19,732,429	16,100,000	69,414	2.C FE
88032X AH 7	Tencent Holdings LTD Sr Nt 3.925% 01/1	D	09/14/2021	Direct		5,019,520	4,600,000	28,587	1.E FE
88032X AU 8	Tencent Holdings LTD Sr Nt 2.390% 06/0	D	09/14/2021	Direct		10,943,588	10,725,000	72,913	1.E FE
88032X AW 4	Tencent Holdings LTD Sr Nt 3.290% 06/0	D	07/13/2021	Direct		4,929,760	5,050,000	19,384	1.E FE
88167A AE 1	Teva Pharmaceuticals NE Sr Nt 3.150% 1	C	07/12/2021	Direct		2,103,750	2,200,000	19,250	3.C FE
88323A AC 6	Thaioil Trsry Center Sr Nt 4.625% 11/2	D	07/20/2021	Direct		5,019,520	4,400,000	35,047	2.C FE
88332E AA 1	Bidvest Group Sr Nt 3.625% 09/23/26	D	09/30/2021	Direct		1,651,250	1,650,000	554	3.B FE
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28	D	08/20/2021	Direct		553,417	520,000	3,591	4.A FE
948596 AE 1	Weibo Corp Sr Nt 3.375% 07/08/30	D	09/02/2021	Direct		2,970,644	2,900,000	16,041	2.B FE
98379X AA 2	XP Inc Sr Nt 3.250% 07/01/26	D	07/12/2021	Direct		395,600	400,000	361	3.C FE
AP8369 79 9	Vanke Real Estate HK Sr Nt 3.975% 11/0	D	09/14/2021	Direct		12,924,203	12,000,000	108,015	2.B FE
BG0688 99 7	SF Holding Investment Sr Nt 2.875% 02/	D	09/14/2021	Direct		5,040,539	4,900,000	10,174	1.G FE
BJ1622 56 9	Lukoil Securities BV Sr Nt 3.875% 05/0	D	09/15/2021	Direct		14,930,925	14,000,000	185,322	2.B FE
BK5401 42 1	Tengizchevroil Fin Co Inc Secured Nt 3	D	09/21/2021	Direct		20,089,761	19,525,000	112,150	2.C FE
EK1596 13 0	Saudi Elec Global Sukuk Sr Nt 5.500% 0	D	09/15/2021	Direct		3,001,500	2,300,000	55,871	1.G FE
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01	D	07/07/2021	Direct		188,775	180,000	4,459	3.B FE
L8367# AG 8	Shurgard Luxembourg Sarl Sr Nt 1.240%	B	07/23/2021	BNP Paribas Securities Corp		16,126,270	16,126,270		2.C
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt 6.500%	D	07/01/2021	Interest Capitalization		197,129	197,129		6. *
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt 5.800%	D	07/08/2021	Direct		323,040	300,000	4,398	3.C FE
P55409 AA 7	Inustrias Penoles SAB Sr Nt 4.150% 09/	D	07/14/2021	Direct		9,854,156	9,025,000	127,964	2.B FE
P55409 AB 5	Industrias Penoles SAB D Sr Nt 5.650%	D	09/07/2021	Direct		2,924,800	2,285,000	63,475	2.B FE
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	07/12/2021	Direct		412,400	400,000	17,333	5.A FE
ZQ2852 78 3	Celulosa Arauco Sr Nt 4.200% 01/29/30	D	07/15/2021	Direct		4,804,000	4,400,000	87,267	2.C FE
ZR5207 51 2	Longfor Holdings LTD Sr Nt 3.950% 09/1	D	07/20/2021	Direct		4,991,000	4,600,000	63,595	2.B FE
ZS5181 57 4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29	D	09/16/2021	Direct		12,830,231	11,225,000	147,997	2.B FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,681,927,315	1,628,984,233	8,095,927	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	Centric Brands Inc 1st Lien Exit Term Ln		07/12/2021	Interest Capitalization		480	480		4.C PL
000000 00 0	Quintiles IMS New Term Ln B Nt 1 1.834		08/13/2021	Tax Free Exchange		1,931,794	1,928,764	1,783	3.A FE
000000 00 0	Animal Supply Company Holdco Term Ln Nt		09/30/2021	Interest Capitalization		62,479	62,479		5.B Z
000000 00 0	Animal Supply Company New 1st Lien Term		09/30/2021	Interest Capitalization		11,184	11,184		5.B Z

SCHEDULE D - PART 3

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

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000000 00 0	Wealth Enhance Group LLC 5th Amendment D		09/13/2021	Direct		191,427	192,389		3.B Z
000000 00 0	Wealth Enhance Group LLC 5th Amendment D		09/01/2021	Tax Free Exchange		17,810	17,810		3.B Z
000000 00 0	North Amer Science Assoc Inc New Term Ln		09/13/2021	Direct		725,941	738,872		2.C Z
000000 00 0	GovCIO Buyer Com Term Ln Nt 1 6.500% 0		08/18/2021	Direct		1,731,504	1,731,504		4.A Z
000000 00 0	Arrowhead Holdco Co Delayed Term Ln Nt 1		09/15/2021	Direct		44,911	45,365		4.A Z
000000 00 0	Arrowhead Holdco Co Redhawk DD Term Ln N		09/15/2021	Direct		222,288	226,824		4.A Z
000000 00 0	CVP Holdco Inc Delayed Draw TL Nt 1 6		09/13/2021	Direct		76,630	77,600		4.A Z
000000 00 0	BCC Blueprint LLC Term Ln Nt 1 7.000%		09/15/2021	Direct		1,350,000	1,384,616		4.A Z
000000 00 0	IG Investments Holdings LLC Term Ln Nt 1		09/22/2021	Direct		1,980,154	2,020,565		4.A Z
000000 00 0	Galway Insurance Hold Inc Term Ln Nt 1		09/30/2021	Direct		5,590,356	5,590,356		4.A Z
000000 00 0	Alera Group Term Ln Nt 1 6.250% 09/30/		09/30/2021	Direct		2,523,064	2,523,064		4.A Z
000000 00 0	AxiomSL Group Term Loan Nt 1 7.000% 12		07/26/2021	Direct		4,925,285	4,975,036		4.B Z
000000 00 0	Archkey Holdings 1st Lien Term Ln Nt 1		07/02/2021	Deutsche Bank Capital		2,970,000	3,000,000		4.B FE
000000 00 0	Worldwide Express Inc Initial Term Ln Nt		08/25/2021	Goldman Sachs & Company		2,052,534	2,070,000		4.B Z
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln		07/29/2021	Direct		50,451	51,089		1.F PL
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 1 5.250		08/31/2021	Direct		960,552	960,552		4.A Z
08182C A* 7	Benefytt Technologies Inc Term Ln Nt 1		08/12/2021	Direct		1,085,538	1,107,692		4.A Z
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		07/12/2021	Interest Capitalization		110,591	110,591		4.C PL
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		07/12/2021	Tax Free Exchange		80,075	91,435		4.C PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 9 6.500%		09/21/2021	Direct		204,456	204,456		4.C FE
15644G A* 5	Centric Brands Inc DIP Ln Nt 2 6.500%		08/03/2021	Tax Free Exchange		90,058	90,058		4.C FE
29286J AC 6	Engineered Components Sys Initial Term L		08/31/2021	JP Morgan Securities LLC		613,493	626,014		4.C FE
30282# AE 2	First Watch Restaurants Delayed Draw Ter		09/24/2021	Interest Capitalization		1,516	1,516		3.C PL
30282# AE 2	First Watch Restaurants Delayed Draw Ter		09/24/2021	Tax Free Exchange		1,496	1,496	1	3.C PL
30282# AF 9	First Watch Restaurants Delayed Draw Ter		09/24/2021	Interest Capitalization		1,232	1,232		5.B GI
30282# AF 9	First Watch Restaurants Delayed Draw Ter		09/24/2021	Tax Free Exchange		1,216	1,216		5.B GI
30282# AG 7	First Watch Restaurants Delayed Draw Ter		09/24/2021	Interest Capitalization		734	734		3.C PL
30282# AG 7	First Watch Restaurants Delayed Draw Ter		09/24/2021	Tax Free Exchange		724	724		3.C PL
30282# AH 5	First Watch Restaurants Delayed Draw Ter		09/24/2021	Interest Capitalization		13	13		3.C PL
30282# AH 5	First Watch Restaurants Delayed Draw Ter		09/24/2021	Tax Free Exchange		968	968	1	3.C PL
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		09/24/2021	Interest Capitalization		6,817	6,817		3.C PL
30282# AJ 1	First Watch Restaurants Term Ln Nt 5 6		09/24/2021	Tax Free Exchange		5,721	5,773	3	3.C PL
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		09/30/2021	Tax Free Exchange		177,405	178,597		2.C Z
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt		07/30/2021	Tax Free Exchange		9,917	10,067	6	3.C PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		07/30/2021	Tax Free Exchange		2,012	2,012	1	3.C PL
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		08/06/2021	Direct		38,858	39,251		3.C Z
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.583%		09/01/2021	Interest Capitalization		621	621		4.A PL
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5 5.957%		07/01/2021	Interest Capitalization		21,742	21,742		4.A PL
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		08/05/2021	Direct		154,376	155,935		4.A PL
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt		07/13/2021	Direct		708,626	723,087		4.C Z
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 2 6.75		08/27/2021	Direct		92,533	93,467		3.B PL
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2 7.250%		07/27/2021	Direct		256,761	259,355		4.C
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 5.6		09/30/2021	Interest Capitalization		6,024	6,024		4.B PL
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.084%		08/31/2021	Tax Free Exchange		18,564	19,021	11	4.C FE
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		08/05/2021	Interest Capitalization		186	186		4.A 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
74016* AA 5	Blade Holdings Inc Term Ln Nt 1 7.000%		08/31/2021	Direct		868,329	892,883		4.A Z
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L		09/30/2021	Interest Capitalization		40	40		3.C PL
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L		09/30/2021	Tax Free Exchange		4,675	4,762	7	3.C PL
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		09/30/2021	Interest Capitalization		3,087	3,087		3.C PL
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 4.646		09/30/2021	Interest Capitalization		5,102	5,102		2.C PL
84967# AB 7	Spring Insurance Solutions LLC Delayed D		08/13/2021	Direct		32,670	33,000		2.C Z
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln		09/28/2021	Direct		31,985	32,308		3.C PL
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln		07/19/2021	Direct		18,277	18,462		3.C PL
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		07/01/2021	Direct		88,875	90,000		3.A PL
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te		07/29/2021	Direct		17,810	17,810		3.B PL
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te		09/01/2021	Tax Free Exchange		274,654	275,646		3.B Z
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24		07/27/2021	Direct		1,179,000	1,200,000		4.A Z
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		08/31/2021	Interest Capitalization		14,144	14,144		5.A PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 12		08/31/2021	Tax Free Exchange		10,776	10,833	9	5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		08/31/2021	Interest Capitalization		12,888	12,888		5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		08/31/2021	Tax Free Exchange		9,824	9,824	8	5.A PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		07/29/2021	Direct		13,574	13,574		3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		07/30/2021	Tax Free Exchange		145,798	146,683		3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		09/01/2021	Tax Free Exchange		426,406	428,811		3.B Z
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		09/30/2021	Interest Capitalization		14,248	14,248		3.A PL
000000 00 0	Air Canada Term Ln Nt 1 4.250% 08/11/2	A	08/27/2021	JP Morgan Securities LLC		2,499,365	2,500,000		3.C FE
000000 00 0	Essential Services Hldg Corp Delayed Dra		08/30/2021	Direct		2,952,000	2,952,000		4.A Z
000000 00 0	Essential Services Hldg Corp Delayed Dra		09/21/2021	Direct		946,845	954,000		4.A Z
29668# AC 2	Essential Services Hldg Corp Delayed Dra	A	09/01/2021	Direct		2,183,363	2,211,000		3.B PL
C9196* AA 0	Trimaster Manufacturing Inc Term Ln Nt 1	A	08/31/2021	Direct		226,520	232,926		4.A Z
93711* AA 3	Wash Encore Holdings LLC Term Ln Nt 1	D	07/30/2021	Direct		827,555	844,444		4.B Z
8299999. Total - Bonds - Unaffiliated Bank Loans						43,918,927	44,287,124	1,830	XXX
8399997. Total - Bonds - Part 3						2,019,376,323	1,962,016,477	8,816,565	XXX
8399999. Total - Bonds						2,019,376,323	1,962,016,477	8,816,565	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		09/24/2021	Direct	3,726.350	372,635			2.A PL
000000 00 0	Al Ahli Bank Jr Sub Nt Fix to Float 4	D	07/06/2021	Direct	300,000.000	299,430		4,700	5.B GI
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	07/13/2021	Direct	400,000.000	416,700		4,604	3.A FE
000000 00 0	Royal Capital BV Sr Nt 4.875% Perpet	D	08/19/2021	Direct	600,000.000	631,700		6,500	5.B GI
000000 00 0	Bangkok Bank PCL Jr Sub Nt 5.000% Perp	D	07/13/2021	Direct	600,000.000	636,510		9,042	3.A FE
000000 00 0	Banco General SA Jr Sub Nt Fix to Float	D	07/06/2021	Direct	300,000.000	313,875		2,669	3.C FE
000000 00 0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo	D	07/13/2021	Direct	400,000.000	426,682		5,128	3.A FE
000000 00 0	MAF Global Securities Jr Sub Nt 5.500%	D	07/13/2021	Direct	400,000.000	412,510		7,608	3.A FE
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F	D	07/08/2021	Direct	300,000.000	322,530		5,532	3.B FE
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt	D	07/12/2021	Direct	600,000.000	611,250		6,545	5.B GI
000000 00 0	DP World Salaam Jr Nt Fix to Float 6.0	D	08/26/2021	Direct	1,500,000.000	1,636,425		14,337	3.B FE
000000 00 0	Commercial Bank of Dubai Jr Sub Nt 6.0	D	07/06/2021	Direct	200,000.000	213,800		2,567	5.B GI
000000 00 0	Absa Group Ltd Jr Sub Nt Fix to Float	D	08/17/2021	Direct	1,650,000.000	1,694,847		14,459	4.B FE
000000 00 0	Rizal Commercial Banking Jr Nt Fix to Fl	D	08/23/2021	Direct	750,000.000	801,506		24,020	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt 6.5	D	07/06/2021	Direct	200,000.000	206,000		3,936	4.B FE
000000 00 0	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe	D	07/27/2021	Direct	200,000.000	157,950			6. FE
000000 00 0	Banco Mercantil De Norte Jr Sub Nt 7.6	D	07/13/2021	Direct	400,000.000	455,260		508	3.C FE
000000 00 0	Banco Do Brasil (Cayman) Jr Sub Nt Ser R	D	07/12/2021	Direct	400,000.000	448,200		2,300	5.A FE
12504P AK 6	Credit Bank of Moscow Jr Nt Fix to Float	D	09/27/2021	Direct	1,370,000.000	1,370,000			4.C FE
87251L AA 4	Tinkoff Bk Jr Sub Nt Fix to Float 6.00	D	09/13/2021	Direct	1,435,000.000	1,435,000			4.C FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					12,862,810	XXX	114,455	XXX
8999997.	Total - Preferred Stocks - Part 3					12,862,810	XXX	114,455	XXX
8999999.	Total - Preferred Stocks					12,862,810	XXX	114,455	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
47422# 10 7	Jefferson Natl Financial Corp Com		08/31/2021	Capital Contribution		250,000	XXX		XXX
63866# 10 7	Nationwide Life & Annuity Ins Com		09/29/2021	Capital Contribution		150,000,000	XXX		XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					150,250,000	XXX	0	XXX
Common Stocks - Mutual Funds									
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)		09/07/2021	Direct	0.720	12	XXX		
63868D 67 0	Nationwide Loomis GQG US Quality Equity-		09/07/2021	Direct	0.380	5	XXX		
63868D 68 8	Nationwide Loomis GQG US Quality Equity-		09/07/2021	Direct	0.540	6	XXX		
63868D 69 6	Nationwide Loomis GQG US Quality Equity		09/07/2021	Direct	1,049.510	12,468	XXX		
63868D 72 0	Nationwide Loomis Destination 2065-INST		09/09/2021	Direct	0.530	7	XXX		
63868D 73 8	Nationwide Loomis Destination 2065-R6		09/09/2021	Direct	120.640	1,607	XXX		
63868D 75 3	Nationwide Loomis Destination 2065-A		09/09/2021	Direct	0.400	5	XXX		
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund		09/07/2021	Direct	0.480	20	XXX		
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund		09/07/2021	Direct	0.480	20	XXX		
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund		09/07/2021	Direct	0.480	20	XXX		
63868D 80 3	Nationwide Loomis Fund -R6		09/07/2021	Direct	0.340	11	XXX		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		09/07/2021	Direct	0.370	15	XXX		
63868J 29 7	Nationwide Var Ins Tr Mellon Core Bond F		09/22/2021	Direct	419.810	5,000	XXX		
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti		09/08/2021	Direct	2.920	30	XXX		
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset		09/08/2021	Direct	1.700	18	XXX		
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset		09/08/2021	Direct	12.060	128	XXX		
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity		09/08/2021	Direct	2.330	38	XXX		
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity		09/08/2021	Direct	22.330	362	XXX		
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc		09/09/2021	Direct	0.190	2	XXX		
9499999.	Total - Common Stocks - Mutual Funds					19,774	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					150,269,774	XXX	0	XXX
9799999.	Total - Common Stocks					150,269,774	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					163,132,584	XXX	114,455	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,182,508,907	XXX	8,931,020	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
38377J 3M 3	GNMA Ser 2010-113 Cl PE 4.000% 09/20/4	..	09/01/2021.	Paydown		770,685	770,685	791,517	776,228		(5,544)		(5,544)		770,685			0	20,520	09/20/2040.	1.A
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	09/01/2021.	Paydown		58,198	58,198	60,323	58,708		(510)		(510)		58,198			0	2,879	09/15/2025.	1.A
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2021.	Paydown		47,673	47,673	49,045	48,171		(498)		(498)		47,673			0	2,186	06/15/2028.	1.A
0599999.	Total - Bonds - U.S. Government					876,556	876,556	900,885	883,107	0	(6,552)	0	(6,552)	0	876,556	0	0	0	25,585	XXX	XXX
Bonds - All Other Government																					
000000 00 0	Argentina (Republic of) Nt 0.000% 01/0...	D	07/19/2021.	Direct		17,599	49,367	21,833	22,306		879		879		23,184		(5,585)	(5,585)	52	01/09/2038.	5.A FE
040114 HX 1	Argentina (Republic of) Sr Nt 1.000% 0....	D	08/23/2021.	Direct		14,912	37,848	18,972	19,577		1,360		1,360		20,937		(6,024)	(6,024)	369	07/09/2029.	5.B FE
1099999.	Total - Bonds - All Other Government					32,511	87,215	40,805	41,883	0	2,239	0	2,239	0	44,121	0	(11,609)	(11,609)	421	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
57582R YN 0	Massachusetts St GO Ref Ser D 2.663% 0	..	09/01/2021.	Call 100.0000		130,000	130,000	130,000	130,000				0		130,000			0	3,462	09/01/2039.	1.B FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,462	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	09/01/2021.	Paydown		2,397,856	2,397,856	2,430,451	2,429,972		(32,116)		(32,116)		2,397,856			0	47,628	12/15/2047.	1.A
3128MJ 3M 0	FHLMC Gold Pool #G08803 3.000% 03/15/4	..	09/01/2021.	Paydown		1,897,897	1,897,897	1,903,012	1,902,927		(5,030)		(5,030)		1,897,897			0	37,703	03/15/2048.	1.A
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48.	..	09/01/2021.	Paydown		3,938,633	3,938,633	4,073,100	4,072,686		(134,053)		(134,053)		3,938,633			0	115,810	09/15/2048.	1.A
3128MJ Q3 7	FHLMC Giant Pool #G08473 3.500% 01/15/	..	09/01/2021.	Paydown		153,803	153,803	157,829	157,400		(3,597)		(3,597)		153,803			0	3,539	01/15/2042.	1.A
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44.	..	09/01/2021.	Paydown		224,485	224,485	239,532	238,648		(14,163)		(14,163)		224,485			0	6,785	02/15/2044.	1.A
312906 LL 2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	..	07/01/2021.	Paydown		154	154	161	154				0		154			0	8	07/15/2021.	1.A
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2021.	Paydown		2,734	2,734	2,804	2,743		(9)		(9)		2,734			0	127	12/15/2022.	1.A
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2021.	Paydown		3,391	3,391	3,488	3,407		(16)		(16)		3,391			0	157	05/15/2023.	1.A
3132DW BY 8	FHLMC Pool #SD8155 2.000% 07/25/51.	..	09/01/2021.	Paydown		602,496	602,496	609,132			(6,637)		(6,637)		602,496			0	2,284	07/25/2051.	1.A
31339D SE 9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3	..	09/01/2021.	Paydown		9,726	9,726	9,820	9,750		(24)		(24)		9,726			0	389	02/15/2032.	1.A
31339G JU 6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3	..	09/01/2021.	Paydown		15,746	15,746	15,707	15,708		38		38		15,746			0	625	10/15/2031.	1.A
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49.	..	09/01/2021.	Paydown		4,231,950	4,231,950	4,291,627	4,290,567		(58,618)		(58,618)		4,231,950			0	84,988	10/25/2049.	1.A
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	09/01/2021.	Paydown		2,004	2,004	2,045	2,009		(6)		(6)		2,004			0	86	05/15/2023.	1.A
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2	..	09/01/2021.	Paydown		23,963	23,963	25,175	24,175		(212)		(212)		23,963			0	1,006	12/15/2023.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	09/01/2021.	Paydown		15,531	15,531	16,012	15,669		(137)		(137)		15,531			0	675	04/15/2026.	1.A
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/	..	09/01/2021.	Paydown		3,941	3,941	4,090	4,001		(60)		(60)		3,941			0	182	11/20/2027.	1.A
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6 6.564	..	09/01/2021.	Paydown		54	54	52	53		1		1		54			0	2	03/25/2029.	1.A
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	09/01/2021.	Paydown		424	424	435	429		(5)		(5)		424			0	17	06/15/2028.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	07/01/2021.	Paydown		2	2	1	2				0		2			0		07/25/2021.	1.A
31358H H4 0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2	..	08/01/2021.	Paydown		517	517	533	516		1		1		517			0	25	08/25/2021.	1.A
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	09/01/2021.	Paydown		102	102	105	102				0		102			0	5	09/25/2021.	1.A
31358M Q4 9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25	..	09/01/2021.	Paydown		915	915	909	911		5		5		915			0	42	07/25/2022.	1.A
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2	..	09/01/2021.	Paydown		21,690	21,690	22,315	21,705		(16)		(16)		21,690			0	1,008	07/25/2022.	1.A
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/	..	09/01/2021.	Paydown		9,632	9,632	8,776	9,480		152		152		9,632			0	350	07/25/2023.	1.A
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25	..	09/01/2021.	Paydown		2,168	2,168	2,140	2,156		12		12		2,168			0	93	07/25/2023.	1.A
31359E LJ 8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25	..	09/01/2021.	Paydown		21,795	21,795	19,861	21,296		499		499		21,795			0	947	10/25/2023.	1.A
31359G DE 3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1	..	09/01/2021.	Paydown		8,891	8,891	9,034	8,912		(21)		(21)		8,891			0	384	12/25/2023.	1.A
31359G P3 4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2	..	09/01/2021.	Paydown		11,001	11,001	11,171	10,990		11		11		11,001			0	466	03/25/2024.	1.A
31359K ZR 1	FNMA REMIC Ser 1996-45 Cl K 7.000% 09/	..	09/01/2021.	Paydown		407	407	416	407		1		1		407			0	17	09/25/2021.	1.A
31359Q UN 2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/	..	09/01/2021.	Paydown		4,116	4,116	4,189	4,144		(27)		(27)		4,116			0	183	09/18/2027.	1.A
31359T 6P 8	FNMA REMIC Ser 1998-37 Cl VZ 6.000% 06	..	09/01/2021.	Paydown		26,433	26,433	27,218	26,545		(112)		(112)		26,433			0	1,059	06/17/2028.	1.A
31359U TL 9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2	..	09/01/2021.	Paydown		922	922	925	922				0		922			0	37	09/18/2028.	1.A
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10	..	09/01/2021.	Paydown		2,087	2,087	2,141	2,115		(28)		(28)		2,087			0	88	10/17/2038.	1.A
3137A7 2J 8	FHLMC REMIC Ser 3803 Cl CP 4.000% 01/1	..	09/01/2021.	Paydown		1,945,642	1,945,642	1,857,481	1,928,395		17,247		17,247		1,945,642			0	51,167	01/15/2040.	1.A
3137A8 3L 0	FHLMC REMIC Ser 3820 Cl DB 4.000% 11/1	..	07/01/2021.	Paydown		1,617,214	1,617,214	1,546,966	1,609,142		8,072		8,072		1,617,214			0	37,735	11/15/2038.	1.A

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31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	09/01/2021.	Paydown		149,421	149,421	153,787	149,742		(322)		(322)		149,421			0	5,771	11/25/2023.	1.A
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	09/01/2021.	Paydown		55,549	55,549	57,077	55,643		(94)		(94)		55,549			0	2,006	09/25/2023.	1.A
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	09/01/2021.	Paydown		7,993	7,993	9,497	8,735		(742)		(742)		7,993			0	354	01/25/2028.	1.A
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	09/01/2021.	Paydown		25,753	25,753	29,375	27,784		(2,031)		(2,031)		25,753			0	1,067	12/25/2029.	1.A
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	09/01/2021.	Paydown		14,309	14,309	16,603	15,526		(1,218)		(1,218)		14,309			0	605	01/25/2029.	1.A
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	09/01/2021.	Paydown		15,743	15,743	18,938	17,501		(1,758)		(1,758)		15,743			0	712	07/25/2029.	1.A
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	09/01/2021.	Paydown		6,079	6,079	5,884	5,923		157		157		6,079			0	283	02/25/2030.	1.A
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	09/01/2021.	Paydown		110,491	110,491	111,574	111,442		(950)		(950)		110,491			0	2,940	03/25/2041.	1.A
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	09/01/2021.	Paydown		22,453	22,453	22,673	22,643		(190)		(190)		22,453			0	599	04/25/2041.	1.A
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	09/01/2021.	Paydown		11,112	11,112	11,242	11,222		(110)		(110)		11,112			0	261	04/25/2041.	1.A
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	09/01/2021.	Paydown		13,348	13,348	13,478	13,464		(117)		(117)		13,348			0	354	08/25/2041.	1.A
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	09/01/2021.	Paydown		946,851	946,851	953,671	952,827		(5,976)		(5,976)		946,851			0	22,779	10/25/2042.	1.A
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	09/01/2021.	Paydown		74,864	74,864	76,665	75,983		(1,119)		(1,119)		74,864			0	1,480	02/25/2028.	1.A
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	..	09/01/2021.	Paydown		4,527	4,527	5,742	5,268		(742)		(742)		4,527			0	219	01/25/2031.	1.A
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	..	09/01/2021.	Paydown		7,791	7,791	9,907	9,086		(1,294)		(1,294)		7,791			0	374	02/25/2031.	1.A
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	..	09/01/2021.	Paydown		73,602	73,602	73,338	73,397		205		205		73,602			0	1,230	11/25/2027.	1.A
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28	..	09/01/2021.	Paydown		1,055,686	1,055,686	1,048,428	1,050,582		5,104		5,104		1,055,686			0	17,738	01/25/2028.	1.A
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43	..	09/01/2021.	Paydown		1,871,724	1,871,724	1,854,908	1,856,194		15,530		15,530		1,871,724			0	41,318	08/25/2043.	1.A
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43	..	09/01/2021.	Paydown		1,226,989	1,226,989	1,231,974	1,231,256		(4,267)		(4,267)		1,226,989			0	29,145	08/25/2043.	1.A
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39	..	09/01/2021.	Paydown		180,841	180,841	193,571	192,697		(11,856)		(11,856)		180,841			0	4,350	11/25/2039.	1.A
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45	..	09/01/2021.	Paydown		2,816,583	2,816,583	2,910,322	2,905,323		(88,740)		(88,740)		2,816,583			0	65,209	09/01/2045.	1.A
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43	..	09/01/2021.	Paydown		123,424	123,424	119,972	120,296		3,127		3,127		123,424			0	2,470	05/25/2043.	1.A
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28	..	09/01/2021.	Paydown		113,317	113,317	112,396	112,657		660		660		113,317			0	1,922	05/25/2028.	1.A
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43	..	09/01/2021.	Paydown		434,923	434,923	421,077	422,577		12,346		12,346		434,923			0	9,668	08/25/2043.	1.A
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28	..	09/01/2021.	Paydown		303,232	303,232	300,768	301,483		1,748		1,748		303,232			0	5,108	07/25/2028.	1.A
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43	..	09/01/2021.	Paydown		491,064	491,064	475,431	476,906		14,158		14,158		491,064			0	10,228	08/25/2043.	1.A
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43	..	09/01/2021.	Paydown		145,112	145,112	140,492	140,995		4,117		4,117		145,112			0	2,934	07/25/2043.	1.A
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44	..	09/01/2021.	Paydown		34,101	34,101	34,589	34,556		(455)		(455)		34,101			0	819	01/25/2044.	1.A
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43	..	09/01/2021.	Paydown		403,885	403,885	412,573	411,914		(8,029)		(8,029)		403,885			0	9,427	10/25/2043.	1.A
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44	..	09/01/2021.	Paydown		292,647	292,647	313,818	312,689		(20,043)		(20,043)		292,647			0	9,859	01/25/2044.	1.A
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44	..	09/01/2021.	Paydown		246,751	246,751	248,437	248,305		(1,554)		(1,554)		246,751			0	5,458	03/25/2044.	1.A
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44	..	09/01/2021.	Paydown		54,648	54,648	58,696	58,493		(3,844)		(3,844)		54,648			0	1,462	03/25/2044.	1.A
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44	..	09/01/2021.	Paydown		5,164	5,164	5,538	5,504		(339)		(339)		5,164			0	155	02/25/2044.	1.A
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44	..	09/01/2021.	Paydown		600,114	600,114	636,731	635,238		(35,124)		(35,124)		600,114			0	15,967	08/25/2044.	1.A
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42	..	09/01/2021.	Paydown		1,518,683	1,518,683	1,623,093	1,615,623		(96,940)		(96,940)		1,518,683			0	40,215	01/25/2042.	1.A
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44	..	09/01/2021.	Paydown		47,653	47,653	50,974	50,822		(3,169)		(3,169)		47,653			0	1,266	11/25/2044.	1.A
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE 6.500% 04	..	09/01/2021.	Paydown		3,894	3,894	4,007	3,972		(78)		(78)		3,894			0	168	04/25/2032.	1.A

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31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB 5.500% 11	..	09/01/2021.	Paydown		37,204	37,204	36,640	37,025		179		179		37,204			0	1,352	11/25/2022.	1.A
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356	..	09/01/2021.	Paydown		21,419	21,419	21,781	21,652		(233)		(233)		21,419			0	731	06/25/2042.	1.A
31392T WT 0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	09/01/2021.	Paydown		2,366	2,366	2,464	2,373		(7)		(7)		2,366			0	95	08/15/2022.	1.A
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH 5.500% 10/1	..	09/01/2021.	Paydown		36,042	36,042	36,403	36,007		35		35		36,042			0	1,317	10/15/2022.	1.A
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC 5.500% 04	..	09/01/2021.	Paydown		48,155	48,155	51,044	48,264		(109)		(109)		48,155			0	1,764	04/25/2023.	1.A
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC 5.500% 04	..	09/01/2021.	Paydown		55,475	55,475	58,734	55,562		(87)		(87)		55,475			0	2,021	04/25/2023.	1.A
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH 5.500% 06	..	09/01/2021.	Paydown		97,113	97,113	100,026	98,202		(1,089)		(1,089)		97,113			0	3,554	06/25/2033.	1.A
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06	..	09/01/2021.	Paydown		6,318	6,318	6,252	6,290		28		28		6,318			0	210	06/25/2023.	1.A
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY 5.000% 06	..	09/01/2021.	Paydown		25,235	25,235	25,831	25,229		7		7		25,235			0	838	06/25/2023.	1.A
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	09/01/2021.	Paydown		47,741	47,741	47,739	47,674		67		67		47,741			0	1,376	06/25/2043.	1.A
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	09/01/2021.	Paydown		97,024	97,024	94,013	95,536		1,488		1,488		97,024			0	2,961	06/25/2043.	1.A
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1	..	09/01/2021.	Paydown		10,486	10,486	10,670	10,490		(5)		(5)		10,486			0	387	11/15/2022.	1.A
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1	..	09/01/2021.	Paydown		44,273	44,273	45,505	44,804		(531)		(531)		44,273			0	1,650	12/15/2032.	1.A
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1	..	09/01/2021.	Paydown		12,802	12,802	13,410	12,832		(31)		(31)		12,802			0	466	01/15/2023.	1.A
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1	..	09/01/2021.	Paydown		48,772	48,772	50,113	49,369		(597)		(597)		48,772			0	1,641	03/15/2033.	1.A
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1	..	09/01/2021.	Paydown		24,884	24,884	26,113	24,957		(73)		(73)		24,884			0	908	04/15/2023.	1.A
31393P RF 3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15	..	09/01/2021.	Paydown		16,246	16,246	17,193	16,311		(65)		(65)		16,246			0	592	04/15/2023.	1.A
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09	..	09/01/2021.	Paydown		19,137	19,137	18,322	18,973		164		164		19,137			0	636	09/25/2023.	1.A
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1	..	09/01/2021.	Paydown		28,847	28,847	28,793	28,756		91		91		28,847			0	960	12/25/2023.	1.A
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1	..	09/01/2021.	Paydown		86,647	86,647	80,934	85,612		1,036		1,036		86,647			0	2,906	12/25/2023.	1.A
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1	..	09/01/2021.	Paydown		21,507	21,507	21,779	21,497		10		10		21,507			0	714	06/15/2023.	1.A

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31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07	..	09/01/2021.	Paydown		23,423	23,423	23,320	23,334		88		88		23,423			0	857	07/25/2024.	1.A
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08	..	09/01/2021.	Paydown		329,847	329,847	314,482	321,005		8,842		8,842		329,847			0	9,809	08/25/2034.	1.A
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 CIA9 4.	..	09/01/2021.	Paydown		15,318	15,318	15,415	15,357		(39)		(39)		15,318			0	448	08/25/2034.	1.A
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/	..	09/01/2021.	Paydown		74,442	74,442	74,570	74,245		197		197		74,442			0	2,469	02/25/2025.	1.A
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/	..	09/01/2021.	Paydown		339,170	339,170	344,355	341,261		(2,092)		(2,092)		339,170			0	12,110	11/25/2034.	1.A
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11	..	09/01/2021.	Paydown		981,178	981,178	993,464	986,281		(5,102)		(5,102)		981,178			0	37,185	11/25/2034.	1.A
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ 5.500% 06	..	09/01/2021.	Paydown		253,529	253,529	260,976	255,704		(2,176)		(2,176)		253,529			0	9,177	06/25/2035.	1.A
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05	..	09/01/2021.	Paydown		223,520	223,520	222,099	222,423		1,097		1,097		223,520			0	7,908	05/25/2035.	1.A
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	09/01/2021.	Paydown		90,544	90,544	95,298	92,158		(1,614)		(1,614)		90,544			0	3,339	05/25/2035.	1.A
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1	..	09/01/2021.	Paydown		16,653	16,653	15,402	16,467		187		187		16,653			0	551	08/15/2023.	1.A
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1	..	09/01/2021.	Paydown		35,550	35,550	32,961	35,173		377		377		35,550			0	1,182	08/15/2023.	1.A
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	09/01/2021.	Paydown		9,568	9,568	9,831	9,615		(47)		(47)		9,568			0	350	09/15/2023.	1.A
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1	..	09/01/2021.	Paydown		127,835	127,835	130,819	127,960		(125)		(125)		127,835			0	4,685	09/15/2023.	1.A
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1	..	09/01/2021.	Paydown		88,859	88,859	84,088	88,121		738		738		88,859			0	2,943	09/15/2023.	1.A
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1	..	09/01/2021.	Paydown		41,269	41,269	36,897	40,638		631		631		41,269			0	1,239	10/15/2023.	1.A
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1	..	09/01/2021.	Paydown		56,758	56,758	52,856	56,154		604		604		56,758			0	1,909	11/15/2023.	1.A
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1	..	09/01/2021.	Paydown		22,618	22,618	21,056	22,306		312		312		22,618			0	749	12/15/2023.	1.A
31394U ZS 4	FNMA REMIC Ser 2005-112 Cl NE 6.000% 1	..	09/01/2021.	Paydown		330,232	330,232	349,530	336,283		(6,051)		(6,051)		330,232			0	12,422	12/25/2035.	1.A
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1	..	09/01/2021.	Paydown		14,485	14,485	14,331	14,437		48		48		14,485			0	483	06/15/2024.	1.A
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/	..	09/01/2021.	Paydown		1,265,782	1,265,782	1,291,878	1,278,169		(12,388)		(12,388)		1,265,782			0	45,374	04/25/2036.	1.A
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06	..	09/01/2021.	Paydown		113,170	113,170	118,899	115,034		(1,864)		(1,864)		113,170			0	4,690	06/25/2036.	1.A

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31395G M4 1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1		09/01/2021.	Paydown		49,669	49,669	49,677	49,589		80		80		49,669			0	1,664	08/15/2024.	1.A
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1		09/01/2021.	Paydown		14,969	14,969	14,960	14,944		26		26		14,969			0	507	11/15/2024.	1.A
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1		09/01/2021.	Paydown		270,570	270,570	280,970	274,601		(4,031)		(4,031)		270,570			0	10,349	12/15/2034.	1.A
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1		09/01/2021.	Paydown		68,763	68,763	70,514	69,199		(437)		(437)		68,763			0	2,401	02/15/2030.	1.A
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE 5.500% 05/1		09/01/2021.	Paydown		238,381	238,381	231,938	235,837		2,544		2,544		238,381			0	8,616	05/15/2035.	1.A
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1		09/01/2021.	Paydown		180,743	180,743	178,984	179,586		1,156		1,156		180,743			0	6,082	08/15/2035.	1.A
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1		09/01/2021.	Paydown		2,121,292	2,121,292	2,104,038	2,109,829		11,463		11,463		2,121,292			0	69,228	06/15/2035.	1.A
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		09/01/2021.	Paydown		229,629	229,629	234,367	232,116		(2,487)		(2,487)		229,629			0	8,164	11/15/2035.	1.A
31396J UF 0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15		09/01/2021.	Paydown		68,209	68,209	66,269	67,650		559		559		68,209			0	2,502	04/15/2026.	1.A
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1		09/01/2021.	Paydown		39,161	39,161	41,217	39,909		(748)		(748)		39,161			0	1,446	06/15/2036.	1.A
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		09/01/2021.	Paydown		390,273	390,273	388,237	388,769		1,504		1,504		390,273			0	12,906	01/15/2036.	1.A
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		09/01/2021.	Paydown		290,578	290,578	296,193	292,916		(2,337)		(2,337)		290,578			0	10,718	08/25/2037.	1.A
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE 6.000% 08		09/01/2021.	Paydown		304,041	304,041	311,832	305,462		(1,420)		(1,420)		304,041			0	12,348	08/25/2037.	1.A
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		09/01/2021.	Paydown		229,246	229,246	236,481	231,644		(2,398)		(2,398)		229,246			0	9,266	08/25/2037.	1.A
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		09/01/2021.	Paydown		295,365	295,365	280,494	286,670		8,695		8,695		295,365			0	8,820	04/25/2038.	1.A
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		09/01/2021.	Paydown		93,597	93,597	92,031	92,647		950		950		93,597			0	3,075	08/15/2036.	1.A
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		09/01/2021.	Paydown		52,215	52,215	55,414	53,687		(1,471)		(1,471)		52,215			0	2,119	08/15/2036.	1.A
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		09/01/2021.	Paydown		250,097	250,097	255,411	251,952		(1,856)		(1,856)		250,097			0	8,927	10/15/2036.	1.A
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		09/01/2021.	Paydown		69,065	69,065	70,813	69,659		(594)		(594)		69,065			0	2,300	03/15/2037.	1.A
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		09/01/2021.	Paydown		80,863	80,863	83,339	81,761		(898)		(898)		80,863			0	3,079	03/15/2037.	1.A
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN 6.000% 07/1		09/01/2021.	Paydown		472,869	472,869	483,213	475,401		(2,532)		(2,532)		472,869			0	18,120	07/15/2037.	1.A

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31397K AN 1	FHLMC REMIC Ser 3354 Cl PH 5.500% 08/1		09/01/2021.	Paydown		248,033	248,033	258,574	251,157		(3,124)		(3,124)		248,033			0	8,812	08/15/2037.	1.A
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		09/01/2021.	Paydown		108,849	108,849	114,020	110,545		(1,696)		(1,696)		108,849			0	3,865	09/25/2038.	1.A
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		09/01/2021.	Paydown		192,917	192,917	198,557	195,417		(2,500)		(2,500)		192,917			0	6,806	07/15/2038.	1.A
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX 5.000% 10		09/01/2021.	Paydown		274,559	274,559	281,766	275,945		(1,387)		(1,387)		274,559			0	8,677	10/25/2039.	1.A
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE 5.000% 08/1		09/01/2021.	Paydown		444,237	444,237	458,258	448,447		(4,211)		(4,211)		444,237			0	14,818	08/15/2039.	1.A
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		09/01/2021.	Paydown		330,482	330,482	321,084	325,854		4,629		4,629		330,482			0	10,162	10/15/2039.	1.A
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL 4.500% 10/1		09/01/2021.	Paydown		302,998	302,998	296,559	300,269		2,729		2,729		302,998			0	8,985	10/15/2039.	1.A
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY 4.000% 1		09/01/2021.	Paydown		331,331	331,331	337,129	332,696		(1,366)		(1,366)		331,331			0	8,812	10/25/2040.	1.A
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		09/01/2021.	Paydown		1,667	1,667	1,705	1,698		(31)		(31)		1,667			0	67	07/25/2035.	1.A
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48		09/01/2021.	Paydown		2,275,045	2,275,045	2,323,212	2,322,567		(47,522)		(47,522)		2,275,045			0	60,218	01/25/2048.	1.A
3140LQ AJ 9	FNMA Pool #BT1808 2.500% 06/25/51		09/01/2021.	Paydown		669,893	669,893	693,522			(23,629)		(23,629)		669,893			0	2,970	06/25/2051.	1.A FE
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		09/01/2021.	Paydown		924,145	924,145	942,917	942,195		(18,050)		(18,050)		924,145			0	24,542	05/25/2048.	1.A
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48		09/01/2021.	Paydown		1,316,159	1,316,159	1,368,394	1,368,065		(51,906)		(51,906)		1,316,159			0	39,388	08/25/2048.	1.A
3140QC KE 5	FNMA Pool #CA4792 3.000% 12/25/49		09/01/2021.	Paydown		5,687,439	5,687,439	5,760,754	5,759,342		(71,903)		(71,903)		5,687,439			0	113,674	12/25/2049.	1.A
31411D FZ 7	FNMA Pool #904784 2.125% 12/25/36		09/01/2021.	Paydown		230	230	231	230		(1)		(1)		230			0	3	12/25/2036.	1.A
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39		09/01/2021.	Paydown		169,887	169,887	169,435	169,435		452		452		169,887			0	4,514	04/25/2039.	1.A
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39		09/01/2021.	Paydown		51,646	51,646	52,153	52,078		(432)		(432)		51,646			0	1,484	09/25/2039.	1.A
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38		09/01/2021.	Paydown		43,565	43,565	43,388	43,388		177		177		43,565			0	1,734	02/25/2038.	1.A
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38		09/01/2021.	Paydown		3,809	3,809	3,829	3,825		(16)		(16)		3,809			0	152	04/25/2038.	1.A
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39		09/01/2021.	Paydown		39,310	39,310	38,755	38,805		505		505		39,310			0	964	03/25/2039.	1.A
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42		09/01/2021.	Paydown		175,927	175,927	178,332	178,039		(2,112)		(2,112)		175,927			0	3,996	09/25/2042.	1.A
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28		09/01/2021.	Paydown		206,015	206,015	206,756	206,309		(293)		(293)		206,015			0	3,291	04/25/2028.	1.A
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28		09/01/2021.	Paydown		216,001	216,001	215,225	215,382		619		619		216,001			0	3,570	04/25/2028.	1.A
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44		09/01/2021.	Paydown		242,089	242,089	259,602	258,599		(16,511)		(16,511)		242,089			0	6,952	03/25/2044.	1.A
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44		09/01/2021.	Paydown		323,287	323,287	346,776	345,419		(22,132)		(22,132)		323,287			0	9,475	04/25/2044.	1.A
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48		09/01/2021.	Paydown		5,234,344	5,234,344	5,412,434	5,410,725		(176,381)		(176,381)		5,234,344			0	156,102	10/25/2048.	1.A
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48		09/01/2021.	Paydown		1,783,977	1,783,977	1,817,845	1,817,182		(33,205)		(33,205)		1,783,977			0	47,098	06/25/2048.	1.A
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40		09/01/2021.	Paydown		132,797	132,797	133,020	132,961		(164)		(164)		132,797			0	3,506	07/25/2040.	1.A
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40		09/01/2021.	Paydown		177,266	177,266	179,004	178,713		(1,447)		(1,447)		177,266			0	4,551	09/25/2040.	1.A
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40		09/01/2021.	Paydown		441,555	441,555	441,468	441,379		175		175		441,555			0	12,144	12/25/2040.	1.A
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40		09/01/2021.	Paydown		397,397	397,397	418,074	416,271		(18,874)		(18,874)		397,397			0	10,346	12/25/2040.	1.A
567830 BT 0	Marin Cnty CA Rev Taxable Pension 5.34		08/01/2021.	Call 100.0000		445,000	445,000	476,742	448,834		(1,379)		(1,379)		447,454		(2,454)	(2,454)	23,763	08/01/2022.	1.B FE

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57563R QK 8	Massachusetts Educ Fin Rev Txbl Ser A....	..	07/01/2021.	Call 100.0000		895,000	895,000	895,000	895,000				0		895,000			0	33,786	07/01/2035.	1.C FE
745235 PF 2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd	..	07/01/2021.	Maturity		750,000	750,000	750,000	750,000				0		750,000			0	41,250	07/01/2021.	1.F FE
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt 3.846%	..	08/15/2021.	Redemption 100.0000		1,128,251	1,128,251	1,138,782	1,135,300		(7,049)		(7,049)		1,128,251			0	43,393	08/15/2033.	1.C FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					67,724,788	67,724,788	68,721,879	67,397,745	0	(973,163)	0	(973,163)	0	67,727,242	0	(2,454)	(2,454)	1,825,002	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Gerson Lehrman Group Nt 4.750% 12/15/2	..	09/30/2021.	Redemption 100.0000		13,281	13,281	13,281					0		13,281			0	51	12/15/2024.	4.A Z
000000 00 0	Gerson Lehrman Group Nt 4.750% 12/15/2	..	09/30/2021.	Redemption 100.0000		27,359	27,359	27,181			178		178		27,359			0	1,042	12/15/2024.	4.B Z
000000 00 0	Gerson Lehrman Group Nt 5.750% 12/15/2	..	09/30/2021.	Redemption 100.0000		4,449	4,449	4,421			28		28		4,449			0	161	12/15/2024.	4.B Z
00111@ AA 2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/.	..	09/30/2021.	Various		427,350	427,350	416,362	426,047		1,303		1,303		427,350			0	22,019	06/30/2022.	5.C
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N	..	09/30/2021.	Redemption 100.0000		58,445	58,445	58,445	58,445				0		58,445			0	1,598	08/31/2039.	1.E
00206R MC 3	AT&T Inc Sr Nt 3.500% 09/15/53	..	09/09/2021.	Tax Free Exchange		825,655	900,000	825,128			527		527		825,655			0	15,225	09/15/2053.	2.B FE
00206R MD 1	AT&T Inc Sr Nt 3.550% 09/15/55	..	09/09/2021.	Tax Free Exchange		14,837,430	16,875,000	14,824,856			12,574		12,574		14,837,430			0	289,547	09/15/2055.	2.B FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.5	..	09/01/2021.	Paydown		15,639	15,639	15,823	15,684		(44)		(44)		15,639			0	684	04/25/2031.	1.A FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 4.6	..	09/01/2021.	Paydown			4,093	1,408	1,408				0		1,408		(1,408)	(1,408)	134	06/25/2032.	1.D FM
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/27/2021.	Paydown		1,256	1,256	838	914		342		342		1,256			0	2	01/25/2037.	1.D FM
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/27/2021.	Paydown		42,381	42,381	28,349	30,909		11,472		11,472		42,381			0	80	01/25/2037.	1.D FM
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/27/2021.	Paydown		45,206	45,206	30,406	30,406		14,801		14,801		45,206			0	108	01/25/2037.	1.D FM
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	09/27/2021.	Paydown		42,381	42,381	28,726	31,210		11,171		11,171		42,381			0	133	01/25/2037.	1.D FM
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1.	..	09/27/2021.	Paydown		75,391	75,391	75,391	75,391				0		75,391			0	568	04/25/2034.	1.A FM
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	09/27/2021.	Paydown		596,389	596,389	541,223	579,926		16,463		16,463		596,389			0	4,309	06/25/2034.	1.A FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	09/22/2021.	Redemption 100.0000		345,352	345,352	345,352	345,352				0		345,352			0	19,858	03/22/2035.	3.A FE
01877K AD 5	Alliance Pipeline LP Sr Nt 4.591% 12/3....	..	07/30/2021.	Redemption 100.0000		9,900	9,900	9,900	9,900				0		9,900			0	227	12/31/2025.	2.B FE
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		1,048,040	1,048,040	1,019,430	1,019,430		28,609		28,609		1,048,040			0	21,067	08/25/2036.	1.A FM
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		22,457	22,523	18,267	18,267				0		18,267		4,190	4,190	952	04/25/2037.	5.B FM
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		127,790	125,603	95,744	95,744				0		95,744		32,046	32,046	5,301	02/25/2047.	3.B FM
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	08/01/2021.	Paydown		817	3,387	2,311	2,251		60		60		2,311		(1,494)	(1,494)	159	05/25/2036.	1.D FM
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		58,265	57,738	48,907	48,907				0		48,907		9,358	9,358	2,429	01/25/2037.	1.D FM
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		156,290	160,190	123,829	123,829				0		123,829		32,462	32,462	6,460	03/25/2037.	3.B FM
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	08/15/2021.	Redemption 100.0000		415,625	415,625	415,625	415,625				0		415,625			0	15,170	02/15/2029.	2.A FE
02376U AA 3	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption 100.0000		25,529	25,529	26,040			(511)		(511)		25,529			0	456	01/15/2028.	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption 100.0000		258,306	258,306	245,378	251,351		6,956		6,956		258,306			0	10,332	07/15/2025.	4.B FE
02377L AA 2	American Airlines Inc Secured Ser AA 3...	..	08/15/2021.	Redemption 100.0000		244,292	244,292	244,292	244,292				0		244,292			0	7,695	08/15/2033.	2.A FE
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption 100.0000		1,679,861	1,679,861	1,679,861	1,679,861				0		1,679,861			0	83,153	01/15/2023.	4.C FE
02378M AA 9	American Airlines Inc Secured Ser A 3.....	..	08/15/2021.	Redemption 100.0000		494,013	494,013	494,461	494,414		(401)		(401)		494,013			0	17,290	08/15/2033.	3.A FE
02379D AA 8	American Airlines Inc Secured Ser B 3.....	..	08/15/2021.	Redemption 100.0000		119,879	119,879	120,576	120,511		(631)		(631)		119,879			0	4,615	08/15/2029.	4.B FE
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	09/01/2021.	Paydown		20,361	20,361	20,116	20,185		176		176		20,361			0	604	10/25/2034.	1.A FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2021.	Paydown		9,986	9,986	9,910	9,932		54		54		9,986			0	230	09/25/2035.	1.D FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2021.	Paydown		19,971	19,971	19,902	19,903		68		68		19,971			0	461	09/25/2035.	2.B FM
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	09/01/2021.	Paydown		11,213	11,213	11,213	11,213				0		11,213			0	202	09/25/2035.	4.B FM
02665W BF 7	American Honda Finance Sr Nt 1.650% 07	..	07/12/2021.	Maturity		5,000,000	5,000,000	4,998,350	4,999,819		181		181		5,000,000			0	82,500	07/12/2021.	1.G FE
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	09/27/2021.	Paydown		5,942	5,942	5,942	5,942				0		5,942			0	35	09/25/2027.	1.A FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	09/15/2021.	Redemption 100.0000		40,465	40,465	40,735	40,527		(61)		(61)		40,465			0	1,711	02/15/2025.	1.B
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	09/15/2021.	Various		331,965	331,965	339,113	332,970		(1,006)		(1,006)		331,965			0	13,338	07/15/2023.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	09/01/2021.	Paydown		405,452	405,452	410,647	408,690		(3,238)		(3,238)		405,452			0	6,649	12/25/2059.	1.A FM
03768M AA 5	Apidos CLO CLO Ser 2020-33A A 1.825% 0	..	09/30/2021.	Call 100.0000		3,900,000	3,900,000	3,900,000	3,900,000				0		3,900,000			0	90,898	07/24/2031.	1.A FE
03768M AB 3	Apidos CLO CLO Ser 2020-33A Cl B 2.325	..	09/30/2021.	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	73,546	07/24/2031.	1.C FE
037833 CC 2	Apple Inc Sr Nt 1.550% 08/04/21	..	07/04/2021.	Call 100.0000		15,000,000	15,000,000	14,979,150	14,997,445		2,186		2,186		14,999,630		370	370	213,125	08/04/2021.	1.B FE
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W5 C	..	09/27/2021.	Paydown		401,147	401,147	341,615	397,094		4,052		4,052		401,147			0	2,090	11/25/2035.	1.A FM
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22	..	09/02/2021.	Various		22,899,045	22,025,000	21,312,625	21,860,521		66,194		66,194		21,926,714		98,286	98,286	1,969,636	08/15/2022.	3.A FE
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt 4.125%..	..	08/18/2021.	Call 102.0630		1,326,819	1,300,000	1,308,125	1,303,985		(920)		(920)		1,303,065		(3,065)	(3,065)	80,891	08/15/2025.	2.C FE
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt 5.250%..	..	08/13/2021.	Call 103.9380		3,118,140	3,000,000	3,000,000	3,000,000				0		3,000,000			0	280,890	08/01/2026.	2.C FE
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	09/21/2021.	Paydown		8,418	8,418				8,418		8,418		8,418			0	202	06/21/2029.	1.A FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	09/01/2021.	Paydown		25,941	25,941	26,955	25,995		(54)		(54)		25,941			0	1,268	03/21/2029.	1.A FM
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	09/27/2021.	Paydown		149,820	149,820	140,175	144,489		5,331		5,331		149,820			0	1,016	10/25/2034.	1.A FM
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-	..	09/01/2021.	Paydown		137,016	137,016	136,690	136,690		326		326		137,016			0	5,378	10/25/2031.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	09/01/2021.	Paydown		17,821	17,821	17,821	17,783		38		38		17,821			0	515	10/25/2032.	1.A FM
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	09/01/2021.	Paydown		8,035	8,035	7,676	8,035				0		8,035			0	241	06/25/2035.	1.A FM
05348E AQ 2	AvalonBay Communities Inc Sr Nt 2.950%	..	09/11/2021.	Call 102.6994		9,530,503	9,280,000	9,123,075	9,248,733		12,484		12,484		9,261,217		18,783	18,783	521,221	09/15/2022.	1.G FE
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	09/01/2021.	Paydown		56,502	56,502	58,577	58,387		(1,885)		(1,885)		56,502			0	1,056	03/10/2033.	1.A FM
05608Q AA 5	Crown Parent 1st Lien Bd 4.250% 01/31/.	..	09/16/2021.	Call 105.0387		1,373,906	1,308,000	1,308,000	1,308,000				0		1,308,000			0	128,600	01/31/2026.	4.C FE
05618D AL 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2R.	..	07/20/2021.	Paydown		4,140,895	4,140,895	4,143,404	4,142,183		(1,288)		(1,288)		4,140,895			0	53,703	07/20/2025.	1.A FE
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	09/01/2021.	Paydown		7,900	7,900	7,957	7,874		26		26		7,900			0	290	10/25/2033.	1.A FM
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	09/01/2021.	Paydown		50,742	52,305	49,720	49,720				0		49,720		1,022	1,022	2,112	01/25/2036.	1.D FM
05949C LZ 7	Bank of America Mtg Securities RMBS Ser	..	09/30/2021.	Paydown									0					0	2,686	04/25/2018.	3. FM
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	09/20/2021.	Paydown		68,917	68,917	64,463	64,463		4,454		4,454		68,917			0	195	02/20/2047.	1.A FM
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	09/01/2021.	Paydown		295,254	305,017	301,161	301,167		25		25		301,192		(5,938)	(5,938)	11,311	03/25/2037.	4.B FM
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	09/01/2021.	Paydown		2,991	5,143	4,630	4,630				0		4,630		(1,640)	(1,640)	199	01/25/2037.	1.D FM
06541T AY 5	BANK CMBS Ser 2020-BN29 Cl A1 0.549% 1	..	09/01/2021.	Paydown		11,945	11,945	11,945	11,945				0		11,945			0	44	11/15/2053.	1.A FM
07274N AU 7	Bayer US Finance II LLC Sr Nt 2.750% 0.	..	07/15/2021.	Maturity		2,000,000	2,000,000	1,998,338	1,998,338		1,662		1,662		2,000,000			0	55,000	07/15/2021.	2.B FE
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	09/01/2021.	Paydown		12,142	12,142	12,180	12,350		(208)		(208)		12,142			0	456	10/25/2033.	1.A FM
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1	..	09/01/2021.	Paydown		15,461	15,461	15,461	15,461		1		1		15,461			0	65	09/15/2053.	1.A FM
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A1	..	09/01/2021.	Paydown		34,983	34,983	34,983	34,982				0		34,983			0	209	07/15/2053.	1.A FM
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2	..	07/21/2021.	Paydown		36,063	36,063	36,063	36,063				0		36,063			0	610	07/21/2030.	4.B FE
10075E AG 3	Boston Gas Co MT Nt Tr #00007 9.050% 0	..	09/01/2021.	Maturity		7,500,000	7,500,000	7,441,950	7,497,470		2,530		2,530		7,500,000			0	622,188	09/01/2021.	2.A FE
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2021.	Redemption 100.0000		151,932	151,932	138,278	150,070		1,862		1,862		151,932			0	9,511	02/15/2023.	1.B
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2021.	Redemption 100.0000		221,369	221,369	221,369	221,369				0		221,369			0	13,238	01/15/2024.	1.B
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	09/27/2021.	Paydown		20,008	20,008	13,404	13,404		6,604		6,604		20,008			0	175	10/25/2033.	1.A FM
12527G AC 7	CF Industries Inc Nt 3.450% 06/01/23	..	09/10/2021.	Various		6,836,765	6,500,000	6,493,955	6,498,361		456		456		6,498,816		1,184	1,184	510,559	06/01/2023.	2.C FE
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	09/01/2021.	Paydown		10,630	9,352	9,307	6,987	2,323			2,323		9,310		1,321	1,321	476	02/25/2037.	2.B 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	07/01/2021.	Paydown		17,667	17,652	17,567	13,187	4,385			4,385		17,572		95	95	592	02/25/2037.	3.B FM
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	09/01/2021.	Paydown		155,452	155,452	156,375	156,073		(620)		(620)		155,452			0	5,404	10/20/2032.	1.A FM
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2021.	Paydown		65,311	72,668	60,886	60,886				0		60,886		4,425	4,425	2,881	01/25/2037.	1.D FM
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2021.	Paydown		60,346	67,828	53,640	53,640				0		53,640		6,706	6,706	2,513	02/25/2037.	1.D FM
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	09/01/2021.	Paydown		480,814	480,814	480,748	480,451		362		362		480,814			0	11,754	07/25/2058.	1.A FM
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.	..	09/15/2021.	Redemption 100.0000		131,471	131,471	131,471	131,471				0		131,471			0	6,393	12/15/2026.	1.B
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	08/14/2021.	Redemption 100.0000		263,225	263,225	263,225	263,225				0		263,225			0	18,610	08/14/2021.	2.A
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	09/15/2021.	Redemption 100.0000		40,823	40,823	40,506	40,777		46		46		40,823			0	1,819	07/15/2022.	2.B
12644@ CC 7	CTL Cap Tr CTL Ser 2005-5 Orange County	..	09/05/2021.	Various		846,603	846,603	846,603	846,603				0		846,603			0	33,200	04/05/2025.	1.D
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6	..	09/15/2021.	Various		177,809	177,809	177,809	177,809				0		177,809			0	7,127	03/15/2023.	1.B
12656T AB 4	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2	..	09/01/2021.	Paydown		319,132	319,132	319,132					0		319,132			0	2,071	01/25/2060.	1.A FE
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	09/10/2021.	Redemption 100.0000		65,531	65,531	65,531	65,531				0		65,531			0	3,440	10/10/2031.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	07/10/2021.	Various		34,546	34,546	39,863	37,499		(2,953)		(2,953)		34,546			0	1,216	12/10/2028.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	09/10/2021.	Various		69,614	69,614	80,328	75,564		(5,950)		(5,950)		69,614			0	2,977	12/10/2028.	2.B FE
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	07/10/2021.	Various		193,388	193,388	179,634	186,224		7,164		7,164		193,388			0	7,832	01/10/2030.	2.B
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	09/10/2021.	Various		390,140	390,140	362,392	375,688		14,453		14,453		390,140			0	19,190	01/10/2030.	2.B FE
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	07/10/2021.	Redemption 100.0000		52,979	52,979	57,942	56,194		(3,215)		(3,215)		52,979			0	2,320	01/10/2032.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2021.	Redemption 100.0000		106,955	106,955	116,975	113,445		(6,490)		(6,490)		106,955			0	5,688	01/10/2032.	2.B FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	07/10/2021.	Redemption 100.0000		15,347	15,347	15,347	15,347				0		15,347			0	421	01/10/2036.	2.B S
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2021.	Redemption 100.0000		30,874	30,874	30,874	30,874				0		30,874			0	1,029	01/10/2036.	2.B FE
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251	..	09/01/2021.	Paydown		171,168	171,168	170,782	170,782		386		386		171,168			0	4,816	12/25/2034.	1.A FM
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		31,698	32,377	31,176	31,176				0		31,176		522	522	1,209	03/25/2038.	3.B FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		100,005	108,027	69,407	69,407				0		69,407		30,598	30,598	4,001	04/25/2035.	1.D FM
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		150,008	162,041	160,517	160,517				0		160,517		(10,510)	(10,510)	6,001	04/25/2035.	3.B FM
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		32,915	32,915	31,362	32,046		869		869		32,915			0	1,255	08/25/2034.	1.A FM
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		139,964	139,964	141,582	140,518		(553)		(553)		139,964			0	5,703	09/25/2034.	1.A FM
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		135,300	134,311	122,880	122,880				0		122,880		12,420	12,420	5,079	08/25/2035.	5.B FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		254,150	252,293	197,936	197,936				0		197,936		56,214	56,214	9,541	08/25/2035.	4.B FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		272,540	272,540	274,286	272,543		(3)		(3)		272,540			0	9,738	05/25/2035.	2.B FM
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		150,120	150,128	122,115	122,115				0		122,115		28,005	28,005	5,731	07/25/2035.	4.B FM
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.23	..	09/15/2021.	Paydown		91,475	91,475	31,669	31,669		59,806		59,806		91,475			0	159	11/15/2036.	1.D FM
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.	..	09/01/2021.	Paydown		241,018	244,852	217,521	217,521				0		217,521		23,497	23,497	8,943	02/25/2036.	1.D FM
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5	..	09/01/2021.	Paydown		85,105	98,727	90,117	90,117				0		90,117		(5,012)	(5,012)	3,712	04/25/2036.	2.B FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	09/01/2021.	Paydown		97,670	96,809	83,092	83,092				0		83,092		14,578	14,578	3,744	05/25/2036.	1.D FM
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500	..	09/01/2021.	Paydown		3,943	3,943	3,838	3,887		56		56		3,943			0	157	12/25/2035.	4.B FM
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	09/01/2021.	Paydown		5,883	5,535	5,448	5,483		8		8		5,491		393	393	228	08/25/2035.	5.B FM
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C	..	09/01/2021.	Paydown		222,010	224,654	215,735	215,735				0		215,735		6,275	6,275	8,205	04/25/2035.	3.B FM
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr...	..	09/10/2021.	Redemption 100.0000		146,500	146,500	146,500	146,500				0		146,500			0	3,811	10/10/2039.	2.B
12714# AC 2	3	..	09/15/2021.	Redemption 100.0000		54,086	54,086	54,086	54,086				0		54,086			0	1,367	06/15/2035.	1.B
12726@ AA 4	3.228	..	09/15/2021.	Redemption 100.0000		424,575	424,575	424,575	424,575				0		424,575			0	9,167	07/15/2030.	1.D
139859 AB 8	Capital Cities/ABC Inc Nt 8.750% 08/15...	..	08/15/2021.	Maturity		6,100,000	6,100,000	7,972,606	6,207,644		(107,644)		(107,644)		6,100,000			0	533,750	08/15/2021.	2.A FE
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	09/30/2021.	Redemption 100.0000		606,398	606,398	608,109	607,220		(822)		(822)		606,398			0	34,989	09/30/2027.	2.B
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4..	..	09/21/2021.	Call 100.0000		12,906,281	12,906,281	12,906,281	12,906,281				0		12,906,281			0	186,158	04/22/2032.	1.A FE
14309Y BJ 2	Carlyle Global Mrkt Strat CLO Ser 2012-4..	..	09/21/2021.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	194,338	04/22/2032.	1.C FE
14312J AQ 5	Carlyle Global Mkt Strategies CLO Ser 20..	..	09/29/2021.	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	361,801	01/20/2032.	1.A FE
14312J AS 1	Carlyle Global Mkt Strategies CLO Ser 20..	..	09/29/2021.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	192,498	01/20/2032.	1.C FE
14317X AA 4	A1	..	07/20/2021.	Paydown		7,450,000	7,450,000	7,450,000	7,450,000				0		7,450,000			0	124,927	07/20/2031.	1.A FE
14317X AC 0	A2	..	07/20/2021.	Paydown		9,750,000	9,750,000	9,750,000	9,750,000				0		9,750,000			0	213,091	07/20/2031.	1.C FE
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt 4.0....	..	09/30/2021.	Redemption 100.0000		208,929	208,929	208,929	208,929				0		208,929			0	6,314	11/30/2029.	2.C PL
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Cl A 1	..	08/03/2021.	Various		58,500,000	58,500,000	58,500,000	58,500,000				0		58,500,000			0	1,050,737	07/17/2031.	1.A FE
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Cl B1	..	08/03/2021.	Various		8,300,000	8,300,000	8,300,000	8,300,000				0		8,300,000			0	190,235	07/17/2031.	1.C FE
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05	..	09/25/2021.	Paydown		113,768	113,768	11,667	16,277		102,101	4,611	97,490		113,768			0	755	09/25/2036.	1.D FM
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1	..	09/02/2021.	Call 100.0000		450,000	450,000	427,500	431,352		2,629		2,629		433,981		16,019	16,019	5,764	10/17/2030.	1.A FE
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2021.	Paydown		26,660	26,660	26,658	26,602		59		59		26,660			0	966	07/25/2032.	4.B FM
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2021.	Paydown		4,628	4,628	4,628	4,617		12		12		4,628			0	196	07/25/2032.	1.D FM
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	09/01/2021.	Paydown		16,680	16,680	11,995	11,995				0		11,995		4,685	4,685		01/25/2032.	4.B FM

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172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	09/01/2021.	Paydown		7,796	7,796	7,311	7,537		259		259		7,796			0	287	07/25/2035.	1.A FM
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	09/01/2021.	Paydown		76,000	76,000	73,844	74,706		1,294		1,294		76,000			0	2,829	09/25/2035.	1.A FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser..	..	09/01/2021.	Paydown		215,232	215,232	220,615	220,299		(5,067)		(5,067)		215,232			0	4,284	09/25/2064.	1.A FM
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser..	..	09/01/2021.	Paydown		214,473	227,887	200,049	200,049				0		200,049		14,424	14,424	8,690	06/25/2037.	1.D FM
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	08/31/2021.	Redemption 100.0000		801,570	801,570	801,570	801,570				0		801,570			0	48,094	02/28/2033.	2.B FE
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt...	..	07/31/2021.	Redemption 100.0000		43,916	43,916	43,916	43,916				0		43,916			0	1,459	01/31/2040.	1.F PL
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	09/02/2021.	Redemption 100.0000		67,232	67,232	67,232	67,232				0		67,232			0	2,425	01/02/2040.	2.B
22410@ AA 4	Cox Enterprises Inc CTL 5.720% 06/30/2.	..	09/30/2021.	Redemption 100.0000		347,955	347,955	347,955	347,955				0		347,955			0	13,274	06/30/2027.	2.B
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		5,722	5,722	5,858	5,770		(47)		(47)		5,722			0	183	12/25/2033.	1.A FM
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		18,027	18,027	18,249	18,089		(62)		(62)		18,027			0	762	08/25/2034.	1.A FM
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		4,854	4,854	4,991	4,905		(51)		(51)		4,854			0	218	09/25/2034.	1.A FM
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		5,629	5,629	5,467	5,568		(10)		(10)		5,558		71	71	210	08/25/2025.	3.B FM
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		128,206	128,206	118,745	118,745		9,462		9,462		128,206			0	4,454	10/25/2035.	1.D FM
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		23,443	23,443	23,657	23,428		16		16		23,443			0	779	02/25/2035.	1.A FM
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		27,960	27,960	27,520	27,520		440		440		27,960			0	1,026	03/25/2035.	1.A FM
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		1,133	1,133	1,155	1,129		3		3		1,133			0	40	12/27/2021.	1.A FM
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		179,026	179,026	178,662	178,497		528		528		179,026			0	6,783	07/25/2035.	1.A FM
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		239,764	239,764	235,718	238,522		1,242		1,242		239,764			0	8,720	07/25/2035.	1.A FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		5,847	5,847	5,734	5,774		73		73		5,847			0	214	07/25/2035.	1.A FM
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		241,026	241,026	238,494	238,494		2,532		2,532		241,026			0	7,671	07/25/2035.	2.B FM
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2021.	Paydown		26,642	26,642	26,468	26,519		123		123		26,642			0	1,069	10/25/2034.	1.A FM
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	09/01/2021.	Paydown		17,493	17,493	17,551	17,525				0		17,525		(32)	(32)	706	10/25/2026.	3.B FM
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0	..	09/30/2021.	Redemption 100.0000		266,395	266,395	266,395	266,395				0		266,395			0	15,693	09/30/2038.	2.A PL
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490	..	09/15/2021.	Redemption 100.0000		197,948	197,948	197,948	197,948				0		197,948			0	5,927	04/15/2029.	2.B
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	09/30/2021.	Redemption 100.0000		200,480	200,480	200,480	200,480				0		200,480			0	9,252	03/31/2041.	2.B PL
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	09/01/2021.	Paydown		506,307	506,307	208,427	208,427				0		208,427		297,880	297,880	20,716	07/25/2034.	1.A FM

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23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		87,026	87,509	58,781	58,781				0		58,781		28,245	28,245	4,250	02/25/2037.	4.B FM
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20	..	09/01/2021.	Paydown		5,475	5,475	5,475	5,475				0		5,475			0	29	09/15/2053.	1.A FM
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	09/07/2021.	Various		741,598	741,598	741,598	741,598				0		741,598			0	27,667	12/07/2021.	1.B
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24	..	07/07/2021.	Call 108.3850		4,335,400	4,000,000	4,125,200	4,055,579		(7,990)		(7,990)		4,047,588		(47,588)	(47,588)	419,400	06/01/2024.	2.B FE
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23	..	07/07/2021.	Call 106.5480		6,392,880	6,000,000	5,990,580	5,994,888		981		981		5,995,868		4,132	4,132	600,080	08/01/2023.	2.B FE
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien 4.900	..	07/14/2021.	Tax Free Exchange		4,764,243	4,450,000	4,846,437	4,790,665		(26,422)		(26,422)		4,764,243			0	158,086	10/01/2026.	2.C FE
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien 5.300	..	07/14/2021.	Various		10,115,671	9,050,000	10,273,478	10,168,835		(53,164)		(53,164)		10,115,671			0	347,746	10/01/2029.	2.C FE
24703D BC 4	Dell Int LLC / EMC Corp 1st Lein 6.100	..	07/14/2021.	Tax Free Exchange		3,630,484	3,000,000	3,649,860			(19,376)		(19,376)		3,630,484			0	79,808	07/15/2027.	2.C FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	09/01/2021.	Paydown		34,955	34,955	34,951	34,892		63		63		34,955			0	750	08/15/2030.	1.A FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	09/01/2021.	Paydown		526	526	526	525		1		1		526			0	21	09/25/2033.	1.A FM
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	09/01/2021.	Paydown		1,169	1,169	1,188	1,167		1		1		1,169			0	14	12/27/2021.	1.A FM
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2021.	Paydown		22,330	22,330	21,981	22,100		231		231		22,330			0	824	05/25/2035.	2.B FM
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2021.	Paydown		99,567	99,567	98,801	98,968		600		600		99,567			0	3,397	06/25/2035.	3.B FM
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	09/01/2021.	Paydown		63,014	63,014	62,168	62,479		535		535		63,014			0	2,267	06/25/2035.	1.A FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	09/01/2021.	Paydown		21,906	21,908	20,555	20,555				0		20,555		1,351	1,351	733	09/25/2035.	1.D FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2021.	Paydown		992	992	992	1,007		(15)		(15)		992			0	34	12/25/2033.	1.A FM
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	09/01/2021.	Paydown		764	764	764	768		(4)		(4)		764			0	27	01/25/2034.	1.A FM
25272K AK 9	Dell Int LLC / EMC Corp 1st Lien 6.020	..	07/14/2021.	Tax Free Exchange		12,616,724	11,300,000	12,906,148	9,736,893		(95,519)		(95,519)		12,616,724			0	353,357	06/15/2026.	2.C FE
25278X AH 2	Diamondback Energy Inc Sr Nt 5.375% 05	..	08/23/2021.	Call 102.6880		4,033,585	3,928,000	3,980,633	3,959,568		(8,207)		(8,207)		3,951,361		(23,361)	(23,361)	259,827	05/31/2025.	3.A FE
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A	..	07/19/2021.	Paydown		36,400,000	36,400,000	36,400,000	36,400,000				0		36,400,000			0	614,496	07/17/2030.	1.A FE
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B	..	07/17/2021.	Paydown		9,800,000	9,800,000	9,800,000	9,800,000				0		9,800,000			0	214,400	07/17/2030.	1.C FE
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt 4.170% 12/3.	..	07/08/2021.	Redemption 100.0000		64,437	64,437	64,437	62,950		1,487		1,487		64,437			0	1,344	12/31/2041.	1.G PL
269330 AA 4	Energy Efficient Equity Inc LBASS Series	..	09/20/2021.	Paydown		1,331,634	1,331,634	1,331,594	1,331,594		40		40		1,331,634			0	52,327	09/20/2055.	1.A FE
278865 AU 4	Ecolab Inc Sr Nt 3.250% 01/14/23	..	09/08/2021.	Call 103.9426		3,118,279	3,000,000	3,055,890	3,018,660		(6,726)		(6,726)		3,011,934		(11,934)	(11,934)	230,404	01/14/2023.	2.A FE
29455J AB 3	Equitable Resources Inc MT Nt Tr #00002.	..	09/01/2021.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	194,783	09/01/2021.	3.A FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	09/01/2021.	Paydown		33,540	33,540	33,540	33,497		43		43		33,540			0	785	08/25/2032.	1.A FM
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A Cl A	..	09/17/2021.	Paydown		157,947	157,947	157,940			7		7		157,947			0	496	04/15/2033.	1.A FE
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt 4.54.	..	09/30/2021.	Redemption 100.0000		990,000	990,000	990,000	990,000				0		990,000			0	44,946	03/31/2038.	2.B FE
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%	..	07/15/2021.	Paydown		13,864	13,864	15,509	13,919		(54)		(54)		13,864			0	932	07/15/2023.	2.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31677Q BC 2	Fifth Third Bancorp Sr Nt 2.875% 10/01	..	09/01/2021.	Various		30,000,000	30,000,000	29,845,500	29,982,201		15,837		15,837		29,998,038		1,962	1,962	790,625	10/01/2021.	1.G FE
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20.	..	09/01/2021.	Paydown		51,034	54,575	50,972	50,972				0		50,972		62	62	1,892	09/25/2035.	5.B FM
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA	..	09/01/2021.	Paydown		187,373	195,041	130,923	130,923				0		130,923		56,450	56,450	8,066	08/25/2037.	3.B FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	09/01/2021.	Paydown		12,382	12,382	12,656	5,881	6,517	(16)		6,501		12,382			0	697	12/10/2024.	6. FM
33812@ AA 5	Fitch Group Inc Sr Nt 5.120% 08/09/21	..	08/09/2021.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.	2.A
34964M AA 2	FortiFi RMBS Ser 2021-1A Cl A 1.970% 0	..	09/20/2021.	Paydown		573,513	573,513	573,480			32		32		573,513			0	4,012	03/20/2057.	1.A FE
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	09/01/2021.	Paydown		1,955	1,955	1,955	1,955				0		1,955			0	99	07/25/2029.	3.B FM
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl	..	09/01/2021.	Paydown		9,777	9,777	10,908	10,162		(384)		(384)		9,777			0	495	07/25/2029.	4.B FM
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	09/01/2021.	Paydown		9	9	9	9				0		9			0		04/25/2029.	1.A FM
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1	..	09/27/2021.	Paydown		34,554	34,554	16,117	16,117				0		16,117		18,437	18,437	95	11/25/2036.	1.A FM
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	09/01/2021.	Paydown		874,921	874,921	901,114	878,100		(3,179)		(3,179)		874,921			0	15,592	06/10/2046.	1.A FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	09/01/2021.	Paydown		11,142	11,142	11,142	11,105		37		37		11,142			0	496	07/20/2031.	1.A FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		2,864	2,864	2,864	2,856		7		7		2,864			0	94	04/25/2034.	1.A FM
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		532	532	532	531		1		1		532			0	14	06/25/2034.	1.A FM
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		7,823	7,823	7,823	7,818		6		6		7,823			0	221	11/25/2033.	1.A FM
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	08/25/2021.	Paydown		1,315,658	1,315,658	1,315,658	1,315,658				0		1,315,658			0	9,509	11/25/2033.	1.A FM
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	09/01/2021.	Paydown		72,130	72,130	72,232	72,059		72		72		72,130			0	2,573	07/25/2035.	3.B FM
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		3,263	3,263	3,238	3,247		16		16		3,263			0	114	06/25/2035.	1.A FM
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		234,036	234,036	225,735	231,457		2,578		2,578		234,036			0	8,184	06/25/2035.	1.A FM
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		90,437	90,437	86,178	89,086		1,352		1,352		90,437			0	3,003	06/25/2035.	1.A FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		82,455	82,455	82,452	82,187		268		268		82,455			0	2,901	06/25/2034.	1.A FM
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2021.	Paydown		51,455	51,455	51,945	51,414		41		41		51,455			0	1,792	02/25/2035.	1.A FM
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	09/27/2021.	Paydown		46,737	46,737	3,501	2,779	722	43,236		43,958		46,737			0	14	05/25/2036.	4.B FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
375558 AU 7	Gilead Sciences Inc Sr Nt 4.400% 12/01		09/01/2021	Various		48,825,000	48,825,000	51,847,113	49,193,914		(267,940)		(267,940)		48,925,974		(100,974)	(100,974)	1,611,225	12/01/2021	2.A FE
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A		09/03/2021	Various		27,950,000	27,950,000	27,950,000	27,950,000				0		27,950,000			0	514,933	07/20/2031	1.A FE
38136N AC 0	B1		09/03/2021	Various		12,750,000	12,750,000	12,750,000	12,750,000				0		12,750,000			0	308,724	07/20/2031	1.C FE
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A		09/15/2021	Paydown		51,824	51,824	53,216	53,213		(1,390)		(1,390)		51,824			0	865	10/15/2052	1.A FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		09/15/2021	Paydown		425,349	425,349	433,270	432,864		(7,515)		(7,515)		425,349			0	8,525	10/15/2054	1.C FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		09/15/2021	Paydown		14,321	14,321	15,033	14,977		(655)		(655)		14,321			0	290	10/15/2053	1.A FE
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27		08/12/2021	JP Morgan Securities LLC		5,461,540	5,270,485	5,513,448	5,496,274		(28,990)		(28,990)		5,467,284		(5,743)	(5,743)	169,863	06/15/2027	3.C FE
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0		07/01/2021	Redemption 100.0000		2,441,861	2,441,861	2,441,861	2,441,861				0		2,441,861			0	141,872	07/01/2021	1.G
39121J AH 3	Great River Energy 1st Mtg Bd 4.478% 0		07/01/2021	Redemption 100.0000		738,000	738,000	738,000	738,000				0		738,000			0	33,048	07/01/2030	1.G FE
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		09/27/2021	Paydown		374,978	374,978	350,011	350,011		24,968		24,968		374,978			0	844	06/25/2037	1.A FM
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		09/20/2021	Paydown		424,476	424,476	413,732	416,484		7,993		7,993		424,476			0	913	07/19/2047	1.A FM
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl		07/15/2021	Redemption 100.0000		568,772	568,772	572,571	571,977		(3,205)		(3,205)		568,772			0	22,182	01/15/2026	4.B FE
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A 7.37		09/15/2021	Redemption 100.0000		106,855	106,855	121,414			(14,559)		(14,559)		106,855			0	3,940	09/15/2027	1.G FE
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		09/01/2021	Paydown		7,553	7,553	7,553	7,553				0		7,553			0	318	05/25/2033	1.A FM
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C		09/27/2021	Paydown		685,810	685,810	635,927	635,927		49,883		49,883		685,810			0	1,184	08/25/2036	1.A FM
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31		09/30/2021	Various		186,282	186,282	186,282	186,282				0		186,282			0	4,624	12/31/2031	1.F PL
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.5		09/27/2021	Paydown		64,820	64,820	63,454	63,454		1,366		1,366		64,820			0	257	08/25/2035	1.A FM
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		09/01/2021	Paydown		1,640	1,640	1,640	1,638		2		2		1,640			0	56	03/25/2034	1.A FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		09/01/2021	Paydown		3,075	3,075	3,075	3,071		4		4		3,075			0	90	08/25/2034	1.A FM
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		07/01/2021	Paydown		2,106,893	2,469,411	2,468,640	2,464,230		(180)		(180)		2,464,050		(357,156)	(357,156)	79,227	04/25/2035	4.B FM
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		09/01/2021	Paydown		47,431	46,242	44,655	44,655				0		44,655		2,776	2,776	1,767	07/25/2035	5.B FM
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		09/01/2021	Paydown		132,178	132,068	106,096	106,096				0		106,096		26,082	26,082	2,377	10/25/2035	1.D FM
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A		09/01/2021	Paydown			131,083	99,282	99,282				0		99,282		(99,282)	(99,282)	3,219	09/25/2033	1.D FM
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		09/01/2021	Paydown		134,943	133,767	93,618	93,618				0		93,618		41,325	41,325	3,006	06/25/2036	1.D FM
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		09/01/2021	Paydown		56,105	56,105	53,090	53,090		3,015		3,015		56,105			0	1,031	08/25/2036	2.B FM
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		09/27/2021	Paydown		103,637	103,637	80,926	79,642		1,284		1,284		80,926		22,711	22,711	233	11/25/2036	1.A FM
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		09/01/2021	Paydown		291,369	285,165	243,723	243,723				0		243,723		47,646	47,646	5,734	12/25/2035	1.A FM

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466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	09/01/2021.	Paydown		6,403	6,403	6,456	6,403		(1)		(1)		6,403			0	235	01/25/2035.	1.A FM
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	..	09/01/2021.	Paydown		1	1	1	1				0		1			0		09/25/2035.	4.B FM
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	09/01/2021.	Paydown		22,355	22,355	21,985	22,137				0		22,137		219	219	414	11/25/2035.	2.B FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	09/01/2021.	Paydown		4,891	4,904	4,450	3,135	1,315			1,315		4,450		441	441	202	12/25/2035.	3.B FM
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	08/01/2021.	Paydown		4,652	4,652	4,221	2,974	1,247			1,247		4,221		431	431	162	12/25/2035.	4.B FM
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	09/01/2021.	Paydown		14,582	14,582	12,821	12,821				0		12,821		1,761	1,761	528	12/25/2035.	1.D FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	09/01/2021.	Paydown		40,048	40,059	31,522	31,522				0		31,522		8,526	8,526	1,601	03/25/2036.	4.B FM
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	09/01/2021.	Paydown		53,392	53,412	45,960	45,960				0		45,960		7,431	7,431	2,135	03/25/2036.	5.B FM
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	09/01/2021.	Paydown		66,870	66,921	47,025	47,025				0		47,025		19,844	19,844	1,410	01/25/2037.	1.D FM
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	09/01/2021.	Paydown		85,534	82,449	74,836	74,836				0		74,836		10,698	10,698	1,752	09/25/2036.	1.A FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/01/2021.	Paydown		84,213	84,213	87,009	84,653		(440)		(440)		84,213			0	1,913	01/15/2046.	1.A FM
478375 AF 5	Johnson Control Intl plc Sr Nt 3.750%	..	09/01/2021.	Call 100.0000		29,500,000	29,500,000	29,415,046	29,483,142		12,237		12,237		29,495,379		4,621	4,621	829,688	12/01/2021.	2.B FE
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	08/11/2021.	Paydown		56,856	56,856	51,631	56,600		256		256		56,856			0	2,149	04/15/2041.	1.A FM
513075 BX 8	Lamar Media Corp Sr Nt 3.625% 01/15/31	..	09/08/2021.	Tax Free Exchange		2,827,350	2,830,000	2,827,580			(230)		(230)		2,827,350			0	62,313	01/15/2031.	4.A FE
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	09/01/2021.	Redemption 100.0000		411,395	411,395	388,991	408,354		3,040		3,040		411,395			0	13,224	03/01/2023.	1.B
52467@ AA 3	Legg Mason Mtg Cap Corp CTL 7.400% 12/	..	09/15/2021.	Redemption 100.0000		141,347	141,347	147,965	141,728		(381)		(381)		141,347			0	7,001	12/15/2021.	2.A
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	09/27/2021.	Paydown		6,842	6,842	3,346	3,346				0		3,346		3,496	3,496	45	09/26/2045.	6. FM
52736R BG 6	Levi Strauss & Co Sr Nt 5.000% 05/01/2	..	09/30/2021.	Call 101.6670		1,920,490	1,889,000	1,845,805	1,867,174		3,400		3,400		1,870,574		18,426	18,426	117,806	05/01/2025.	3.A FE
539830 AY 5	Lockheed Martin Corp Sr Nt 3.350% 09/1	..	09/15/2021.	Maturity		6,670,000	6,670,000	6,651,991	6,668,537		1,463		1,463		6,670,000			0	223,445	09/15/2021.	1.G FE
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	09/27/2021.	Paydown		148,526	148,526	138,871	147,790		736		736		148,526			0	10,514	09/25/2034.	1.A FM
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	09/01/2021.	Paydown		1,569	1,569	1,621	1,608		(39)		(39)		1,569			0	68	08/25/2032.	1.A FM
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	09/01/2021.	Paydown		246,735	246,735	247,373	247,021		87		87		247,108		(373)	(373)	8,681	10/25/2036.	2.B FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt	..	09/01/2021.	Paydown		1,288	1,288	718	718		570		570		1,288			0	59	12/01/2035.	6. FE
55955E AA 6	1.68	..	09/22/2021.	Various		39,000,000	39,000,000	39,000,000	39,000,000				0		39,000,000			0	753,179	07/20/2033.	1.A FE
55955E AE 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl B	..	09/22/2021.	Various		6,850,000	6,850,000	6,850,000	6,850,000				0		6,850,000			0	170,154	07/20/2033.	1.C FE
576434 2D 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2021.	Paydown		438,974	438,094	335,517	335,517				0		335,517		103,457	103,457	16,286	03/25/2036.	1.D FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2021.	Paydown		34,130	34,130	34,472	34,229		(99)		(99)		34,130			0	1,263	01/25/2035.	5.B FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	09/01/2021.	Paydown		76,931	76,931	78,302	76,939		(7)		(7)		76,931			0	2,763	03/25/2035.	1.A FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	09/01/2021.	Paydown		270,803	270,803	266,254	268,053		2,750		2,750		270,803			0	9,887	04/25/2035.	3.B FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2021.	Paydown		118	118	118	118				0		118			0	4	08/25/2034.	1.A FM
576434 YM 0	Master Asset Securitization Tr RMBS Ser..	..	08/01/2021.	Paydown		30,445	30,445	29,095	30,054		390		390		30,445			0	1,154	12/25/2034.	1.A FM
57643M FN 9	Master Asset Securitization Tr RMBS Ser..	..	09/01/2021.	Paydown		8,423	8,423	8,170	8,304		119		119		8,423			0	295	07/25/2034.	1.A FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	08/01/2021.	Paydown		37,482	37,482	37,467	37,372		(18)		(18)		37,354		128	128	1,246	09/25/2032.	1.A FM
59073@ AA 4	Mesquite Power Priv Pl 4.640% 12/31/39.	..	09/30/2021.	Redemption 100.0000		281,454	281,454	281,454	281,454				0		281,454			0	16,234	12/31/2039.	2.B PL
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	09/01/2021.	Paydown		156,693	156,693	158,924	158,473		(1,779)		(1,779)		156,693			0	3,914	04/25/2058.	1.A FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	09/15/2021.	Paydown		49,545	49,545	49,544	49,544				0		49,545			0	1,855	07/15/2038.	4.B FE
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4	..	09/01/2021.	Paydown		492,889	492,889	518,719	515,192		(22,303)		(22,303)		492,889			0	11,339	04/25/2066.	1.A FM
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	09/01/2021.	Paydown		266,256	266,256	275,143	274,688		(8,432)		(8,432)		266,256			0	4,714	07/25/2059.	1.A FM
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1	..	08/09/2021.	Redemption 100.0000		64,992	64,992	64,992	64,992				0		64,992			0	1,550	05/09/2039.	1.F
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	09/27/2021.	Paydown		459,282	459,282	430,577	441,811		17,471		17,471		459,282			0	2,997	09/25/2034.	1.A FM
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	09/01/2021.	Paydown		2,778,307	2,778,307	2,872,292	2,788,405		(10,098)		(10,098)		2,778,307			0	75,334	12/15/2048.	1.A FM
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	09/01/2021.	Paydown		877,048	877,048	903,332	880,600		(3,552)		(3,552)		877,048			0	22,721	08/15/2046.	1.A FM
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	09/01/2021.	Paydown		449,502	449,502	462,984	451,630		(2,127)		(2,127)		449,502			0	10,630	11/15/2046.	1.A FM
61773* AA 5	Morongo Transmission LLC Sr Nt 3.320%	..	09/30/2021.	Redemption 100.0000		116,318	116,318	116,318					0		116,318			0	837	07/12/2051.	1.G PL
61945C AA 1	Mosaic Co Sr Nt 3.750% 11/15/21	..	08/15/2021.	Call 100.0000		7,000,000	7,000,000	6,936,160	6,993,480		4,632		4,632		6,998,112		1,888	1,888	196,875	11/15/2021.	2.C FE
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	09/20/2021.	Call 100.0000		97,381	97,381	97,381	97,381				0		97,381			0	3,442	09/15/2028.	1.B
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		106	106	106	106				0		106			0	4	11/25/2033.	1.A FM
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	09/01/2021.	Paydown		43,652	43,652	44,757	44,407		(755)		(755)		43,652			0	1,089	05/25/2054.	1.A FE
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-	..	09/01/2021.	Paydown		74,102	74,102	77,344	76,902		(2,800)		(2,800)		74,102			0	1,837	11/25/2035.	1.A FE
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2021.	Paydown		306,440	306,440	316,890	315,471		(9,031)		(9,031)		306,440			0	8,177	02/25/2057.	1.A FM
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2021.	Paydown		109,097	109,097	113,235	112,672		(3,575)		(3,575)		109,097			0	2,941	03/25/2057.	1.A FM
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-	..	09/01/2021.	Paydown		14,219	14,219	13,437	13,518		701		701		14,219			0	365	08/27/2057.	1.A FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown		856,838	856,838	859,929	859,345		(2,507)		(2,507)		856,838			0	22,893	09/25/2057.	1.A FM
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown		161,356	161,356	172,524	171,182		(9,827)		(9,827)		161,356			0	4,591	12/25/2057.	1.A FM
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown		1,666,256	1,666,256	1,724,213	1,716,827		(50,572)		(50,572)		1,666,256			0	41,960	11/25/2058.	1.A FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown		441,423	441,423	447,343	445,940		(4,517)		(4,517)		441,423			0	9,275	02/25/2049.	1.A FM
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown		1,200,112	1,200,112	1,232,459	1,161,958		38,154		38,154		1,200,112			0	34,871	08/25/2059.	1.A FM
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2021.	Paydown		205,957	205,957	212,008	210,566		(4,609)		(4,609)		205,957			0	4,818	12/25/2058.	1.A FM
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	09/01/2021.	Paydown		1,497	1,497	1,498	1,493		4		4		1,497			0	53	08/25/2033.	1.A FM
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	09/01/2021.	Paydown		396	396	396	395				0		396			0	13	03/25/2034.	1.A FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	09/01/2021.	Paydown		11,949	11,949	11,854	11,877		72		72		11,949			0	444	07/25/2034.	1.A FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	09/01/2021.	Paydown		824	824	872	858		(33)		(33)		824			0	31	10/25/2034.	1.A FM
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	09/01/2021.	Paydown		2,977	2,977	2,962	2,964		13		13		2,977			0	103	02/25/2035.	1.A FM
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	09/27/2021.	Paydown		4,953	4,953	2,401	2,401		2,551		2,551		4,953			0	42	04/25/2036.	5.B FM
665859 AM 6	Northern Trust Corp Sr Nt 3.375% 08/23..	..	08/23/2021.	Maturity		8,000,000	8,000,000	8,319,200	8,036,850		(36,850)		(36,850)		8,000,000			0	270,000	08/23/2021.	1.F FE
674599 CW 3	Occidental Petroleum Corp Sr Nt 2.900%.	..	07/15/2021.	Call 103.0000		12,746,250	12,375,000	12,358,913	12,363,198		1,671		1,671		12,364,869		10,131	10,131	700,219	08/15/2024.	3.C FE
69352P AD 5	PPL Capital Funding Inc Sr Nt 4.200% 0..	..	07/15/2021.	Various		21,703,920	21,000,000	20,994,880	20,999,104		323		323		20,999,427		573	573	1,218,420	06/15/2022.	2.A FE
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-	..	09/25/2021.	Paydown		794,562	794,562	782,892	793,331		1,231		1,231		794,562			0	5,599	10/25/2034.	1.A FM
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-	..	09/27/2021.	Paydown		1,523,893	1,523,893	1,314,358	1,506,282		10,646		10,646		1,516,928		6,965	6,965	7,999	05/25/2035.	1.A FM
70163# AA 0	Parliament Funding (Owl Rock) Nt 2.896..	..	08/26/2021.	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,304,202				0		1,600,000			0	36,253	07/15/2030.	2.B PL
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2021.	Redemption 100.0000		91,499	91,499	91,499	91,499				0		91,499			0	2,745	09/13/2027.	1.D
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2021.	Redemption 100.0000		275,149	275,149	275,149	275,149				0		275,149			0	8,254	09/13/2027.	1.D
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...	..	09/30/2021.	Redemption 100.0000		40,979	40,979	40,979	40,880		99		99		40,979			0	1,678	05/01/2039.	2.C PL
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP	..	09/23/2021.	Redemption 100.0000		454	454	150	150		304		304		454			0	8	12/23/2031.	3.A FE
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	09/23/2021.	Paydown		16,529	16,529	918	918		15,611		15,611		16,529			0	102	03/23/2035.	3.B FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	09/22/2021.	Paydown		725,751	725,751	622,130	650,120		75,631		75,631		725,751			0	8,036	03/22/2038.	1.F FE
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..	..	09/22/2021.	Paydown		9,044	9,044	5,426	6,468		2,576		2,576		9,044			0	50	12/22/2035.	1.C FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	09/22/2021.	Paydown		19,543	19,543	19,549	19,490		54		54		19,543			0	157	12/22/2035.	2.A PL
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	09/22/2021.	Paydown		7,913	7,913	7,543	7,703		210		210		7,913			0	29	12/22/2036.	1.F FE

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74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1	..	09/01/2021.	Paydown		3,918	3,918	3,648	3,767		151		151		3,918			0	131	10/25/2033.	1.A FM
74927# AA 9	RB Investment Associates CTL 7.220% 12	..	09/15/2021.	Redemption 100.0000		52,675	52,675	52,675	52,675				0		52,675			0	2,543	09/15/2028.	2.B
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5	..	09/01/2021.	Paydown		206,146	206,993	207,639	206,476		(134)		(134)		206,342		(195)	(195)	8,226	04/25/2035.	3.B FM
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2021.	Paydown		40,182	43,610	43,720	43,636		(4)		(4)		43,632		(3,450)	(3,450)	1,896	01/25/2037.	4.B FM
75114R AD 7	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2021.	Paydown		92,780	87,979	64,256	64,256				0		64,256		28,524	28,524	248	04/25/2036.	1.A FM
75115L AA 5	Residential Accredit Loans Inc RMBS Ser..	..	09/27/2021.	Paydown		203,135	203,135	174,095	174,095		29,040		29,040		203,135			0	481	08/25/2037.	1.A FM
75513E BW 0	Raytheon Tech Corp Sr Nt 2.500% 12/15/	..	08/26/2021.	Call 102.3741		4,504,463	4,400,000	4,555,782	4,550,450		(57,273)		(57,273)		4,493,177		(93,177)	(93,177)	181,157	12/15/2022.	2.A FE
75975B AA 6	Renew LBASS Ser 2021-1 Cl A 2.060% 11/	..	09/20/2021.	Paydown		205,141	205,141	205,110			31		31		205,141			0	1,648	11/20/2056.	1.A FE
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	09/27/2021.	Paydown		191,407	191,407	191,407	191,407				0		191,407			0	1,307	06/25/2032.	1.A FM
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		110,365	110,365	110,365	110,162		2		2		110,164		201	201	2,911	11/25/2034.	1.A FM
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	09/01/2021.	Paydown		43,795	43,795	38,430	43,451		343		343		43,795			0	1,472	05/25/2035.	1.A FM
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser.	..	09/27/2021.	Paydown		92,551	92,551	92,551	92,551				0		92,551			0	648	10/25/2031.	1.A FM
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser..	..	09/01/2021.	Paydown		105,632	137,483	124,894	124,894				0		124,894		(19,261)	(19,261)	4,917	04/25/2035.	2.B FM
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2021.	Paydown		1,535	1,535	1,534	1,531		4		4		1,535			0	38	05/25/2033.	1.A FM
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	09/01/2021.	Paydown		42,673	54,664	38,410	38,410				0		38,410		4,263	4,263	2,295	06/25/2036.	4.B FM
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	08/01/2021.	Paydown		813	625	352	352				0		352		461	461	40	09/25/2037.	1.D FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	09/01/2021.	Paydown		74,650	74,461	67,826	67,826				0		67,826		6,824	6,824	2,824	05/25/2037.	5.B FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2021.	Paydown		112,153	108,610	74,903	74,903				0		74,903		37,251	37,251	4,656	06/25/2037.	1.D FM
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	09/01/2021.	Paydown		149,538	144,813	144,468	144,400				0		144,400		5,139	5,139	6,208	06/25/2037.	4.B FM
78081B AA 1	Royalty Pharma PLC Sr Nt 0.750% 09/02/	..	08/05/2021.	Various		22,114,230	22,112,000	22,114,611	22,115,144		(914)		(914)		22,114,230			0	96,342	09/02/2023.	2.C FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	09/01/2021.	Various		266,792	266,792	279,943	269,105		(2,313)		(2,313)		266,792			0	12,296	11/01/2026.	2.B
78532* AD 5	Sabine Mining Co Sec Nt 4.580% 02/21/3	..	08/21/2021.	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	22,900	02/21/2032.	2.B
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	09/01/2021.	Paydown		97	97	98	97				0		97			0	4	06/25/2028.	2.B FM
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0	..	08/17/2021.	Direct		1,729,488	1,640,000	1,356,699	861,756		40,938		40,938		1,438,224		291,263	291,263	71,372	03/27/2024.	3.B FE
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	09/01/2021.	Paydown		108,047	99,378	93,675	93,675				0		93,675		14,372	14,372	2,388	02/20/2047.	1.D FM
82967N BE 7	Sirius XM Radio Inc Sr Nt 4.625% 07/15..	..	08/16/2021.	Call 102.3130		1,452,845	1,420,000	1,429,463	1,426,144		(1,455)		(1,455)		1,424,689		(4,689)	(4,689)	104,175	07/15/2024.	3.C FE
832696 AH 1	Smucker JM Co Sr Nt 3.000% 03/15/22...	..	07/26/2021.	Call 101.7460		3,052,380	3,000,000	2,956,335	2,991,144		4,109		4,109		2,995,253		4,747	4,747	130,130	03/15/2022.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	09/01/2021.	Paydown		14,757	14,757	14,936	14,778		(22)		(22)		14,757			0	654	03/25/2030.	1.A FM
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	09/01/2021.	Paydown		24,352	24,352	16,159	16,159		8,193		8,193		24,352			0	222	02/25/2037.	5.B FM
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B	..	08/15/2021.	Redemption 100.0000		78,976	78,976	80,554	80,500		(1,523)		(1,523)		78,976			0	3,001	02/15/2026.	3.C FE
863576 AC 8	2005-	..	09/01/2021.	Paydown		40,400	41,130	41,433	41,191		(31)		(31)		41,160		(761)	(761)	1,504	04/25/2035.	5.B FM
863579 CD 8	2004	..	09/01/2021.	Paydown		13,421	13,421	13,536	13,469		(48)		(48)		13,421			0	244	10/25/2034.	1.A FM
863579 VS 4	2005	..	09/01/2021.	Paydown		421,485	421,433	329,405	329,405				0		329,405		92,080	92,080	8,169	08/25/2035.	1.D FM
86359B JU 6	2004-	..	09/01/2021.	Paydown		60	60	60	60				0		60			0	2	03/25/2034.	1.A FM
86359B WR 8	2004-	..	09/01/2021.	Paydown		58,869	58,869	59,255	58,889		(20)		(20)		58,869			0	1,239	07/25/2034.	1.A FM
86359B XL 0	2004-	..	09/01/2021.	Paydown		1,253	1,253	1,225	1,229		24		24		1,253			0	47	08/25/2034.	1.A FM
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	09/01/2021.	Paydown		344,172	290,098	201,590	201,590				0		201,590		142,581	142,581	6,678	11/25/2036.	1.D FM
86363A AA 5	2006-	..	09/27/2021.	Paydown		95,890	95,890	12,318	12,318		83,572		83,572		95,890			0	488	01/25/2037.	1.D FM
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	09/30/2021.	Call 100.0000		377,181	377,181	377,181	377,181				0		377,181			0	18,327	09/30/2039.	3.B FE
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C	..	09/01/2021.	Paydown		2,001,196	2,001,196	2,076,685	2,075,309		(74,112)		(74,112)		2,001,196			0	36,788	06/25/2057.	1.A FM
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C	..	09/01/2021.	Paydown		4,978	4,978	5,317	5,289		(311)		(311)		4,978			0	110	03/25/2058.	1.A FM
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C	..	09/01/2021.	Paydown		1,297,849	1,297,849	1,361,566	1,359,298		(61,450)		(61,450)		1,297,849			0	28,067	07/25/2058.	1.A FM
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	09/01/2021.	Paydown		686,764	686,764	682,581	683,073		3,691		3,691		686,764			0	17,196	03/25/2058.	1.A FM
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	09/01/2021.	Paydown		673,087	673,087	715,576	713,357		(40,270)		(40,270)		673,087			0	13,032	07/25/2059.	1.A FM
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1	..	08/01/2021.	Paydown		11,011	11,011	11,011	11,008		3		3		11,011			0	204	03/17/2038.	1.A FE
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2	..	09/01/2021.	Paydown		8,707	8,707	8,707	8,706				0		8,707			0	100	11/17/2027.	1.A FE
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	09/01/2021.	Paydown		257,662	257,662	246,269	256,196		1,466		1,466		257,662			0	4,771	12/10/2045.	1.A FM
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1 5.	..	07/02/2021.	Various		1,350	1,350	1,339	1,346		3		3		1,350			0	69	01/02/2029.	1.D
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C	..	08/25/2021.	Redemption 100.0000		747,391	747,391	761,798	761,199		(13,808)		(13,808)		747,391			0	31,017	08/25/2031.	1.E FE
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C	..	08/25/2021.	Redemption 100.0000		60,813	60,813	60,860	60,855		(43)		(43)		60,813			0	2,767	08/25/2031.	2.B FE
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70	..	09/01/2021.	Redemption 100.0000		123,913	123,913	123,913	123,913				0		123,913			0	4,585	09/01/2031.	2.B FE
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.	..	09/01/2021.	Redemption 100.0000		190,712	190,712	190,712	190,712				0		190,712			0	8,773	03/01/2026.	3.A FE
91403# AA 6	Hawkeye Energy Collab LLC Sr Nt 3.620%	..	09/30/2021.	Redemption 100.0000		67,728	67,728	67,728	67,728				0		67,728			0	1,839	06/30/2050.	1.G PL
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/29/2021.	Various		3,046,542	2,834,831	2,815,178	2,830,953		631		631		2,831,584		3,247	3,247	380,464	03/15/2024.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2021.	Various		519,944	519,944	516,339	519,232		711		711		519,944			0	29,793	03/15/2024.	1.B
91736# AB 2	United States of America BIA CTL GSA Gtd	..	09/29/2021.	Call 107.8724		444,621	412,174	412,174	412,174				0		412,174			0	58,140	03/15/2024.	1.B
91736# AB 2	United States of America BIA CTL GSA Gtd	..	09/15/2021.	Redemption 100.0000		75,374	75,374	75,374	75,374				0		75,374			0	4,522	03/15/2024.	1.B
91740# AA 8	United States of America BIA-2 CTL Alber.	..	09/29/2021.	Call 110.5431		14,257,708	12,897,878	12,897,878	12,897,878				0		12,897,878			0	1,945,909	10/15/2025.	1.B
91740# AA 8	United States of America BIA-2 CTL Alber.	..	09/15/2021.	Redemption 100.0000		644,461	644,461	644,461	644,461				0		644,461			0	24,757	10/15/2025.	1.B
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	09/15/2021.	Redemption 100.0000		216,620	216,620	216,620	216,620				0		216,620			0	7,800	12/15/2026.	1.B
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T..	..	09/15/2021.	Redemption 100.0000		170,467	170,467	170,467	170,467				0		170,467			0	6,389	07/15/2031.	1.B
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25	..	09/02/2021.	Redemption 102.0420		1,997,982	1,958,000	2,016,985	1,987,375		10,608		10,608		1,997,982			0	102,602	04/15/2025.	4.B FE
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt 4.17	..	09/15/2021.	Redemption 100.0000		79,004	79,004	79,004	79,004				0		79,004			0	2,198	04/15/2032.	1.B
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/	..	09/01/2021.	Paydown		141,928	141,928	141,925	141,906		22		22		141,928			0	1,511	08/25/2055.	1.A FE
92837M AA 5	Visio RMBS Ser 2020-1R Cl A1 1.312% 11	..	09/01/2021.	Paydown		261,530	261,530	261,530	261,526		4		4		261,530			0	2,325	11/25/2055.	1.A FE
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	09/15/2021.	Redemption 100.0000		65,587	65,587	65,587	65,587				0		65,587			0	2,900	04/15/2022.	2.B
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	09/01/2021.	Paydown		223,955	223,955	220,648	222,308		1,648		1,648		223,955			0	3,707	10/25/2033.	1.A FM
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1	..	09/01/2021.	Paydown		26,564	26,564	25,368	26,370		193		193		26,564			0	967	06/25/2034.	1.A FM
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2	..	09/01/2021.	Paydown		257,848	262,639	248,249	248,249				0		248,249		9,599	9,599	4,861	11/25/2036.	1.D FM
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl	..	09/01/2021.	Paydown		204,195	205,734	171,164	171,164				0		171,164		33,032	33,032	4,052	03/25/2037.	1.D FM
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	09/01/2021.	Paydown		21,978	22,004	20,191	20,191				0		20,191		1,787	1,787	411	11/25/2036.	1.D FM
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2021.	Paydown		320,044	320,044	322,294	321,491		(1,447)		(1,447)		320,044			0	10,946	03/25/2035.	3.B FM
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2021.	Paydown		24,590	7,096	7,158	7,091		(2)		(2)		7,090		17,501	17,501	1,434	03/25/2035.	4.B FM
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2021.	Paydown		202,717	224,793	224,624	224,624				0		224,624		(21,906)	(21,906)	8,060	04/25/2035.	4.B FM
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2021.	Paydown		238,801	262,777	260,695	260,695				0		260,695		(21,894)	(21,894)	8,986	05/25/2035.	3.B FM
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2021.	Paydown		241,150	253,032	253,900	253,440		4		4		253,444		(12,294)	(12,294)	9,189	06/25/2035.	3.B FM
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2021.	Paydown		100,123	100,872	101,140	100,742		38		38		100,779		(657)	(657)	3,783	06/25/2035.	3.B FM
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200	..	09/01/2021.	Paydown		38,965	44,460	34,992	34,992				0		34,992		3,974	3,974	1,348	05/25/2036.	1.D FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		09/01/2021.	Paydown		149,308	149,319	132,883	132,883				0		132,883		16,425	16,425	5,469	08/25/2035.	1.D FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		09/01/2021.	Paydown		21,907	22,558	22,741	22,650		(5)		(5)		22,646		(739)	(739)	856	10/25/2035.	3.B FM
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20		09/01/2021.	Paydown		7,182	11,313	11,162	11,194		2		2		11,197		(4,015)	(4,015)	418	01/25/2036.	4.B FM
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		09/01/2021.	Paydown		240,796	225,683	188,953	188,953				0		188,953		51,843	51,843	9,990	02/25/2036.	1.D FM
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200		09/01/2021.	Paydown		29,046	30,278	29,219	29,207				0		29,207		(161)	(161)	1,293	11/25/2034.	1.D FM
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200		09/01/2021.	Paydown		183,951	183,951	86,800	86,800		97,152		97,152		183,951			0	2,176	09/25/2036.	1.D FM
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		09/01/2021.	Redemption 100.0000		20,583	20,583	20,583	20,583				0		20,583			0	917	08/01/2027.	2.B
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		09/15/2021.	Various		135,676	135,676	142,052	138,793		(3,116)		(3,116)		135,676			0	6,682	05/15/2032.	1.B
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		09/10/2021.	Redemption 100.0000		67,366	67,366	67,366	67,366				0		67,366			0	7,097	10/10/2024.	2.B
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		09/01/2021.	Redemption 100.0000		242,439	242,439	242,439	242,439				0		242,439			0	11,153	11/01/2022.	3.C
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004		09/01/2021.	Paydown		5,818	5,818	5,682	5,741		77		77		5,818			0	192	04/25/2034.	1.A FM
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5		09/01/2021.	Paydown		70,954	70,954	70,952	70,950		4		4		70,954			0	426	08/15/2053.	1.A FM
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G 6		09/15/2021.	Redemption 100.0000		43,714	43,714	43,714	43,714				0		43,714			0	1,869	01/15/2032.	2.B
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...		07/25/2021.	Redemption 100.0000		258,662	258,662	258,662	258,662				0		258,662			0	18,981	12/23/2022.	2.C
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	07/15/2021.	Redemption 100.0000		166,400	166,400	166,400	166,400				0		166,400			0	5,491	01/15/2030.	1.G FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	07/15/2021.	Redemption 100.0000		128,000	128,000	128,000	128,000				0		128,000			0	4,544	01/15/2030.	2.B FE
335934 AT 2	First Quantum Minerals LTD Sr Nt 6.875..	A	08/18/2021.	Direct		577,125	540,000	545,950	470,000		(715)		(715)		545,235		31,890	31,890	32,897	10/15/2027.	4.B FE
867224 AA 5	Suncor Energy Inc Sr Nt 3.600% 12/01/2.	A	09/28/2021.	Call 108.3813		4,877,160	4,500,000	4,509,810	4,505,986		(1,114)		(1,114)		4,504,873		(4,873)	(4,873)	510,810	12/01/2024.	2.A FE
98462Y B# 6	Yamana Gold Inc Priv Pl Sr Nt 4.760% 0.		09/08/2021.	Call 102.2755		18,409,586	18,000,000	18,000,000	18,000,000				0		18,000,000			0	999,826	03/23/2022.	2.C
000000 00 0	United Bank For Africa Sr Nt 7.750% 06..	D	09/20/2021.	Direct		741,450	720,000	740,410	322,706		(7,394)		(7,394)		732,522		8,928	8,928	36,141	06/08/2022.	4.B FE
000000 00 0	Petkim Petrokimya Holdings Sr Nt 5.875..	D	07/29/2021.	Direct		758,870	740,000	756,550	345,748		(3,239)		(3,239)		753,109		5,761	5,761	38,325	01/26/2023.	4.B FE
000000 00 0	Ades International Sr Nt 8.625% 04/24/....	D	07/08/2021.	Call 104.3130		568,506	545,000	545,000	545,000				0		545,000			0	56,671	04/24/2024.	4.A FE
000000 00 0	Ades International Sec Nt 8.625% 04/24..	D	07/08/2021.	Call 104.3130		302,508	290,000	294,713			(888)		(888)		293,824		(3,824)	(3,824)	30,155	04/24/2024.	4.A FE
000000 00 0	Saka Energi Indonesia PT Sr Nt 4.500%..	D	09/13/2021.	Direct		717,225	730,000	659,790			5,745		5,745		665,535		51,690	51,690	11,731	05/05/2024.	4.B FE
000000 00 0	MTN Mauritius Investments Sr Nt 4.755%	D	08/24/2021.	Direct		741,125	700,000	737,350	207,470		(3,385)		(3,385)		733,736		7,389	7,389	21,596	11/11/2024.	3.C FE
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 5.250%.....	D	09/20/2021.	Direct		946,438	950,000	900,350	605,558		7,031		7,031		911,689		34,748	34,748	48,511	02/05/2025.	4.B FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%..	D	08/17/2021.	Direct		555,440	530,000	548,123	338,861		(1,425)		(1,425)		545,185		10,255	10,255	29,423	02/15/2025.	4.A FE
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt 6.500%.....	D	08/18/2021.	Direct		668,200	650,000	669,825			(1,680)		(1,680)		668,145		55	55	21,883	01/08/2026.	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	TC Ziraat Bankasi AS Sr Nt Ser REGS 5..	D	09/20/2021.	Direct		294,750	300,000	294,570			246		246		294,816		(66)	(66)	10,302	03/02/2026.	4.B FE
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	09/28/2021.	Direct		691,475	650,000	689,264	209,340		(2,124)		(2,124)		686,679		4,796	4,796	27,501	04/03/2026.	4.B FE
000000 00 0	MTN Mauritius Investments Sr Nt 6.500%	D	09/23/2021.	Direct		229,500	200,000	222,750	219,541		(2,214)		(2,214)		217,327		12,173	12,173	12,422	10/13/2026.	3.C FE
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.875%..	D	08/19/2021.	Direct		309,810	300,000	240,375	243,110		4,310		4,310		247,421		62,389	62,389	20,453	02/26/2027.	4.A FE
000000 00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2	D	08/06/2021.	Direct		742,375	700,000	771,688			(4,848)		(4,848)		766,839		(24,464)	(24,464)	28,435	05/04/2027.	3.A FE
000000 00 0	OQ SAOC Sr Nt 5.125% 05/06/28	D	08/16/2021.	Direct		505,500	500,000	503,125			(28)		(28)		503,098		2,403	2,403	7,260	05/06/2028.	3.C FE
000000 00 0	VTR Finance BV Sr Nt 6.375% 07/15/28..	D	08/13/2021.	Direct		243,697	230,000	250,575			(2,965)		(2,965)		247,610		(3,914)	(3,914)	13,101	07/15/2028.	4.A FE
000000 00 0	Cemex SAB DE CV 1st Lien 5.450% 11/19/	D	08/16/2021.	Direct		219,750	200,000	221,000			(479)		(479)		220,521		(771)	(771)	2,695	11/19/2029.	3.C FE
000000 00 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	08/19/2021.	Direct		513,250	500,000	521,250			(232)		(232)		521,018		(7,768)	(7,768)	14,286	01/22/2030.	3.B FE
000000 00 0	Braskem Netherlands Sr Nt 4.500% 01/31	D	08/19/2021.	Direct		1,037,900	970,000	1,005,840	19,976		(1,440)		(1,440)		1,004,400		33,500	33,500	39,689	01/31/2030.	3.A FE
000000 00 0	AES Panama Gerneration HL Nt 4.375% 05	D	08/17/2021.	Direct		206,268	200,000	209,000			(108)		(108)		208,892		(2,624)	(2,624)	1,920	05/31/2030.	2.C FE
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30	D	08/23/2021.	Direct		1,017,950	980,000	1,042,510			(2,659)		(2,659)		1,039,851		(21,901)	(21,901)	33,305	10/20/2030.	3.B FE
000000 00 0	Country Garden Hld Co 1st Lien 3.300%..	D	09/23/2021.	Direct		649,125	700,000	682,125			1,051		1,051		683,176		(34,051)	(34,051)	16,363	01/12/2031.	2.C FE
000000 00 0	Intl Airport Finance SA 1st Lien 12.000	D	08/16/2021.	Direct		600,605	558,703	519,414	117,965		1,466		1,466		522,116		78,490	78,490	62,016	03/15/2033.	5.B FE
000000 00 0	Office Cherifien Des Pho Sr Nt 6.875%	D	08/19/2021.	Direct		648,028	530,000	661,030			(1,071)		(1,071)		659,959		(11,932)	(11,932)	23,287	04/25/2044.	3.A FE
00654A AA 4	Adani Green Energy UP Sr Nt 6.250% 12/	D	07/13/2021.	Direct		685,100	620,000	655,190	320,000		(4,116)		(4,116)		651,074		34,026	34,026	23,142	12/10/2024.	3.A FE
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..	C	09/20/2021.	Redemption 100.0000		54,988	54,988	54,988	54,988				0		54,988			0	1,567	06/20/2031.	1.F FE
11043X AA 1	British Airways Plc EETC 3.300% 06/15/..	C	09/15/2021.	Various		302,305	302,305	302,305	302,305				0		302,305			0	7,482	12/15/2032.	1.F FE
151290 BV 4	Cemex SAB de CV Sec Nt 5.450% 11/19/29	D	08/16/2021.	Direct		466,969	425,000	439,430	438,066		(1,032)		(1,032)		437,034		29,935	29,935	17,308	11/19/2029.	3.C FE
151290 BW 2	Cemex SAB de CV Sr Sec Nt 7.375% 06/05	D	08/16/2021.	Direct		225,000	200,000	200,000	200,000				0		200,000		25,000	25,000	10,366	06/05/2027.	3.C FE
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0	D	08/31/2021.	Direct		288,122	290,299	194,905	202,591		15,704		15,704		218,296		69,826	69,826	9,741	04/01/2024.	5.C FE
37959D AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/	D	08/23/2021.	Direct		1,158,750	1,130,000	1,110,698	688,789		950		950		1,113,499		45,251	45,251	60,009	01/22/2030.	3.B FE
53227Q AB 4	Light Servicos Energia Sr Nt 4.375% 06	D	09/23/2021.	Direct		498,713	495,000	495,000					0		495,000		3,713	3,713	5,955	06/18/2026.	3.C FE
55292W AA 8	MC Brazil Dwnstrm Nt 7.250% 06/30/31..	D	08/19/2021.	Direct		817,935	790,000	790,000					0		790,000		27,935	27,935	5,091	06/30/2031.	3.C FE
59132V AB 4	Metalsa SA DE CV Sr Nt 3.750% 05/04/31	D	08/19/2021.	Direct		276,220	280,000	280,000					0		280,000		(3,780)	(3,780)	3,179	05/04/2031.	3.A FE
600814 AN 7	Millicom Intl Cellular Sr Nt 5.125% 01	D	08/18/2021.	Direct		187,650	180,000	182,700	181,778		(216)		(216)		181,562		6,088	6,088	10,122	01/15/2028.	3.B FE
67624L 2A 5	OQ SAOC Sr Nt 5.125% 05/06/28	D	09/15/2021.	Direct		1,055,177	1,030,000	1,030,000					0		1,030,000		25,177	25,177	18,115	05/06/2028.	3.C FE
71647N BD 0	Petrobras Global Finance Sr Nt 6.900%	D	08/13/2021.	Direct		1,456,410	1,230,000	1,296,025	307,318		(316)		(316)		1,295,828		160,582	160,582	64,906	03/19/2049.	3.C FE
71647N BE 8	Petrobras Global Finance Sr Nt 5.093%	D	08/16/2021.	Direct		630,720	576,000	576,638	360,367		564		564		577,557		53,163	53,163	26,932	01/15/2030.	3.C FE
71654Q BX 9	Petroleos Mexicanos Sr Nt 5.625% 01/23	D	08/13/2021.	Direct		328,860	405,000	327,645			515		515		328,160		700	700	12,909	01/23/2046.	3.C FE
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt 1	D	09/13/2021.	Maturity		8,500,000	8,500,000	8,463,705	8,494,736		5,264		5,264		8,500,000			0	159,375	09/13/2021.	1.E FE
86960B AQ 5	Svenska Handelsbanken AB Sr Nt 1.875%	D	09/07/2021.	Maturity		4,000,000	4,000,000	3,987,256	3,998,196		1,804		1,804		4,000,000			0	75,000	09/07/2021.	1.C FE

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90014T AG 6	TC Ziraat Bankasi AS Sr Nt 5.375% 03/0.	D	09/20/2021.	Direct		668,100	680,000	676,226			461		461		676,687		(8,587)	(8,587)	23,351	03/02/2026.	4.B FE
92936M AC 1	WPP Finance 2010 Sr Nt 3.625% 09/07/22	C	07/15/2021.	Various		31,083,300	30,000,000	29,926,300	29,985,662		4,454		4,454		29,990,117		9,883	9,883	2,013,750	09/07/2022.	2.B FE
G0369@ AK 2	Anglian Water Services Fin plc Sr Nt Ser...	D	09/08/2021.	Call 101.1152		40,446,070	40,000,000	40,000,000	40,000,000				0		40,000,000			0	2,017,336	12/05/2021.	2.A FE
G0369@ AQ 9	Anglian Water Services Fin plc Sr Nt Ser...	D	09/08/2021.	Call 104.6675		20,933,507	20,000,000	20,000,000	20,000,000				0		20,000,000			0	1,869,618	10/01/2022.	2.A FE
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt	D	09/08/2021.	Call 109.3048		10,930,483	10,000,000	10,000,000	10,000,000				0		10,000,000			0	1,321,366	11/26/2023.	2.A FE
G4622# AE 9	09	C	09/16/2021.	Maturity		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	1,512,000	09/16/2021.	1.G
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser	C	08/30/2021.	Call 101.5590		2,031,180	2,000,000	2,003,596	2,000,341		80		80		2,000,421		(421)	(421)	90,397	03/31/2022.	2.C FE
G9284# AY 3	Vitol Finance Ltd Sr Nt 5.740% 07/28/2	C	07/28/2021.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	1,435,000	07/28/2021.	2.B
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01	D	08/19/2021.	Direct		394,245	378,000	389,993	200,121		(681)		(681)		388,215		6,030	6,030	16,677	01/15/2028.	3.B FE
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	C	09/15/2021.	Redemption 100.0000		288,000	288,000	288,000	288,000				0		288,000			0	11,880	09/15/2027.	3.C
L8367# AA 1	Shurgard Luxembourg Sarl Sr Nt Ser A 2.		07/24/2021.	Maturity		16,479,400	16,479,400	18,918,690	17,108,007		(6,180)		(6,180)	1,747,773	16,479,400	(2,370,200)		(2,370,200)	250,959	07/24/2021.	2.C
N5657T AJ 5	Metinvest BV Sr Nt 8.500% 04/23/26	D	08/20/2021.	Direct		228,500	200,000	211,000	208,978		(964)		(964)		208,014		20,486	20,486	14,214	04/23/2026.	4.B FE
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.	D	09/07/2021.	Call 105.6673		18,602,727	17,605,000	18,011,660	17,729,009		(30,273)		(30,273)		17,698,736		(93,736)	(93,736)	1,757,746	03/30/2024.	2.B PL
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	09/14/2021.	Direct		1,123,731	1,180,000	1,230,245	334,139		(5,200)		(5,200)		1,224,889		(101,158)	(101,158)	98,299	07/27/2025.	5.A FE
3899999.	Total - Bonds - Industrial and Miscellaneous					994,245,483	981,596,874	988,497,228	937,837,867	16,509	(98,260)	4,611	(86,362)	1,747,773	981,864,962	(2,370,200)	1,610,841	(759,359)	40,112,372	XXX	XXX
Bonds - Hybrid Securities																					
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G		07/01/2021.	Various		22,000,000	22,000,000	22,067,380	22,050,254		(50,254)		(50,254)		22,000,000			0	554,093	10/01/2042.	1.G FE
74959R AB 2	RIO Tr ABS Ser 1999-1 Cl B Ctf 0.000%		07/31/2021.	Call 113.1171		27,883,355	24,650,000	1,727,719	1,727,719				0		1,727,719		22,922,282	22,922,282	3,233,355	07/31/2029.	2.B
74959R AD 8	RIO Tr ABS Ser 1999-2 Cl B Ctf 0.000%		09/13/2021.	Call 114.8645		39,542,116	34,425,000	2,668,626	2,668,626				0		2,668,626		31,756,374	31,756,374	5,117,116	08/31/2029.	1.E
4899999.	Total - Bonds - Hybrid Securities					89,425,471	81,075,000	26,463,725	26,446,599	0	(50,254)	0	(50,254)	0	26,396,345	0	54,678,656	54,678,656	8,904,564	XXX	XXX
Bonds - Unaffilited Bank Loans																					
000000 00 0	Centric Brands Inc 1st Lien Exit Term Ln		07/12/2021.	Tax Free Exchange		80,075	91,435	79,873			203		203		80,075			0	480	10/29/2023.	4.C PL
000000 00 0	Quintiles IMS New Term Ln B Nt 1 1.834.		09/14/2021.	Redemption 100.0000		91,519	91,519	91,663			(144)		(144)		91,519			0	238	03/06/2024.	3.A FE
000000 00 0	Sovos LLC Revolver #2 Nt 1 5.750% 04/2		08/12/2021.	Redemption 100.0000		820,696	820,696	820,696					0		820,696			0	6,794	04/29/2024.	4.B Z
000000 00 0	Capstone Logistics Acq 1st Lien Term Ln		09/30/2021.	Redemption 100.0000		12,505	12,505	12,389	10,497		113		113		12,505			0	522	12/15/2024.	3.A Z
000000 00 0	6.250		09/30/2021.	Redemption 100.0000		357	357	357					0		357			0	9	12/19/2024.	4.A Z
000000 00 0	Animal Supply Company New 1st Lien Term		09/30/2021.	Redemption 100.0000		1,055	1,055	891	877		161		161		1,055			0	17	08/14/2025.	5.B Z
000000 00 0	Sensata Technologies New #2 1st Lien Ter		09/30/2021.	Redemption 100.0000		765	765	768	768		(3)		(3)		765			0	11	09/20/2026.	2.C FE
000000 00 0	American Construcion Src Opco Term Ln Nt		07/01/2021.	Redemption 100.0000		442,068	442,068	433,226			8,841		8,841		442,068			0	9,485	04/01/2027.	4.A Z
000000 00 0	AxiomSL Group Term Loan Nt 1 7.000% 12		09/30/2021.	Redemption 100.0000		12,438	12,438	12,313			124		124		12,438			0	162	12/03/2027.	4.B Z
000000 00 0	Endure Digital Inc Term Ln Nt 1 4.250%		09/30/2021.	Redemption 100.0000		15,000	15,000	14,925			75		75		15,000			0	248	02/10/2028.	4.B Z
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.		09/30/2021.	Redemption 100.0000		3,907	3,907	3,848	3,863		44		44		3,907			0	210	04/15/2025.	3.B PL
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		09/30/2021.	Redemption 100.0000		578	578	567			11		11		578			0	11	04/15/2025.	3.B PL
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt		09/30/2021.	Redemption 100.0000		2,228	2,228	2,175	2,175		53		53		2,228			0	108	07/31/2026.	3.B PL
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln.		09/30/2021.	Redemption 100.0000		339	339	334			4		4		339			0	14	07/31/2026.	1.F PL

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.583%	..	07/01/2021.	Redemption 100.0000		2,333	2,333	2,274	2,281		51		51		2,333			0	110	02/07/2026.	3.A PL
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln	..	07/01/2021.	Redemption 100.0000		668	668	668	668				0		668			0	40	02/07/2026.	3.A PL
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt..	..	09/30/2021.	Redemption 100.0000		3,750	3,750	3,647	3,679		71		71		3,750			0	124	07/12/2025.	5.A FE
02358@ AA 0	5.084%	..	07/01/2021.	Redemption 100.0000		8,277	8,277	8,112	8,137		140		140		8,277			0	248	11/25/2025.	4.B PL
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		18,750	18,750	18,281			469		469		18,750			0	925	01/25/2027.	4.C Z
03979* AA 9	US Metals Bidco Term Ln Nt 1 8.250% 07	..	09/30/2021.	Redemption 100.0000		7,500	7,500	7,275	7,288		212		212		7,500			0	628	07/20/2026.	3.B PL
09788H AN 1	Advanced Infusion Solutions Last Out Ter..	..	09/30/2021.	Redemption 100.0000		33,050	33,050	32,371	32,531		519		519		33,050			0	1,635	06/27/2024.	4.A PL
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	..	09/30/2021.	Redemption 100.0000		5,096	5,096	4,985	5,021		74		74		5,096			0	280	03/11/2024.	2.C PL
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 6.2	..	09/03/2021.	Redemption 100.0000		2,522,448	2,522,448	2,446,774	2,486,009		36,438		36,438		2,522,448			0	135,090	08/14/2023.	4.A PL
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	09/03/2021.	Redemption 100.0000		1,374,474	1,374,474	1,353,857	1,363,581		10,893		10,893		1,374,474			0	73,610	08/14/2023.	3.B Z
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N	..	09/30/2021.	Redemption 100.0000		7,969	7,969	7,850			120		120		7,969			0	140	10/02/2025.	4.B Z
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.83.	..	09/30/2021.	Redemption 100.0000		10,811	10,811	10,541	10,570		241		241		10,811			0	676	05/14/2025.	4.A PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 6 6.500%...	..	08/24/2021.	Redemption 100.0000		19,472	19,472	19,472					0		19,472			0	644	10/09/2025.	4.C PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 4 6.500%...	..	08/03/2021.	Tax Free Exchange		90,058	90,058	90,058	90,058				0		90,058			0	4,441	10/09/2025.	4.C PL
15644G A* 5	Centric Brands Inc DIP Ln Nt 5 7.750%...	..	07/13/2021.	Redemption 100.0000		33,102	33,102	33,102					0		33,102			0	1,088	10/09/2025.	4.C PL
16117L BX 6	N	..	09/30/2021.	Redemption 100.0000		37,879	37,879	37,146	27,155		730		730		37,879			0	532	02/01/2027.	2.C FE
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	09/30/2021.	Redemption 100.0000		199	199	197	197		2		2		199			0	8	08/20/2025.	2.B PL
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1....	..	09/30/2021.	Redemption 100.0000		2,508	2,508	2,458	2,468		40		40		2,508			0	102	08/20/2025.	2.C PL
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 5.834% 1	..	09/13/2021.	Redemption 100.0000		3,889,295	3,889,295	3,791,843	3,840,203		49,092		49,092		3,889,295			0	179,772	10/06/2023.	3.A PL
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt.	..	09/30/2021.	Redemption 100.0000		3,959	3,959	3,860			99		99		3,959			0	96	11/01/2025.	4.A Z
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1 6.750%...	..	09/30/2021.	Redemption 100.0000		3,000	3,000	2,970			30		30		3,000			0	98	08/04/2025.	3.C PL
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1 6..	..	09/30/2021.	Redemption 100.0000		1,364	1,364	1,330	1,331		33		33		1,364			0	65	09/04/2026.	1.F PL
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term	..	09/30/2021.	Redemption 100.0000		327	327	323	323		4		4		327			0	28	09/04/2026.	1.F PL
28622@ AA 5	Elevation Services Holding LLC Term Ln N	..	09/30/2021.	Redemption 100.0000		1,286	1,286	1,254	1,254		32		32		1,286			0	65	12/18/2026.	3.A PL
28622@ AB 3	Elevation Services Holding LLC Delayed D	..	09/30/2021.	Redemption 100.0000		1,714	1,714	1,714					0		1,714			0	150	12/18/2026.	3.A PL
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Redemption 100.0000		1,286	1,286	1,286	1,286				0		1,286			0	64	08/21/2023.	3.C PL
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		1,496	1,496	1,496	1,492				0		1,496			0	79	08/21/2023.	3.C PL
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Redemption 100.0000		1,043	1,043	1,043	1,043				0		1,043			0	52	08/21/2023.	5.B GI
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		1,216	1,216	1,216	1,212				0		1,216			0	64	08/21/2023.	5.B GI
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Redemption 100.0000		619	619	619	619				0		619			0	31	08/21/2023.	3.C PL
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		724	724	724	722				0		724			0	38	08/21/2023.	3.C PL
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Redemption 100.0000		5,855	5,855	5,740	5,794		61		61		5,855			0	290	08/21/2023.	3.C PL
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		6,689	6,741	6,599	6,651		18		18		6,689			0	356	08/21/2023.	3.C PL
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	09/30/2021.	Redemption 100.0000		1,725	1,725	1,691	1,705		20		20		1,725			0	75	11/10/2023.	3.B PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Redemption 100.0000		2,394	2,394	2,371	2,379		15		15		2,394			0	104	11/10/2023.	3.B PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Redemption 100.0000		452	452	448	448		4		4		452			0	20	11/10/2023.	3.B PL
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Tax Free Exchange		177,405	178,597	176,811	177,018		387		387		177,405			0	7,788	11/10/2023.	3.B PL
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Redemption 100.0000		3,668	3,668	3,598	3,617		51		51		3,668			0	160	11/10/2023.	3.B 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Redemption 100.0000		459	459	455	455		4		4		459			0	20	11/10/2023.	2.C Z
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1	..	07/29/2021.	Redemption 100.0000		22,531	22,531	21,967			563		563		22,531			0	411	02/12/2027.	3.A PL
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1	..	09/16/2021.	Redemption 100.0000		9,796	9,796	9,551			245		245		9,796			0	367	02/12/2027.	4.B PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	09/30/2021.	Redemption 100.0000		10,067	10,067	9,917			150		150		10,067			0	117	09/18/2023.	3.C PL
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...	..	07/30/2021.	Tax Free Exchange		9,917	10,067	9,700	9,882		35		35		9,917			0	512	09/18/2023.	3.C Z
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	09/30/2021.	Redemption 100.0000		2,012	2,012	2,012					0		2,012			0	23	09/18/2023.	3.C PL
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.	..	07/30/2021.	Tax Free Exchange		2,012	2,012	2,012	2,012				0		2,012			0	102	09/18/2023.	3.C Z
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	09/08/2021.	Redemption 100.0000		376,104	376,104	372,063	130,399		4,026		4,026		376,104			0	12,399	10/19/2024.	3.C Z
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	09/08/2021.	Redemption 100.0000		868,416	868,416	858,647	859,489		8,927		8,927		868,416			0	44,414	10/19/2024.	3.C Z
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7.	..	09/30/2021.	Redemption 100.0000		12,402	12,402	12,402	12,402				0		12,402			0	683	06/01/2025.	4.B PL
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	09/30/2021.	Redemption 100.0000		4,276	4,276	4,230	2,195		46		46		4,276			0	177	06/01/2025.	4.B PL
36221@ AA 3	5.500	..	09/30/2021.	Redemption 100.0000		2,872	2,872	2,825	2,830		42		42		2,872			0	123	02/28/2027.	3.A PL
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln	..	09/30/2021.	Redemption 100.0000		1,117	1,117	1,089	1,090		27		27		1,117			0	48	02/28/2027.	3.A PL
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...	..	09/30/2021.	Redemption 100.0000		10,000	10,000	9,800	9,833		167		167		10,000			0	377	08/27/2026.	3.A PL
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11	..	09/30/2021.	Redemption 100.0000		15,000	15,000	14,623	14,762		238		238		15,000			0	818	11/01/2024.	2.C PL
41755@ AA 7	Harvest Hill Beverage Company New Term L	..	09/30/2021.	Redemption 100.0000		225,000	225,000	219,375	219,619		5,381		5,381		225,000			0	9,295	08/28/2026.	4.A PL
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	09/30/2021.	Redemption 100.0000		8,319	8,319	8,152	8,233		86		86		8,319			0	442	10/31/2023.	3.A PL
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 1.834.	..	08/13/2021.	Tax Free Exchange		1,931,794	1,928,764	1,936,364	1,932,502		(708)		(708)		1,931,794			0	22,853	03/06/2024.	3.A FE
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.631.....	..	09/30/2021.	Redemption 100.0000		15,672	15,672	15,437	15,520		152		152		15,672			0	867	08/20/2024.	4.B IF
45004K AC 0	Information Resources Inc 1st Lien Term...	..	09/30/2021.	Redemption 100.0000		6,899	6,899	6,830	6,849		51		51		6,899			0	228	11/07/2025.	4.B FE
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75...	..	09/30/2021.	Redemption 100.0000		17,036	17,036	16,696	16,724		312		312		17,036			0	872	07/02/2025.	3.C PL
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.132%.....	..	09/30/2021.	Redemption 100.0000		4,069	4,069	3,866	3,929		140		140		4,069			0	154	05/01/2024.	4.C FE
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...	..	09/30/2021.	Redemption 100.0000		7,894	7,894	7,737	7,779		115		115		7,894			0	379	07/01/2024.	3.A Z
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T	..	09/30/2021.	Redemption 100.0000		1,360	1,360	1,360	1,360				0		1,360			0	72	07/01/2024.	3.A Z
48773# AA 8	Kellermeyer Building Svcs Initial Term L.....	..	09/30/2021.	Redemption 100.0000		1,961	1,961	1,941	1,944		17		17		1,961			0	137	11/07/2026.	4.A PL
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	09/30/2021.	Redemption 100.0000		431	431	427	428		4		4		431			0	33	11/07/2026.	4.A PL
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt..	..	09/30/2021.	Redemption 100.0000		1,808	1,808	1,772			36		36		1,808			0	27	11/07/2026.	4.C Z
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	09/30/2021.	Redemption 100.0000		2,114	2,114	2,072	2,079		35		35		2,114			0	84	08/07/2026.	3.B PL
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	09/30/2021.	Redemption 100.0000		352	352	349	349		3		3		352			0	14	08/07/2026.	3.B PL
51206# AA 9	AI Fire Term Ln Nt 1 6.750% 03/22/27.....	..	09/30/2021.	Redemption 100.0000		2,208	2,208	2,164			44		44		2,208			0	79	03/22/2027.	3.B PL
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 2 6.75..	..	09/30/2021.	Redemption 100.0000		482	482	477			5		5		482			0	8	03/22/2027.	3.B PL
538030 A* 8	LivaNova USA Inc Term Ln Nt 1 7.500% 0	..	08/12/2021.	Redemption 100.0000		1,941,176	1,941,176	1,882,941	1,888,121		53,056		53,056		1,941,176			0	249,792	06/30/2025.	1.G PL
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%.	..	09/30/2021.	Redemption 100.0000		648	648	642	642		6		6		648			0	65	02/28/2026.	4.C
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2 7.250%.	..	09/30/2021.	Redemption 100.0000		648	648	642			6		6		648			0	8	02/28/2026.	4.C

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26	..	09/30/2021.	Redemption 100.0000		7,456	7,456	7,319	7,335		122		122		7,456			0	424	02/28/2026.	4.C
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8	..	09/30/2021.	Redemption 100.0000		8,958	8,958	8,863	8,887		71		71		8,958			0	374	12/17/2025.	3.B PL
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	09/30/2021.	Redemption 100.0000		1,042	1,042	1,036	621		5		5		1,042			0	43	12/17/2025.	3.B PL
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.084%	..	09/30/2021.	Redemption 100.0000		1,811	1,811	1,739	1,712		51		51		1,811			0	62	02/08/2025.	4.C FE
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		1,125	1,125	1,080	1,094		32		32		1,125			0	39	02/28/2025.	4.C FE
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	08/31/2021.	Tax Free Exchange		18,564	19,021	18,260	18,485		79		79		18,564			0	603	02/28/2025.	4.C FE
60367* AA 9	Community Brands Delayed Draw TL Nt 1.	..	09/30/2021.	Redemption 100.0000		6,072	6,072	6,072	6,072				0		6,072			0	256	12/02/2022.	3.C PL
60937@ AA 8	Monica Hlds Inc aka Wilshire Term Ln Nt	..	09/30/2021.	Redemption 100.0000		4,861	4,861	4,691			170		170		4,861			0	260	01/08/2027.	2.C PL
62931* AA 2	Topix Pharma Term Ln Nt 1 4.834% 10/31	..	09/30/2021.	Redemption 100.0000		2,250	2,250	2,198	2,215		35		35		2,250			0	102	10/31/2024.	3.C Z
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		748	748	741	742		6		6		748			0	34	10/31/2024.	3.C Z
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N	..	09/30/2021.	Redemption 100.0000		10,023	10,023	9,897	9,910		113		113		10,023			0	524	05/11/2026.	3.A PL
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	09/30/2021.	Redemption 100.0000		250	250	245	246		4		4		250			0	12	07/02/2026.	3.A PL
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt	..	09/30/2021.	Redemption 100.0000		1,541	1,541	1,510	1,516		25		25		1,541			0	75	07/02/2026.	3.A PL
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	07/30/2021.	Redemption 100.0000		3,546	3,546	3,469	2,939		75		75		3,546			0	122	09/15/2026.	2.C PL
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	09/30/2021.	Redemption 100.0000		3,000	3,000	2,936	2,942		58		58		3,000			0	143	10/24/2026.	2.A PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	08/26/2021.	Maturity		935,699	935,699	928,574	930,777		4,922		4,922		935,699			0	54,352	08/26/2021.	4.B PL
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	08/26/2021.	Maturity		355,834	355,834	355,834	355,834				0		355,834			0	20,669	08/26/2021.	4.B PL
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	08/26/2021.	Maturity		109,363	109,363	109,363	109,363				0		109,363			0	6,404	08/26/2021.	4.A Z
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	08/26/2021.	Maturity		36,469	36,469	36,469	36,283				0		36,469			0	2,677	08/26/2021.	4.A Z
68144# AA 8	Omega Healthcare Holdings LLC Incrementa	..	09/30/2021.	Redemption 100.0000		1,745	1,745	1,706			39		39		1,745			0	62	10/24/2026.	2.A Z
70559@ AE 6	Pegasus Global Enterprise Hlds Increment	..	09/30/2021.	Redemption 100.0000		2,254	2,254	2,164	2,168		87		87		2,254			0	159	05/29/2025.	3.A PL
70559@ AF 3	Pegasus Global Enterprise Hlds Increment	..	09/30/2021.	Redemption 100.0000		84	84	84	84				0		84			0	17	05/29/2025.	3.A PL
71667* AA 3	Petroleum Servce Group LLC Delayed Draw	..	07/01/2021.	Redemption 100.0000		76	76	75	75		1		1		76			0	7	07/23/2025.	3.B PL
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	07/01/2021.	Redemption 100.0000		4,029	4,029	3,949	3,966		64		64		4,029			0	128	07/23/2025.	3.B PL
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln	..	09/30/2021.	Redemption 100.0000		5,402	5,402	5,240	5,251		150		150		5,402			0	379	04/23/2027.	3.C PL
74140# AB 8	Command Alkon (Potter Buyer) Incremental	..	09/30/2021.	Redemption 100.0000		1,729	1,729	1,678	1,678		51		51		1,729			0	121	04/23/2027.	3.C PL
74140# AD 4	Command Alkon (Potter Buyer) Incremental	..	09/30/2021.	Redemption 100.0000		382	382	377	377		6		6		382			0	27	04/23/2027.	3.C PL
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	09/30/2021.	Tax Free Exchange		4,675	4,762	4,644	4,654		8		8		4,675			0	242	09/24/2026.	3.C PL
75445@ AA 1	Rawlings Sporting Goods Inc Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		3,000	3,000	2,918	2,918		82		82		3,000			0	191	12/31/2026.	3.B 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 7 7....	..	09/30/2021.	Redemption 100.0000		3,545	3,545	3,467			79		79		3,545			0	131	07/01/2025.	3.B PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	09/30/2021.	Redemption 100.0000		99	99	98			1		1		99			0	32	07/01/2025.	3.B PL
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	09/30/2021.	Redemption 100.0000		133	133	131			2		2		133			0	5	07/01/2025.	3.B PL
76028@ AA 4	Repairify Inc Term Ln Nt 1 6.000% 06/1...	..	09/30/2021.	Redemption 100.0000		3,000	3,000	2,940			60		60		3,000			0	54	06/14/2027.	3.A Z
76252@ AB 9	GB Auto Service Inc Incremental Term Ln..	..	09/08/2021.	Redemption 100.0000		56,977	56,977	55,844			1,133		1,133		56,977			0	1,801	10/19/2024.	4.A Z
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		3,829	3,829	3,772			57		57		3,829			0	87	11/30/2024.	2.B PL
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		4,255	4,255	4,201	4,221		34		34		4,255			0	248	12/13/2023.	3.C PL
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3	..	09/30/2021.	Redemption 100.0000		6,955	6,955	6,746	6,759		196		196		6,955			0	555	06/30/2026.	1.G PL
78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8...	..	07/01/2021.	Redemption 100.0000		2,529	2,529	2,479	2,483		46		46		2,529			0	124	08/04/2024.	2.C FE
82449# AA 1	Shields Health Solutions LLC Term Ln Nt...	..	09/30/2021.	Redemption 100.0000		4,628	4,628	4,535			93		93		4,628			0	160	03/30/2027.	4.B PL
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1 4.632%	..	08/12/2021.	Redemption 100.0000		9,258,642	9,258,642	9,073,469	9,130,249		128,393		128,393		9,258,642			0	331,254	04/29/2024.	4.A PL
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1 4.	..	08/12/2021.	Redemption 100.0000		420,662	420,662	416,456	417,692		2,970		2,970		420,662			0	15,050	04/29/2024.	4.A PL
85789# AA 2	Stealth Holding LLC Term Ln Nt 1 7.750..	..	07/01/2021.	Redemption 100.0000		1,454	1,454	1,425			29		29		1,454			0	39	03/01/2026.	3.C Z
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	09/30/2021.	Redemption 100.0000		4,888	4,888	4,790	4,838		50		50		4,888			0	260	10/31/2023.	3.A PL
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 6.250% 0	..	09/30/2021.	Redemption 100.0000		5,694	5,694	5,580	5,625		69		69		5,694			0	321	05/27/2024.	3.A PL
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	09/30/2021.	Redemption 100.0000		3,344	3,344	3,300	3,313		31		31		3,344			0	188	05/27/2024.	3.A PL
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt..	..	09/30/2021.	Redemption 100.0000		1,125	1,125	1,097	1,097		28		28		1,125			0	61	12/02/2026.	3.A PL
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	09/30/2021.	Redemption 100.0000		315	315	311	55		4		4		315			0	21	12/02/2026.	3.A PL
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		97,985	98,752	97,942			43		43		97,985			0	1,571	10/02/2025.	3.B PL
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption 100.0000		229	229	227	180		2		2		229			0	9	10/02/2025.	3.B Z
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		25,890	25,890	25,890					0		25,890			0	771	10/02/2025.	3.B PL
88233F AK 6	Vistra Operations Co LLC Incremental Ter.	..	09/30/2021.	Redemption 100.0000		45,414	45,414	45,067	45,080		335		335		45,414			0	640	12/31/2025.	2.C FE
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...	..	09/30/2021.	Redemption 100.0000		4,898	4,898	4,776	4,808		90		90		4,898			0	180	11/15/2025.	3.B PL
89158* AD 5	Touchstone Acquisition Inc Delayed Draw..	..	09/30/2021.	Redemption 100.0000		1,020	1,020	1,003	1,004		17		17		1,020			0	38	11/15/2025.	3.B PL
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24.....	..	09/30/2021.	Redemption 100.0000		3,000	3,000	2,948			53		53		3,000			0		12/28/2024.	4.A Z
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	09/30/2021.	Redemption 100.0000		12,452	12,452	12,428	12,432		19		19		12,452			0	184	06/01/2024.	3.A FE
90385K AG 6	Ultimate Software Group Inc Incremental...	..	09/30/2021.	Redemption 100.0000		3,325	3,325	3,340			(15)		(15)		3,325			0	88	05/03/2026.	4.C FE
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/30/2021.	Redemption 100.0000		3,578	3,578	3,578	3,578				0		3,578			0	151	02/01/2024.	4.B PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..	..	08/31/2021.	Tax Free Exchange		10,776	10,833	10,600	10,703		38		38		10,776			0	692	08/31/2022.	5.A PL
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 12	..	09/30/2021.	Redemption 100.0000		10,833	10,833	10,776			57		57		10,833			0	77	08/31/2022.	5.A PL
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/31/2021.	Tax Free Exchange		9,824	9,824	9,824	9,824				0		9,824			0	550	08/31/2022.	5.A 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	09/30/2021.	Redemption 100.0000		9,824	9,824	9,824					0		9,824			0	70	08/31/2022.	5.A PL
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		1,620	1,620	1,588	1,596		24		24		1,620			0	90	03/30/2024.	3.B PL
92974* AB 5	Discovery Life Sciences LLC Delayed Draw	..	09/30/2021.	Redemption 100.0000		532	532	526			5		5		532			0	17	03/30/2024.	3.B PL
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	09/30/2021.	Redemption 100.0000		431	431	423	425		7		7		431			0	26	03/30/2024.	3.B PL
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.	..	07/01/2021.	Redemption 100.0000		2,567	2,567	2,528	2,536		31		31		2,567			0	88	10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption 100.0000		613	613	609	384		4		4		613			0	17	10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		267,491	268,071	267,425	5,575		61		61		267,491			0	5,819	10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption 100.0000		79	79	79	79		1		1		79			0	3	10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		31,222	31,418	31,182	31,195		27		27		31,222			0	1,615	10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption 100.0000		967	967	959	960		7		7		967			0	46	10/02/2025.	3.B PL
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		442,080	444,819	441,699	296,030		251		251		442,080			0	15,647	10/02/2025.	3.B PL
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt	..	09/30/2021.	Redemption 100.0000		46,875	46,875	46,061	46,168		707		707		46,875			0	3,483	02/28/2025.	3.A PL
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.63..	..	09/30/2021.	Redemption 100.0000		644	644	630	631		13		13		644			0	30	02/27/2026.	2.C PL
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	09/30/2021.	Redemption 100.0000		123	123	121	121		1		1		123			0	7	02/27/2026.	2.C PL
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1 7.25.	..	09/30/2021.	Redemption 100.0000		3,000	3,000	2,955			45		45		3,000			0	99	07/01/2025.	3.C PL
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt.	..	07/01/2021.	Redemption 100.0000		1,786	1,786	1,750			36		36		1,786			0	44	03/01/2026.	3.C Z
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te.	..	09/30/2021.	Redemption 100.0000		2,846	2,846	2,775			71		71		2,846			0	111	01/28/2028.	4.A Z
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		1,174	1,174	1,144			29		29		1,174			0	46	01/28/2028.	4.A Z
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	A	09/30/2021.	Redemption 100.0000		2,526	2,526	2,463	2,476		50		50		2,526			0	129	08/15/2025.	2.C PL
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	A	09/30/2021.	Redemption 100.0000		474	474	474	474				0		474			0	24	08/15/2025.	2.C PL
29668# AC 2	Essential Services Hldg Corp Delayed Dra.	A	09/30/2021.	Redemption 100.0000		1,900	1,900	1,876			24		24		1,900			0	10	04/30/2027.	3.B PL
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.837% 05/	A	09/30/2021.	Redemption 100.0000		14,792	14,792	14,807	14,802		(10)		(10)		14,792			0	208	05/30/2025.	2.C FE
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.629	D	08/31/2021.	Redemption 100.0000		1,824	1,824	1,824					0		1,824			0	48	04/28/2024.	4.B FE
93279# AA 3	Walnut Parent Inc Term Ln Nt 1 6.500%..	C	08/31/2021.	Redemption 100.0000		3,000	3,000	2,925	2,926		74		74		3,000			0	144	11/09/2027.	3.C PL
8299999. Total - Bonds - Unaffiliated Bank Loans						27,665,919	27,680,526	27,179,384	24,844,810	0	324,167	0	324,167	0	27,665,919	0	0	0	1,245,696	XXX	XXX
8399997. Total - Bonds - Part 4						1,180,100,728	1,159,170,959	1,111,933,906	1,057,582,011	16,509	(801,823)	4,611	(789,925)	1,747,773	1,104,705,145	(2,370,200)	56,275,434	53,905,234	52,117,102	XXX	XXX
8399999. Total - Bonds						1,180,100,728	1,159,170,959	1,111,933,906	1,057,582,011	16,509	(801,823)	4,611	(789,925)	1,747,773	1,104,705,145	(2,370,200)	56,275,434	53,905,234	52,117,102	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	09/09/2021.	Redemption 100.0000	4,391.450	439,145		439,145	377,345				0		439,145			0		XXX	2.A PL
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						439,145	XXX	439,145	377,345	0	0	0	0	0	439,145	0	0	0	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						439,145	XXX	439,145	377,345	0	0	0	0	0	439,145	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks						439,145	XXX	439,145	377,345	0	0	0	0	0	439,145	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																					
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)	..	08/13/2021.	Direct	620.830	10,000	XXX	6,059	7,903	(1,844)			(1,844)		6,059		3,941	3,941	3	XXX	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63868D 66 2	Nationwide Loomis NW Bond Portfolio Clas	..	08/13/2021.	Direct	500.000	5,130	XXX	5,000					0		5,000		130	130		XXX	
63868D 73 8	Nationwide Loomis Destination 2065-R6	..	08/13/2021.	Direct	29,004.510	385,000	XXX	290,045	336,162	(46,117)			(46,117)		290,045		94,955	94,955	411	XXX	
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq	..	08/13/2021.	Direct	52,642.320	800,000	XXX	529,620	676,454	(146,833)			(146,833)		529,620		270,380	270,380		XXX	
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset	..	08/13/2021.	Direct	499,221.140	5,320,000	XXX	4,992,211	4,992,211				0		4,992,211		327,789	327,789		XXX	
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity	..	08/13/2021.	Direct	198,960.230	3,230,000	XXX	1,989,602	2,709,838	(720,236)			(720,236)		1,989,602		1,240,398	1,240,398		XXX	
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc	..	08/13/2021.	Direct	51,999.020	575,000	XXX	521,183	579,269	(58,086)			(58,086)		521,183		53,817	53,817		XXX	
9499999.	Total - Common Stocks - Mutual Funds					10,325,130	XXX	8,333,720	9,301,837	(973,116)	0	0	(973,116)	0	8,333,720	0	1,991,410	1,991,410	414	XXX	XXX
9799997.	Total - Common Stocks - Part 4					10,325,130	XXX	8,333,720	9,301,837	(973,116)	0	0	(973,116)	0	8,333,720	0	1,991,410	1,991,410	414	XXX	XXX
9799999.	Total - Common Stocks					10,325,130	XXX	8,333,720	9,301,837	(973,116)	0	0	(973,116)	0	8,333,720	0	1,991,410	1,991,410	414	XXX	XXX
9899999.	Total - Preferred and Common Stocks					10,764,275	XXX	8,772,865	9,679,182	(973,116)	0	0	(973,116)	0	8,772,865	0	1,991,410	1,991,410	414	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,190,865,003	XXX	1,120,706,771	1,067,261,193	(956,607)	(801,823)	4,611	(1,763,041)	1,747,773	1,113,478,010	(2,370,200)	58,266,844	55,896,644	52,117,516	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.96 USD (5.78 EUR)			105,995	2,210,850		2,302,540		540,600			76,170		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)			81,945	1,446,000		1,668,779		196,000			92,732		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)			165,311	2,892,000		3,584,362		392,000			381,867		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)			410,535	2,625,052		4,063,730		194,559			144,450		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)			230,926	1,476,592		2,285,848		109,440			81,253		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)			1,026,339	6,562,630		10,159,325		486,398			361,125		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)			230,926	1,476,592		2,285,848		109,440			81,253		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)			130,306	2,966,400		3,705,041		176,400			209,574		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)			(67,646)	4,736,600		4,210,626		1,027,400			289,580		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)			216,470	2,255,000		2,641,732		699,600			125,808		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		15,249,920	5.08 USD (BP0006M)			382,881	3,177,216		4,797,496		175,616			212,279		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

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Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.03 USD (3.63 GBP)			335,621	8,220,000		9,649,971		588,000			435,998		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)			385,886	2,622,000		2,996,922		1,208,400			130,170		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)			159,494	3,115,200		3,971,779		235,200			276,566		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)			105,491	2,276,000		2,739,840		196,000			157,176		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)			274,805	(832,973)		(642,550)		1,393,860			245,762		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)			518,887	(994,000)		(543,425)		2,226,000			210,785		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)			(25,705)	(1,296,624)		(838,016)		(97,612)			269,907		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)			561,667	(2,240,894)		(671,926)		1,409,534			251,991		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)			198,187	(1,416,000)		(1,201,213)		954,000			163,480		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)			552,619	(2,880,000)		(2,712,087)		2,862,000			522,084		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	3.5 USD (1.69 EUR)			148,534	(313,933)		(126,575)		644,070			122,318		100 / QL

SCHEDULE DB - PART A - SECTION 1

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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)			130,145	(275,067)		(110,904)		564,330			107,174		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)			160,287	890,208		1,258,254		1,566,918			281,569		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)			160,287	890,208		1,258,254		1,566,918			281,569		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)			348,405	(888,750)		(328,330)		1,431,000			310,186		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)			116,135	(296,250)		(109,443)		477,000			103,395		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)			140,189	(483,719)		(281,799)		994,931			72,171		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)			50,985	(1,408,800)		(1,227,028)		235,200			234,747		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)			55,622	(2,257,200)		(1,938,732)		352,800			261,023		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)			113,248	(954,248)		(735,996)		152,405			136,824		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)			113,248	(954,248)		(735,996)		152,405			136,824		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025		7,330,200	3.03 USD (2.31 GBP)			22,606	(754,200)		(615,696)		117,600			67,527		100 / QL

SCHEDULE DB - PART A - SECTION 1

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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)			462,892	(1,694,900)		(16,231)		1,081,200			242,338		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)			803,254	(2,941,150)		(28,165)		1,876,200			420,528		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)			223,637	(2,122,200)		(1,160,434)		352,800			186,785		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)			191,696	(380,400)		(46,361)		763,200			161,940		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)			191,696	(380,400)		(46,361)		763,200			161,940		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)			97,669	(194,000)		390,638		196,000			163,830		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)			214,872	(426,800)		859,404		431,200			360,426		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)			48,834	(97,000)		195,319		98,000			81,915		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)			300,624	294,000		912,046		954,000			155,125		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)			300,624	294,000		912,046		954,000			155,125		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	3.89 USD (1.81 EUR)			459,192	490,000		1,559,621		1,590,000			363,108		100 / QL

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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)			370,463	(1,375,200)		1,294,490		705,600			786,337		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)			100,308	37,500		252,034		318,000			52,212		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)			240,739	90,000		604,882		763,200			125,309		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)			91,911	37,500		262,595		318,000			72,616		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)			294,115	120,000		840,306		1,017,600			232,371		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)			78,375	403,000		1,093,763		98,000			115,462		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)			78,375	403,000		1,093,763		98,000			115,462		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)			(17,278)	403,200		594,024		1,307,600			273,186		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)			(10,641)	144,000		257,962		467,000			110,615		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)			(15,961)	216,000		386,943		700,500			165,923		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		5,159,700	4.36 USD (4.58 AUD)			(7,449)	100,800		180,573		326,900			77,431		100 / QL

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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)			301,373	130,200		1,131,890		890,400			216,778		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)			75,678	(364,200)		179,958		117,600			102,925		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)			50,452	(242,800)		119,972		78,400			68,617		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)			252,261	(1,214,000)		599,861		392,000			343,083		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)			(16,406)	(31,000)		323,907		467,000			149,919		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)			(16,406)	(31,000)		323,907		467,000			149,919		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)			(16,406)	(31,000)		323,907		467,000			149,919		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)			249,282	(82,543)		955,847		714,670			103,099		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)			244,059	(80,814)		935,821		699,697			100,939		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)			157,569	(316,800)		806,241		235,200			213,928		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2034		10,568,000	4.66 USD (3.21 GBP)			105,583	(211,200)		785,335		156,800			185,224		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

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Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		18,508,000	4.26 USD (2.84 GBP)			182,533	(355,600)		939,640		274,400			249,771		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)			323,786	(264,000)		924,284		954,000			231,458		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)			107,929	(88,000)		308,095		318,000			77,153		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)			165,998	(984,000)		418,958		294,000			295,859		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)			273,695	278,822		1,116,582		1,145,578			213,731		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)			273,695	278,822		1,116,582		1,145,578			213,731		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)			566,121	557,644		2,652,355		2,291,157			543,270		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)			201,660	(730,000)		(345,418)		795,000			196,601		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)			120,996	(438,000)		(207,251)		477,000			117,961		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)			80,664	(292,000)		(138,167)		318,000			78,640		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	12/10/2019	12/19/2031		14,951,250	4.01 USD (1.97 EUR)			213,962	(681,750)		(213,470)		858,600			239,041		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

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Pay Fixed 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)			103,019	(328,250)		(102,782)		413,400			115,094		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)			15,849	(50,500)		(15,813)		63,600			17,707		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)			63,396	(202,000)		(63,250)		254,400			70,827		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)			(60,994)	(1,255,020)		(283,089)		1,214,200			379,377		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)			149,111	206,700		(179,451)		826,800			254,077		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)			200,726	278,250		(241,568)		1,113,000			342,026		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)			149,111	206,700		(179,451)		826,800			254,077		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)			53,617	706,920		943,802		706,920			259,603		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)			226,409	(81,623)		1,049,829		783,660			162,645		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)			226,409	(81,623)		1,049,829		783,660			162,645		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)			114,295	(40,811)		398,389		391,830			59,128		100 / QL

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	3.36 USD (0.3 JPY)			114,295	(40,811)		398,389		391,830			59,128		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)			114,295	(40,811)		398,389		391,830			59,128		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)			114,295	(40,811)		398,389		391,830			59,128		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	17,520,492	19,055,682	XXX	77,783,937	0	60,629,453	0	0	17,911,475	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	17,520,492	19,055,682	XXX	77,783,937	0	60,629,453	0	0	17,911,475	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)			(260,225)	(145,139)		(145,139)	257,773				21,780		04
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(260,225)	(145,139)	XXX	(145,139)	257,773	0	0	0	21,780	XXX	XXX
1169999999. Total-Swaps-Hedging Other										0	0	(260,225)	(145,139)	XXX	(145,139)	257,773	0	0	0	21,780	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(260,225)	(145,139)	XXX	(145,139)	257,773	0	0	0	21,780	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	17,520,492	19,055,682	XXX	77,783,937	0	60,629,453	0	0	17,911,475	XXX	XXX
1409999999. Total-Swaps										0	0	17,260,267	18,910,543	XXX	77,638,798	257,773	60,629,453	0	0	17,933,254	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	17,520,492	19,055,682	XXX	77,783,937	0	60,629,453	0	0	17,911,475	XXX	XXX
1709999999. Total-Hedging Other										0	0	(260,225)	(145,139)	XXX	(145,139)	257,773	0	0	0	21,780	XXX	XXX
1759999999. TOTAL										0	0	17,260,267	18,910,543	XXX	77,638,798	257,773	60,629,453	0	0	17,933,254	XXX	XXX

(a)

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

SCHEDULE DB - PART A - SECTION 1

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(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 15	16	17	18	19	20	21	22
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																					
ESZ1	51	11,332,580	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Equity Indexed Annuity	N/A	Equity / Index	12/31/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/18/2021.	4,444.1490	4,297.7500	(132,600)		(373,317)		(373,317)			500,577	01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												(132,600)	0	(373,317)	0	(373,317)	0	0	500,577	XXX	XXX
Hedging Other																					
ESZ1	150	33,427,875	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/31/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/13/2021.	4,457.0500	4,297.7500						(1,194,750)	(1,194,750)	1,472,286	01	50
FAZ1	20	5,399,050	S&P 400 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/17/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/13/2021.	2,699.5250	2,633.2000						(132,650)	(132,650)	196,305	01	100
1539999999. Total-Long Futures-Hedging Other												0	0	0	0	0	(1,327,400)	(1,327,400)	1,668,591	XXX	XXX
1579999999. Total-Long Futures												(132,600)	0	(373,317)	0	(373,317)	(1,327,400)	(1,327,400)	2,169,169	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ1	7,261	1,621,290,415	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/31/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/19/2021.	4,465.7497	4,297.7500	18,076,863					60,992,277	60,992,278	71,268,470	01	50
FAZ1	1,830	493,272,180	S&P 400 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/17/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/18/2021.	2,695.4764	2,633.2000	7,555,445					11,396,580	11,396,580	17,961,892	01	100
MFSZ1	7,023	826,943,903	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/17/2021.	NYF 5493004R83R1LVX2IL36	09/18/2021.	2,354.9591	2,267.0000	2,893,287					30,886,853	30,886,853	68,932,443	01	50
RTYZ1	1,257	140,263,090	Russell 2000 Index Mini Future Dec 2021	VAGLB: Market Risk Hedge	N/A	Equity / Index	12/17/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/18/2021.	2,231.7118	2,200.8000	1,315,125					1,942,810	1,942,810	12,337,759	01	50
16029999999. Total-Short Futures-Hedging Other												29,840,719	0	0	0	0	105,218,520	105,218,520	170,500,564	XXX	XXX
1649999999. Total-Short Futures												29,840,719	0	0	0	0	105,218,520	105,218,520	170,500,564	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												(132,600)	0	(373,317)	0	(373,317)	0	0	500,577	XXX	XXX
1709999999. Total-Hedging Other												29,840,719	0	0	0	0	103,891,120	103,891,120	172,169,155	XXX	XXX
1759999999. TOTAL												29,708,119	0	(373,317)	0	(373,317)	103,891,120	103,891,120	172,669,733	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	0	12,222,437	12,222,437
Total Net Cash Deposits	0	12,222,437	12,222,437

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

(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		12,222,437	(373,317)	12,222,437	29,840,719	(132,600)	29,840,719	172,669,733	172,669,733
NAIC 1 Designation													
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	18,510,387		12,140,866	(1,908,496)	0	18,794,752	(1,471,992)	0	941,728	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	10,120,000		4,255,216	(3,104,400)	0	10,712,425	(783,558)	0	2,251,643	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			1,398,570	(11,858,070)	0	3,683,653	(4,183,466)	0	4,277,404	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	20,218,000		13,661,815	(13,852,766)	0	26,595,059	(8,328,296)	0	6,012,196	0
Credit Suisse Internationl	E58DKGMJYYYJLN8C3868	Y	Y				(145,139)	0		(145,139)	0	21,780	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	11,191,000		9,267,600	(832,973)	0	9,592,198	(642,550)	0	818,326	0
Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	Y	Y	9,463,000		4,230,488		0	8,857,298		0	1,247,298	0
Morgan Stanley & Co. International Plc	4PQUHN3JPFGFNF3BB653	Y	Y	104,000				0			0		0
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	1,310,000			(3,919,219)	0	2,132,170	(677,114)	145,056	1,338,075	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y				(984,000)	0	418,958		418,958	295,859	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	2,512,000				0			0		0
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	990,000		130,200		0	1,131,890		141,890	216,778	0
0299999999. Total NAIC 1 Designation				74,418,387	0	45,084,755	(36,605,063)	0	81,918,403	(16,232,115)	705,904	17,421,087	0
NAIC 2 Designation													
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	12,210,000		10,430,850		0	11,952,510		0	512,167	0
0399999999. Total NAIC 2 Designation				12,210,000	0	10,430,850	0	0	11,952,510	0	0	512,167	0
0999999999. Gross Totals				86,628,387	0	67,738,042	(36,978,380)	12,222,437	123,711,633	(16,364,715)	30,546,623	190,602,987	172,669,733
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						67,738,042	(36,978,380)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	3128MJ 2Z 2	FHLMC Giant Pool #G08791	15,513,318	14,724,791	14,922,099	12/15/2047	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	3128MJ 3M 0	FHLMC Gold Pool #G08803	15,549,118	14,758,771	14,797,947	03/15/2048	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	3133KG U2 2	FHLMC Pool #RA1501	17,333,111	16,579,284	16,806,607	10/25/2049	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	3138WF LC 8	FNMA Pool #AS5722	19,891,110	18,542,738	19,129,583	09/01/2045	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	3140J7 XW 0	FNMA Pool #BM3392	11,831,359	10,980,685	11,209,952	01/25/2048	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	3140QC KE 5	FNMA Pool #CA4792	25,391,498	24,272,951	24,577,035	12/25/2049	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	377373 AH 8	Glaxosmithkline Cap Inc Nt	27,506,375	25,000,000	26,691,355	06/01/2029	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	459200 HP 9	International Bus Machs Corp Sr Nt	6,326,496	6,000,000	6,018,553	08/01/2023	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	459200 HU 8	International Bus Machs Corp Sr Nt	5,351,490	5,000,000	5,038,244	02/12/2024	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	459200 JZ 5	International Bus Machs Corp Sr Nt	10,365,517	9,500,000	9,893,938	05/15/2026	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Security	89153V AL 3	Total Capital Intl SA Nt	5,387,905	5,000,000	5,034,285	04/10/2024	I
Bank of America Corp - CME/NYF/CBT	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	12,222,437		12,222,437		I
BNP Paribas - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	140,000		140,000		V
Credit Suisse Intl - OTC	E58DKGMJYYYJLN8C3868	Cash		Cash	175,000		175,000		V
0199999999. Totals					172,984,733	150,359,220	166,657,035	XXX	XXX
Collateral Pledged to Reporting Entity									
Barclays Bank PLC - OTC	G5GSEF7VJP5I7OUK5573	Cash		Cash	10,120,000		XXX		V
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76	Cash		Cash	20,218,000		XXX		V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86	Cash		Cash	12,210,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGQFU57RNE97	Cash		Cash	11,191,000		XXX		V
Morgan Stanley Capital Service - OTC	I7331LVCZKQKX5T7XV54	Cash		Cash	9,463,000		XXX		V
Morgan Stanley & Co. International Plc	4PQUHN3JPFGFNF3BB653	Security		Cash	104,000		XXX		I
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Security		Cash	1,310,000		XXX		I
UBS AG - OTC	BFM8T61CT2L1QCEMIK50	Cash		Cash	2,512,000		XXX		V
Wells Fargo - OTC	KB1H1DSPRFMYMCUFXT09	Cash		Cash	990,000		XXX		V
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 2D 1	U S Treasury Nt	749,512	734,000	XXX	08/31/2023	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 6Z 8	U S Treasury Nt	562,175	543,000	XXX	06/30/2024	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 H8 6	U S Treasury Nt	302,435	301,000	XXX	01/31/2022	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 K7 4	U S Treasury Nt	1,463,140	1,397,000	XXX	08/15/2025	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 L5 7	U S Treasury Nt	1,998,254	1,966,000	XXX	09/30/2022	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 N3 0	U S Treasury Nt	730,603	713,000	XXX	12/31/2022	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 P3 8	U S Treasury Nt	380,883	373,000	XXX	01/31/2023	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 Q2 9	U S Treasury Nt	522,468	512,400	XXX	03/31/2023	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 V8 0	U S Treasury Nt	1,669,852	1,599,500	XXX	01/31/2024	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 W4 8	U S Treasury Nt	2,317,477	2,224,000	XXX	02/29/2024	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 W7 1	U S Treasury Nt	2,518,828	2,415,600	XXX	03/31/2024	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 X7 0	U S Treasury Nt	2,396,559	2,303,000	XXX	04/30/2024	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	912828 XT 2	U S Treasury Nt	2,449,878	2,353,000	XXX	05/31/2024	I
Bank of America - OTC Security	B4TYDEB6GKMZO031MB27	Security	91282C AB 7	U S Treasury Nt	448,324	457,000	XXX	07/31/2025	I
0299999999. Totals					86,628,386	17,891,500	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		5.B FM	426,017	582,684	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1.D FM	91,519	91,519	08/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A		1.D FM	3,811	3,811	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			521,347	678,014	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			521,347	678,014	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			521,347	678,014	XXX
7099999.	Subtotal - Bonds			521,347	678,014	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY		1.A	191,431,900	191,431,900	10/01/2021
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			191,431,900	191,431,900	XXX
9999999.	Totals			191,953,247	192,109,914	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....90,866,053 Book/Adjusted Carrying Value $.....90,854,105
2. Average balance for the year: Fair Value $.....146,925,360 Book/Adjusted Carrying Value $.....147,098,912
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....191,527,230 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....582,684 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Savings Bank	Honolulu, HI					239,106	149,123	14,703,370	XXX
Bank of America	Charlotte, NC					1,094,408	559,776	496,806	XXX
Bank of New York Mellon	New York, NY					2,823,995	29,286,095	39,009,791	XXX
JP Morgan Chase	New York, NY					(80,465,380)	(82,007,286)	(113,419,777)	XXX
PNC	Pittsburgh, PA					1,243,409	1,313,256	1,270,380	XXX
Wachovia	Charlotte, NC					1,773,880	1,143,699	1,533,765	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					224,855	91,329	5,179,305	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			140,695	121,732	89,930	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(72,925,032)	(49,342,276)	(51,136,430)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(72,925,032)	(49,342,276)	(51,136,430)	XXX
0599999. Total Cash		XXX	XXX	0	0	(72,925,032)	(49,342,276)	(51,136,430)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd		09/30/2021	0.006		9,115,738	26	236
825252 40 6	S/T Investment Co Treasury Trust (AIM)		09/30/2021	0.010		13,872,571	90	24
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						22,988,309	116	260
All Other Money Market Mutual Funds								
825252 88 5	S/T Investment Co Govt and Agency AIM		09/27/2021	0.026		44,542,374	1,277	
8699999. Total - All Other Money Market Mutual Funds						44,542,374	1,277	0
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co		09/30/2021	0.037		377,680,863		7,460
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						377,680,863	0	7,460
9999999. Total - Cash Equivalents						445,211,546	1,393	7,720