

NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,512,605,152		11,512,605,152	10,464,025,882
2. Stocks:				
2.1 Preferred stocks.....	24,845,275		24,845,275	23,008,858
2.2 Common stocks.....	9,686,082,208	21,766,116	9,664,316,092	9,594,738,692
3. Mortgage loans on real estate:				
3.1 First liens.....	1,297,913,586		1,297,913,586	1,332,981,463
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	400,418,098		400,418,098	403,932,964
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	31,345,183		31,345,183	31,215,437
4.3 Properties held for sale (less \$.....0 encumbrances).....	2,700,000		2,700,000	3,050,000
5. Cash (\$.....(395,755,604)), cash equivalents (\$.....872,252,169) and short-term investments (\$.....25,000,000).....	501,496,565		501,496,565	636,797,489
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	1,571,456		1,571,456	
8. Other invested assets.....	4,936,573,262	241,681,501	4,694,891,761	4,485,952,988
9. Receivables for securities.....	156,093		156,093	
10. Securities lending reinvested collateral assets.....	21,355,754		21,355,754	25,083,173
11. Aggregate write-ins for invested assets.....	47,922,123	0	47,922,123	36,377,136
12. Subtotals, cash and invested assets (Lines 1 to 11).....	28,464,984,755	263,447,617	28,201,537,138	27,037,164,082
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	87,074,089		87,074,089	80,872,098
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,684,213,830	40,534,685	2,643,679,145	2,507,805,135
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,280,622,959	3,537,196	3,277,085,763	3,185,616,527
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	405,169,780		405,169,780	410,001,275
16.2 Funds held by or deposited with reinsured companies.....	48,230,275		48,230,275	20,646,590
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	182,027,568		182,027,568	106,945,174
18.2 Net deferred tax asset.....	1,950,944,265	411,419,388	1,539,524,877	1,721,888,980
19. Guaranty funds receivable or on deposit.....	4,531,014		4,531,014	5,109,165
20. Electronic data processing equipment and software.....	684,229,710	543,649,038	140,580,672	120,789,339
21. Furniture and equipment, including health care delivery assets (\$.....0).....	52,520,252	52,520,252	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	381,432,294		381,432,294	433,201,090
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	2,130,771,721	155,266,408	1,975,505,313	1,966,246,121
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	40,356,752,512	1,470,374,584	38,886,377,928	37,596,285,576
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	40,356,752,512	1,470,374,584	38,886,377,928	37,596,285,576

DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables.....	45,657,667		45,657,667	35,109,182
1102. Other investment receivables.....	2,264,456		2,264,456	1,267,954
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).....	47,922,123	0	47,922,123	36,377,136
2501. Agent benefit investment value of life insurance and annuity contracts.....	161,041,620		161,041,620	152,794,805
2502. Equities and deposits in pools and associations.....	90,653,311		90,653,311	99,689,568
2503. Miscellaneous assets.....	227,194,090	146,548,784	80,645,306	95,140,097
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,651,882,700	8,717,624	1,643,165,076	1,618,621,651
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,130,771,721	155,266,408	1,975,505,313	1,966,246,121

NATIONWIDE MUTUAL INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,268,050,703).....	9,311,781,936	8,804,966,143
2. Reinsurance payable on paid losses and loss adjustment expenses.....	926,852,149	932,815,719
3. Loss adjustment expenses.....	2,192,812,565	1,697,666,478
4. Commissions payable, contingent commissions and other similar charges.....	189,090,675	314,242,291
5. Other expenses (excluding taxes, licenses and fees).....	128,599,435	190,808,864
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	59,780,158	70,500,061
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....3,414,250,207 and including warranty reserves of \$.....7,234,641 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,659,327,630	5,660,053,409
10. Advance premium.....	124,593,105	91,877,136
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	5,205,754	5,398,869
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,263,963,544	2,100,643,229
13. Funds held by company under reinsurance treaties.....	14,254,933	6,267,469
14. Amounts withheld or retained by company for account of others.....	1,669,231,825	1,773,709,319
15. Remittances and items not allocated.....	10,481,530	5,785,771
16. Provision for reinsurance (including \$.....0 certified).....	33,558,000	33,558,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	24,228	23,450
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	297,445,679	240,208,680
20. Derivatives.....	1,597,040	3,800,998
21. Payable for securities.....	109,437,948	18,925
22. Payable for securities lending.....	24,379,037	28,191,086
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,413,207,681	1,549,384,884
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	24,435,624,852	23,509,920,781
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	24,435,624,852	23,509,920,781
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	3,540,733,756	3,540,588,539
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,910,019,320	10,545,776,256
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	14,450,753,076	14,086,364,795
38. Totals (Page 2, Line 28, Col. 3).....	38,886,377,928	37,596,285,576

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	4,910,445	338,283
2502. Agent's security fund reserves.....	1,054,093,257	1,084,914,130
2503. Contingent suit liabilities.....	8,788,651	8,367,230
2598. Summary of remaining write-ins for Line 25 from overflow page.....	345,415,328	455,765,241
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,413,207,681	1,549,384,884
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....679,400,459).....	714,857,658	715,360,127	2,820,318,826
1.2 Assumed..... (written \$.....4,482,602,033).....	4,340,806,304	4,134,467,247	16,825,939,095
1.3 Ceded..... (written \$.....1,959,880,427).....	1,864,665,820	1,717,853,834	7,093,871,348
1.4 Net..... (written \$.....3,202,122,065).....	3,190,998,142	3,131,973,540	12,552,386,574
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,933,136,329):			
2.1 Direct.....	424,522,389	295,307,619	1,655,759,331
2.2 Assumed.....	2,838,982,575	2,578,246,660	11,698,053,490
2.3 Ceded.....	1,483,912,888	1,053,006,207	4,952,121,093
2.4 Net.....	1,779,592,076	1,820,548,072	8,401,691,728
3. Loss adjustment expenses incurred.....	301,196,291	319,007,794	1,194,483,892
4. Other underwriting expenses incurred.....	1,018,068,307	995,380,768	4,161,868,843
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,098,856,674	3,134,936,634	13,758,044,463
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	92,141,468	(2,963,094)	(1,205,657,889)
INVESTMENT INCOME			
9. Net investment income earned.....	71,005,711	93,040,561	725,203,511
10. Net realized capital gains (losses) less capital gains tax of \$.....10,926,689.....	(17,154,611)	(52,113,586)	(194,570,763)
11. Net investment gain (loss) (Lines 9 + 10).....	53,851,100	40,926,975	530,632,748
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(22,695) amount charged off \$.....10,138,290).....	(10,160,985)	(9,626,832)	(35,640,717)
13. Finance and service charges not included in premiums.....	17,089,958	18,069,889	71,050,779
14. Aggregate write-ins for miscellaneous income.....	19,862,016	(53,323,495)	106,690,704
15. Total other income (Lines 12 through 14).....	26,790,989	(44,880,438)	142,100,766
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	172,783,557	(6,916,557)	(532,924,375)
17. Dividends to policyholders.....	1,252,699	1,630,688	5,239,973
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	171,530,858	(8,547,245)	(538,164,348)
19. Federal and foreign income taxes incurred.....	(185,357,125)	265,859,447	(118,176,337)
20. Net income (Line 18 minus Line 19) (to Line 22).....	356,887,983	(274,406,692)	(419,988,011)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	14,086,364,795	13,289,229,365	13,289,229,365
22. Net income (from Line 20).....	356,887,983	(274,406,692)	(419,988,011)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....33,190,638.....	185,924,613	(147,214,137)	(17,366,108)
25. Change in net unrealized foreign exchange capital gain (loss).....	(3,366,337)	(2,067,060)	7,460,895
26. Change in net deferred income tax.....	(164,441,209)	271,945,239	144,820,205
27. Change in nonadmitted assets.....	(15,491,395)	(243,418,095)	(40,161,668)
28. Change in provision for reinsurance.....			(4,211,000)
29. Change in surplus notes.....	145,217	145,217	1,347,401,113
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....	248,033		
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	4,481,376	1,457,010	(220,819,996)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	364,388,281	(393,558,518)	797,135,430
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	14,450,753,076	12,895,670,847	14,086,364,795

DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liabilities.....	(421,419)	(2,063,619)	(3,999,893)
1402. Other miscellaneous income.....	5,628,088	(2,438,921)	36,412,238
1403. Change in cash surrender value of corporate owned life insurance.....	14,655,347	(48,820,955)	74,278,359
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	19,862,016	(53,323,495)	106,690,704
3701. Change in surplus - pension and postretirement benefits net of tax.....	7,475,869	3,215,234	(151,694,819)
3702. Change in surplus - agent security compensation plan.....			(75,419,202)
3703. Change in surplus - miscellaneous.....	(2,994,493)	(1,758,224)	6,294,025
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	4,481,376	1,457,010	(220,819,996)

NATIONWIDE MUTUAL INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,173,995,820	3,166,023,572	12,713,974,033
2. Net investment income.....	78,215,898	121,748,088	396,663,160
3. Miscellaneous income.....	401,325	(3,510,832)	50,469,009
4. Total (Lines 1 through 3).....	3,252,613,043	3,284,260,828	13,161,106,202
5. Benefit and loss related payments.....	1,766,847,843	1,936,655,108	7,884,334,169
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,646,138,951	1,570,329,365	5,270,587,934
8. Dividends paid to policyholders.....	1,445,814	2,025,587	5,630,840
9. Federal and foreign income taxes paid (recovered) net of \$.....18,437,584 tax on capital gains (losses).....	(99,348,042)	(145,698,577)	(215,229,334)
10. Total (Lines 5 through 9).....	3,315,084,566	3,363,311,483	12,945,323,609
11. Net cash from operations (Line 4 minus Line 10).....	(62,471,523)	(79,050,655)	215,782,593
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	489,054,813	557,775,173	1,934,724,525
12.2 Stocks.....	1,188,487		22,817,202
12.3 Mortgage loans.....	73,975,344	55,833,057	334,605,807
12.4 Real estate.....			22,858,679
12.5 Other invested assets.....	100,181,254	48,976,824	329,445,382
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(413,931)	15,705	158,774
12.7 Miscellaneous proceeds.....	119,878,611	40,800,658	49,261,279
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	783,864,578	703,401,417	2,693,871,648
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	602,847,534	295,211,778	2,435,790,459
13.2 Stocks.....	5,068,984	3,850,685	29,318,131
13.3 Mortgage loans.....	5,920,996	13,666,667	189,257,100
13.4 Real estate.....	5,176,916	9,730,733	24,435,281
13.5 Other invested assets.....	232,531,420	261,223,547	813,938,083
13.6 Miscellaneous applications.....	11,544,986	68,332,864	108,366,851
13.7 Total investments acquired (Lines 13.1 to 13.6).....	863,090,836	652,016,274	3,601,105,905
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(79,226,258)	51,385,143	(907,234,257)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			1,350,000,000
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	6,396,857	(205,023,289)	(433,004,066)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	6,396,857	(205,023,289)	916,995,934
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).....	(135,300,924)	(232,688,801)	225,544,270
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	636,797,489	411,253,219	411,253,219
19.2 End of period (Line 18 plus Line 19.1).....	501,496,565	178,564,418	636,797,489

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

20.0001	Exchange of bond investment to bond investment.....	56,766,732	75,759,869	217,370,962
20.0002	Exchange of bond investment to equity investment.....			18,354
20.0003	Capitalized interest on bonds.....	542,346	236,658	1,596,578
20.0004	Capitalized interest on mortgage loans.....	1,846,731	191,073	2,898,271
20.0005	Tax credit commitment liabilities.....	1,436,740	692,626	2,422,049
20.0006	Capital contribution.....		1,735,148	1,735,148
20.0007	Assets and liabilities transferred settled through transfer of investments.....	961,153,058	142,524,694	201,489,060
20.0008	Deferred gains.....			33,101,681
20.0009	Dividends received through the transfer of bonds.....			471,160,900

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 Mutual Insurance Company (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 State of Ohio 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.

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle’s reserves on an alternative reserving basis from the NAIC’s accounting practices and procedures manual. The prescribed practice changed the subsidiary’s valuation by \$65.6 million and \$(178.4) million as of March 31, 2021 and December 31, 2020, respectively.

Nationwide Life Insurance Company (NLIC) and Nationwide Life and Annuity Insurance Company (NLAIC) are insurance companies domiciled in the State of Ohio. The Company has an indirect partial ownership of NLIC and NLAIC through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. NLIC and NLAIC apply a prescribed practice that utilizes 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, which were adopted effective January 1, 2021. The prescribed practice decreased the subsidiaries’ valuation by \$254.7 million as of March 31, 2021.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary’s valuation by \$63.8 million as of March 31, 2021 and December 31, 2020.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
<u>Net Income</u>					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ 356,887,983	\$ (419,988,011)
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>356,887,983</u>	\$ <u>(419,988,011)</u>
<u>Surplus</u>					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 14,450,753,076	\$ 14,086,364,795
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation – Eagle	52	3	35	65,572,961	(178,445,054)
	51, 86,				
Subsidiary valuation – Nationwide Corporation	101	2	2.2	(254,685,055)	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation – Olentangy	20	3	35	<u>63,810,160</u>	<u>63,810,160</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>14,576,055,010</u>	\$ <u>14,200,999,689</u>

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.
- Bonds, excluding loan-backed and structured securities, are stated at amortized cost except those with a NAIC designation of “3” through “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.

3-5. There were no changes that were considered significant to the Company from prior year end.

- 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 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.

7-13. There were no changes that were considered significant to the Company from prior year end.

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

Nationwide Life Insurance Company (NLIC) and Nationwide Life and Annuity Insurance Company (NLAIC) are insurance companies domiciled in the State of Ohio. The Company has an indirect partial ownership of NLIC and NLAIC through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. NLIC and NLAIC apply a prescribed practice that utilizes 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, which were adopted effective January 1, 2021. The prescribed practice decreased the subsidiaries’ valuation by \$254.7 million as of March 31, 2021.

NOTES TO THE FINANCIAL STATEMENTS

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

Note 3 - Business Combinations and Goodwill

- A. Statutory Purchase Method
- There were no changes that were considered significant to the Company from prior year end.
- B. Statutory Merger
- There were no changes that were considered significant to the Company from prior year end.
- C. Impairment Loss
- Not applicable.

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. Not applicable.

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

\$ (8,411,598)

2. 12 Months or Longer

\$ (3,713,816)

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

1. Less than 12 Months

\$ 451,095,386

2. 12 Months or Longer

\$ 162,564,252

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.

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$-	\$-	\$-	\$-
2. Overnight	36,470,808	-	-	-
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	18,374,180	-	-	-
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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$37,200,224		\$-	\$-
b. Ending Balance	\$18,741,664		\$-	\$-

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	\$-	\$18,741,664	\$-	\$-	\$-	\$-	\$-	\$18,741,664
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$18,741,664	\$-	\$-	\$-	\$-	\$-	\$18,741,664

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Pledged - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$36,470,808	-	-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$18,374,180	-	-	\$-
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	\$18,374,180	\$18,374,180
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.

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

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 - Investment Income

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

NOTES TO THE FINANCIAL STATEMENTS

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, subs, and affiliates

- A. Nature of Relationships
- The Company is a party to various reinsurance agreements including a pooling agreement with several affiliated companies. See Note 26 for changes to the pooling agreement.
- On January 25, 2021, Allied Insurance Company of America issued 6,000 shares of \$200 par common stock that was purchased by the Company for \$1.2 million.
- B. Detail of Transactions Greater than ½ % of Admitted Assets
- There were no changes that were considered significant to the Company from prior year end.
- C-M. There were no changes that were considered significant to the Company from prior year end.
- N-O. Not applicable.

Note 11 - Debt

- A. All Other Debt
- The Company, along with NLIC extended an existing revolving variable rate credit facility of \$750.0 million that expires on April 1, 2025, with an option to convert outstanding balances at expiration into a one-year term loan. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require the Company to maintain a statutory surplus in excess of \$9.30 billion and also requires NLIC to maintain a statutory surplus in excess of \$6.17 billion, both figures determined as of the end of each fiscal quarter. A breach of these and other named covenants will impact the availability of the line for the other borrowers and may accelerate payment. The Company had no amounts outstanding under this credit facility as of March 31, 2021 and December 31, 2020.
- B. Funding Agreements with Federal Home Loan Bank (FHLB)
1. The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as \$600.0 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements.
2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ -
(f)			
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX
2. Prior Year-end	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ -
(f)			
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

NOTES TO THE FINANCIAL STATEMENTS

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

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

3. Not applicable.

4. Not applicable.

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

A. Defined Benefit Plans

1-3. No changes that were considered significant to the Company from prior year end.

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
a. Service cost	\$ 38,121,364	\$ 144,377,069	\$ 115,549	\$ 458,707
b. Interest cost	47,099,871	209,542,764	1,058,521	6,514,499
c. Expected return on plan assets	(101,662,191)	(354,133,225)	(2,760,861)	(10,399,539)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	17,426,636	58,191,017	(737,421)	(567,579)
f. Prior service cost or credit	(8,825,211)	(47,740,257)	1,599,121	6,396,484
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ (7,839,531)	\$ 10,237,368	\$ (725,091)	\$ 2,402,572

5-21. There were no changes that were considered significant to the Company from prior year end.

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

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

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

Note 14 – Contingencies

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

Note 15 – Leases

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

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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 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 held at fair value as of March 31, 2021:

	Level 1			Level 2			Level 3			Net Asset Value (NAV)	Total
Assets at Fair Value											
Bonds	\$	1,276,945	\$	427,716,213	\$	129,643,113	\$	-	\$	558,636,271	
Securities lending collateral assets		-		1,539,642		-		-		1,539,642	
Preferred stocks		-		10,269,842		14,575,433		-		24,845,275	
Common stocks		36,249,055		30,145,063		320,502		-		66,714,620	
Total Assets at Fair Value/(NAV)	\$	37,526,000	\$	469,670,760	\$	144,539,048	\$	-	\$	651,735,808	

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

	Beginning Balance at 12/31/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2021
Assets at Fair Value										
Bonds	\$151,411,917	\$9,089,043	\$(36,428,459)	\$-	\$116,267	\$16,980,055	\$-	\$(11,682,037)	\$156,327	\$129,643,113
Preferred stocks	\$14,999,460	\$-	\$-	\$-	\$(1,275,090)	\$1,117,750	\$-	\$(266,687)	\$-	\$14,575,433
Common stocks	\$456,050	\$-	\$-	\$-	\$(135,548)	\$-	\$-	\$-	\$-	\$320,502
Total Assets at Fair Value	\$166,867,427	\$9,089,043	\$(36,428,459)	\$-	\$(1,294,371)	\$18,097,805	\$-	\$(11,948,724)	\$156,327	\$144,539,048

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$11,597,366,868	\$10,953,968,881	\$1,738,836,756	\$9,393,153,517	\$465,376,595	\$-	\$-
Mortgage loans, net of allowance	1,323,066,457	1,297,913,586	-	-	1,323,066,457	-	-
Cash, Cash Equivalents and Short-term investments	501,497,439	501,496,565	(385,380,823)	886,878,262	-	-	-
Derivative assets	10,705	1,571,456	-	10,705	-	-	-
Securities lending collateral assets	19,855,550	19,816,112	18,374,180	1,481,370	-	-	-
Total Assets	\$13,441,797,019	\$12,774,766,600	\$1,371,830,113	\$10,281,523,854	\$1,788,443,052	\$-	\$-
Liabilities							
Derivative liabilities	\$26,275,401	\$1,597,040	\$-	\$26,275,401	\$-	\$-	\$-
Total Liabilities	\$26,275,401	\$1,597,040	\$-	\$26,275,401	\$-	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

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

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 7, 2021 for the statutory statement issued on May 10, 2021.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 7, 2021 for the statutory statement issued on May 10, 2021.

There were no material Type II 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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

- A. As of December 31, 2020, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$10.50 billion. On January 1, 2021, loss and loss adjustment expense reserves of \$1.07 billion were transferred to the Company as a result of the pooling and quota share agreements, effective January 1, 2021. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$1.38 billion for the three months ended March 31, 2021. As of March 31, 2021, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$10.07 billion. The Company experienced favorable prior-year development of \$114.3 million during the three months ended March 31, 2021, primarily driven by ceded reinsurance recoveries on prior accident years as a result of triggering CAT reinsurance treaties.
- B. During 2021, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

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

Effective January 1, 2021, Nationwide Indemnity entered the Nationwide Pool with 0% retrocession. Nationwide Indemnity ceded assets of \$32.5 million and liabilities of \$1.5 billion, primarily consisting of losses and loss expense reserves. Nationwide Indemnity transferred \$935.6 million of securities, \$35.0 of commercial mortgage loans and \$78.9 million of cash to the Company to settle this transaction. The Company received assets of \$23.1 million and liabilities of \$1.07 billion, primarily consisting of loss and loss expense reserves of \$1.07 billion.

Note 27 - Structured Settlements

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

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

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

Note 31 – High Deductibles

Not applicable.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

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

Note 33 - Asbestos/Environmental Reserves

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

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 36 – Financial Guaranty Insurance

Not applicable.

NATIONWIDE MUTUAL INSURANCE COMPANY
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 ☒
- 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 ☐
- 2.2

If yes, date of change:

02/10/2021
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 3.3

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

- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☐ No ☒
- 3.5

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes ☐ No ☒
- 4.2

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

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

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

05/24/2018

- 6.4

By what department or departments?
OH

- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 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 ☒
- 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 ☒
- 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 ☒ No ☐

- 8.4

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

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ 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:

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☒] No [☐]
- 10.2

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

\$

0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$

1,470,716,779
13.

Amount of real estate and mortgages held in short-term investments:

\$

0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [☒] No [☐]
- 14.2 If yes, please complete the following:
- | | 1
Prior Year End Book/Adjusted
Carrying Value | 2
Current Quarter Book/Adjusted
Carrying Value |
|---|---|--|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | 0 | 0 |
| 14.23 Common Stock | 9,560,584,735 | 9,619,459,586 |
| 14.24 Short-Term Investments | 0 | 0 |
| 14.25 Mortgage Loans on Real Estate | 10,000,000 | 10,000,000 |
| 14.26 All Other | 1,490,719,557 | 1,577,642,046 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 11,061,304,292 | \$ 11,207,101,632 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [☒] No [☐]

15.2

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

Yes [☒] No [☐] N/A [☐]

If no, attach a description with this statement.
16.

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

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

21,395,192

16.2

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

\$

21,355,754

16.3

Total payable for securities lending reported on the liability page:

\$

24,379,037

17.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [☒] No [☐]
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:
- | 1
Name of Custodian(s) | 2
Custodian Address |
|--------------------------------------|---|
| The Bank of New York Mellon | 1 Wall Street, New York, NY 10286 |
| Royal Trust | 77 King St., York, ON M9N 1L4 |
| Federal Home Loan Bank of Cincinnati | 221 E. 4th St, Suite 600, Cincinnati, OH. 45202 |
- 17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:
- | 1
Name(s) | 2
Location(s) | 3
Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |
- 17.3

Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [☐] No [☒]

17.4

If yes, give full and complete information relating thereto:
- | 1
Old Custodian | 2
New Custodian | 3
Date of
Change | 4
Reason |
|--------------------|--------------------|------------------------|-------------|
| | | | |
- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].
- | 1
Name of Firm or Individual | 2
Affiliation |
|--|------------------|
| Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution | I |
| Gramercy Funds Management LLC | U |
| Ares Capital Management LLC | U |
| HPS INVESTMENT PARTNERS, LLC | U |
- 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 [☒]
- Q07.1

NATIONWIDE MUTUAL INSURANCE COMPANY
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 [☒]

17.6

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

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

18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [☒] 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 [☒] 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 [☒]

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 [☒]

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?

If yes, attach an explanation.

Effective January 1, 2021, Nationwide Indemnity Company was added to the Nationwide Pool with 0% retrocession.

Yes [X] No [] N/A []
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?

If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto:
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [X] No []
- 4.2

If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	10.250	3.960	33,167	1,459	0	34,626	(1,788)	(79)	0	(1,867)
Total	XXX	XXX	33,167	1,459	0	34,626	(1,788)	(79)	0	(1,867)
5.

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

56.000%

0.000%

37.000%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

If yes, please provide the amount of funds administered as of the reporting date.

\$ 0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []
- 7.1

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 []

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	...L...	3,373,206	4,097,435	2,484,181	2,459,496	8,958,841	8,783,639
2.	Alaska.....AK	...L...	76,408	131,491	(26,203)	35,333	165,437	214,631
3.	Arizona.....AZ	...L...	6,009,345	8,126,314	3,510,248	5,968,091	21,387,528	22,555,597
4.	Arkansas.....AR	...L...	3,989,376	5,663,804	2,759,030	2,596,887	8,519,726	11,083,609
5.	California.....CA	...L...	123,528,438	127,645,146	77,851,161	44,718,918	374,836,347	222,100,185
6.	Colorado.....CO	...L...	16,105,389	18,954,874	7,397,565	7,308,896	34,804,437	26,430,936
7.	Connecticut.....CT	...L...	7,387,709	9,359,365	3,500,173	4,956,506	30,195,386	30,791,800
8.	Delaware.....DE	...L...	10,356,576	12,177,265	5,412,527	7,576,024	25,028,782	28,544,598
9.	District of Columbia.....DC	...L...	3,180,257	3,217,968	1,762,864	1,290,106	3,754,584	3,342,021
10.	Florida.....FL	...L...	22,749,214	4,296,631	6,325,334	1,639,992	48,617,502	41,877,299
11.	Georgia.....GA	...L...	7,683,294	11,036,994	5,881,806	10,193,518	28,720,284	35,534,848
12.	Hawaii.....HI	...L...	72,334	185,447	.....	.....23,424	507,418	418,553
13.	Idaho.....ID	...L...	1,274,704	3,063,269	558,844	446,646	10,612,327	8,184,049
14.	Illinois.....IL	...L...	2,293,531	3,936,240	2,157,098	3,955,896	25,630,476	28,984,710
15.	Indiana.....IN	...L...	9,216,123	8,743,021	3,124,246	4,971,542	17,452,911	18,732,034
16.	Iowa.....IA	...L...	6,651,425	9,328,219	9,453,729	4,026,023	45,047,246	43,885,138
17.	Kansas.....KS	...L...	17,798,121	16,084,122	8,015,557	4,631,029	31,695,773	26,847,999
18.	Kentucky.....KY	...L...	7,782,456	9,774,279	4,147,101	6,666,084	20,501,501	21,548,974
19.	Louisiana.....LA	...L...	1,148,793	1,309,842	553,177	619,487	12,444,551	21,092,081
20.	Maine.....ME	...L...	630,719	373,346	95,052	120,995	804,760	784,201
21.	Maryland.....MD	...L...	18,445,366	22,871,751	7,224,696	10,503,973	65,753,718	78,291,524
22.	Massachusetts.....MA	...L...	2,820,650	2,963,364	1,298,924	3,019,364	4,235,075	5,368,679
23.	Michigan.....MI	...L...	1,622,121	1,922,152	284,685	329,794	16,185,189	16,655,164
24.	Minnesota.....MN	...L...	14,261,990	9,773,226	8,989,998	2,714,960	25,456,039	16,229,373
25.	Mississippi.....MS	...L...	4,219,912	6,635,645	4,061,205	4,182,419	12,098,309	12,915,808
26.	Missouri.....MO	...L...	12,131,596	9,391,087	4,547,814	4,738,446	31,379,847	22,518,514
27.	Montana.....MT	...L...	2,869,280	1,859,784	1,181,984	410,449	2,670,389	4,518,533
28.	Nebraska.....NE	...L...	21,923,474	12,955,690	8,602,695	2,696,143	39,687,900	41,966,299
29.	Nevada.....NV	...L...	5,971,292	3,979,428	2,080,035	2,923,102	13,884,282	9,003,027
30.	New Hampshire.....NH	...L...	2,148,826	2,420,530	1,153,668	1,551,228	3,741,538	3,805,778
31.	New Jersey.....NJ	...L...	1,432,484	4,174,730	1,172,309	3,173,618	61,720,150	66,331,477
32.	New Mexico.....NM	...L...	1,669,732	2,065,590	506,137	36,980	2,894,102	2,393,144
33.	New York.....NY	...L...	19,692,637	21,921,181	13,046,350	29,007,223	89,818,282	91,608,157
34.	North Carolina.....NC	...L...	72,256,474	79,100,245	34,655,562	49,474,297	88,523,256	93,169,585
35.	North Dakota.....ND	...L...	2,221,780	2,111,243	1,562,471	473,167	3,434,465	5,275,829
36.	Ohio.....OH	...L...	45,318,383	52,896,759	20,146,101	24,556,879	108,933,916	75,791,809
37.	Oklahoma.....OK	...L...	224,629	1,043,542	1,073,830	479,091	6,639,776	7,208,107
38.	Oregon.....OR	...L...	7,405,256	8,230,197	2,959,589	4,806,922	14,867,234	16,222,155
39.	Pennsylvania.....PA	...L...	48,856,138	56,780,591	25,904,931	31,894,749	373,058,756	396,850,082
40.	Rhode Island.....RI	...L...	6,495,110	7,501,314	5,069,885	5,596,004	12,811,817	14,132,460
41.	South Carolina.....SC	...L...	2,574,157	3,126,649	2,518,260	2,148,984	11,605,689	11,001,103
42.	South Dakota.....SD	...L...	4,916,747	3,168,875	1,414,379	710,704	9,876,872	8,533,992
43.	Tennessee.....TN	...L...	3,134,808	10,794,155	2,159,561	5,866,818	22,779,528	27,242,827
44.	Texas.....TX	...L...	42,796,286	39,075,860	38,424,846	10,675,381	88,886,118	42,171,844
45.	Utah.....UT	...L...	4,455,234	1,734,796	2,085,549	1,728,453	9,038,997	5,511,241
46.	Vermont.....VT	...L...	2,605,111	2,795,464	1,248,542	1,516,591	4,461,884	5,564,215
47.	Virginia.....VA	...L...	39,081,812	45,505,969	20,326,688	22,255,152	89,112,052	94,796,755
48.	Washington.....WA	...L...	12,868,209	11,584,825	7,047,601	5,158,410	24,471,807	20,984,952
49.	West Virginia.....WV	...L...	18,110,000	20,450,110	7,900,918	7,518,730	12,441,712	16,582,166
50.	Wisconsin.....WI	...L...	2,570,995	2,535,556	2,660,891	1,973,302	31,299,213	26,382,156
51.	Wyoming.....WY	...L...	2,992,553	3,138,093	2,303,876	1,820,400	5,566,429	7,465,613
52.	American Samoa.....AS	...N...	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	...L...	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	...N...	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	...L...	.....	.....	.....	.....	.....500	500
56.	Northern Mariana Islands.....MP	...N...	.....	.....	.....	.....	.....	.....
57.	Canada.....CAN	...N...	.....	.....	.....	.....	.....	.....
58.	Aggregate Other Alien.....OT	...XXX...	0	0	0	0	0	0
59.	Totals.....	...XXX...	679,400,460	712,013,473	378,577,470	358,146,626	2,037,020,658	1,848,229,770

DETAILS OF WRITE-INS

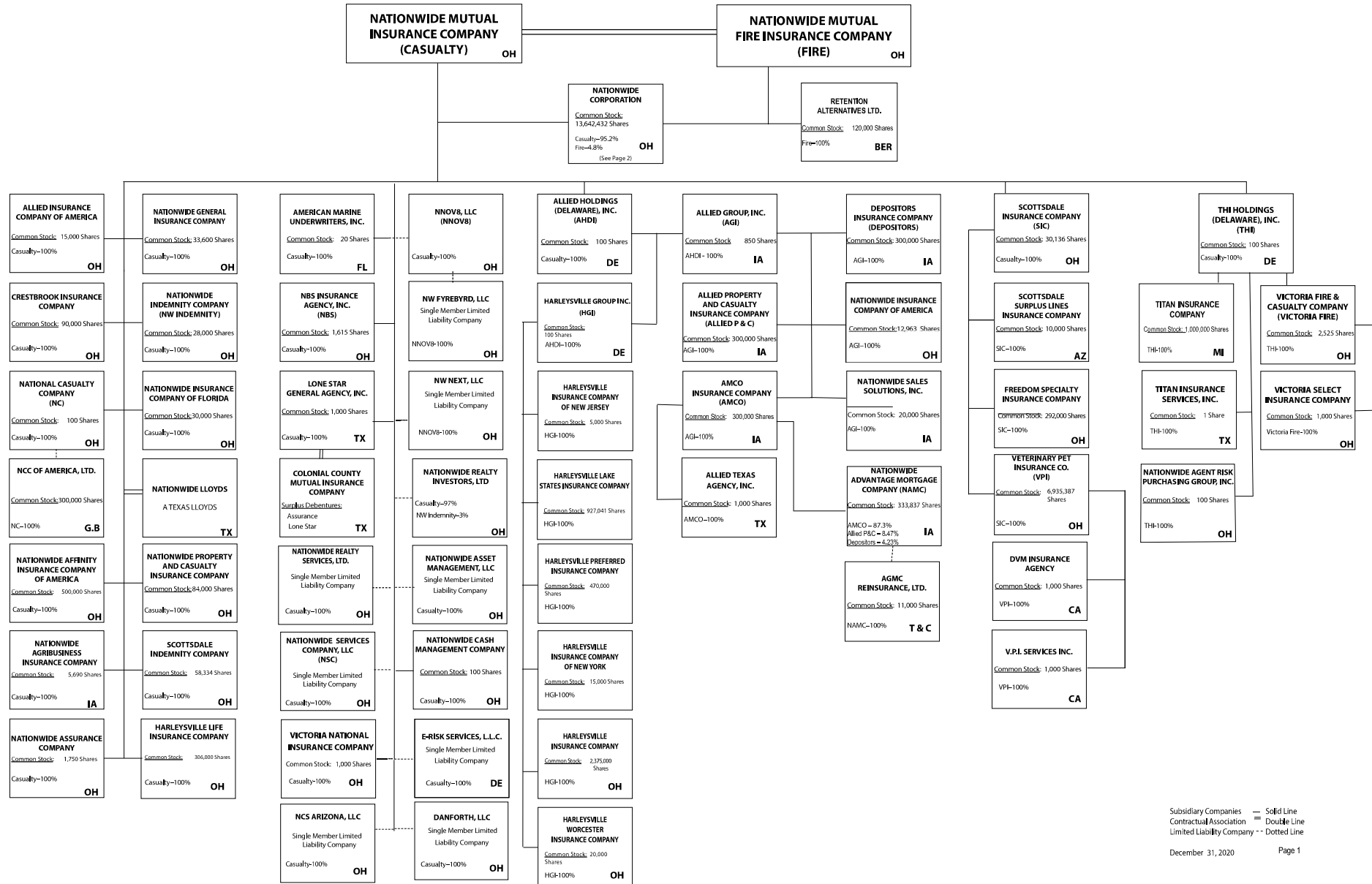
58001.	XXX...	.....	.....	.....	.....	.....	.....
58002.	XXX...	.....	.....	.....	.....	.....	.....
58003.	XXX...	.....	.....	.....	.....	.....	.....
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX...	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX...	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	53
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0

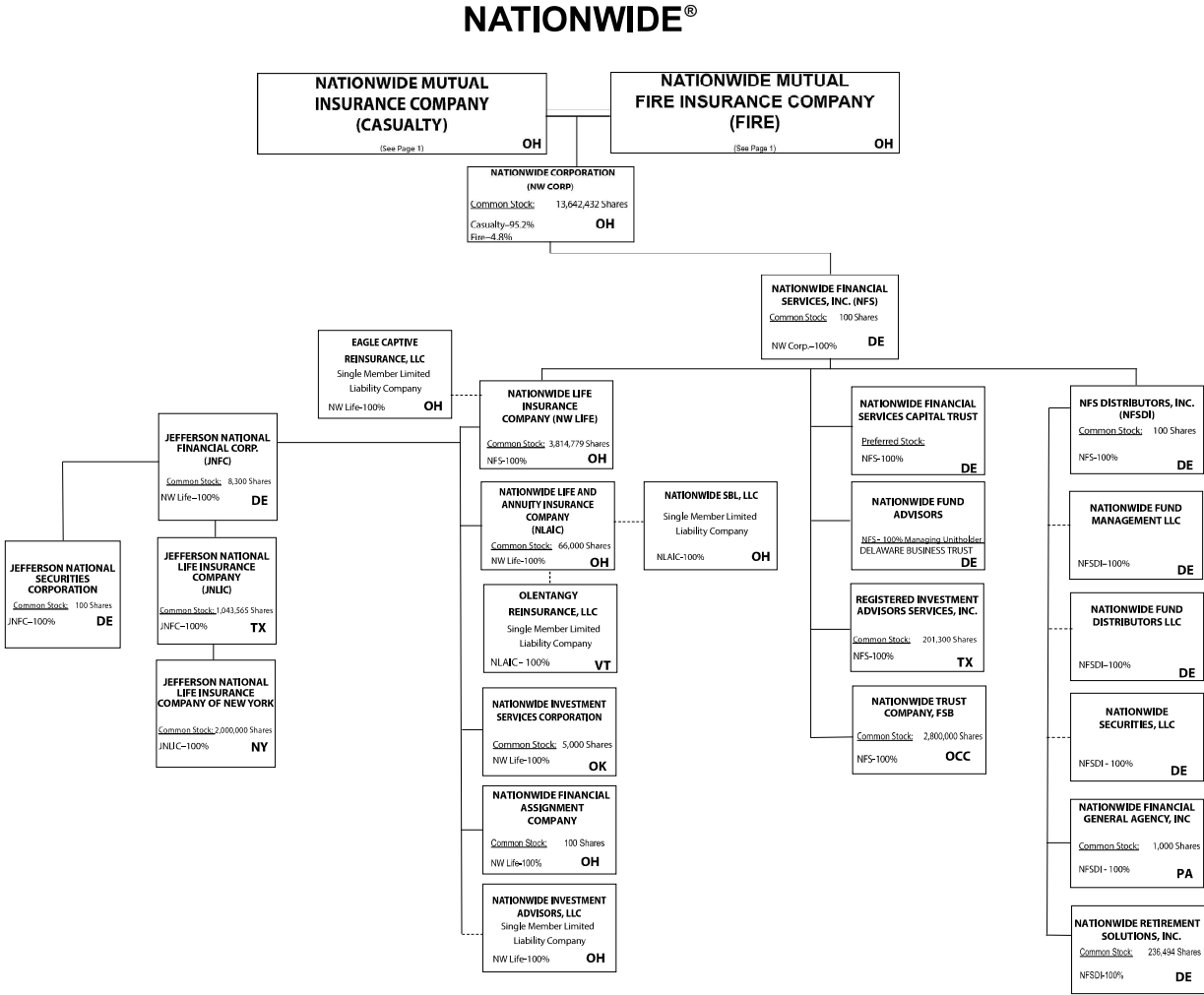
R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	4

NATIONWIDE®



(Casualty/Fire subsidiaries)

Q11.1.1



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

Q11.2

NATIONWIDE INSURANCE COMPANIES

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

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		85-2649655..	n/a.....			American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		86-2502912..	n/a.....			American Tax Credit Fund 2021-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-5052608..	n/a.....			Danforth, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3260559..	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		51-0241172..	n/a.....			Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23582..	41-0417250..	n/a.....			Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42900..	23-2253669..	n/a.....			Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10674..	23-2864924..	n/a.....			Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	14516..	38-3198542..	n/a.....			Harleysville Lake States Insurance Company....	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	64327..	23-1580983..	n/a.....			Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	35696..	23-2384978..	n/a.....			Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	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.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-6969857..	n/a.....	.....	.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1748721..	n/a.....	.....	.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0900518..	n/a.....	.....	.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23760..	31-4425763..	n/a.....	.....	.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10070..	31-1399201..	n/a.....	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	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.....	IA.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2450960..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2774223..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	21-1288836..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-3427479..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-3427525..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-1362364..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	45-0469525..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110...	75-1780981..	n/a.....	.....	.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		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.....	RE.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0948330..	n/a.....			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2250056..	n/a.....			Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		36-2434406..	n/a.....			Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-4177100..	n/a.....			Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-1952215..	n/a.....			Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		46-1971926..	n/a.....			Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1592130..	2729677			Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-5976272..	n/a.....			Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0871532..	n/a.....			NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-4193218..	n/a.....			NCS Arizona, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		11-3651828..	n/a.....			ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1630871..	n/a.....			NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5195340..	n/a.....			NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5194959..	n/a.....			NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3762545..	n/a.....			NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Brooksedge, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065.	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-1969518..	n/a.....	.....	.....	NW Fyrebyrd, LLC.....	OH.....	NIA.....	NNOV8, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-3363961..	n/a.....	.....	.....	NW Next, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2078643..	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3727023..	n/a.....	.....	.....	NW-Ashland, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3942108..	n/a.....	.....	.....	NW-Beloit, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Flre Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-1538532..	n/a.....	.....	.....	NW-Escalante II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		31-1580283..	n/a.....			NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	n/a.....			NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		30-0876022..	n/a.....			NWD Franklinton, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-4118665..	n/a.....			NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1580283..	n/a.....			NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		35-2642005..	n/a.....			NWGH, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		85-1262262..	n/a.....			NW-Gator Walk, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-0524968..	n/a.....			NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		86-2431839..	n/a.....			NW-Hub13, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-1881115..	n/a.....			NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-2482818..	n/a.....			NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1671648..	n/a.....			NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-5146596..	n/a.....			NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1361460..	n/a.....			NW-Marketplace, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-4777464..	n/a.....			NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-2937171..	n/a.....			NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-1246853..	n/a.....			NW-Oakbrook, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2260477..	n/a.....			NW-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2469044..	n/a.....	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2449044..	n/a.....	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2173918..	n/a.....	.....	.....	NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4326171..	n/a.....	.....	.....	NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-3212025..	n/a.....	.....	.....	NW-Springfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0536537..	n/a.....	.....	.....	NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-5764783..	n/a.....	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1603024..	n/a.....	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1619428..	n/a.....	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1861190..	n/a.....	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	n/a.....	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1923444..	n/a.....	.....	.....	Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.).....	OH.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1169305..	n/a.....	.....	.....	Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Rail Street Parking, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-2938844..	n/a.....	.....	.....	Registered Investment Advisors Services, Inc.....	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-0549218..	n/a.....	.....	.....	Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15580..	31-1117969..	n/a.....	.....	.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297..	31-1024978..	n/a.....	.....	.....	Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672..	86-0835870..	n/a.....	.....	.....	Scottsdale Surplus Lines Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	91-2158214..	n/a.....	.....	.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
.....	.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1610040..	n/a.....	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	52-2031677..	n/a.....	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	36269..	86-0619597..	n/a.....	.....	.....	Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	n/a.....	.....	.....	Titan Insurance Services, Inc.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	33-0160222..	n/a.....	.....	.....	V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	42285...	95-3750113..	n/a.....	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889...	34-1394913..	n/a.....	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778...	34-1842604..	n/a.....	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105...	34-1777972..	n/a.....	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

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.

NATIONWIDE MUTUAL INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	8,189,969	8,103,996	98.950	(237.000)
2. Allied lines.....	13,474,101	7,508,746	55.727	22.000
3. Farmowners multiple peril.....	3,680,976	2,288,916	62.182	354.000
4. Homeowners multiple peril.....	148,871,954	129,418,215	86.933	40.000
5. Commercial multiple peril.....	78,452,642	50,326,212	64.149	35.000
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....		(1,804,104)	0.000	
9. Inland marine.....	18,717,256	12,434,659	66.434	90.000
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		(135)	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	748,933	37,105	4.954	3.000
13. Group accident and health.....	2,467,808	2,975,283	120.564	47.000
14. Credit accident and health.....			0.000	
15. Other accident and health.....	30,742	21,384	69.560	25.000
16. Workers' compensation.....	9,099,684	(13,057,180)	(143.490)	(162.000)
17.1. Other liability-occurrence.....	46,031,590	71,454,064	155.228	5.000
17.2. Other liability-claims made.....	1,521,579	(51,889)	(3.410)	7.000
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	3,465,226	680,293	19.632	53.000
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	175,151,458	82,570,777	47.143	50.000
19.3, 19.4. Commercial auto liability.....	44,536,160	17,593,144	39.503	60.000
21. Auto physical damage.....	139,707,717	51,520,725	36.878	52.000
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	538,262	93,815	17.429	15.000
24. Surety.....	16,842,869	1,742,752	10.347	91.000
26. Burglary and theft.....	434,379	64,098	14.756	3.000
27. Boiler and machinery.....	2,894,352	800,376	27.653	24.000
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....		(198,863)	0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	
35. Totals.....	714,857,657	424,522,389	59.386	41.281
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	8,282,923	8,282,923	7,095,326
2. Allied lines.....	13,478,708	13,478,708	11,776,187
3. Farmowners multiple peril.....	5,313,140	5,313,140	1,772,743
4. Homeowners multiple peril.....	141,214,180	141,214,180	110,473,462
5. Commercial multiple peril.....	62,673,657	62,673,657	77,074,565
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	19,939,965	19,939,965	28,989,215
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	653,354	653,354	584,746
13. Group accident and health.....	2,854,883	2,854,883	5,074,372
14. Credit accident and health.....			
15. Other accident and health.....	59,260	59,260	313,406
16. Workers' compensation.....	6,365,694	6,365,694	9,426,304
17.1. Other liability-occurrence.....	43,957,511	43,957,511	49,681,085
17.2. Other liability-claims made.....	2,135,922	2,135,922	933,447
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	1,350,827	1,350,827	3,901,615
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	172,568,340	172,568,340	188,980,292
19.3 19.4. Commercial auto liability.....	37,870,824	37,870,824	46,004,748
21. Auto physical damage.....	136,943,734	136,943,734	149,152,882
22. Aircraft (all perils).....			
23. Fidelity.....	625,226	625,226	715,589
24. Surety.....	20,346,987	20,346,987	17,645,785
26. Burglary and theft.....	374,610	374,610	354,433
27. Boiler and machinery.....	2,390,716	2,390,716	2,063,269
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	.0
35. Totals.....	679,400,461	679,400,461	712,013,471
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

NATIONWIDE MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior.....	3,191,796	2,322,492	5,514,288	394,064	(14,885)	379,179	2,866,510	72,589	2,179,115	5,118,214	68,778	(85,673)	(16,895)
2. 2019.....	1,034,656	1,061,698	2,096,354	209,620	9,406	219,026	908,756	40,979	952,565	1,902,300	83,720	(58,748)	24,972
3. Subtotals 2019 + Prior.....	4,226,452	3,384,190	7,610,642	603,684	(5,479)	598,205	3,775,266	113,568	3,131,680	7,020,514	152,498	(144,421)	8,077
4. 2020.....	1,607,828	2,349,474	3,957,302	646,200	136,584	782,784	1,187,163	167,782	1,697,225	3,052,170	225,535	(347,883)	(122,348)
5. Subtotals 2020 + Prior.....	5,834,280	5,733,664	11,567,944	1,249,884	131,105	1,380,989	4,962,429	281,350	4,828,905	10,072,684	378,033	(492,304)	(114,271)
6. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	763,148	763,148	XXX.....	493,124	938,787	1,431,911	XXX.....	XXX.....	XXX.....
7. Totals.....	5,834,280	5,733,664	11,567,944	1,249,884	894,253	2,144,137	4,962,429	774,474	5,767,692	11,504,595	378,033	(492,304)	(114,271)
8. Prior Year-End's Surplus As Regards Policyholders	14,086,365										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....6.5 %	2. ....(8.6)%	3. ....(1.0)%
											Col. 13, Line 7 Line 8		
											4.(0.8)%		

NATIONWIDE MUTUAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

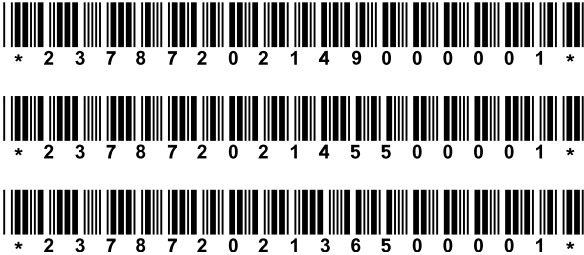
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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.

Bar Code:



NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Recoupment receivables.....	27,766,837	.....	27,766,837	21,595,253
2505. Third party administrator receivable.....	27,276,500	8,560,954	18,715,546	14,853,160
2506. Deductible receivables.....	1,869,611	156,670	1,712,941	1,858,833
2507. Corporate owned investment value of life insurance.....	1,594,969,752	.....	1,594,969,752	1,580,314,405
2597. Summary of remaining write-ins for Line 25.....	1,651,882,700	8,717,624	1,643,165,076	1,618,621,651

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	64,448	46,745
2505. Miscellaneous liabilities.....	106,814,754	122,810,719
2506. Pooling expenses payable.....	67,985,125	208,604,824
2507. Reserve for state escheat payments.....	116,831,957	115,596,456
2508. State surcharge/recoupment payable.....	6,967,685	8,706,497
2509. Accrued interest payable on surplus notes.....	39,262,500	.....
2510. Third party administrator payable.....	7,488,859	.....
2597. Summary of remaining write-ins for Line 25.....	345,415,328	455,765,241

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	438,198,403	486,107,999
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	5,176,916	24,435,281
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(449,495)
5. Deduct amounts received on disposals.....		22,858,679
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....	350,000	10,188,796
8. Deduct current year's depreciation.....	8,562,036	38,847,907
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	434,463,283	438,198,403
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	434,463,283	438,198,403

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,341,484,544	1,478,864,643
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		159,962,847
2.2 Additional investment made after acquisition.....	40,811,142	29,294,254
3. Capitalized deferred interest and other.....	1,846,731	2,898,271
4. Accrual of discount.....	386	
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		7,550,091
7. Deduct amounts received on disposals.....	73,975,348	334,605,808
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	3,664	7,108
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		2,472,646
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	1,310,163,791	1,341,484,544
12. Total valuation allowance.....	(12,250,208)	(8,503,082)
13. Subtotal (Line 11 plus Line 12).....	1,297,913,583	1,332,981,462
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,297,913,583	1,332,981,462

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,671,996,996	4,123,365,436
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	65,631,437	329,976,709
2.2 Additional investment made after acquisition.....	165,463,242	488,201,549
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	142,213,874	163,438,433
6. Total gain (loss) on disposals.....	(4,172,832)	(73,329,385)
7. Deduct amounts received on disposals.....	100,181,252	329,528,365
8. Deduct amortization of premium and depreciation.....	528,517	36,375,857
9. Total foreign exchange change in book/adjusted carrying value.....	(3,852,301)	6,766,994
10. Deduct current year's other-than-temporary impairment recognized.....	(2,596)	518,518
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	4,936,573,243	4,671,996,996
12. Deduct total nonadmitted amounts.....	241,681,504	186,044,025
13. Statement value at end of current period (Line 11 minus Line 12).....	4,694,891,739	4,485,952,971

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	20,111,530,890	19,525,519,935
2. Cost of bonds and stocks acquired.....	1,591,488,508	3,155,222,769
3. Accrual of discount.....	7,749,322	19,195,498
4. Unrealized valuation increase (decrease).....	78,043,895	(115,028,161)
5. Total gain (loss) on disposals.....	(3,059,489)	(5,534,925)
6. Deduct consideration for bonds and stocks disposed of.....	548,261,440	2,418,645,180
7. Deduct amortization of premium.....	11,921,674	32,831,832
8. Total foreign exchange change in book/adjusted carrying value.....	(3,288,801)	4,341,553
9. Deduct current year's other-than-temporary impairment recognized.....		29,850,484
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,251,408	9,141,717
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	21,223,532,619	20,111,530,890
12. Deduct total nonadmitted amounts.....	21,766,116	29,757,473
13. Statement value at end of current period (Line 11 minus Line 12).....	21,201,766,503	20,081,773,417

NATIONWIDE MUTUAL INSURANCE COMPANY

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).....	6,832,015,490	929,184,108	383,075,780	25,832,086	7,403,955,904			6,832,015,490
2. NAIC 2 (a).....	2,566,131,029	452,874,561	80,839,118	(2,280,289)	2,935,886,183			2,566,131,029
3. NAIC 3 (a).....	705,819,558	149,287,064	62,143,090	(43,367,304)	749,596,228			705,819,558
4. NAIC 4 (a).....	339,206,109	49,375,024	21,876,341	34,107,731	400,812,523			339,206,109
5. NAIC 5 (a).....	50,984,734	4,670,465	5,607,841	(6,919,298)	43,128,060			50,984,734
6. NAIC 6 (a).....	3,401,088	1,028,303	3,885,558	3,682,426	4,226,259			3,401,088
7. Total Bonds.....	10,497,558,008	1,586,419,525	557,427,728	11,055,352	11,537,605,157	0	0	10,497,558,008
PREFERRED STOCK								
8. NAIC 1.....		481,390		1,500	482,890			
9. NAIC 2.....	15,177,460	1,117,750	266,687	(1,275,090)	14,753,433			15,177,460
10. NAIC 3.....	5,722,950	1,150,244	440,000	185,924	6,619,118			5,722,950
11. NAIC 4.....	931,351		467,226	13,842	477,967			931,351
12. NAIC 5.....	1,077,212	992,375		11,642	2,081,229			1,077,212
13. NAIC 6.....	99,886	23,625		307,129	430,640			99,886
14. Total Preferred Stock.....	23,008,859	3,765,384	1,173,913	(755,053)	24,845,277	0	0	23,008,859
15. Total Bonds and Preferred Stock.....	10,520,566,867	1,590,184,909	558,601,641	10,300,299	11,562,450,434	0	0	10,520,566,867

(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 \$.....25,000,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	25,000,000	XXX.....	25,000,000	13,425	.....

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.....	33,532,121	753,875,647
2. Cost of short-term investments acquired.....	.....	.....134,991,440
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	8,532,121	855,331,678
7. Deduct amortization of premium.....	.....	.....3,288
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).....	25,000,000	33,532,121
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	25,000,000	33,532,121

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	(3,800,999)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	3,775,414
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	(25,584)
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	(25,584)

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).....	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	1,977,819
3.14	Section 1, Column 18, prior year.....	(895,607)
		2,873,426
		2,873,426
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	1,977,819
3.24	Section 1, Column 19, prior year plus.....	(895,607)
3.25	SSAP No. 108 adjustments.....	2,873,426
		2,873,426
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	1,765,733
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	1,765,733
4.23	SSAP No. 108 adjustments.....	1,765,733
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(0)
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	(0)

Sch. DB - Pt. C - Sn. 1

NONE

Sch. DB - Pt. C - Sn. 2

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	(25,584)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	(25,584)
4.	Part D, Section 1, Column 6.....	1,571,456
5.	Part D, Section 1, Column 7.....	(1,597,040)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)

Fair Value Check

7.	Part A, Section 1, Column 16.....	(26,264,696)
8.	Part B, Section 1, Column 13.....	(61,775)
9.	Total (Line 7 plus Line 8).....	(26,326,471)
10.	Part D, Section 1, Column 9.....	10,705
11.	Part D, Section 1, Column 10.....	(26,337,176)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	5,268,841
14.	Part B, Section 1, Column 20.....	26,390,188
15.	Part D, Section 1, Column 12.....	31,659,029
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE MUTUAL INSURANCE COMPANY
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.....	1,077,212,240	6,645,234
2. Cost of cash equivalents acquired.....	5,341,042,233	24,635,915,753
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....	3	9
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	5,546,002,307	23,565,348,756
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).....	872,252,169	1,077,212,240
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	872,252,169	1,077,212,240

NATIONWIDE MUTUAL INSURANCE COMPANY

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								
00-1102418.....	SEATTLE.....	WA.....	.....	01/28/2021....	3.350	.....	.....20,000,000	34,980,000
00-1102717.....	WASHINGTON.....	DC.....	.....	01/28/2021....	3.890	.....	.....14,890,146	24,986,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0	34,890,146	59,966,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000082.....	CHANDLER.....	AZ.....	.....	06/10/2020....	11.500	.....	.....5,920,996	99,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	5,920,996	99,500,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	0	40,811,142	159,466,000
3399999. Total Mortgages.....				XXX.....	XXX.....	0	40,811,142	159,466,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1102701.....	PLANO.....	TX.....	.....	02/14/2017....	03/05/2021....	32,150,000	.....	.....	.....	.....	.....0	.....	.....32,150,000	32,150,000	.....	.....	.....0
00-1102732.....	SAN ANTONIO.....	TX.....	.....	05/02/2017....	02/24/2021....	27,300,000	.....	.....	.....	.....	.....0	.....	.....27,300,000	27,300,000	.....	.....	.....0
00-1102853.....	CHARLOTTE.....	NC.....	.....	01/31/2018....	02/05/2021....	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						69,450,000	0	0	0	0	0	0	69,450,000	69,450,000	0	0	0
Mortgages With Partial Repayments																	
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....	.....	.....236,085	.....	.....	.....	.....	.....0	.....	.....57,325	57,325	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	12/22/2015....	.....	.....141,143	.....	.....(3,278)	.....	.....	.....(3,278)	.....	.....21,901	21,901	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002....	.....	.....6,762,254	.....	.....	.....	.....	.....0	.....	.....83,449	83,449	.....	.....	.....0
00-1101810.....	HIGHLAND PARK.....	IL.....	.....	10/12/2018....	.....	.....802,741	.....	.....	.....	.....	.....0	.....	.....169,505	169,505	.....	.....	.....0
00-1101820.....	CINCINNATI.....	OH.....	.....	10/12/2018....	.....	.....3,597,494	.....	.....	.....	.....	.....0	.....	.....36,957	36,957	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	.....1,325,558	.....	.....	.....	.....	.....0	.....	.....184,020	184,020	.....	.....	.....0
00-1101854.....	PORTAGE.....	IN.....	.....	10/12/2018....	.....	.....3,006,690	.....	.....	.....	.....	.....0	.....	.....49,012	49,012	.....	.....	.....0
00-1101907.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	.....10,889,219	.....	.....	.....	.....	.....0	.....	.....75,688	75,688	.....	.....	.....0
00-1101916.....	NEW YORK.....	NY.....	.....	10/12/2018....	.....	.....3,819,196	.....	.....	.....	.....	.....0	.....	.....27,085	27,085	.....	.....	.....0
00-1101939.....	KIRKLAND.....	WA.....	.....	10/12/2018....	.....	.....4,115,706	.....	.....	.....	.....	.....0	.....	.....32,030	32,030	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	.....3,360,243	.....	.....	.....	.....	.....0	.....	.....158,548	158,548	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	.....1,018,610	.....	.....	.....	.....	.....0	.....	.....27,068	27,068	.....	.....	.....0
00-1102034.....	SAUK RAPIDS.....	MN.....	.....	10/12/2018....	.....	.....5,250,191	.....	.....	.....	.....	.....0	.....	.....147,468	147,468	.....	.....	.....0
00-1102042.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	.....5,015,950	.....	.....	.....	.....	.....0	.....	.....30,435	30,435	.....	.....	.....0
00-1102058.....	MANCHESTER.....	CT.....	.....	10/12/2018....	.....	.....3,373,409	.....	.....	.....	.....	.....0	.....	.....156,770	156,770	.....	.....	.....0
00-1102076.....	MISSION VIEJO.....	CA.....	.....	11/19/2013....	.....	.....12,895,896	.....	.....	.....	.....	.....0	.....	.....63,249	63,249	.....	.....	.....0
00-1102131.....	HOUSTON.....	TX.....	.....	10/12/2018....	.....	.....7,631,568	.....	.....	.....	.....	.....0	.....	.....103,419	103,419	.....	.....	.....0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

QE02.1

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
00-1102163.....	STERLING.....	VA.....	.....	06/04/2014....	.....	22,905,736	.....	.....	.....	.....	.....0	.....	108,378	108,378	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	5,485,560	.....	.....	.....	.....	.....0	.....	48,738	48,738	.....	.....	.....0
00-1102241.....	NORTH BETHESDA.....	MD.....	.....	10/12/2018....	.....	8,399,114	.....	.....	.....	.....	.....0	.....	74,521	74,521	.....	.....	.....0
00-1102320.....	FOX POINT.....	WI.....	.....	10/12/2018....	.....	6,713,804	.....	.....	.....	.....	.....0	.....	320,384	320,384	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	2,327,526	.....	.....	.....	.....	.....0	.....	113,395	113,395	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	3,301,814	.....	.....	.....	.....	.....0	.....	89,851	89,851	.....	.....	.....0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	7,938,181	.....	.....	.....	.....	.....0	.....	53,546	53,546	.....	.....	.....0
00-1102463.....	MIRA LOMA.....	CA.....	.....	10/12/2018....	.....	1,558,060	.....	.....	.....	.....	.....0	.....	13,293	13,293	.....	.....	.....0
00-1102464.....	RANCHO CUCAMONGA.....	CA.....	.....	10/12/2018....	.....	3,029,562	.....	.....	.....	.....	.....0	.....	25,848	25,848	.....	.....	.....0
00-1102466.....	WILMINGTON.....	NC.....	.....	10/12/2018....	.....	7,066,453	.....	.....	.....	.....	.....0	.....	39,419	39,419	.....	.....	.....0
00-1102470.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	6,596,385	.....	.....	.....	.....	.....0	.....	39,424	39,424	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	6,126,846	.....	.....	.....	.....	.....0	.....	76,593	76,593	.....	.....	.....0
00-1102505.....	SEATTLE.....	WA.....	.....	10/12/2018....	.....	4,789,300	.....	.....	.....	.....	.....0	.....	40,296	40,296	.....	.....	.....0
00-1102550.....	FAIRBORN.....	OH.....	.....	10/12/2018....	.....	8,803,818	.....	.....	.....	.....	.....0	.....	72,276	72,276	.....	.....	.....0
00-1102579.....	PHOENIX.....	AZ.....	.....	07/19/2016....	.....	11,912,328	.....	.....	.....	.....	.....0	.....	68,307	68,307	.....	.....	.....0
00-1102588.....	CARLE PLACE.....	NY.....	.....	10/12/2018....	.....	3,384,586	.....	.....	.....	.....	.....0	.....	142,756	142,756	.....	.....	.....0
00-1102591.....	LEXINGTON.....	SC.....	.....	10/12/2018....	.....	7,144,860	.....	.....	.....	.....	.....0	.....	59,596	59,596	.....	.....	.....0
00-1102666.....	NEW YORK.....	NY.....	.....	10/12/2018....	.....	4,593,367	.....	.....	.....	.....	.....0	.....	32,576	32,576	.....	.....	.....0
00-1102686.....	CHICAGO.....	IL.....	.....	12/22/2016....	.....	15,278,459	.....	.....	.....	.....	.....0	.....	38,538	38,538	.....	.....	.....0
00-1102694.....	CHARLESTON.....	SC.....	.....	10/12/2018....	.....	3,682,564	.....	.....	.....	.....	.....0	.....	36,415	36,415	.....	.....	.....0
00-1102717.....	WASHINGTON.....	DC.....	.....	01/28/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	54,301	54,301	.....	.....	.....0
00-1102788.....	STANTON.....	CA.....	.....	10/11/2017....	.....	1,894,808	.....	.....	.....	.....	.....0	.....	9,177	9,177	.....	.....	.....0
00-1102798.....	WALTHAM.....	MA.....	.....	11/30/2017....	.....	15,000,000	.....	.....	.....	.....	.....0	.....	69,921	69,921	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	12,916,491	.....	.....	.....	.....	.....0	.....	95,800	95,800	.....	.....	.....0
00-1102807.....	BRENTWOOD.....	TN.....	.....	10/12/2018....	.....	19,550,000	.....	.....	.....	.....	.....0	.....	94,684	94,684	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	18,950,911	.....	.....	.....	.....	.....0	.....	89,747	89,747	.....	.....	.....0
00-1102816.....	WALNUT.....	CA.....	.....	10/12/2018....	.....	8,048,784	.....	.....	.....	.....	.....0	.....	40,172	40,172	.....	.....	.....0
00-1102817.....	TORRANCE.....	CA.....	.....	10/12/2018....	.....	17,000,000	.....	.....	.....	.....	.....0	.....	80,357	80,357	.....	.....	.....0
00-1102821.....	CHICAGO.....	IL.....	.....	11/16/2017....	.....	14,118,935	.....	.....	.....	.....	.....0	.....	100,531	100,531	.....	.....	.....0
00-1102884.....	FARMERS BRANCH.....	TX.....	.....	07/31/2018....	.....	3,980,134	.....	.....	.....	.....	.....0	.....	24,994	24,994	.....	.....	.....0
00-1102889.....	LEWISVILLE.....	TX.....	.....	10/11/2018....	.....	20,228,292	.....	.....	.....	.....	.....0	.....	97,128	97,128	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	4,728,501	.....	.....	.....	.....	.....0	.....	30,758	30,758	.....	.....	.....0
00-1102896.....	CHANDLER.....	AZ.....	.....	05/18/2018....	.....	14,300,000	.....	.....	.....	.....	.....0	.....	57,426	57,426	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	14,777,023	.....	.....	.....	.....	.....0	.....	62,408	62,408	.....	.....	.....0
00-1102906.....	CANOGA PARK.....	CA.....	.....	10/17/2018....	.....	6,764,612	.....	.....	.....	.....	.....0	.....	29,803	29,803	.....	.....	.....0
00-1102910.....	ALBUQUERQUE.....	NM.....	.....	09/28/2018....	.....	10,443,646	.....	.....	.....	.....	.....0	.....	67,596	67,596	.....	.....	.....0
00-1102935.....	NEW YORK.....	NY.....	.....	02/28/2019....	.....	13,691,262	.....	.....	.....	.....	.....0	.....	79,732	79,732	.....	.....	.....0
00-1102959.....	WASHINGTON.....	DC.....	.....	03/28/2019....	.....	4,297,685	.....	.....	.....	.....	.....0	.....	109,396	109,396	.....	.....	.....0
00-1103032.....	CARLE PLACE.....	NY.....	.....	12/05/2019....	.....	3,758,625	.....	.....	.....	.....	.....0	.....	99,146	99,146	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	5,584,355	.....	.....	.....	.....	.....0	.....	106,036	106,036	.....	.....	.....0

NATIONWIDE MUTUAL INSURANCE COMPANY

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
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020....	.....	.....9,903,228	.....	.....	.....	.....	.....0	.....	.....49,006	49,006	.....	.....	.....0
00-1103164.....	MENOMONEE FALLS.....	WI.....	.....	04/30/2020....	.....	.....8,633,253	.....	.....	.....	.....	.....0	.....	.....159,150	159,150	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						442,850,821	0	(3,278)	0	0	(3,278)	0	4,525,348	4,525,348	0	0	0
0599999. Total Mortgages.....						512,300,821	0	(3,278)	0	0	(3,278)	0	73,975,348	73,975,348	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Prudential Capital Partners III.....	Chicago.....	IL.....	Prudential Private Capital.....	.....	10/15/2008.....	2	.....	.....4,555	.....	.....1,382,822	1.030
	MCP Private Capital Fund II, L.P.....	Luxembourg City.....	LUX...	Metric Capital Partners LLP.....	.....	05/07/2014.....	2	.....	.....22,138	.....	.....3,330,658	2.540
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE.....	Blackstone Credit.....	.....	11/25/2014.....	2	.....	.....328,889	.....	.....17,045,521	4.330
	Oaktree Opportunities Fund Xb, L.P.....	Grand Cayman.....	CYM.	Oaktree Capital Management.....	.....	06/18/2018.....	3	.....	.....1,750,000	.....	.....14,000,000	0.440
	NW Private Debt, LLC.....	Los Angeles.....	CA.....	Kayne Anderson.....	.....	01/01/2016.....	2	.....	.....(39,511)	.....	.....5,141,539	100.000
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA.....	Vista Equity Partners.....	.....	06/01/2016.....	2	.....	.....77,592	.....	.....3,465,694	12.200
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE.....	Blackstone Credit.....	.....	06/03/2016.....	2	.....	.....151,124	.....	.....9,483,589	0.450
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE.....	Newstone Capital Partners.....	.....	09/20/2016.....	2	.....	.....354,242	.....	.....1,177,911	2.430
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE.....	Ares Management.....	.....	06/23/2017.....	2	.....	.....(9,203)	.....	.....21,897,466	1.600
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Equity Partners.....	.....	05/10/2017.....	2	.....	.....35,218	.....	.....2,051,349	0.780
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/22/2018.....	2	.....	.....1,884,682	.....	.....7,216,806	1.200
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA.....	TCW Direct Lending.....	.....	05/14/2018.....	2	.....	.....4,161,203	.....	.....12,398,451	3.280
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX.....	Newstone Capital Partners.....	.....	06/02/2019.....	2	.....	.....2,336,620	.....	.....15,038,773	2.820
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020.....	2	.....	.....2,843,182	.....	.....28,673,724	0.900
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY...	HPS Investment Partners.....	.....	01/25/2021.....	2	3,000,000	.....	.....	.....17,000,000	0.400
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM.	Oaktree Capital Management.....	.....	01/15/2021.....	3	4,000,000	.....	.....	.....36,000,000	0.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								7,000,000	13,900,731	0	195,304,303	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Trident V, L.P.....	Greenwich.....	CT....	Stone Point Capital.....	.....	12/20/2010.....	3	.....	.....20,489	.....	.....753,925	0.730
	Ripley Cable Holdings I, L.P.....	Grand Cayman.....	CYM.	The Carlyle Group.....	.....	08/22/2006.....	3	(111,803)	.....	-	.....	.....2.030
	Terra Firma Deutsche Annington L.P.....	St Peter Port.....	GGY.	Terra Firma Capital Partners Ltd.....	.....	05/24/2006.....	3	2,944	.....	-	.....	.....0.640
	Actis Global 4, L.P.....	London.....	GBR.	Actis.....	.....	12/15/2011.....	3	650,127	.....	.....2,477,427	.....	.....2.100
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA.....	Silver Lake.....	.....	04/02/2013.....	3	66,343	.....	.....1,333,767	.....	.....0.310
	BioMotiv, LLC.....	Cleveland.....	OH...	BioMotiv, LLC.....	.....	07/12/2013.....	1	509,780	.....	.....2,677,720	.....	.....5.140
	Energy Trust Partners IV, L.P.....	Dallas.....	TX....	Energy Trust Partners.....	.....	08/30/2013.....	3	10,068	.....	.....1,741,995	.....	.....14.100
	Catterton Partners VII, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	09/03/2013.....	3	83,891	.....	.....3,934,975	.....	.....1.070
	Yukon Capital Partners II, L.P.....	Minneapolis.....	MN....	Yukon Partners.....	.....	11/05/2013.....	2	110,465	.....	.....3,070,318	.....	.....7.380
	One Rock Capital Partners, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	01/30/2014.....	3	19,177	.....	.....6,407,382	.....	.....4.630
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM.	TPG Capital Asia.....	.....	04/07/2014.....	3	93,624	.....	.....2,683,760	.....	.....0.760
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE....	Sorenson Partners, LLC.....	.....	05/31/2014.....	3	153,592	.....	.....5,464,592	.....	.....8.250
	EnCap Flatrock Midstream Fund III.....	Houston.....	TX....	EnCap Flatrock Midstream.....	.....	04/30/2014.....	3	76,440	.....	.....676,071	.....	.....0.390
	Energy Spectrum Partners VII, L.P.....	Dallas.....	TX....	Energy Spectrum Capital.....	.....	11/03/2014.....	3	148,826	.....	.....1,262,387	.....	.....2.450
	Siris Partners III, L.P.....	Wilmington.....	DE....	Siris Capital.....	.....	12/02/2014.....	3	18,516	.....	.....1,075,678	.....	.....0.370
	True North Fund V LLP, fka (IVF V).....	Port Louis, Mauritius.....	MUS.	True North Managers LLP.....	.....	03/18/2015.....	3	147,249	.....	.....113,968	.....	.....3.430
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX....	EnCap Investments.....	.....	03/31/2015.....	3	470,301	.....	.....1,516,735	.....	.....0.220
	TPG Partners VII, L.P.....	Fort Worth.....	TX....	TPG Capital.....	.....	05/27/2015.....	3	367,882	.....	.....8,184,986	.....	.....0.450

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.1	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE....	SVB Capital.....	.....	06/17/2015.....	1	.....	262,773.....	.....	751,054.....	3.000.....
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	02/25/2016.....	3	.....	44,975.....	.....	1,210,507.....	1.300.....
	L Catterton VIII.....	Greenwich.....	CT....	Catterton Partners.....	.....	06/13/2017.....	3	.....	293,733.....	.....	9,971,370.....	1.090.....
	Rev1 Fund I, LLC.....	Columbus.....	OH....	Rev1 Ventures.....	.....	06/30/2016.....	1	.....	174,630.....	.....	576,279.....	24.900.....
	MBK Partners Fund IV.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/09/2017.....	3	.....	3,893,689.....	.....	1,832,398.....	0.580.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY....	Riverside.....	.....	05/23/2017.....	2	.....	1,272,749.....	.....	4,359,259.....	5.050.....
	One Rock Capital Partners II, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	10/30/2017.....	3	.....	54,821.....	.....	6,123,937.....	3.320.....
	Silver Lake Partners V, L.P.....	Wilmington.....	DE....	Silver Lake.....	.....	06/12/2018.....	3	.....	3,249,270.....	.....	6,390,390.....	0.240.....
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM..	Vista Equity Partners.....	.....	06/01/2017.....	3	.....	498,227.....	.....	2,655,053.....	1.790.....
	TPG Asia VII.....	Fort Worth.....	TX....	TPG Capital Asia.....	.....	07/26/2018.....	3	.....	786,090.....	.....	9,736,402.....	0.520.....
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	07/17/2017.....	3	.....	164,483.....	.....	6,367,528.....	0.140.....
	GTCR Fund XII.....	New York.....	NY....	GTCR.....	.....	05/04/2018.....	3	.....	545,600.....	.....	8,272,000.....	0.410.....
	Providence Equity Partners VIII L.P.....	Providence.....	RI....	Providence Equity Partners.....	.....	07/17/2019.....	3	.....	1,855,739.....	.....	10,675,124.....	0.320.....
	Siris Partners IV, L.P.....	New York.....	NY....	Siris Capital.....	.....	03/15/2019.....	3	.....	87,320.....	.....	11,981,919.....	0.700.....
	Dyal Capital Partners IV.....	New York.....	NY....	Dyal Capital.....	.....	06/11/2018.....	3	.....	1,050,820.....	.....	25,514,190.....	0.330.....
	Ampersand 2018, L.P.....	Boston.....	MA....	Ampersand Capital.....	.....	10/30/2018.....	3	.....	1,397,500.....	.....	4,622,500.....	4.660.....
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018.....	2	.....	4,371,366.....	.....	9,262,270.....	0.570.....
	Carlyle Asia Partners V.....	Washington.....	DC....	The Carlyle Group.....	.....	12/26/2018.....	3	.....	2,791,178.....	.....	12,734,634.....	0.310.....
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY....	Blackstone Private Equity.....	.....	04/13/2020.....	3	.....	6,177.....	.....	2,625,000.....	0.040.....
	Blackstone Infrastructure Partners.....	New York.....	NY....	Blackstone Infrastructure.....	.....	03/14/2019.....	3	.....	1,976,948.....	.....	10,391,339.....	0.350.....
	Peppertree Capital Fund VII, L.P.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	11/28/2018.....	3	.....	120,000.....	.....	930,000.....	4.070.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX....	TPG Capital.....	.....	10/01/2019.....	3	.....	747,860.....	.....	15,675,024.....	0.170.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX....	Vista Equity Partners.....	.....	01/24/2019.....	3	.....	2,847,144.....	.....	9,298,666.....	0.150.....
	Energy Spectrum VIII LP.....	Dallas.....	TX....	Energy Spectrum Capital.....	.....	04/08/2019.....	3	.....	1,127,531.....	.....	8,471,287.....	1.240.....
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020.....	2	.....	2,169,620.....	.....	20,214,914.....	2.000.....
	Advent International GPE IX, L.P.....	Grand Cayman.....	CYM..	Advent International.....	.....	10/21/2019.....	3	.....	1,019,790.....	.....	10,681,517.....	0.280.....
	Vista Equity Endeavor Fund II, L.P.....	Grand Cayman.....	CYM..	Vista Equity Partners.....	.....	09/19/2019.....	3	.....	652,690.....	.....	7,422,387.....	0.920.....
	RiverGlade Capital, L.P.....	Chicago.....	IL....	RiverGlade Capital.....	.....	07/31/2019.....	3	.....	2,159,166.....	.....	10,895,101.....	6.150.....
	ZMC III, L.P.....	New York.....	NY....	ZMC.....	.....	01/03/2020.....	3	.....	82,932.....	.....	13,891,183.....	2.210.....
	Global Infrastructure Partners IV, L.P.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019.....	3	.....	1,220,931.....	.....	15,943,035.....	0.080.....
	Veritas Capital Fund VII.....	New York.....	NY....	Veritas Capital.....	.....	04/15/2020.....	3	.....	8,701,871.....	.....	16,716,583.....	0.460.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN..	Brookfield Asset Management.....	.....	11/05/2019.....	3	.....	310,938.....	.....	8,686,192.....	0.080.....
	BIF IV Renewable Sidecar-B, L.P.....	Toronto.....	CAN..	Brookfield Asset Management.....	.....	03/20/2020.....	3	.....	321,915.....	.....	4,671,426.....	0.700.....
	MBK Partners Fund V.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/23/2021.....	3	1,467,957.....	.....	.....	22,532,043.....	0.370.....
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....	.....	01/27/2020.....	3	.....	2,600,000.....	.....	13,884,000.....	2.640.....
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	05/22/2020.....	3	.....	3,781,452.....	.....	8,542,258.....	0.230.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Vista Foundation Fund IV, L.P.....	Dover.....	DE....	Vista Equity Partners.....	.....	07/24/2020....	3	.....	1,284,655	.....	12,572,856	0.330
	FP Solar Finance LP.....	New York.....	NY....	Fundamental Advisors.....	.....	07/30/2020....	3	.....	4,911,500	.....	10,521,100	17.390
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE....	Silver Lake.....	.....	01/06/2021....	3	2,577,073	.....	.....	18,922,927	0.110
	Clearlake Flagship Plus Partners, L.P.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	02/05/2021....	3	1,807,218	.....	.....	7,792,782	0.480
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN....	Yukon Partners.....	.....	11/24/2020....	2	.....	8,253,724	.....	19,291,653	8.000
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	(264,365)	.....	5,804,521	0.270
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY....	HPS Investment Partners.....	.....	01/25/2021....	2	6,400,000	.....	.....	25,600,000	0.640
	Tamarind Hill Fund II, LLC.....	Ann Arbor.....	MI....	Tamarind Hill Management.....	.....	01/08/2021....	1	125,000	.....	.....	2,375,000	9.370
	Forrest Holdings I LP.....	Dover.....	DE....	Whitehorse Liquidity.....	.....	03/15/2021....	3	667,023	.....	.....	168,528	27.350
	SVB Capital Partners V, L.P.....	Silicon Valley.....	CA....	SVB Capital.....	.....	03/25/2021....	1	2,512,500	.....	.....	12,487,500	5.660
	ORCP III Triton Co-Investors, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	03/29/2021....	3	4,056,000	.....	.....	-	.....0.530
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								19,612,771	69,665,353	0	493,421,322	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Services Company.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	12/31/2000....	.....	.....	4,947,836	.....	-	100.000
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	10/14/2004....	3	107,295	.....	-	100.000	100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	06/30/2007....	1	17,462,052	.....	-	100.000	100.000
	NNOV8, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	08/30/2013....	.....	27,000,000	.....	-	100.000	100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	49,517,183	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Mayberry Solar LLC.....	Mount Airy.....	NC....	O2 Energies Inc.....	.....	08/15/2011....	.....	.....	6,207	.....	-	99.000
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	04/01/2015....	.....	394,911	.....	1,320,767	5.080	.....
	Prime Property Fund, LLC.....	New York.....	NY....	Morgan Stanley.....	.....	03/31/2015....	.....	884,908	.....	-	0.240	.....
	GEM Realty Fund VI.....	Wilmington.....	DE....	GEM Realty Capital.....	.....	04/15/2016....	.....	1,680,000	.....	12,897,631	2.370	.....
	PCCP Equity VII.....	Dover.....	DE....	PCCP.....	.....	05/10/2016....	.....	250,030	.....	3,503,279	2.500	.....
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE....	Walton Street Capital.....	.....	04/15/2016....	.....	88,916	.....	17,378,029	2.280	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	07/21/2016....	.....	236,184	.....	-	50.000	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	06/02/2017....	.....	451,100	.....	1,305,230	1.090	.....
	Helios Infracore LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	12/22/2017....	.....	486,247	.....	12,356,135	30.000	.....
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	09/24/2018....	.....	212,920	.....	1,330,656	1.000	.....
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE....	Dermody Properties.....	.....	12/27/2018....	.....	775,071	.....	187,863	1.290	.....
	PCCP Equity VIII.....	Dover.....	DE....	PCCP.....	.....	09/18/2018....	.....	885,280	.....	2,538,817	0.800	.....
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Investors.....	.....	12/21/2018....	.....	586,463	.....	15,114,521	1.140	.....
	Madison Realty Capital Debt Fund IV LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	04/22/2019....	.....	704,225	.....	4,113,573	1.410	.....
	Caritas Center LLC.....	Richmond.....	VA....	CARITAS Structure Inc.....	.....	04/09/2019....	.....	11,817	.....	-	20.900	.....
	Bell Institutional Fund VII, LLC.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019....	.....	1,443,139	.....	8,824,137	1.260	.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	03/27/2020....	.....	(9,863)	.....	12,641,040	1.620	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	12/10/2020....	.....	.....	601,120	.....	7,346,471	0.530
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE....	Dermody Properties.....	.....	08/28/2020....	.....	.....	155,015	.....	77,807	1.490
	Related Real Estate Fund III, LP.....	Dover.....	DE....	Related Fund Management.....	.....	08/27/2020....	.....	.....	622,304	.....	6,523,442	0.420
	DivcoWest Fund VI-A, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	11/06/2020....	.....	.....	202,109	.....	11,137,792	0.530
	US Regional Logistics Program III, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/27/2021....	.....	5,400,000	.....	.....	114,600,000	30.000
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/29/2021....	.....	1,404,946	.....	.....	8,604,818	0.530
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								6,804,946	10,668,103	0	241,802,008	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	Nationwide Realty Investors, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	12/31/2000....	.....	.....	1,500,000	.....	-	47.500
	NW REI, LLC.....	Columbus.....	OH....	Nationwide Mutual Insurance Co.....	.....	02/08/2008....	.....	.....	19,578,885	.....	-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	21,078,885	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Tenaron Capital Macro Partners LP.....	New York.....	NY....	Tenaron Capital.....	.....	01/01/2021....	2	17,213,720	.....	.....	-	0.530
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE....	Pretium Partners.....	.....	11/25/2014....	3	80,057	.....	.....	21,739,571	2.800
	Vista Foundation Fund III.....	Dover.....	DE....	Vista Equity Partners.....	.....	05/12/2016....	3	469,940	.....	.....	6,677,898	0.740
	Voloridge Fund, LP.....	Jupiter.....	FL....	Voloridge Investment Managment LLC.....	.....	01/27/2021....	9	15,000,000	.....	.....	-	0.480
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								32,213,720	549,997	0	28,417,469	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL....	Alliant GP 82 LLC.....	.....	03/31/2015....	.....	.....	82,990	.....	835,517	50.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	82,990	0	835,517	XXX.....
4899999. Subtotal - Unaffiliated.....								65,631,437	94,867,174	0	959,780,619	XXX.....
4999999. Subtotal - Affiliated.....								0	70,596,068	0	0	XXX.....
5099999. Totals.....								65,631,437	165,463,242	0	959,780,619	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Prudential Capital Partners III.....	Chicago.....	IL....	Distribution.....	10/15/2008	03/31/2021	4,555					0		4,555	4,555	-	-	0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	MCP Private Capital Fund II, L.P.....	Luxembourg City.....	LUX	Distribution.....	05/07/2014	01/12/2021	72,496	.....	.....	.....	.....	.....0	.....	.....72,496	72,496	-	-	0	.....
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heillier, Jersey (Channel Islands)	JEY	Distribution.....	11/13/2014	02/16/2021	176,103	.....	.....	.....	.....	.....0	.....	.....176,103	176,103	-	-	0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE..	Distribution.....	11/25/2014	03/19/2021	926,705	.....	.....	.....	.....	.....0	.....	.....926,705	926,705	-	-	0	.....
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg.....	LUX	Distribution.....	09/17/2015	03/15/2021	679,143	.....	.....	.....	.....	.....0	.....	.....679,143	679,143	-	-	0	.....
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016	02/09/2021	1,304,841	.....	.....	.....	.....	.....0	.....	.....1,304,841	1,304,841	-	-	0	.....
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	03/01/2021	25,437	.....	.....	.....	.....	.....0	.....	.....25,437	25,437	-	-	0	.....
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/30/2021	2,128,045	.....	.....	.....	.....	.....0	.....	.....2,128,045	2,128,045	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/15/2021	25,405	.....	.....	.....	.....	.....0	.....	.....25,405	25,405	-	-	0	.....
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	03/05/2021	1,398,230	.....	.....	.....	.....	.....0	.....	.....1,398,230	1,398,230	-	-	0	.....
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017	03/19/2021	5,508,855	.....	.....	.....	.....	.....0	.....	.....5,508,855	5,508,855	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	03/01/2021	79,375	.....	.....	.....	.....	.....0	.....	.....79,375	79,375	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	01/28/2021	1,032,702	.....	.....	.....	.....	.....0	.....	.....1,032,702	1,032,702	-	-	0	.....
	OxAM Quant Fund (US) LLC.....	Grand Cayman.....	CYM	Distribution.....	01/01/2019	02/02/2021	16,173	2,088	.....	.....	.....	.....2,088	.....	.....18,261	20,242	-	1,981	1,981	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019	02/23/2021	1,387,324	.....	.....	.....	.....	.....0	.....	.....1,387,324	1,387,324	-	-	0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated.....							14,765,389	2,088	0	0	0	2,088	0	14,767,477	14,769,458	0	1,981	1,981	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
QE03.4	TA IX, LP.....	Boston.....	MA.	Distribution.....	12/31/2000	01/06/2021	-	-	-	-	-	0	.....	- .....	.....3,728	-	3,728	3,728	200
	Green Mountain Partners III, L.P.....	Quechee.....	VT..	Distribution.....	10/01/2002	01/06/2021	476,564	.....	.....	.....	.....	.....0	.....	.....476,564	476,564	-	-	0	.....
	Northstar Mezzanine Partners III L.P.....	Minneapolis.....	MN.	Distribution.....	10/01/2002	03/19/2021	18,566	85,703	-	-	-	85,703	.....	.....104,269	15,839	-	(88,430)	(88,430)	-
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006	03/12/2021	1,811,087	.....	.....	.....	.....	.....0	.....	.....1,811,087	1,811,087	-	-	0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008	03/26/2021	132,775	.....	.....	.....	.....	.....0	.....	.....132,775	132,775	-	-	0	.....
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH.	Distribution.....	11/30/2010	02/23/2021	1,002,427	.....	.....	.....	.....	.....0	.....	.....1,002,427	1,002,427	-	-	0	.....
	Trident V, L.P.....	Greenwich.....	CT..	Distribution.....	12/20/2010	03/24/2021	31,829	.....	.....	.....	.....	.....0	.....	.....31,829	31,829	-	-	0	.....
	Ripley Cable Holdings I, L.P.....	Grand Cayman.....	CYM	Distribution.....	08/22/2006	01/13/2021	138,980	(138,980)	-	-	-	(138,980)	.....	.....(111,803)	-	-	111,803	111,803	35,312
	Terra Firma Deutsche Annington L.P.....	St Peter Port.....	GGY	Distribution.....	05/24/2006	03/31/2021	7	-	-	-	-	0	.....	.....2,951	-	-	(2,951)	(2,951)	-
	CHK Mid-Con Co-Invest Vehicle Royalty LP.....	Wilmington.....	DE..	Distribution.....	03/26/2012	03/31/2021	64,672	4,182,096	-	-	-	4,182,096	.....	.....4,246,768	-	-	(4,246,768)	(4,246,768)	-
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013	01/29/2021	688,586	.....	.....	.....	.....	.....0	.....	.....688,586	688,586	-	-	0	.....
	Yukon Capital Partners II, L.P.....	Minneapolis.....	MN.	Distribution.....	11/05/2013	03/09/2021	1,317,958	.....	.....	.....	.....	.....0	.....	.....1,317,958	1,317,958	-	-	0	.....
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014	03/15/2021	2,195,469	.....	.....	.....	.....	.....0	.....	.....2,195,469	2,195,469	-	-	0	.....
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014	03/17/2021	53,034	.....	.....	.....	.....	.....0	.....	.....53,034	53,034	-	-	0	.....
	EnCap Flatrock Midstream Fund III.....	Houston.....	TX..	Distribution.....	04/30/2014	03/10/2021	180,870	.....	.....	.....	.....	.....0	.....	.....180,870	180,870	-	-	0	.....
	Energy Spectrum Partners VII, L.P.....	Dallas.....	TX..	Distribution.....	11/03/2014	01/13/2021	148,826	.....	.....	.....	.....	.....0	.....	.....148,826	148,826	-	-	0	.....
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014	02/19/2021	235,813	.....	.....	.....	.....	.....0	.....	.....235,813	235,813	-	-	0	.....
	True North Fund V LLP, fka (IVF V).....	Port Louis, Mauritius.....	MUS	Distribution.....	03/18/2015	03/30/2021	975,634	.....	.....	.....	.....	.....0	.....	.....975,634	975,634	-	-	0	.....
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX..	Distribution.....	03/31/2015	03/24/2021	1,710,500	.....	.....	.....	.....	.....0	.....	.....1,710,500	1,710,500	-	-	0	.....
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015	03/31/2021	28,401	.....	.....	.....	.....	.....0	.....	.....28,401	28,401	-	-	0	.....
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/17/2015	03/31/2021	229,661	.....	.....	.....	.....	.....0	.....	.....229,661	229,661	-	-	0	.....
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	06/22/2017	03/25/2021	534,140	.....	.....	.....	.....	.....0	.....	.....534,140	534,140	-	-	0	.....
	Advent International GPE VIII-B.....	Wilmington.....	DE..	Distribution.....	01/28/2016	03/26/2021	739,882	.....	.....	.....	.....	.....0	.....	.....739,882	739,882	-	-	0	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

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
QE03.5	L Catterton VIII.....	Greenwich.....	CT..	Distribution.....	06/13/2017	03/03/2021	579,461	.....	.....	.....	.....	.....0	.....	.....579,461	579,461	-	-	0	.....
	Rev1 Fund I, LLC.....	Columbus.....	OH.	Distribution.....	06/30/2016	03/09/2021	459,994	.....	.....	.....	.....	.....0	.....	.....459,994	459,994	-	-	0	.....
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	06/15/2017	03/26/2021	743,497	.....	.....	.....	.....	.....0	.....	.....743,497	743,497	-	-	0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	02/01/2021	77,218	.....	.....	.....	.....	.....0	.....	.....77,218	77,218	-	-	0	.....
	One Rock Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	10/30/2017	02/22/2021	4,167,195	.....	.....	.....	.....	.....0	.....	.....4,167,195	4,167,195	-	-	0	.....
	Silver Lake Partners V, L.P.....	Wilmington.....	DE..	Distribution.....	06/12/2018	03/22/2021	2,164,304	.....	.....	.....	.....	.....0	.....	.....2,164,304	2,164,304	-	-	0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017	03/19/2021	261,833	.....	.....	.....	.....	.....0	.....	.....261,833	261,833	-	-	0	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017	02/22/2021	202,365	.....	.....	.....	.....	.....0	.....	.....202,365	202,365	-	-	0	.....
	Providence Equity Partners VIII L.P.....	Providence.....	RI...	Distribution.....	07/17/2019	03/29/2021	1,360,665	.....	.....	.....	.....	.....0	.....	.....1,360,665	1,360,665	-	-	0	.....
	Siris Partners IV, L.P.....	New York.....	NY..	Distribution.....	03/15/2019	02/22/2021	1,848,657	.....	.....	.....	.....	.....0	.....	.....1,848,657	1,848,657	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	03/01/2021	3,995,988	.....	.....	.....	.....	.....0	.....	.....3,995,988	3,995,988	-	-	0	.....
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY	Distribution.....	08/24/2018	03/17/2021	87,157	.....	.....	.....	.....	.....0	.....	.....87,157	90,248	3,091	-	-3,091	.....
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY..	Distribution.....	04/13/2020	03/15/2021	6,177	.....	.....	.....	.....	.....0	.....	.....6,177	6,177	-	-	0	.....
	Blackstone Infrastructure Partners.....	New York.....	NY..	Distribution.....	03/14/2019	03/29/2021	107,325	.....	.....	.....	.....	.....0	.....	.....107,325	107,325	-	-	0	.....
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	03/15/2021	576,691	.....	.....	.....	.....	.....0	.....	.....576,691	576,691	-	-	0	.....
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	03/24/2021	179,715	.....	.....	.....	.....	.....0	.....	.....179,715	179,715	-	-	0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	03/24/2021	54,704	.....	.....	.....	.....	.....0	.....	.....54,704	54,704	-	-	0	.....
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX	Distribution.....	04/09/2020	02/05/2021	1,270	.....	.....	.....	.....	.....0	.....	.....1,270	1,270	-	-	0	.....
	Advent International GPE IX, L.P.....	Grand Cayman.....	CYM	Distribution.....	10/21/2019	01/27/2021	270,306	.....	.....	.....	.....	.....0	.....	.....270,306	270,306	-	-	0	.....
	Veritas Capital Fund VII.....	New York.....	NY..	Distribution.....	04/15/2020	02/04/2021	1,347,819	.....	.....	.....	.....	.....0	.....	.....1,347,819	1,347,819	-	-	0	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	03/10/2021	136,245	.....	.....	.....	.....	.....0	.....	.....136,245	136,245	-	-	0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	03/10/2021	46,488	.....	.....	.....	.....	.....0	.....	.....46,488	46,488	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	03/25/2021	481,523	.....	.....	.....	.....	.....0	.....	.....481,523	481,523	-	-	0	.....
	Clearlake Flagship Plus Partners, L.P.....	Santa Monica.....	CA..	Distribution.....	02/05/2021	02/05/2021	15,934	.....	.....	.....	.....	.....0	.....	.....15,934	15,934	-	-	0	.....
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	03/29/2021	3,161	.....	.....	.....	.....	.....0	.....	.....3,161	3,161	-	-	0	.....
	Forrest Holdings I LP.....	Dover.....	DE..	Distribution.....	03/15/2021	03/29/2021	60,760	.....	.....	.....	.....	.....0	.....	.....60,760	60,760	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							31,952,133	4,128,819	0	0	0	4,128,819	0	35,972,093	31,752,566	3,091	(4,222,618)	(4,219,527)	35,512
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004	01/29/2021	482,418	.....	.....	.....	.....	.....0	.....	.....482,418	482,418	.....	.....	......0	.....
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							482,418	0	0	0	0	0	0	482,418	482,418	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	01/28/2021	- .....	.....	.....	.....	.....	.....0	.....	- .....	......62	-	62	62	.....
	RockBridge Real Estate Fund III.....	Columbus.....	OH.	Distribution.....	06/12/2006	01/07/2021	- .....	.....	.....	.....	.....	.....0	.....	- .....	.....44,652	-	44,652	44,652	.....
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015	02/26/2021	433,241	.....	.....	.....	.....	.....0	.....	.....433,241	433,241	-	-	0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	01/27/2021	74,094	.....	.....	.....	.....	.....0	.....	.....74,094	74,094	-	-	0	.....
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	02/09/2021	19,413	.....	.....	.....	.....	.....0	.....	.....19,413	19,413	-	-	0	.....
	Stonehenge REV I LLC.....	Columbus.....	OH.	Distribution.....	12/22/2015	02/12/2021	5,689	.....	.....	.....	.....	.....0	.....	.....5,689	5,689	-	-	0	.....
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015	02/09/2021	3,904	.....	.....	.....	.....	.....0	.....	.....3,904	3,904	-	-	0	.....
	Stonehenge REV II LLC.....	Columbus.....	OH.	Distribution.....	04/26/2016	02/12/2021	57,026	.....	.....	.....	.....	.....0	.....	.....57,026	57,026	-	-	0	.....
	PCCP Equity VII.....	Dover.....	DE..	Distribution.....	05/10/2016	02/01/2021	1,141,090	.....	.....	.....	.....	.....0	.....	.....1,141,090	1,141,090	-	-	0	.....
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE..	Distribution.....	04/15/2016	02/19/2021	1,277,058	.....	.....	.....	.....	.....0	.....	.....1,277,058	1,277,058	-	-	0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	01/29/2021	208,102	.....	.....	.....	.....	.....0	.....	.....208,102	208,102	-	-	0	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

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
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	03/03/2021	4,186,750	.....	.....	.....	.....	.....0	.....	.....4,186,750	4,186,750	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	03/25/2021	2,620,800	.....	.....	.....	.....	.....0	.....	.....2,620,800	2,620,800	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017	02/12/2021	65,047	.....	.....	.....	.....	.....0	.....	.....65,047	65,047	-	-	0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	01/29/2021	72,506	.....	.....	.....	.....	.....0	.....	.....72,506	72,506	-	-	0	.....
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE..	Distribution.....	09/24/2018	03/31/2021	848,559	.....	.....	.....	.....	.....0	.....	.....848,559	848,559	-	-	0	.....
	PCCP Equity VIII.....	Dover.....	DE..	Distribution.....	09/18/2018	03/23/2021	85,280	.....	.....	.....	.....	.....0	.....	.....85,280	85,280	-	-	0	.....
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Distribution.....	12/21/2018	02/26/2021	69,150	.....	.....	.....	.....	.....0	.....	.....69,150	69,150	-	-	0	.....
	Bell Institutional Fund VII, LLC.....	Dover.....	DE..	Distribution.....	10/30/2019	01/28/2021	5,926	.....	.....	.....	.....	.....0	.....	.....5,926	5,926	-	-	0	.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020	03/15/2021	215,780	.....	.....	.....	.....	.....0	.....	.....215,780	215,780	-	-	0	.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE..	Distribution.....	03/27/2020	02/23/2021	102,302	.....	.....	.....	.....	.....0	.....	.....102,302	102,302	-	-	0	.....
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE..	Distribution.....	12/10/2020	02/26/2021	78	.....	.....	.....	.....	.....0	.....	.....78	78	-	-	0	.....
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020	03/17/2021	6,822	.....	.....	.....	.....	.....0	.....	.....6,822	6,822	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							11,498,617	0	0	0	0	0	0	11,498,617	11,543,331	0	44,714	44,714	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	03/31/2021	769,999	.....	.....	.....	.....	.....0	.....	.....769,999	769,999	0	0	0	.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							769,999	0	0	0	0	0	0	769,999	769,999	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	03/05/2021	5,203,060	.....	.....	.....	.....	.....0	.....	.....5,203,060	5,203,060	0	0	0	.....
	Vista Foundation Fund III.....	Dover.....	DE..	Distribution.....	05/12/2016	03/01/2021	2,253,678	.....	.....	.....	.....	.....0	.....	.....2,253,678	2,253,678	0	0	0	.....
	Millennium USA LP.....	New York.....	NY..	Distribution.....	02/01/2019	01/19/2021	7,717,998	.....	.....	.....	.....	.....0	.....	.....7,717,998	7,717,998	0	0	0	.....
	Citadel Wellington LLC.....	Chicago.....	IL..	Distribution.....	04/01/2019	02/01/2021	2,762,265	.....	.....	.....	.....	.....0	.....	.....2,762,265	2,762,265	0	0	0	.....
	Tenaron Capital Relative Value Partners LP.....	New York.....	NY..	Tenaron Capital.....	05/28/2020	02/25/2021	17,213,720	.....	.....	.....	.....	.....0	.....	.....17,213,720	17,213,720	0	0	0	.....
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							35,150,721	0	0	0	0	0	0	35,150,721	35,150,721	0	0	0	.....
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH..	Distribution.....	02/04/2002	01/07/2021	.....	.....	.....(2,596)	.....	.....	.....2,596	.....	.....2,596	2,596	0	0	0	.....
3199999. Total - Non-Collateral Loans - Unaffiliated.....							0	0	0	(2,596)	0	2,596	0	2,596	2,596	0	0	0	.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 38 LLC.....	Columbus.....	OH..	Fully Amortized.....	07/01/2008	03/16/2021	291,259	-	5,418,904	.....	.....	.....5,418,904	.....	.....5,710,163	5,710,163	0	0	0	.....
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							291,259	0	5,418,904	0	0	5,418,904	0	5,710,163	5,710,163	0	0	0	.....
4899999. Subtotal - Unaffiliated.....							93,658,119	4,130,907	5,418,904	(2,596)	0	9,552,407	0	103,101,667	98,928,835	3,091	(4,175,923)	(4,172,832)	35,512
4999999. Subtotal - Affiliated.....							1,252,417	0	0	0	0	0	0	1,252,417	1,252,417	0	0	0	.....
5099999. Totals.....							94,910,536	4,130,907	5,418,904	(2,596)	0	9,552,407	0	104,354,084	100,181,252	3,091	(4,175,923)	(4,172,832)	35,512

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government											
912810	EP	9	U S Treasury Bd 7.125% 02/15/23.....		01/28/2021.....	Nationwide Indemnity.....		53,064,252	50,000,000	1,606,997	1.A
912810	QV	3	U S Treasury 02/15/2042 TIPS 0.750% 02.....		01/28/2021.....	Nationwide Indemnity.....		105,717,922	85,000,000	331,206	1.A
0599999.	Total - Bonds - U.S. Government.....							158,782,174	135,000,000	1,938,203	XXX
Bonds - All Other Government											
040114	HT	0	Argentina (Republic of) Sr Nt 0.125% 0.....	D.....	01/04/2021.....	Direct.....		21,826	60,127	25	5.B FE.....
900123	CL	2	Turkey (Republic of) Sr Nt 6.000% 03/2.....	D.....	03/25/2021.....	Direct.....		301,088	310,000	207	4.B FE.....
1099999.	Total - Bonds - All Other Government.....							322,914	370,127	232	XXX
Bonds - U.S. States, Territories and Possessions											
57582N	H6	5	Massachusetts St GO Ref Ser C 5.500% 1.....		01/28/2021.....	Nationwide Indemnity.....		8,092,498	8,000,000	69,667	1.B FE.....
57582N	XX	8	Massachusetts St GO Ref Ser B 5.250% 0.....		01/28/2021.....	Nationwide Indemnity.....		7,533,167	7,500,000	193,594	1.B FE.....
57582P	AE	0	Massachusetts St GO Ref Ser B 5.250% 0.....		01/28/2021.....	Nationwide Indemnity.....		10,245,909	10,000,000	214,375	1.B FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							25,871,574	25,500,000	477,636	XXX
Bonds - U.S. Political Subdivisions of States											
251129	Y9	7	Detroit Mich City Sch GO Ref Sch Bldg &.....		01/28/2021.....	Nationwide Indemnity.....		9,872,213	9,790,000	124,211	1.C FE.....
251129	Z3	9	Detroit Mich City Sch GO Ref Sch Bldg &.....		01/28/2021.....	Nationwide Indemnity.....		7,710,291	7,500,000	95,156	1.C FE.....
717883	FC	1	Philadelphia PA Sch Dist GO Ref Ser A FS.....		01/28/2021.....	Nationwide Indemnity.....		12,275,572	12,000,000	95,000	1.E FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							29,858,076	29,290,000	314,367	XXX
Bonds - U.S. Special Revenue and Special Assessment											
02765U	GC	2	American Mun Pwr Ohio Inc Rev Ref Ser A.....		01/28/2021.....	Nationwide Indemnity.....		10,509,991	10,000,000	226,389	1.F FE.....
167593	WK	4	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....		01/28/2021.....	Nationwide Indemnity.....		7,487,877	7,000,000	27,563	1.F FE.....
251237	3N	1	Detroit MI Sewer Disp Rev 2nd Lien B FSA.....		01/28/2021.....	Nationwide Indemnity.....		15,752,396	15,000,000	61,875	1.F FE.....
3132DW	BC	6	FHLMC Pool #SD8135 2.500% 03/25/51.....		03/02/2021.....	Morgan Stanley & Co LLC.....		19,399,482	18,629,228	2,587	1.A
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48.....		01/28/2021.....	Nationwide Indemnity.....		5,776,243	5,955,599	13,400	1.A
3140KD	BK	5	FNMA Pool #BP5441 3.000% 06/25/50.....		01/28/2021.....	Nationwide Indemnity.....		24,298,258	23,111,279	52,000	1.A
3140X9	6Y	6	FNMA Pool #FM6286 2.500% 01/25/51.....		03/02/2021.....	JP Morgan Securities LLC.....		10,324,617	9,900,000	1,375	1.A
31418D	XJ	6	FNMA Pool #MA4280 1.500% 03/25/51.....		03/02/2021.....	Nomura Securities Intl LLC.....		6,497,011	6,583,418	549	1.A
31418D	XL	1	FNMA Pool #MA4282 2.500% 03/25/51.....		03/02/2021.....	Morgan Stanley & Co LLC.....		9,133,907	8,774,034	1,219	1.A
365418	BX	9	Garden St Preservation Tr Rev Open Space.....		01/28/2021.....	Nationwide Indemnity.....		10,669,160	10,000,000	138,958	1.F FE.....
45203H	BU	5	Illinois Fin Auth Rev Ser A 5.375% 08/.....		01/28/2021.....	Nationwide Indemnity.....		9,886,181	10,000,000	243,368	1.D FE.....
452252	KQ	1	Illinois St Toll Hwy Auth Rev Ser A 5.....		01/28/2021.....	Nationwide Indemnity.....		11,541,740	11,000,000	41,250	1.D FE.....
485429	Z3	1	Kansas St Dev Fin Auth Rev Txbl Ser H.....		01/28/2021.....	Nationwide Indemnity.....		20,000,000	20,000,000	239,818	1.E FE.....
544435	4H	0	Los Angeles CA Dep of Arpts AMT-Senior R.....		01/28/2021.....	Nationwide Indemnity.....		1,076,225	1,000,000	10,139	1.C FE.....
544435	4J	6	Los Angeles CA Dep of Arpts AMT-Senior R.....		01/28/2021.....	Nationwide Indemnity.....		1,074,558	1,000,000	10,139	1.C FE.....
57563R	NV	7	Massachusetts Educ Fin Rev LBASS AMT Ref.....		01/28/2021.....	Nationwide Indemnity.....		14,142,121	14,320,000	37,590	1.F FE.....
57604P	B2	9	Massachusetts St Wtr Poll Rev Ref Pool P.....		01/28/2021.....	Nationwide Indemnity.....		8,762,584	8,540,000	220,439	1.A FE.....
591745	G6	5	Metro Atlanta RTA GA Rev Sales Tax Ref S.....		01/28/2021.....	Nationwide Indemnity.....		10,410,046	10,000,000	39,375	1.B FE.....
592643	AT	7	Metropolitan Washington DC Rev Cap App 2.....		01/28/2021.....	Nationwide Indemnity.....		7,432,094	10,000,000		1.G FE.....
59447P	P6	2	Michigan St Fin Auth Rev LBASS Ref Amt S.....		01/28/2021.....	Nationwide Indemnity.....		8,975,459	8,950,000	86,517	1.E FE.....
59447T	ME	0	Michigan St Fin Auth Rev Ref Henry Ford.....		01/28/2021.....	Nationwide Indemnity.....		9,604,350	8,900,000	90,236	1.F FE.....
594615	BG	0	Michigan St Bldg Auth Rev Ref Facs Prog.....		01/28/2021.....	Nationwide Indemnity.....		7,241,376	6,700,000	95,847	1.D FE.....
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....		01/28/2021.....	Nationwide Indemnity.....		7,761,588	7,200,000	43,000	2.A FE.....
646136	EK	3	New Jersey St Trans Fd Rev Trans Sys Ser.....		01/28/2021.....	Nationwide Indemnity.....		13,597,627	13,160,000	86,454	2.A FE.....
650035	6A	1	New York St Urban Dev Corp Rev Txbl Ref.....		01/28/2021.....	Nationwide Indemnity.....		17,021,101	17,000,000	214,795	1.B FE.....
650035	6B	9	New York St Urban Dev Corp Rev Txbl Ref.....		01/28/2021.....	Nationwide Indemnity.....		20,024,684	20,000,000	256,394	1.B FE.....

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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
709221	UZ	6	Pennsylvania St Tpk Commn Rev Ref Sub Se.....			01/28/2021.....	Nationwide Indemnity.....			7,326,422	6,445,000	51,023	1.E FE.....
717893	ZL	8	Philadelphia PA Wtr & Wst Rev Ref Ser B.....			01/28/2021.....	Nationwide Indemnity.....			7,302,346	6,790,000	25,463	1.E FE.....
76116F	AB	3	Resolution Funding Corp Strips 0.000%.....			01/28/2021.....	Nationwide Indemnity.....			2,615,006	3,347,000		1.A.....
880443	BR	6	Tennessee Energy Acq Gas Rev Ser A 5.2.....			01/28/2021.....	Nationwide Indemnity.....			8,847,421	9,000,000	192,938	1.F FE.....
88059E	U7	7	Tenn Val Auth Cpn Strip Strips 0.000%.....			01/28/2021.....	Nationwide Indemnity.....			1,315,298	1,684,000		1.A.....
88059E	U8	5	Tenn Val Auth Cpn Strip Strips 0.000%.....			01/28/2021.....	Nationwide Indemnity.....			1,210,693	1,582,000		1.A.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....										317,017,862	311,571,558	2,510,700	XXX
Bonds - Industrial and Miscellaneous													
000000	00	0	Gerson Lehrman Group Nt 4.750% 12/15/2.....			02/19/2021.....	Direct.....			7,451,250	7,500,000		4.B Z.....
000000	00	0	Periama Holdings LLC/DE Sr Nt 5.950% 0.....			02/01/2021.....	Direct.....			479,138	450,000	7,698	3.C FE.....
00206R	BH	4	AT&T Inc Sr Nt 4.300% 12/15/42.....			03/19/2021.....	Various.....			1,332,076	1,250,000	14,632	2.B FE.....
00206R	GQ	9	AT&T Inc Sr Nt 4.300% 02/15/30.....			03/24/2021.....	Wells Fargo Securities LLC.....			2,253,740	2,000,000	9,794	2.B FE.....
00206R	HY	1	AT&T Inc Sr Nt 6.625% 05/15/29.....			01/28/2021.....	Nationwide Indemnity.....			10,319,768	10,000,000	134,340	2.B FE.....
00206R	KA	9	AT&T Inc Sr Nt 3.650% 06/01/51.....			03/19/2021.....	Various.....			976,442	1,050,000	11,700	2.B FE.....
00206R	KE	1	AT&T Inc Sr Nt 3.300% 02/01/52.....			03/19/2021.....	RBC Capital Markets LLC.....			548,738	625,000	2,979	2.B FE.....
00206R	KH	4	AT&T Inc Sr Nt 2.250% 02/01/32.....			03/19/2021.....	JP Morgan Securities LLC.....			2,345,075	2,500,000	8,125	2.B FE.....
00206R	MD	1	AT&T Inc Sr Nt 3.550% 09/15/55.....			03/18/2021.....	Morgan Stanley & Co LLC.....			614,957	700,000	483	2.B FE.....
00287Y	DB	2	Abbvie Inc Sr Nt 4.750% 03/15/45.....			01/28/2021.....	Nationwide Indemnity.....			827,048	813,000	14,267	2.B FE.....
01400E	AC	7	Alcon Finance Corp Sr Nt 3.800% 09/23/.....			03/26/2021.....	Credit Suisse Securities LLC.....			1,305,813	1,250,000	924	2.B FE.....
01400E	AD	5	Alcon Finance Corp Sr Nt 2.600% 05/27/.....			01/15/2021.....	Various.....			3,045,758	2,880,000	10,712	2.B FE.....
01448Y	AB	9	ALESKO Pfd Fdg Ltd ABS Ser 7A Cl A1B 0.....			01/28/2021.....	Nationwide Indemnity.....			2,741,215	3,141,601	2,026	1.C FE.....
015271	AT	6	Alexandria Real Estate Equity Sr Nt 2.....			01/11/2021.....	Various.....			2,443,780	2,270,000	4,626	2.A FE.....
015271	AV	1	Alexandria Real Estate Equity Sr Nt 1.....			01/11/2021.....	Wells Fargo Securities LLC.....			584,940	600,000	4,938	2.A FE.....
01882Y	AB	2	Alliant Energy Finance Sr Nt 4.250% 06.....			01/28/2021.....	Nationwide Indemnity.....			988,896	1,000,000	5,076	2.B FE.....
019736	AE	7	Allison Transmission Inc Sr Nt 4.750%.....			03/15/2021.....	JP Morgan Securities LLC.....			676,000	650,000	14,237	3.B FE.....
02209S	AL	7	Altria Group Inc Co Gtd Nt 4.750% 05/0.....			01/28/2021.....	Nationwide Indemnity.....			5,999,152	6,000,000	65,708	2.B FE.....
023765	AA	8	American Airlines Inc LBASS EETC Ser 16.....			03/19/2021.....	Morgan Stanley & Co LLC.....			649,219	647,600	5,641	2.A FE.....
02376U	AA	3	American Airlines Inc LBASS EETC Ser 201.....			03/17/2021.....	Morgan Stanley & Co LLC.....			540,900	530,294	3,370	2.A FE.....
023771	R9	1	American Airlines Inc LBASS EETC Ser 201.....			03/19/2021.....	Jefferies & Company Inc.....			457,106	452,021	5,952	2.A FE.....
025537	AN	1	American Electric Power Sr Nt 2.300% 0.....			01/12/2021.....	Wells Fargo Securities LLC.....			1,231,728	1,200,000	10,197	2.A FE.....
03027X	BG	4	American Tower Corp Sr Nt 1.875% 10/15.....			01/12/2021.....	Wells Fargo Securities LLC.....			1,379,882	1,400,000	7,729	2.C FE.....
03027X	BM	1	American Tower Corp Sr Nt 2.700% 04/15.....			03/24/2021.....	Morgan Stanley & Co LLC.....			2,994,210	3,000,000		2.C FE.....
032177	AJ	6	Amsted Industries Sr Nt 4.625% 05/15/3.....			03/18/2021.....	Jefferies & Company Inc.....			1,993,875	1,950,000	31,816	3.B FE.....
03523T	BV	9	Anheuser-Busch InBev WldwdInc Sr Nt 5.....			03/31/2021.....	Goldman Sachs & Company.....			1,719,174	1,325,000	14,708	2.B FE.....
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt 4.900%.....			01/28/2021.....	Nationwide Indemnity.....			18,229,832	18,000,000	433,650	2.B FE.....
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R 1.282%.....			01/28/2021.....	Nationwide Indemnity.....			1,500,000	1,500,000	427	1.A FE.....
037833	CM	0	Apple Inc Sr Nt 2.500% 02/09/22.....			01/28/2021.....	Nationwide Indemnity.....			6,499,930	6,500,000	76,285	1.B FE.....
037833	DK	3	Apple Inc Sr Nt 3.000% 11/13/27.....			01/28/2021.....	Nationwide Indemnity.....			996,102	1,000,000	6,250	1.B FE.....
039482	AB	0	Archer-Daniels-Midland Co Sr Nt 3.250%.....			01/28/2021.....	Nationwide Indemnity.....			5,708,535	5,750,000	62,811	1.F FE.....
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt 4.000% 0.....			01/15/2021.....	Bank of America BISD Dealer.....			323,380	304,000	2,668	2.C FE.....
04964K	AN	1	Atrium CDO Corp CLO Ser 9A Cl BR 1.941.....			01/28/2021.....	Nationwide Indemnity.....			10,000,000	10,000,000	32,499	1.C FE.....
06051G	FL	8	Bank of America Corp Sub Nt 4.250% 10/.....			01/28/2021.....	Nationwide Indemnity.....			6,981,706	7,000,000	79,333	2.A FE.....
06427D	AQ	6	Bank of America Comm Mtg CMBS Ser 2017-B.....			01/28/2021.....	Nationwide Indemnity.....			3,040,957	3,000,000	7,574	1.A FM.....
06541A	BG	4	Bank CMBS Ser 2021-BN31 Cl A4 2.036% 0.....			01/28/2021.....	Wells Fargo Securities LLC.....			4,397,775	4,270,000	2,415	1.A FE.....

QE04.1

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
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3 2.920% 1.....		02/11/2021.....	Barclays Capital Inc.....		2,932,887	2,675,000	3,255	1.A FM.....
07274N	AL	7	Bayer US Finance II LLC Sr Nt 4.375% 1.....		01/14/2021.....	Morgan Stanley & Co LLC.....		2,809,440	2,400,000	9,917	2.A FE.....
08162R	AD	9	Benchmark Mtg Tr CMBS Ser 2021-B23 CI A5.....		01/29/2021.....	Citigroup.....		4,397,828	4,270,000	4,174	1.A FE.....
092113	AT	6	Black Hills Corp Sr Nt 2.500% 06/15/30.....		01/19/2021.....	Goldman Sachs & Company.....		1,582,380	1,500,000	3,750	2.A FE.....
09261W	AJ	3	Blackrock DLF IX Blackrock DLF IX CLO.....		03/29/2021.....	Direct.....		1,019,920	1,019,920		2.B Z.....
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E 4.....		02/17/2021.....	Direct.....		794,061	794,061		3.A FE.....
097023	CV	5	Boeing Co BOEING CO 5.705% 05/01/40.....		03/31/2021.....	Goldman Sachs & Company.....		3,199,534	2,600,000	63,452	2.C FE.....
097023	CW	3	Boeing Co Sr Nt 5.805% 05/01/50.....		03/31/2021.....	Goldman Sachs & Company.....		2,474,765	1,950,000	48,423	2.C FE.....
10373Q	BG	4	BP Cap Mkts America Sr Nt 3.000% 02/24.....		03/31/2021.....	Goldman Sachs & Company.....		1,784,952	1,950,000	6,663	1.F FE.....
110122	CM	8	Bristol-Myers Squibb Co Sr Nt 2.900% 0.....		01/28/2021.....	Nationwide Indemnity.....		4,065,711	4,000,000	644	1.F FE.....
110122	CR	7	Bristol-Myers Squibb Co Sr Nt 4.250% 1.....		03/31/2021.....	Bank of America BISD Dealer.....		1,573,385	1,325,000	24,871	1.F FE.....
110122	DC	9	Bristol-Myers Squibb Co Sr Nt 3.875% 0.....		01/28/2021.....	Nationwide Indemnity.....		4,975,987	5,000,000	87,726	1.F FE.....
11135F	BE	0	Broadcom Inc Sr Nt 1.950% 02/15/28.....		01/04/2021.....	Morgan Stanley & Co LLC.....		1,795,374	1,800,000		2.C FE.....
11135F	BH	3	Broadcom Inc Sr Nt 2.450% 02/15/31.....		01/04/2021.....	RBC Capital Markets LLC.....		2,994,120	3,000,000		2.C FE.....
1248EP	CJ	0	CCO Holdings LLC Sr Nt 4.500% 05/01/32.....		03/05/2021.....	Various.....		1,906,711	1,842,000	27,620	3.B FE.....
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 CI A4.....		01/28/2021.....	Nationwide Indemnity.....		15,437,846	15,000,000	32,760	1.A FM.....
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....		01/28/2021.....	Nationwide Indemnity.....		23,780,133	23,713,780	61,039	1.A FM.....
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....		01/28/2021.....	Nationwide Indemnity.....		7,221,607	7,227,129	19,784	1.A FM.....
126307	BD	8	CSC Holdings Inc Sr Nt 4.625% 12/01/30.....		02/18/2021.....	Various.....		1,736,063	1,695,000	15,927	4.C FE.....
126307	BF	3	CSC Holdings Inc Sr Nt 3.375% 02/15/31.....		03/03/2021.....	Various.....		1,411,879	1,451,000	1,341	3.C FE.....
12654Y	AA	7	CPT Mortgage Trust CMBS Ser 2019-CPT CI.....		03/04/2021.....	Deutsche Bank Capital.....		5,606,931	5,332,000	2,970	1.A FM.....
12654Y	AE	9	CPT Mortgage Trust CMBS Ser 2019-CPT CI.....		02/10/2021.....	Deutsche Bank Capital.....		2,147,847	1,993,000	1,825	1.A FM.....
131347	CM	6	Calpine Corp 1st Lein HY Nt 4.500% 02/.....		03/15/2021.....	Various.....		3,860,118	3,755,000	13,720	3.A FE.....
14448C	AQ	7	Carrier Global Corp Sr Nt 2.722% 02/15.....		01/12/2021.....	Citigroup.....		1,059,220	1,000,000	11,266	2.C FE.....
14448C	AS	3	Carrier Global Corp Sr Nt 3.577% 04/05.....		03/31/2021.....	Goldman Sachs & Company.....		1,932,255	1,950,000		2.C FE.....
14879E	AH	1	Catalent Pharma Solution Sr Nt 3.125%.....		03/18/2021.....	Various.....		4,600,563	4,720,000	7,166	4.A FE.....
15032T	BE	5	Cedar Funding Ltd CLO Ser 2013-1A CI ARR.....		03/24/2021.....	Jefferies & Company Inc.....		4,000,000	4,000,000		1.A Z.....
156700	BD	7	Lumen Technologies Inc Sr Nt 4.500% 01.....		03/15/2021.....	Various.....		1,558,400	1,564,000	20,052	3.C FE.....
159864	AG	2	Charles River Laboratories Sr Nt 3.750.....		03/08/2021.....	JP Morgan Securities LLC.....		999,000	999,000		3.B FE.....
159864	AJ	6	Charles River Laboratories Sr Nt 4.000.....		03/18/2021.....	Various.....		1,927,438	1,925,000		3.B FE.....
166756	AP	1	Chevron Corp Sr Nt 3.900% 11/15/24.....		01/06/2021.....	Tax Free Exchange.....		20,329,271	20,250,000	111,881	1.D FE.....
171484	AE	8	Churchhill Downs Inc St Nt 4.750% 01/1.....		03/10/2021.....	JP Morgan Securities LLC.....		2,714,443	2,629,000	21,507	4.A FE.....
171484	AG	3	Churchhill Downs Inc Sr Nt 5.500% 04/0.....		03/04/2021.....	MarketAxess.....		392,344	375,000	8,995	4.A FE.....
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....		01/28/2021.....	Nationwide Indemnity.....		10,773,070	10,500,000	22,591	1.A FM.....
17328H	BD	2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43.....		01/28/2021.....	Nationwide Indemnity.....		1,026,506	1,000,000	2,279	1.A FM.....
174610	AL	9	Citizens Financial Group Sub Nt 3.750%.....		01/28/2021.....	Nationwide Indemnity.....		5,447,545	5,500,000	15,469	2.B FE.....
20030N	BB	6	Comcast Corp Sr Nt 6.400% 03/01/40.....		01/28/2021.....	Nationwide Indemnity.....		5,179,259	5,000,000	130,667	1.G FE.....
20030N	BY	6	Comcast Corp Sr Nt 3.300% 02/01/27.....		01/28/2021.....	Nationwide Indemnity.....		10,072,828	10,000,000	162,250	1.G FE.....
205887	CD	2	ConAgra Foods Inc Sr Nt 5.300% 11/01/3.....		03/17/2021.....	Citigroup.....		3,823,688	3,125,000	63,490	2.C FE.....
21036P	BF	4	Constellation Brands Inc Sr Nt 2.875%.....		03/17/2021.....	Various.....		5,958,597	5,840,000	64,362	2.C FE.....
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....		03/22/2021.....	Jefferies & Company Inc.....		660,037	630,860	11,789	2.C FE.....
22282E	AH	5	Covanta Holding Corp Sr Nt 6.000% 01/0.....		01/20/2021.....	JP Morgan Securities LLC.....		3,157,500	3,000,000	10,500	4.B FE.....
224044	CL	9	Cox Communications Inc Sr Nt 1.800% 10.....		01/12/2021.....	Wells Fargo Securities LLC.....		2,299,076	2,350,000	13,748	2.B FE.....
22536B	AA	0	Credit Acceptance Auto Loan Tr LBASS Ser.....		03/23/2021.....	NW Life C&S Fixed Inc.....		18,399,180	18,216,000	5,020	1.A FE.....
22536B	AC	6	Credit Acceptance Auto Loan Tr LBASS Ser.....		03/23/2021.....	NW Life C&S Fixed Inc.....		2,137,265	2,100,000	826	1.C FE.....

QE04.2

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
22822V	AN 1	Crown Castle Intl Corp Sr Nt 3.100% 11.....		01/12/2021.....	Us Bancorp Investments Inc.....		1,514,730	1,400,000	7,113	2.C FE.....
22822V	AQ 4	Crown Castle Intl Corp Sr Nt 4.150% 07.....		03/31/2021.....	Barclays Capital Inc.....		696,300	650,000	7,043	2.C FE.....
232820	AK 6	Cytec Inds Inc Sr Nt 3.950% 05/01/25.....		01/28/2021.....	Nationwide Indemnity.....		10,003,885	10,000,000	95,458	2.B FE.....
233050	AF 0	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl B 5.....		01/28/2021.....	Nationwide Indemnity.....		1,000,000	1,000,000	4,103	1.A FM.....
247361	ZW 1	Delta Airlines Inc PTC Ser 2020-A 2.50.....		01/28/2021.....	Nationwide Indemnity.....		1,145,785	1,145,785	3,819	2.B FE.....
25278X	AR 0	Diamondback Energy Inc Sr Nt 3.125% 03.....		03/23/2021.....	Various.....		6,232,295	6,250,000	282	2.C FE.....
254687	DZ 6	Disney Walt Co Sr Nt 6.200% 12/15/34.....		01/28/2021.....	Nationwide Indemnity.....		20,641,789	20,000,000	148,111	1.G FE.....
25470D	AF 6	Discovery Communications Nt 3.300% 05/.....		01/28/2021.....	Nationwide Indemnity.....		990,312	1,000,000	6,692	2.C FE.....
25470D	AT 6	Discovery Communications Sr Nt 5.200%.....		03/31/2021.....	Goldman Sachs & Company.....		1,541,553	1,300,000	2,817	2.C FE.....
25470X	AW 5	Dish DBS Corp Sr Nt 5.875% 11/15/24.....		01/29/2021.....	Various.....		4,162,065	3,986,000	46,677	4.C FE.....
26441C	BE 4	Duke Energy Corp Sr Nt 3.400% 06/15/29.....		01/12/2021.....	Wells Fargo Securities LLC.....		1,564,514	1,400,000	3,834	2.B FE.....
26441Y	BB 2	Duke-Weeks Realty LP Sr Nt 4.000% 09/1.....		01/28/2021.....	Nationwide Indemnity.....		991,438	1,000,000	14,778	2.A FE.....
26442E	AH 3	Duke Energy Ohio Inc 1st Mtg Bd 2.125%.....		01/12/2021.....	Wells Fargo Securities LLC.....		3,096,090	3,000,000	7,615	1.F FE.....
278062	AE 4	Eaton Corp Sr Nt 4.150% 11/02/42.....		03/31/2021.....	Jefferies & Company Inc.....		1,451,932	1,275,000	22,488	2.A FE.....
29379V	BE 2	Enterprise Products Operations Sr Nt 3.....		01/28/2021.....	Nationwide Indemnity.....		11,946,052	11,728,000	199,132	2.A FE.....
29379V	BJ 1	Enterprise Products Operations Sr Nt 4.....		01/28/2021.....	Nationwide Indemnity.....		2,070,359	2,000,000	19,872	2.A FE.....
29379V	BL 6	Enterprise Products Operations Sr Nt 3.....		01/28/2021.....	Nationwide Indemnity.....		1,014,596	1,000,000	17,885	2.A FE.....
294429	AK 1	Equifax Inc Sr Nt 2.300% 06/01/21.....		01/28/2021.....	Nationwide Indemnity.....		5,999,799	6,000,000	21,850	2.B FE.....
30231G	AW 2	Exxon Mobil Corp Sr Nt 4.114% 03/01/46.....		03/31/2021.....	Various.....		6,533,158	5,750,000	57,482	1.D FE.....
30231G	BK 7	Exxon Mobil Corp Sr Nt 3.482% 03/19/30.....		02/10/2021.....	Wells Fargo Securities LLC.....		2,850,175	2,500,000	34,578	1.D FE.....
313747	BA 4	Federal Realty Investors Tr Sr Nt 3.50.....		02/02/2021.....	Wells Fargo Securities LLC.....		2,777,350	2,500,000	15,313	1.G FE.....
33767M	AA 3	FirstKey Homes RMBS Ser 2020-SFR1 Cl A.....		03/15/2021.....	Barclays Capital Inc.....		4,558,596	4,549,000	2,707	1.A FE.....
33834D	AA 2	Five Corners Funding Trust Sr Nt 2.850.....		01/12/2021.....	Goldman Sachs & Company.....		1,621,785	1,500,000	7,006	1.G FE.....
34964M	AA 2	FortiFi RMBS Ser 2021-1A Cl A 2.460% 0.....		03/10/2021.....	Natixis.....		11,999,321	12,000,000		1.A FE.....
35137L	AK 1	Fox Corp Sr Nt 5.576% 01/25/49.....		03/31/2021.....	JP Morgan Securities LLC.....		1,664,260	1,300,000	14,095	2.B FE.....
35137L	AL 9	Fox Corp Sr Nt 3.500% 04/08/30.....		01/12/2021.....	Goldman Sachs & Company.....		2,641,001	2,350,000	21,933	2.B FE.....
361448	BH 5	GATX Corp Sr Nt 3.100% 06/01/51.....		02/01/2021.....	Morgan Stanley & Co LLC.....		1,099,384	1,100,000		2.B FE.....
369604	BX 0	General Electric Co Sr Nt 4.250% 05/01.....		03/31/2021.....	Goldman Sachs & Company.....		7,216,389	6,525,000	118,628	2.A FE.....
369604	BY 8	General Electric Co Sr Nt 4.350% 05/01.....		03/31/2021.....	Goldman Sachs & Company.....		2,165,729	1,950,000	36,286	2.A FE.....
37045V	AU 4	General Motors Co Sr Nt 6.800% 10/01/2.....		03/30/2021.....	JP Morgan Securities LLC.....		9,695,790	7,800,000		2.C FE.....
37045X	CY 0	General Motors Co Sr Nt 3.600% 06/21/3.....		03/30/2021.....	Barclays Capital Inc.....		612,434	580,000	5,800	2.C FE.....
375558	AU 7	Gilead Sciences Inc Sr Nt 4.400% 12/01.....		01/28/2021.....	Nationwide Indemnity.....		5,036,561	5,000,000	34,833	2.A FE.....
37940X	AB 8	Global Payments Inc Sr Nt 3.200% 08/15.....		01/12/2021.....	Wells Fargo Securities LLC.....		2,568,010	2,350,000	31,124	2.C FE.....
37940X	AD 4	Global Payments Inc Sr Nt 2.900% 05/15.....		01/07/2021.....	Bank of America BISD Dealer.....		5,147,664	4,800,000	21,653	2.C FE.....
38218D	AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A.....		01/28/2021.....	Nationwide Indemnity.....		8,380,283	8,308,266	11,581	1.C FE.....
382550	BJ 9	Goodyear Tire & Rubber Co Sr Nt 5.250%.....		03/31/2021.....	Citigroup.....		2,630,000	2,630,000		4.A FE.....
391164	AF 7	Great Plains Energy Sr Nt 5.292% 06/15.....		01/28/2021.....	Nationwide Indemnity.....		2,085,229	2,027,000	12,813	2.B FE.....
40410K	AA 3	Fuller H B Co Sr Nt 4.250% 10/15/28.....		03/12/2021.....	Barclays Capital Inc.....		1,989,000	1,950,000	33,610	3.C FE.....
431282	AR 3	Highwoods Realty Ltd Sr Nt 4.200% 04/1.....		01/25/2021.....	Wells Fargo Securities LLC.....		2,839,675	2,500,000	29,750	2.B FE.....
44891A	BL 0	Hyundai Capital America Sr Nt 6.375% 0.....		03/30/2021.....	JP Morgan Securities LLC.....		2,690,173	2,140,000	65,560	2.A FE.....
44891A	BT 3	Hyundai Capital America Sr Nt 1.800% 0.....		03/30/2021.....	Goldman Sachs & Company.....		860,292	900,000	3,735	2.A FE.....
457187	AD 4	Ingredion Inc Sr Nt 3.900% 06/01/50.....		03/29/2021.....	Morgan Stanley & Co LLC.....		2,017,876	1,900,000	24,700	2.B FE.....
458140	BR 0	Intel Corp Sr Nt 3.900% 03/25/30.....		01/12/2021.....	Us Bancorp Investments Inc.....		2,715,403	2,300,000	27,159	1.E FE.....
459200	KC 4	International Bus Machs Corp Sr Nt 4.2.....		03/31/2021.....	Us Bancorp Investments Inc.....		2,258,568	1,950,000	32,229	1.F FE.....

QE04.3

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
459200	KJ	9	International Bus Machs Corp Sr Nt 1.9.....		01/12/2021.....	Wells Fargo Securities LLC.....		4,760,019	4,700,000	15,020	1.F FE.....
460599	AE	3	International Game Tech 1st Lien Nt 5.....		03/16/2021.....	Various.....		8,129,063	7,800,000	69,861	3.C FE.....
460599	AF	0	International Game Tech Sec Nt 4.125%.....		03/16/2021.....	Various.....		5,237,288	5,200,000		3.C FE.....
465685	AQ	8	ITC Holdings Corp Sr Nt 2.950% 05/14/3.....		02/02/2021.....	Goldman Sachs & Company.....		1,086,640	1,000,000	6,556	2.B FE.....
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt 4.300.....		01/28/2021.....	Nationwide Indemnity.....		1,095,403	1,000,000	1,553	2.B FE.....
494550	BU	9	Kinder Morgan Energy - LP Sr Nt 5.500%.....		02/08/2021.....	Morgan Stanley & Co LLC.....		1,274,468	1,035,000	25,142	2.B FE.....
50077L	AM	8	Kraft Heinz Foods Co Sr Nt 5.200% 07/1.....		01/28/2021.....	Nationwide Indemnity.....		4,982,422	5,000,000	9,389	3.A FE.....
527298	BS	1	Level 3 Financing Inc Sr Nt 3.625% 01/.....		01/11/2021.....	Morgan Stanley & Co LLC.....		1,985,000	2,000,000	5,639	3.B FE.....
527298	BT	9	Level 3 Financing Inc Sr Nt 3.750% 07/.....		01/11/2021.....	Morgan Stanley & Co LLC.....		2,000,000	2,000,000		3.B FE.....
539830	BH	1	Lockheed Martin Corp Sr Nt 3.550% 01/1.....		01/28/2021.....	Nationwide Indemnity.....		10,254,854	10,000,000	12,819	1.G FE.....
552953	CF	6	MGM Mirage Sr Nt 5.500% 04/15/27.....		03/15/2021.....	Various.....		2,904,908	2,653,000	54,974	3.C FE.....
55303X	AF	2	MGM Growth/MGM Finance Sr Nt 4.500% 01.....		03/18/2021.....	Various.....		2,003,625	1,950,000	15,925	3.C FE.....
55336V	AG	5	MPLX LP Sr Nt 4.875% 12/01/24.....		01/28/2021.....	Nationwide Indemnity.....		1,020,425	1,000,000	7,719	2.B FE.....
55336V	AR	1	MPLX LP Sr Nt 4.000% 03/15/28.....		01/28/2021.....	Nationwide Indemnity.....		999,879	1,000,000	14,778	2.B FE.....
55354G	AK	6	MSCI Inc Sr Nt 3.625% 09/01/30.....		03/12/2021.....	Morgan Stanley & Co LLC.....		6,548,750	6,500,000	16,363	3.B FE.....
559080	AK	2	Magellan Midstream Partn Sr Nt 5.000%.....		01/28/2021.....	Nationwide Indemnity.....		1,048,347	1,000,000	20,417	2.A FE.....
559080	AL	0	Magellan Midstream Partn Sr Nt 4.250%.....		01/28/2021.....	Nationwide Indemnity.....		986,320	1,000,000	15,701	2.A FE.....
559080	AM	8	Magellan Midstream Partn Sr Nt 4.200%.....		01/28/2021.....	Nationwide Indemnity.....		965,886	1,000,000	13,417	2.A FE.....
565849	AE	6	Marathon Oil Corp Nt 6.600% 10/01/37.....		03/31/2021.....	Morgan Stanley & Co LLC.....		1,652,129	1,325,000	972	2.C FE.....
57629W	CH	1	Mass Mutual Global Funding Nt 3.400% 0.....		01/28/2021.....	Nationwide Indemnity.....		1,036,479	1,000,000	13,222	1.B FE.....
57636Q	AP	9	Mastercard Inc Sr Nt 3.350% 03/26/30.....		01/28/2021.....	Nationwide Indemnity.....		998,200	1,000,000	11,353	1.E FE.....
58733R	AF	9	Mercadolibre Inc Sr Nt 3.125% 01/14/31.....		01/07/2021.....	Direct.....		380,000	380,000		3.A FE.....
59217G	BY	4	Met Life Global Funding I Sr Nt 3.450%.....		01/28/2021.....	Nationwide Indemnity.....		1,006,472	1,000,000	3,833	1.D FE.....
59217G	EG	0	Met Life Global Funding I Sec Nt 2.950.....		01/13/2021.....	HSBC Securities USA Inc.....		2,666,808	2,400,000	18,880	1.D FE.....
59549R	AC	8	Mid State Tr X LBASS Ser 10 Cl M1 6.28.....		01/28/2021.....	Nationwide Indemnity.....		2,060,845	2,450,816	5,558	4.B FE.....
615369	AM	7	Moody's Corp Sr Nt 3.250% 01/15/28.....		01/28/2021.....	Nationwide Indemnity.....		960,991	1,000,000	1,174	2.A FE.....
615394	AM	5	MOOG INC Sr Nt 4.250% 12/15/27.....		02/23/2021.....	UBS Financial Services Inc.....		706,538	681,000	5,628	3.C FE.....
617446	8Y	8	Morgan Stanley Dean Witter Sr Nt Fixed t.....		01/20/2021.....	Morgan Stanley & Co LLC.....		2,500,000	2,500,000		1.F FE.....
61744Y	AL	2	Morgan Stanley Sr Nt 3.971% 07/22/38.....		01/28/2021.....	Nationwide Indemnity.....		1,100,497	900,000	596	1.G FE.....
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2.....		01/28/2021.....	Nationwide Indemnity.....		11,848,687	11,867,064	41,484	1.A FM.....
620076	BN	8	Motorola Solutions Inc Sr Nt 4.600% 05.....		01/14/2021.....	Fifth Third Securities Inc.....		2,973,450	2,500,000	17,889	2.C FE.....
629377	CR	1	NRG Energy Inc Sr Nt 3.625% 02/15/31.....		03/12/2021.....	Various.....		2,885,018	2,853,000	27,630	3.B FE.....
62942Q	DB	6	NRZ Advance Receivables Trust LBASS Ser.....		03/23/2021.....	NW Life C&S Fixed Inc.....		4,816,022	4,800,000	1,405	1.A FE.....
62942Q	DC	4	NRZ Advance Receivables Trust LBASS Ser.....		03/23/2021.....	NW Life C&S Fixed Inc.....		702,329	700,000	244	1.C FE.....
637417	AN	6	National Retail Properties Inc Sr Nt 2.....		01/21/2021.....	Wells Fargo Securities LLC.....		1,546,725	1,500,000	10,417	2.A FE.....
641062	AD	6	Nestle Holdings Inc. Sr Nt 3.350% 09/2.....		01/28/2021.....	Nationwide Indemnity.....		999,901	1,000,000	11,539	1.D FE.....
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....		01/28/2021.....	Nationwide Indemnity.....		10,329,144	10,225,825	24,925	1.A FM.....
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....		01/28/2021.....	Nationwide Indemnity.....		6,647,292	6,503,456	17,072	1.A FM.....
65342Q	AB	8	NextEra Energy Operating Sr Nt 4.500%.....		03/18/2021.....	Various.....		1,417,000	1,300,000	731	3.A FE.....
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd 4.....		01/28/2021.....	Nationwide Indemnity.....		5,912,268	6,000,000	108,667	1.E FE.....
682680	AV	5	ONEOK Inc Sr Nt 5.200% 07/15/48.....		03/31/2021.....	Barclays Capital Inc.....		1,819,834	1,650,000	19,067	2.B FE.....
682680	AY	9	ONEOK Inc Sr Nt 3.400% 09/01/29.....		02/03/2021.....	Various.....		2,650,493	2,500,000	36,361	2.C FE.....
682680	BB	8	ONEOK Inc Sr Nt 3.100% 03/15/30.....		02/05/2021.....	Barclays Capital Inc.....		2,605,900	2,500,000	31,000	2.B FE.....
682680	BE	2	ONEOK Inc Sr Nt 6.350% 01/15/31.....		02/11/2021.....	Various.....		5,311,846	4,135,000	16,874	2.B FE.....
68389X	BV	6	Oracle Corp Sr Nt 2.950% 04/01/30.....		01/12/2021.....	Goldman Sachs & Company.....		3,567,135	3,250,000	27,431	2.A FE.....

SCHEDULE D - PART 3

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

QE04.5

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68389X	BZ	7	Oracle Corp Sr Nt 3.650% 03/25/41.....		03/22/2021.....	Wells Fargo Securities LLC.....		3,103,938	3,125,000		2.A FE.....
69352P	AQ	6	PPL Capital Funding Inc Sr Nt 4.125% 0.....		01/12/2021.....	Jefferies & Company Inc.....		1,647,016	1,400,000	14,277	2.A FE.....
69370C	AC	4	PTC Inc Sr Nt 4.000% 02/15/28.....		03/15/2021.....	Various.....		798,250	775,000	2,644	3.C FE.....
695114	CW	6	Pacificorp 1st Mtg Bd 2.700% 09/15/30.....		01/28/2021.....	Nationwide Indemnity.....		998,313	1,000,000	9,975	1.E FE.....
69512E	DL	6	Pacificorp 1st Mtg Bd Ser E 8.070% 09/.....		01/28/2021.....	Nationwide Indemnity.....		1,008,100	1,000,000	32,953	1.E FE.....
701094	AM	6	Parker-Hannifin Corp Sr Nt 2.700% 06/1.....		01/28/2021.....	Nationwide Indemnity.....		1,009,835	1,000,000	3,300	2.A FE.....
707569	AS	8	Penn National Gaming Inc Sr Nt 5.625%.....		02/18/2021.....	Various.....		4,092,973	3,887,000	11,369	4.C FE.....
71427Q	AB	4	Pernod Ricard SA Sr Nt 1.625% 04/01/31.....		01/12/2021.....	Jefferies & Company Inc.....		1,353,478	1,400,000	6,509	2.A FE.....
718172	AT	6	Philip Morris Intl Inc Sr Nt 2.500% 08.....		01/28/2021.....	Nationwide Indemnity.....		985,550	1,000,000	10,833	1.F FE.....
720198	AC	4	Piedmont Operating Partnership Sr Nt 3.....		01/28/2021.....	Nationwide Indemnity.....		10,983,319	11,000,000	59,217	2.B FE.....
74041N	AL	9	Preferred Term Sec Ltd VI LBASS Ltd Ser.....		12/24/2020.....	Interest Capitalization.....					1.A FE.....
74256L	EH	8	Principal LFE GLB Fnd II Sec Nt 1.625%.....		01/13/2021.....	Barclays Capital Inc.....		1,477,470	1,500,000	3,792	1.E FE.....
742718	CB	3	Procter & Gamble Co Sr Nt 5.500% 02/01.....		01/28/2021.....	Nationwide Indemnity.....		936,273	920,000	24,878	1.D FE.....
75884R	BA	0	Regency Centers LP Sr Nt 3.700% 06/15/.....		02/02/2021.....	Wells Fargo Securities LLC.....		2,813,000	2,500,000	12,590	2.A FE.....
75975B	AA	6	Renew LBASS Ser 2021-1 CI A 2.060% 11/.....		03/25/2021.....	Natixis.....		13,397,986	13,400,000		1.B Z.....
76761R	BA	6	Riserva CLO Ltd CLO Ser 2016-3A CI BRR.....		03/01/2021.....	Goldman Sachs & Company.....		20,000,000	20,000,000		1.C FE.....
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....		01/28/2021.....	Nationwide Indemnity.....		1,398,663	1,385,911	1,637	2.C FE.....
78472J	AA	1	SPS Servicer Advance Rec Tr LBASS Ser 20.....		03/23/2021.....	NW Life C&S Fixed Inc.....		18,977,476	18,884,000	5,371	1.A FE.....
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt 5.....		01/28/2021.....	Nationwide Indemnity.....		2,088,299	2,000,000	45,938	2.C FE.....
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt 4.....		01/28/2021.....	Nationwide Indemnity.....		5,746,361	5,750,000	89,221	2.C FE.....
80386W	AC	9	Sasol Financing USA LLC Sr Nt 4.375% 0.....		03/11/2021.....	Direct.....		310,000	310,000		3.B FE.....
81725W	AK	9	Sensata Technologies BV Sr Nt 4.000% 0.....		03/15/2021.....	Goldman Sachs & Company.....		650,000	650,000		3.C FE.....
827048	AX	7	Silgan Holdings Inc Sr Nt 1.400% 04/01.....		02/03/2021.....	Wells Fargo Securities LLC.....		3,498,075	3,500,000		2.C FE.....
82967N	BC	1	Sirius XM Radio Inc Sr Nt 5.500% 07/01.....		03/18/2021.....	Various.....		2,366,040	2,181,000	22,714	3.C FE.....
832696	AK	4	Smucker JM Co Sr Nt 3.500% 03/15/25.....		01/28/2021.....	Nationwide Indemnity.....		5,950,440	6,000,000	77,583	2.B FE.....
832696	AS	7	Smucker JM Co Sr Nt 2.375% 03/15/30.....		01/12/2021.....	JP Morgan Securities LLC.....		1,250,772	1,200,000	9,421	2.B FE.....
832696	AT	5	Smucker JM Co Sr Nt 3.550% 03/15/50.....		03/17/2021.....	JP Morgan Securities LLC.....		3,250,000	3,250,000	1,282	2.B FE.....
8426EP	AD	0	Southern CO Gas Capital Sr Nt Ser 20-A.....		01/12/2021.....	Barclays Capital Inc.....		1,186,272	1,200,000	8,342	2.A FE.....
858912	AG	3	Stericycle Inc Sr Nt 3.875% 01/15/29.....		03/12/2021.....	Barclays Capital Inc.....		5,798,813	5,850,000	70,427	3.C FE.....
87264A	BT	1	T-Mobile USA Inc Sr Nt 2.875% 02/15/31.....		03/15/2021.....	Various.....		6,319,787	6,525,000	31,772	3.B FE.....
87264A	BW	4	T-Mobile USA Inc Sr Nt 3.500% 04/15/31.....		03/16/2021.....	Credit Suisse Securities LLC.....		2,925,000	2,925,000		3.B FE.....
87305Q	CJ	8	TTX Co Sr Nt 3.900% 02/01/45.....		01/28/2021.....	Nationwide Indemnity.....		9,929,009	10,000,000	191,750	1.F FE.....
87612B	BT	8	Targa Resources Partners Sr Nt 4.000%.....		01/21/2021.....	Various.....		8,901,625	8,900,000		3.C FE.....
880349	AT	2	Tenneco Automotive Inc 1st Lien 5.125%.....		03/04/2021.....	Barclays Capital Inc.....		726,625	726,000		3.C FE.....
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....		01/28/2021.....	Nationwide Indemnity.....		1,279,387	1,190,000	3,458	1.A FM.....
90117P	AC	9	Avenue of the Americas Tr CMBS Ser 2015.....		01/28/2021.....	Nationwide Indemnity.....		12,173,778	12,000,000	35,105	1.A FM.....
90265E	AQ	3	UDR Inc Sr Nt 3.200% 01/15/30.....		01/14/2021.....	Wells Fargo Securities LLC.....		2,756,150	2,500,000	889	2.A FE.....
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.....		03/23/2021.....	Barclays Capital Inc.....		672,021	632,490	2,398	2.B FE.....
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.....		03/23/2021.....	Barclays Capital Inc.....		2,883,841	2,953,998	41,356	3.A FE.....
911363	AM	1	United Rentals Inc Sr Nt 3.875% 02/15/.....		03/18/2021.....	Various.....		1,294,313	1,300,000	4,828	3.C FE.....
91831A	AC	5	VRX Escrow Corp Sr Nt 6.125% 04/15/25.....		03/15/2021.....	JP Morgan Securities LLC.....		663,813	650,000	16,810	4.B FE.....
92277G	AU	1	Ventas Realty LP Sr Nt 3.000% 01/15/30.....		01/26/2021.....	Various.....		4,022,364	3,750,000	4,063	2.A FE.....
92343V	AP	9	Verizon Communications Inc Bd 6.900% 0.....		01/28/2021.....	Nationwide Indemnity.....		11,209,759	10,000,000	197,417	2.A FE.....
92343V	BE	3	Verizon Communications Inc Sr Nt 4.750.....		01/28/2021.....	Nationwide Indemnity.....		7,581,617	7,000,000	80,354	2.A FE.....

SCHEDULE D - PART 3

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

1				2	3	4	5	6	7	8	9	10
CUSIP Identification				Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
QE04.6	92343V	GB	4	Verizon Communications Inc Sr Nt 3.550.....		03/12/2021.....	Various.....		1,981,539	2,000,000		2.A FE.....
	92343V	GJ	7	Verizon Communications Inc Sr Nt 2.550.....		03/11/2021.....	Morgan Stanley & Co LLC.....		1,678,075	1,685,000		2.A FE.....
	92343V	GK	4	Verizon Communications Inc Sr Nt 3.400.....		03/11/2021.....	Morgan Stanley & Co LLC.....		1,998,840	2,000,000		2.A FE.....
	92552V	AK	6	Viasat Inc Sr Nt 5.625% 09/15/25.....		03/29/2021.....	JP Morgan Securities LLC.....		1,326,000	1,300,000	3,250	4.B FE.....
	92553P	AU	6	Viacom Inc Sr Nt 5.850% 09/01/43.....		03/31/2021.....	RBC Capital Markets LLC.....		2,515,363	1,950,000	10,774	2.B FE.....
	92840V	AB	8	Vistra Operations Co LLC Sr Nt 5.625%.....		03/15/2021.....	Various.....		2,146,786	2,059,000	16,154	3.A FE.....
	92939K	AE	8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....		01/28/2021.....	Nationwide Indemnity.....		1,267,240	1,245,000	3,368	1.A FM.....
	939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....		01/28/2021.....	Nationwide Indemnity.....		1,207,476	1,570,802	3,589	1.D FM.....
	941053	AH	3	Waste Connections Inc Sr Nt 4.250% 12/.....		01/28/2021.....	Nationwide Indemnity.....		1,005,589	900,000	6,056	2.A FE.....
	95040Q	AM	6	Welltower Inc Sr Nt 2.800% 06/01/31.....		03/16/2021.....	Various.....		4,779,648	4,800,000		2.A FE.....
	96950F	AF	1	Williams Partners LP Sr Nt 6.300% 04/1.....		01/28/2021.....	Nationwide Indemnity.....		1,121,413	1,000,000	18,025	2.C FE.....
	96950F	AQ	7	Williams Partners LP Sr Nt 3.900% 01/1.....		01/28/2021.....	Nationwide Indemnity.....		7,491,008	7,500,000	10,563	2.C FE.....
	98956P	AB	8	Zimmer Hldgs Inc Sr Nt 5.750% 11/30/39.....		03/25/2021.....	Morgan Stanley & Co LLC.....		912,366	700,000	13,305	2.B FE.....
	98956P	AT	9	Zimmer Hldgs Inc Sr Nt 3.550% 03/20/30.....		01/19/2021.....	Various.....		1,842,715	1,652,000	18,796	2.B FE.....
	98978V	AL	7	Zoetis Inc Sr Nt 3.000% 09/12/27.....		01/28/2021.....	Nationwide Indemnity.....		1,994,349	2,000,000	22,667	2.B FE.....
	009090	AB	7	Air Canada LBASS EETC Ser 2015-1B 3.87.....	A.....	01/28/2021.....	Nationwide Indemnity.....		1,241,551	1,248,306	17,871	2.C FE.....
	136385	AX	9	Canadian Natural Resources Sr Nt 3.850.....	A.....	01/28/2021.....	Nationwide Indemnity.....		1,990,076	2,000,000	12,192	2.C FE.....
	136385	AY	7	Canadian Natural Resources Sr Nt 4.950.....	A.....	01/28/2021.....	Nationwide Indemnity.....		3,254,966	3,200,000	25,080	2.C FE.....
	335934	AT	2	First Quantum Minerals LTD Sr Nt 6.875.....	A.....	01/14/2021.....	Direct.....		227,850	210,000	4,331	5.A FE.....
	448055	AD	5	Husky Energy Inc Sr Nt 6.800% 09/15/37.....		01/28/2021.....	Nationwide Indemnity.....		1,248,520	1,000,000	25,122	3.A FE.....
	67077M	AF	5	Nutrien Ltd Sr Nt 5.875% 12/01/36.....	A.....	01/28/2021.....	Nationwide Indemnity.....		1,020,790	1,000,000	9,302	2.B FE.....
	67077M	AG	3	Nutrien Ltd Sr Nt 5.625% 12/01/40.....	A.....	01/28/2021.....	Nationwide Indemnity.....		5,290,029	4,500,000	40,078	2.B FE.....
	67077M	AP	3	Nutrien Ltd Sr Nt 7.125% 05/23/36.....	A.....	01/28/2021.....	Nationwide Indemnity.....		5,635,736	5,000,000	64,323	2.B FE.....
	000000	00	0	Cia Latino Americana 1st Lien 9.500% 0.....	D.....	01/22/2021.....	Interest Capitalization.....		11,259	11,259		5.B FE.....
	000000	00	0	International Bank Of AZ Sr Nt 3.500%.....	D.....	02/09/2021.....	Direct.....		390,500	400,000	6,222	4.C FE.....
	000000	00	0	MTN Mauritius Investments Sr Nt 4.755%.....	D.....	03/29/2021.....	Direct.....		347,325	330,000	6,059	3.C FE.....
	000000	00	0	DTEK Finance PLC 1st Lien PIK 10.750% 1.....	D.....	03/01/2021.....	Direct.....		233,625	300,000		6. FE.....
	000000	00	0	Tullow Oil Plc Sr Nt 7.000% 03/01/25.....	D.....	03/01/2021.....	Direct.....		243,000	300,000	117	5.B FE.....
	000000	00	0	Digicel Group 0.5 Ltd Sr Nt PIK 8.000%.....	D.....	03/03/2021.....	Direct.....		257,875	310,000		6. FE.....
	000000	00	0	Kaisa Group Holdings LTD Sec Nt 11.250%.....	D.....	01/15/2021.....	Direct.....		445,500	440,000	25,300	4.B FE.....
	000000	00	0	Petroleos Mexicanos Sr Nt 6.875% 10/16.....	D.....	02/19/2021.....	Direct.....		443,600	400,000	9,701	3.B FE.....
	000000	00	0	National Bank of Uzbekis Sr Nt 4.850%.....	D.....	03/19/2021.....	Direct.....		787,278	760,000	12,460	3.C FE.....
	000000	00	0	Office Cherifien Des Pho Sr Nt 4.500%.....	D.....	02/09/2021.....	Direct.....		417,012	380,000	5,178	3.A FE.....
	000000	00	0	Akbank TAS Sr Nt 6.800% 02/06/26.....	D.....	03/24/2021.....	Direct.....		944,113	950,000	8,972	4.B FE.....
	000000	00	0	Volcan Cia Minera Sr Nt 4.375% 02/11/2.....	D.....	02/10/2021.....	Direct.....		269,903	265,000	32	4.A FE.....
	000000	00	0	Kosmos Energy Ltd Sr Nt 7.125% 04/04/2.....	D.....	02/19/2021.....	Direct.....		300,750	300,000	8,253	4.C FE.....
	000000	00	0	Akbank TAS Sub Nt Fix to Float 7.200%.....	D.....	03/22/2021.....	Direct.....		193,000	200,000	320	5.B FE.....
	000000	00	0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo.....	D.....	01/07/2021.....	Direct.....		597,000	600,000	12,756	5.C FE.....
	000000	00	0	Nexa Resources SA Sr Nt 5.375% 05/04/2.....	D.....	03/25/2021.....	Direct.....		988,875	900,000	16,546	3.A FE.....
	000000	00	0	Leviathan Bond Ltd Sec Nt 6.500% 06/30.....	D.....	03/18/2021.....	Direct.....		975,375	900,000	13,325	3.C FE.....
	000000	00	0	Credit Bank of Moscow Sub Nt 7.500% 10.....	D.....	02/05/2021.....	Direct.....		289,855	290,000	7,492	4.A FE.....
	000000	00	0	Termocandelaria Power Sr Nt 7.875% 01/.....	D.....	01/28/2021.....	Direct.....		504,125	462,500	101	3.B FE.....
	000000	00	0	Energean Israel Finance Sec Nt 5.375%.....	D.....	03/18/2021.....	Direct.....		988,162	985,000		3.C FE.....
	000000	00	0	Wynn Macau LTD Sr Nt 5.625% 08/26/28.....	D.....	01/14/2021.....	Direct.....		299,788	290,000	6,480	4.A FE.....
	000000	00	0	Metinvest BV Sr Nt 7.750% 10/17/29.....	D.....	02/18/2021.....	Direct.....		331,500	300,000	6,135	4.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
000000	00	0	Odebrecht Finance LTD Sr Nt	0.000% 10/	02/17/2021.....	Taxable Exchange.....	122,067	1,592,019	.....	6. FE.....
000000	00	0	Melco Resorts Finance Sr Nt	5.375% 12/	01/21/2021.....	Direct.....	315,375	300,000	2,284	3.B FE.....
000000	00	0	Turkiye Garanti Bankasi AS Sub Nt Fix to		02/19/2021.....	Direct.....	761,938	730,000	4,872	5.C FE.....
000000	00	0	JSM Global Sarl Sr Nt	4.750% 10/20/30.....	01/13/2021.....	Direct.....	484,650	450,000	5,878	3.B FE.....
000000	00	0	Country Garden Hld Co 1st Lien	3.300%.....	01/14/2021.....	Direct.....	975,625	1,000,000	532	2.C FE.....
000000	00	0	Intl Airport Finance SA 1st Lien	12.000.....	03/10/2021.....	Direct.....	284,988	289,328	17,070	5.B FE.....
000000	00	0	Office Cherifien Des Pho Sr Nt	6.875%.....	02/24/2021.....	Direct.....	364,313	290,000	6,701	3.A FE.....
000000	00	0	Odebrecht Finance LTD Sr Nt	0.000% 12/	02/17/2021.....	Taxable Exchange.....	450,681	1,945,681	.....	6. FE.....
00973R	AE	3	Aker BP ASA Nt	3.000% 01/15/25.....	02/05/2021.....	Morgan Stanley & Co LLC.....	968,605	925,000	1,850	2.C FE.....
00973R	AF	0	Aker BP ASA Nt	3.750% 01/15/30.....	02/09/2021.....	Various.....	2,144,366	2,016,000	5,026	2.C FE.....
00973R	AJ	2	Aker BP ASA Sr Nt	4.000% 01/15/31.....	02/10/2021.....	Morgan Stanley & Co LLC.....	2,734,100	2,500,000	7,500	2.C FE.....
03847Q	AA	1	Arabian Centres Sukuk II Sr Nt	5.625%.....	03/30/2021.....	Direct.....	1,225,000	1,225,000	.....	3.B Z.....
05578Q	AB	9	BPCE SA Sub Nt	5.150% 07/21/24.....	01/28/2021.....	Nationwide Indemnity.....	1,016,924	1,000,000	1,001	2.A FE.....
05583J	AJ	1	BPCE SA Sub Nt Fixed to Float	2.277% 0.....	01/12/2021.....	Citigroup.....	2,500,000	2,500,000	.....	1.G FE.....
05971A	AG	6	Banco BTG Pactual Sr Nt	2.750% 01/11/2.....	03/22/2021.....	Direct.....	1,020,661	1,050,000	3,206	3.C FE.....
067316	AG	4	Bacardi LTD Sr Nt	5.150% 05/15/38.....	03/31/2021.....	Credit Suisse Securities LLC.....	1,566,409	1,300,000	26,036	2.C FE.....
067316	AH	2	Bacardi LTD Sr Nt	5.300% 05/15/48.....	01/05/2021.....	Jefferies & Company Inc.....	562,977	415,000	3,177	2.C FE.....
09659W	2K	9	BNP Paribas Sr Nt	3.052% 01/13/31.....	01/12/2021.....	BNP Paribas Securities Corp.....	1,607,475	1,500,000	127	1.G FE.....
12642K	AB	0	CSN Islands XI Corp Sr Nt	6.750% 01/28.....	02/22/2021.....	Direct.....	257,400	240,000	1,260	4.B FE.....
151290	BZ	5	Cemex SAB de CV Sec Nt	3.875% 07/11/31.....	01/07/2021.....	Direct.....	795,000	795,000	.....	3.C FE.....
18452N	AB	0	Clean Renewable Power 1st Lien	4.250%.....	03/18/2021.....	Direct.....	500,000	500,000	.....	3.B Z.....
200447	AH	3	Comision Fed De Electric Sr Nt	3.348%.....	02/02/2021.....	Direct.....	390,000	390,000	.....	2.B FE.....
20445P	AG	0	Cia Latino Americana 1st Lien	9.500% 0.....	01/22/2021.....	Interest Capitalization.....	141,668	141,668	.....	6. FE.....
21218M	AB	1	Continuum Energy Levante Sec Nt	4.500%.....	02/02/2021.....	Direct.....	525,000	525,000	.....	3.A FE.....
21684A	AD	8	Rabobank Nederland Sub Nt	5.250% 08/04.....	03/31/2021.....	BNP Paribas Securities Corp.....	2,526,947	1,950,000	17,347	2.A FE.....
225313	AK	1	Credit Agricole SA Sub Nt	4.000% 01/10.....	01/07/2021.....	Credit Agricole USA was Calyon.....	1,337,472	1,200,000	133	2.A FE.....
225313	AM	7	Credit Agricole SA Sub Nt	3.250% 01/14.....	01/12/2021.....	Various.....	2,484,566	2,300,000	.....	2.A FE.....
225401	AF	5	Credit Suisse Group Sr Nt	3.869% 01/12.....	01/12/2021.....	Credit Suisse Securities LLC.....	2,802,525	2,500,000	537	2.A FE.....
22547A	AD	3	Credito Real Sab De CV Sr Nt	8.000% 01.....	01/11/2021.....	Direct.....	390,000	390,000	.....	3.B FE.....
400666	AA	1	Guara Norte Sarl Sr Nt	5.198% 06/15/34.....	02/08/2021.....	Direct.....	354,982	355,000	.....	3.A FE.....
404280	AK	5	HSBC Holdings PLC Sr Nt	5.100% 04/05/2.....	01/28/2021.....	Nationwide Indemnity.....	8,999,548	9,000,000	144,075	1.F FE.....
404280	CH	0	HSBC Holdings PLC Sr Nt Fix to Float	2.....	01/13/2021.....	Various.....	1,055,375	1,000,000	3,204	1.F FE.....
45410L	AA	0	India Green Power Hold Sr Nt	4.000% 02.....	02/09/2021.....	Direct.....	581,875	580,000	.....	3.C FE.....
456837	AW	3	ING Groep NV Sr Nt Fix to Float	2.727%.....	03/29/2021.....	Various.....	8,453,719	8,450,000	.....	1.G FE.....
48855K	AC	4	Kenbourne Invest SA Sr Nt	4.700% 01/22.....	01/14/2021.....	Direct.....	885,000	885,000	.....	4.A FE.....
49836A	AC	8	Klabin Austria GMBH Sr Nt	3.200% 01/12.....	01/06/2021.....	Direct.....	545,000	545,000	.....	3.A FE.....
566007	AC	4	MARB BondCo PLC Sr Nt	3.950% 01/29/31.....	01/14/2021.....	Direct.....	475,000	475,000	.....	3.C FE.....
603374	AF	6	Minerva Luxembourg SA Sr Nt	4.375% 03/.....	03/03/2021.....	Direct.....	608,862	615,000	.....	3.B FE.....
62459L	AA	7	Movida Europe SA Sr Nt	5.250% 02/08/31.....	01/28/2021.....	Direct.....	1,095,000	1,095,000	.....	4.A FE.....
654744	AC	5	NISSAN MOTOR CO NISSAN MOTOR CO	4.345%.....	03/30/2021.....	Mizuho Securities USA Inc.....	6,066,574	5,574,000	9,419	2.C FE.....
65557F	AA	4	Nordea Bank AB Sub Bk Nt	4.875% 05/13/.....	01/28/2021.....	Nationwide Indemnity.....	7,998,575	8,000,000	81,250	1.G FE.....
68373N	AA	3	OP Servicios Mega Sr Nt	8.250% 02/11/2.....	03/25/2021.....	Direct.....	543,694	535,000	6,008	3.C FE.....
71647N	BD	0	Petrobras Global Finance Sr Nt	6.900%.....	03/15/2021.....	Direct.....	820,420	760,000	25,929	3.C FE.....
71654Q	BX	9	Petroleos Mexicanos Sr Nt	5.625% 01/23.....	03/17/2021.....	Direct.....	845,405	1,045,000	9,144	3.B FE.....

QE04.7

SCHEDULE D - PART 3

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

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82883P	AA 2	Simpar Europe SA Sr Nt 5.200% 01/26/31.....		D.....	01/14/2021.....	Direct.....		364,996	365,000		3.C FE.....
86389Q	AG 7	Studio City Finance Ltd Sr Nt 5.000% 0.....		D.....	01/05/2021.....	Direct.....		865,000	865,000		4.A FE.....
88167A	AF 8	Teva Pharmaceuticals NE Sr Nt 4.100% 1.....		C.....	01/28/2021.....	Nationwide Indemnity.....		4,362,500	5,000,000	66,625	3.C FE.....
90014T	AG 6	TC Ziraat Bankasi AS Sr Nt 5.375% 03/0.....		D.....	01/26/2021.....	Direct.....		596,670	600,000		4.B FE.....
90015Y	AB 5	Turkiye Sinai Kalkinma Sr Nt 5.875% 01.....		D.....	01/07/2021.....	Direct.....		422,735	425,000		4.C FE.....
902133	AG 2	Tyco Electronics Group Co Gtd Nt 7.125.....		C.....	01/28/2021.....	Nationwide Indemnity.....		13,289,219	12,000,000	277,875	1.G FE.....
902613	AE 8	UBS Group AG Sr Nt Fix to Float 2.095%.....		D.....	02/02/2021.....	UBS Warburg London.....		2,500,000	2,500,000		1.G FE.....
90471M	AD 4	Unifin Financiera SA DE Sr Nt 9.875% 0.....		D.....	01/25/2021.....	Direct.....		535,000	535,000		3.C FE.....
918374	AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28.....		D.....	01/20/2021.....	Direct.....		304,850	280,000	347	4.A FE.....
984848	AN 1	Yapi Ve Kredi Bankasi AS Sub Nt Fix to F.....		D.....	01/14/2021.....	Direct.....		700,000	700,000		5.B FE.....
G6714U	AA 8	Odebrecht Finance LTD Sr Nt - Holdco 0.....		D.....	02/17/2021.....	Taxable Exchange.....		80,262	4,323,856		6. Z.....
P7354P	AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....		D.....	02/03/2021.....	Direct.....		261,875	250,000		5.A FE.....
P8704L	AB 4	Sixsigma Networks Mexico Sr Nt 7.500%.....		D.....	03/02/2021.....	Direct.....		257,375	290,000	7,371	4.B FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....							981,617,350	959,250,296	6,581,230	XXX

Bonds - Unaffiliated Bank Loans

000000	00 0	Animal Supply Company Holdco Term Ln Nt.....			03/31/2021.....	Interest Capitalization.....		78,673	78,673		5.B Z.....
000000	00 0	Animal Supply Company New 1st Lien Term.....			03/29/2021.....	Interest Capitalization.....		13,973	13,973		5.B Z.....
000000	00 0	Vistra Operations Co LLC Incremental Ter.....			01/11/2021.....	Credit Agricole USA was Calyon.....		169,026	170,303		2.C FE.....
000000	00 0	Vistra Operations Co LLC Incremental Ter.....			01/11/2021.....	Goldman Sachs & Company.....		698,993	704,275		2.C FE.....
000000	00 0	Stealth Holding LLC Term Ln Nt 1 7.750.....			03/01/2021.....	Direct.....		854,862	872,308		3.C Z.....
000000	00 0	UCIT Online Security Inc CAD Term Ln Nt.....			03/01/2021.....	Direct.....		569,908	581,538		3.C Z.....
000000	00 0	UCIT Online Security Inc CAD Term Ln Nt.....			03/26/2021.....	Tax Free Exchange.....		480,247	490,012	1,160	3.C Z.....
000000	00 0	Catalent Pharma Solutions Inc Term Ln B.....			02/22/2021.....	Tax Free Exchange.....		4,908,240	4,912,500		3.A FE.....
000000	00 0	Berry Plastics Corp Term Ln Z Nt 1 1.8.....			03/04/2021.....	Tax Free Exchange.....		7,910,924	7,886,659		3.B FE.....
000000	00 0	Stealth Holding Canadian Initial TL Nt 1.....			03/15/2021.....	Direct.....		480,212	490,012		3.A Z.....
000000	00 0	AI Fire Term Ln Nt 1 6.750% 03/22/27.....			03/22/2021.....	Direct.....		1,298,237	1,324,732		3.B Z.....
000000	00 0	Shields Health Solutions LLC Term Ln Nt.....			03/30/2021.....	Direct.....		1,209,461	1,234,144		4.A Z.....
000000	00 0	Surgical Specialists LLC Delayed Draw Te.....			01/28/2021.....	Direct.....		740,053	759,029		4.A Z.....
000000	00 0	Surgical Specialists LLC Term Ln Nt 1.....			01/28/2021.....	Direct.....		305,176	313,002		4.A Z.....
00216C	AB 9	AQ Sunshine Inc aka Relation Delayed Dra.....			01/29/2021.....	Direct.....		39,449	39,449		3.B PL.....
00216C	AE 3	AQ Sunshine Inc aka Relation Delayed Dra.....			01/29/2021.....	Tax Free Exchange.....		238,472	239,065	1,160	3.B PL.....
00228*	AB 2	ATI Restoration LLC 1st Lien DD Term Ln.....			01/19/2021.....	Direct.....		124,953	126,535		3.B Z.....
02922X	AK 4	American Renal Holdings Inc Term Ln Nt 1.....			01/25/2021.....	Direct.....		4,875,000	5,000,000		4.C Z.....
09523@	AA 5	Marcone Appliance Parts Inc Incremental.....			01/20/2021.....	Tax Free Exchange.....		2,459	2,497		3.B PL.....
15644G	A# 1	Centric Brands Inc 1st Lien Exit Term Ln.....			01/11/2021.....	Interest Capitalization.....		160,199	160,199		4.C PL.....
15644G	A* 5	Centric Brands Inc DIP Ln Nt 6 6.500%.....			02/22/2021.....	Direct.....		78,862	78,862		4.C PL.....
24702N	BF 6	Dell International LLC Term Ln B-2 Nt 1.....			02/18/2021.....	Tax Free Exchange.....		6,077,479	6,079,696		2.C Z.....
28622@	AB 3	Elevation Services Holding LLC Delayed D.....			02/01/2021.....	Direct.....		977,143	977,143		3.A Z.....
30282#	AE 2	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Interest Capitalization.....		2,905	2,905		3.C Z.....
30282#	AE 2	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Tax Free Exchange.....		2,905	2,905	2	3.C Z.....
30282#	AF 9	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Interest Capitalization.....		2,361	2,361		5.B GI.....
30282#	AF 9	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Tax Free Exchange.....		2,361	2,361	2	5.B GI.....
30282#	AG 7	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Interest Capitalization.....		1,406	1,406		3.C PL.....
30282#	AG 7	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Tax Free Exchange.....		1,406	1,406	1	3.C PL.....
30282#	AH 5	First Watch Restaurants Delayed Draw Ter.....			03/26/2021.....	Tax Free Exchange.....		1,879	1,879	1	3.C PL.....

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QE04.9

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
30282# AJ 1	First Watch Restaurants Delayed Draw Ter.....		03/26/2021.....	Interest Capitalization.....		1,879	1,879		3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6.....		03/26/2021.....	Interest Capitalization.....		11,210	11,210		3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 5 6.....		03/26/2021.....	Tax Free Exchange.....		11,085	11,210	8	3.C PL.....
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1.....		02/12/2021.....	Direct.....		1,755,000	1,800,000		3.A PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.....		01/29/2021.....	Tax Free Exchange.....		14,830	15,101	5	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.....		01/29/2021.....	Tax Free Exchange.....		3,018	3,018	1	3.C Z.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln.....		03/31/2021.....	Direct.....		137,041	138,600		3.C PL.....
36147@ AA 4	Aero Operating LLC Delayed Draw Term Ln.....		03/31/2021.....	Direct.....		83,966	85,679		4.A PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....		03/19/2021.....	Direct.....		541,219	547,377		4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....		03/31/2021.....	Tax Free Exchange.....		225,584	228,074		4.B PL.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.619%.....		03/01/2021.....	Interest Capitalization.....		904	904		4.A PL.....
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5 6.015%.....		01/04/2021.....	Interest Capitalization.....		33,808	33,808		4.A PL.....
52729K AP 1	Level 3 Financing Inc Term Ln B Nt 1 1.....		02/18/2021.....	Bank of America BISD Dealer.....		17,433,838	17,635,000		2.C Z.....
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 5.7.....		03/31/2021.....	Interest Capitalization.....		1,414	1,414		3.C PL.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term.....		01/29/2021.....	Tax Free Exchange.....		246,922	250,000		3.B PL.....
60937@ AA 8	Monica Holdings Inc Term Ln Nt 1 7.250.....		01/08/2021.....	Direct.....		2,814,689	2,916,776		2.C Z.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt.....		02/26/2021.....	Direct.....		206,911	212,216		2.C PL.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt.....		03/15/2021.....	Tax Free Exchange.....		112,462	115,259		2.C PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L.....		03/31/2021.....	Interest Capitalization.....		6,982	6,982		4.B PL.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt.....		03/31/2021.....	Interest Capitalization.....		816	816		4.A Z.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt.....		02/05/2021.....	Interest Capitalization.....		6,517	6,517		4.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa.....		03/10/2021.....	Direct.....		1,023,716	1,047,280		2.A Z.....
72584D AF 1	Yum Brands New Term Ln B Nt 1 1.856% 0.....		03/15/2021.....	Tax Free Exchange.....		4,863,810	4,875,000		2.C FE.....
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		03/31/2021.....	Interest Capitalization.....		13	13		3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		03/31/2021.....	Tax Free Exchange.....		4,463	4,552	5	3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt.....		03/31/2021.....	Interest Capitalization.....		4,552	4,552		3.C PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		03/31/2021.....	Direct.....		58,563	59,455		3.B PL.....
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.111% 1.....		01/02/2021.....	Interest Capitalization.....		(117)	(117)		2.C PL.....
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2.....		01/02/2021.....	Interest Capitalization.....		(8)	(8)		2.C PL.....
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 3 5.....		02/26/2021.....	Tax Free Exchange.....		4,878,092	4,954,265		3.B PL.....
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1 6.....		03/31/2021.....	Tax Free Exchange.....		5,766,957	5,855,040	4,722	2.C PL.....
84756# AA 4	Spectra Finance LLC Term Ln Nt 1 4.738.....		03/31/2021.....	Interest Capitalization.....		7,459	7,459		2.C PL.....
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		03/01/2021.....	Direct.....		85,542	86,625		3.A Z.....
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te.....		03/31/2021.....	Direct.....		38,905	38,905		3.B Z.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....		02/26/2021.....	Interest Capitalization.....		19,630	19,630		5.A PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 10.....		02/26/2021.....	Tax Free Exchange.....		16,121	16,250		5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		02/26/2021.....	Interest Capitalization.....		17,887	17,887		5.A PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		02/26/2021.....	Tax Free Exchange.....		14,736	14,736		5.A PL.....
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te.....		03/31/2021.....	Direct.....		175,003	175,888		3.B PL.....
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt.....		03/31/2021.....	Interest Capitalization.....		16,960	16,960		2.C PL.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....						73,766,041	73,766,041	7,067	XXX
8399997. Total - Bonds - Part 3.....						1,586,419,553	1,534,748,022	11,829,435	XXX
8399999. Total - Bonds.....						1,586,419,553	1,534,748,022	11,829,435	XXX

Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred

NATIONWIDE MUTUAL INSURANCE COMPANY

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
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....		03/09/2021.....	Direct.....	11,177.500	1,117,750			2.A PL.....
000000 00 0	Bangkok Bank PCL Jr Sub Nt 5.000% Perp.....	D.....	02/18/2021.....	Direct.....	320,000.000	340,544		6,489	3.A FE.....
000000 00 0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo.....	D.....	03/29/2021.....	Direct.....	765,000.000	809,700		16,223	3.A FE.....
000000 00 0	Commercial Bank of Dubai Jr Sub Nt 6.0.....	D.....	01/29/2021.....	Direct.....	460,000.000	481,390		7,743	1.G Z.....
000000 00 0	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe.....	D.....	01/26/2021.....	Direct.....	70,000.000	23,625			6. FE.....
000000 00 0	Banco Do Brasil (Cayman) Jr Sub Nt Ser R.....	D.....	02/23/2021.....	Direct.....	890,000.000	992,375		10,358	5.A FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					3,765,384	XXX	40,813	XXX
8999997.	Total - Preferred Stocks - Part 3.....					3,765,384	XXX	40,813	XXX
8999999.	Total - Preferred Stocks.....					3,765,384	XXX	40,813	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
01922# 10 9	Allied Holdings (Delaware) Inc Com.....		02/28/2021.....	Capital Contribution.....		103,600	XXX		XXX
04855@ 10 6	Allied Ins Co of America Com.....		02/28/2021.....	Direct.....	6,000.000	1,200,000	XXX		XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					1,303,600	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					1,303,600	XXX	0	XXX
9799999.	Total - Common Stocks.....					1,303,600	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					5,068,984	XXX	40,813	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,591,488,537	XXX	11,870,248	XXX

QE04.10

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Bonds - U.S. Government

36202C	4P	5	GNMA Pool #2630 6.500% 08/20/28.....	..	03/01/2021.	Paydown.....		224	224	235	231	.....	.....(7)	.....	.....(7)	.....	.....224	.....	.....	.....0	3	08/20/2028.	1.A
38377R	KS	3	GNMA REMIC Ser 2010-163 CI MD 4.000% 0	..	03/01/2021.	Paydown.....		621,449	621,449	597,975	619,327	.....	.....2,122	.....	.....2,122	.....	.....621,449	.....	.....	.....0	3,986	06/16/2039.	1.A
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	03/01/2021.	Paydown.....		68,808	68,808	70,723	69,235	.....	.....(427)	.....	.....(427)	.....	.....68,808	.....	.....	.....0	787	09/15/2025.	1.A
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	03/01/2021.	Paydown.....		74,383	74,383	74,014	74,161	.....	.....222	.....	.....222	.....	.....74,383	.....	.....	.....0	645	06/15/2026.	1.A
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1	..	03/01/2021.	Paydown.....		55,306	55,306	58,072	56,305	.....	.....(999)	.....	.....(999)	.....	.....55,306	.....	.....	.....0	563	06/15/2028.	1.A
912810	QY	7	U S Treasury Bd 2.750% 11/15/42.....	..	03/17/2021.	Bank of America BISD Dealer.....		15,970,253	15,000,000	19,470,763	19,332,519	.....	.....(36,282)	.....	.....(36,282)	.....	.....19,296,237	.....	.....(3,325,985)	(3,325,985)	140,159	11/15/2042.	1.A
0599999.	Total - Bonds - U.S. Government.....							16,790,423	15,820,170	20,271,782	20,151,778	0	(35,371)	0	(35,371)	0	20,116,407	0	(3,325,985)	(3,325,985)	146,143	XXX	XXX

Bonds - U.S. Political Subdivisions of States

265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref 0	..	02/15/2021.	Maturity.....		2,645,000	2,645,000	2,570,236	2,630,148	.....	.....14,852	.....	.....14,852	.....	.....2,645,000	.....	.....	.....0		02/15/2021.	1.A FE.....
360064	PV	5	Fulton Cnty GA Sch Dist GO Ref 5.500%..	..	01/01/2021.	Maturity.....		2,015,000	2,015,000	2,295,730	2,015,000	.....	.....	.....	.....0	.....	.....2,015,000	.....	.....	.....0	55,413	01/01/2021.	1.B FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							4,660,000	4,660,000	4,865,966	4,645,148	0	14,852	0	14,852	0	4,660,000	0	0	0	55,413	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

04780M	PF	0	Atlanta GA Arpt Rev Ref AMT Ser B 5.00..	..	01/01/2021.	Call 100.0000.....		8,080,000	8,080,000	8,105,828	8,080,000	.....	.....	.....	.....0	.....	.....8,080,000	.....	.....	.....0	202,000	01/01/2026.	1.D FE.....
14329N	BT	0	Carmel IN Redev Auth Rev LBASS Cap Appre	..	02/01/2021.	Maturity.....		2,500,000	2,500,000	2,022,205	2,489,544	.....	.....10,456	.....	.....10,456	.....	.....2,500,000	.....	.....	.....0		02/01/2021.	1.D FE.....
3128F2	FX	8	FHLMC Gold PC Pool #D62882 7.000% 08/1	..	03/01/2021.	Paydown.....		1,358	1,358	1,323	1,342	.....	.....16	.....	.....16	.....	.....1,358	.....	.....	.....0	16	08/15/2025.	1.A
3128NE	A5	9	FHLMC Pool #1A0028 3.700% 10/25/35..	..	03/01/2021.	Paydown.....		1,699	1,699	1,715	1,717	.....	.....(18)	.....	.....(18)	.....	.....1,699	.....	.....	.....0	7	10/25/2035.	1.A
312905	YJ	5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	..	03/01/2021.	Paydown.....		1,238	1,238	1,306	1,237	.....	.....1	.....	.....1	.....	.....1,238	.....	.....	.....0	19	05/15/2021.	1.A
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	03/01/2021.	Paydown.....		3,177	3,177	3,258	3,187	.....	.....(11)	.....	.....(11)	.....	.....3,177	.....	.....	.....0	33	12/15/2022.	1.A
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	03/01/2021.	Paydown.....		17,928	17,928	18,441	18,012	.....	.....(84)	.....	.....(84)	.....	.....17,928	.....	.....	.....0	199	05/15/2023.	1.A
31292G	PB	6	FHLMC Gold PC Pool #C00418 7.000% 08/1	..	03/01/2021.	Paydown.....		49	49	47	48	.....	.....1	.....	.....1	.....	.....49	.....	.....	.....0	1	08/15/2025.	1.A
3132D5	6B	3	FHLMC Pool #SB8066 1.500% 08/25/35.	..	03/01/2021.	Paydown.....		2,517,310	2,517,310	2,575,523	2,573,929	.....	.....(56,619)	.....	.....(56,619)	.....	.....2,517,310	.....	.....	.....0	6,597	08/25/2035.	1.A
3132D5	6D	9	FHLMC Pool #SB8068 1.500% 10/25/35.	..	03/01/2021.	Paydown.....		436,733	436,733	446,645	446,435	.....	.....(9,701)	.....	.....(9,701)	.....	.....436,733	.....	.....	.....0	1,151	10/25/2035.	1.A
3132GK	ZN	9	FHLMC Pool #Q04649 3.500% 11/15/41.	..	03/01/2021.	Paydown.....		2,275,522	2,275,522	2,365,106	2,356,992	.....	.....(81,470)	.....	.....(81,470)	.....	.....2,275,522	.....	.....	.....0	13,367	11/15/2041.	1.A
3132GL	XT	6	FGLMC Pool #Q05490 3.500% 01/15/42.	..	03/01/2021.	Paydown.....		928,206	928,206	964,613	960,538	.....	.....(32,332)	.....	.....(32,332)	.....	.....928,206	.....	.....	.....0	4,348	01/15/2042.	1.A
3132GR	AS	0	FGLMC Pool #Q06017 3.500% 02/15/42.	..	03/01/2021.	Paydown.....		1,676,044	1,676,044	1,741,916	1,735,182	.....	.....(59,138)	.....	.....(59,138)	.....	.....1,676,044	.....	.....	.....0	6,892	02/15/2042.	1.A
3132GR	ZW	4	FGLMC Pool #Q06757 3.500% 03/15/42.	..	03/01/2021.	Paydown.....		599,135	599,135	617,505	615,669	.....	.....(16,534)	.....	.....(16,534)	.....	.....599,135	.....	.....	.....0	3,454	03/15/2042.	1.A
3132GT	GV	3	FHLMC Pool #Q08012 3.500% 04/15/42.	..	03/01/2021.	Paydown.....		1,356,780	1,356,780	1,409,895	1,404,734	.....	.....(47,954)	.....	.....(47,954)	.....	.....1,356,780	.....	.....	.....0	7,489	04/15/2042.	1.A
3132GT	JE	8	FHLMC Pool #Q08061 3.500% 05/15/42.	..	03/01/2021.	Paydown.....		67,029	67,029	67,421	67,402	.....	.....(374)	.....	.....(374)	.....	.....67,029	.....	.....	.....0	208	05/15/2042.	1.A
31335G	EC	5	FHLMC Gold PC Pool #C80131 6.000% 03/1	..	03/01/2021.	Paydown.....		1,262	1,262	1,233	1,250	.....	.....12	.....	.....12	.....	.....1,262	.....	.....	.....0	13	03/15/2024.	1.A

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2			..	03/01/2021.	Paydown.....		8,843	8,843	9,291	8,922	.....	.....(78)	.....	.....(78)	.....	.....8,843	.....	.....	.....0	90	12/15/2023.	1.A
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24			..	03/01/2021.	Paydown.....		15,794	15,794	16,340	15,906	.....	.....(113)	.....	.....(113)	.....	.....15,794	.....	.....	.....0	174	02/15/2024.	1.A
3133T3 X8 6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24			..	03/01/2021.	Paydown.....		31,366	31,366	31,563	31,347	.....	.....20	.....	.....20	.....	.....31,366	.....	.....	.....0	347	02/15/2024.	1.A
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26			..	03/01/2021.	Paydown.....		8,219	8,219	8,473	8,292	.....	.....(73)	.....	.....(73)	.....	.....8,219	.....	.....	.....0	86	04/15/2026.	1.A
3133TA CQ 3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/2			..	03/01/2021.	Paydown.....		2,983	2,983	3,079	3,003	.....	.....(20)	.....	.....(20)	.....	.....2,983	.....	.....	.....0	35	06/17/2027.	1.A
3133TC 6P 8	FHLMC Structured Ser 2008 M 7.000% 11/			..	03/01/2021.	Paydown.....		38,924	38,924	40,415	39,542	.....	.....(618)	.....	.....(618)	.....	.....38,924	.....	.....	.....0	445	11/20/2027.	1.A
31342A P4 5	FHLMC Pool #780443 3.263% 03/25/33..			..	03/01/2021.	Paydown.....		39,825	39,825	39,785	39,756	.....	.....69	.....	.....69	.....	.....39,825	.....	.....	.....0	242	03/25/2033.	1.A
31356B CJ 7	FHLMC Gold PC Pool #D49973 6.000% 03/1			..	03/01/2021.	Paydown.....		1,236	1,236	1,106	1,190	.....	.....46	.....	.....46	.....	.....1,236	.....	.....	.....0	12	03/15/2024.	1.A
31358G PP 6	FNMA REMIC Ser 1991-39J 9.000% 05/25/2			..	03/01/2021.	Paydown.....		231	231	249	231	.....	.....	.....	.....0	.....	.....231	.....	.....	.....0	3	05/25/2021.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2			..	03/01/2021.	Paydown.....		397	397	382	395	.....	.....3	.....	.....3	.....	.....397	.....	.....	.....0	5	07/25/2021.	1.A
31358H XU 4	FNMA REMIC Ser 1991-92Z 8.500% 07/25/2			..	01/01/2021.	Paydown.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	07/25/2021.	1.A	
31358M P4 0	FNMA REMIC Ser 1992-71X 8.250% 05/25/2			..	03/01/2021.	Paydown.....		4,175	4,175	4,344	4,176	.....	.....(1)	.....	.....(1)	.....	.....4,175	.....	.....	.....0	57	05/25/2022.	1.A
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/			..	03/01/2021.	Paydown.....		3,144	3,144	3,091	3,119	.....	.....25	.....	.....25	.....	.....3,144	.....	.....	.....0	35	04/25/2022.	1.A
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2			..	03/01/2021.	Paydown.....		3,950	3,950	4,064	3,952	.....	.....(3)	.....	.....(3)	.....	.....3,950	.....	.....	.....0	46	07/25/2022.	1.A
31359B DN 4	FNMA REMIC Ser 1993-115G 5.500% 07/25/			..	03/01/2021.	Paydown.....		691	691	681	687	.....	.....4	.....	.....4	.....	.....691	.....	.....	.....0	6	07/25/2023.	1.A
31359B ZK 6	FNMA REMIC Ser 1993-119GA 6.500% 07/25			..	03/01/2021.	Paydown.....		8,164	8,164	8,057	8,119	.....	.....46	.....	.....46	.....	.....8,164	.....	.....	.....0	82	07/25/2023.	1.A
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18			..	03/01/2021.	Paydown.....		29,264	29,264	28,687	28,969	.....	.....295	.....	.....295	.....	.....29,264	.....	.....	.....0	283	09/18/2027.	1.A
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10			..	03/01/2021.	Paydown.....		909	909	932	921	.....	.....(12)	.....	.....(12)	.....	.....909	.....	.....	.....0	10	10/17/2038.	1.A
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25....			..	03/01/2021.	Paydown.....		247	247	259	251	.....	.....(4)	.....	.....(4)	.....	.....247	.....	.....	.....0	4	01/25/2025.	1.A
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23			..	03/01/2021.	Paydown.....		8,311	8,311	8,554	8,329	.....	.....(18)	.....	.....(18)	.....	.....8,311	.....	.....	.....0	76	11/25/2023.	1.A
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28....			..	03/01/2021.	Paydown.....		12,498	12,498	15,995	14,392	.....	.....(1,894)	.....	.....(1,894)	.....	.....12,498	.....	.....	.....0	139	01/25/2028.	1.A
3138A8 D6 0	FNMA Pool #AH6424 4.000% 02/25/41....			..	03/01/2021.	Paydown.....		325,058	325,058	327,201	327,083	.....	.....(2,025)	.....	.....(2,025)	.....	.....325,058	.....	.....	.....0	1,991	02/25/2041.	1.A
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41....			..	03/01/2021.	Paydown.....		635,514	635,514	639,993	639,490	.....	.....(3,975)	.....	.....(3,975)	.....	.....635,514	.....	.....	.....0	3,292	03/25/2041.	1.A

QE05.1

SCHEDULE D - PART 4

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

QE05.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description			F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
3138A8	JE	7	FNMA Pool #AH6560 4.000% 02/25/41...	..	03/01/2021.	Paydown.....		196,538	196,538	197,849	197,786		(1,248)		(1,248)		196,538			0	747	02/25/2041.	1.A
3138AE	J8	7	FNMA Pool #AI1186 4.000% 04/25/41.....	..	03/01/2021.	Paydown.....		464,464	464,464	467,594	467,359		(2,895)		(2,895)		464,464			0	3,302	04/25/2041.	1.A
3138EA	MJ	3	FNMA Pool #AK5760 3.000% 04/25/42.....	..	03/01/2021.	Paydown.....		135,063	135,063	131,278	131,411		3,652		3,652		135,063			0	826	04/25/2042.	1.A
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.....	..	03/01/2021.	Paydown.....		304,381	304,381	306,918	306,952		(2,570)		(2,570)		304,381			0	1,625	09/25/2042.	1.A
3138MC	3U	6	FNMA Pool #AP8910 3.500% 10/25/42.....	..	03/01/2021.	Paydown.....		347,936	347,936	351,415	351,050		(3,114)		(3,114)		347,936			0	2,321	10/25/2042.	1.A
3138W9	GP	9	FNMA Pool #AS0205 3.000% 08/25/43.....	..	03/01/2021.	Paydown.....		97,554	97,554	92,509	93,020		4,534		4,534		97,554			0	511	08/25/2043.	1.A
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45.....	..	03/01/2021.	Paydown.....		2,815,806	2,815,806	2,912,763	2,907,706		(91,900)		(91,900)		2,815,806			0	16,649	06/25/2045.	1.A
3138WF	B6	2	FNMA Pool #AS5460 3.500% 07/25/45.....	..	03/01/2021.	Paydown.....		3,873,257	3,873,257	4,036,055	4,026,738		(153,480)		(153,480)		3,873,257			0	23,658	07/25/2045.	1.A
3138WF	NY	8	FNMA Pool #AS5806 3.000% 09/25/45.....	..	03/01/2021.	Paydown.....		1,595,102	1,595,102	1,608,935	1,607,753		(12,651)		(12,651)		1,595,102			0	8,796	09/25/2045.	1.A
3138WWW	BR	9	FNMA Pool #AT8147 3.000% 07/25/43.....	..	03/01/2021.	Paydown.....		30,652	30,652	29,689	29,783		869		869		30,652			0	153	07/25/2043.	1.A
3138X0	Y5	1	FNMA Pool #AU1631 3.000% 07/25/43.....	..	03/01/2021.	Paydown.....		253,663	253,663	245,696	246,510		7,153		7,153		253,663			0	1,250	07/25/2043.	1.A
3138X2	VU	5	FNMA Pool #AU3326 3.500% 07/25/43.....	..	03/01/2021.	Paydown.....		977,016	977,016	986,786	985,222		(8,206)		(8,206)		977,016			0	4,721	07/25/2043.	1.A
3138X3	CJ	9	FNMA Pool #AU3672 3.500% 07/25/43.....	..	03/01/2021.	Paydown.....		5,771	5,771	5,829	5,819		(48)		(48)		5,771			0	35	07/25/2043.	1.A
3138X3	EJ	7	FNMA Pool #AU3736 3.000% 08/25/43.....	..	03/01/2021.	Paydown.....		1,116,678	1,116,678	1,081,607	1,085,205		31,473		31,473		1,116,678			0	5,356	08/25/2043.	1.A
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45.....	..	03/01/2021.	Paydown.....		574,690	574,690	577,603	577,571		(2,881)		(2,881)		574,690			0	2,794	05/25/2045.	1.A
3138YK	HF	3	FNMA Pool #AY5629 3.000% 06/25/45.....	..	03/01/2021.	Paydown.....		114,735	114,735	115,145	115,118		(382)		(382)		114,735			0	563	06/25/2045.	1.A
3138YV	KL	2	FNMA Pool #AZ3898 3.000% 05/25/45.....	..	03/01/2021.	Paydown.....		22,595	22,595	22,795	22,781		(186)		(186)		22,595			0	113	05/25/2045.	1.A
313920	XA	3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25	..	03/01/2021.	Paydown.....		2,278	2,278	2,355	2,315		(37)		(37)		2,278			0	23	09/25/2031.	1.A
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1	..	03/01/2021.	Paydown.....		1,391	1,391	1,383	1,395		(4)		(4)		1,391			0	15	10/25/2031.	1.A
31392R	YX	3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1	..	03/01/2021.	Paydown.....		43,158	43,158	42,927	42,971		187		187		43,158			0	294	08/15/2032.	1.A
31392T	WT	0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	03/01/2021.	Paydown.....		6,390	6,390	6,656	6,408		(18)		(18)		6,390			0	61	08/15/2022.	1.A
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05	..	03/01/2021.	Paydown.....		42,106	42,106	43,053	42,082		24		24		42,106			0	388	05/25/2023.	1.A
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%	..	03/01/2021.	Paydown.....		68,792	68,792	69,329	68,906		(114)		(114)		68,792			0	551	10/25/2042.	1.A
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1	..	03/01/2021.	Paydown.....		15,012	15,012	13,602	14,663		348		348		15,012			0	110	04/15/2024.	1.A
31408G	KD	8	FNMA Pool #850892 5.000% 10/01/35.....	..	03/01/2021.	Paydown.....		2,648	2,648	2,648	2,648		0		0		2,648			0	19	10/01/2035.	1.A
31408J	BM	2	FNMA Pool #852444 5.000% 10/01/35.....	..	03/01/2021.	Paydown.....		2,219	2,219	2,219	2,219		0		0		2,219			0	19	10/01/2035.	1.A
31409Y	L6	2	FNMA Pool #882449 5.000% 01/25/36.....	..	03/01/2021.	Paydown.....		2,588	2,588	2,588	2,588		0		0		2,588			0	20	01/25/2036.	1.A
3140E6	WA	6	FNMA Pool #BA2440 3.000% 11/25/45.....	..	03/01/2021.	Paydown.....		742,254	742,254	755,765	755,132		(12,879)		(12,879)		742,254			0	1,897	11/25/2045.	1.A
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48.....	..	03/01/2021.	Paydown.....		987,556	987,556	957,404	502,151		29,581		29,581		987,556			0	4,040	01/25/2048.	1.A
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31.....	..	03/01/2021.	Paydown.....		1,068,339	1,068,339	1,106,491	1,101,467		(33,128)		(33,128)		1,068,339			0	6,116	11/25/2031.	1.A
3140KD	BK	5	FNMA Pool #BP5441 3.000% 06/25/50.....	..	03/01/2021.	Paydown.....		3,850,624	3,850,624	4,050,977	474,663		(197,788)		(197,788)		3,850,624			0	14,270	06/25/2050.	1.A
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48.....	..	03/01/2021.	Paydown.....		725,153	725,153	739,882	739,316		(14,164)		(14,164)		725,153			0	4,532	05/25/2048.	1.A
31412W	TB	2	FNMA Pool #937146 6.500% 05/25/37.....	..	03/01/2021.	Paydown.....		525	525	534	534		(9)		(9)		525			0	6	05/25/2037.	1.A
31413H	G3	6	FNMA Pool #945818 6.000% 07/25/37.....	..	03/01/2021.	Paydown.....		102,810	102,810	103,164	103,096		(285)		(285)		102,810			0	521	07/25/2037.	1.A

QE05.3

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45...		..	03/01/2021.	Paydown.....		694,192	694,192	715,343	715,181		(20,989)		(20,989)		694,192			0	4,117	07/25/2045.	1.A
31418C	T9	5	FNMA Pool #MA3275 3.000% 02/25/48...	..	03/01/2021.	Paydown.....		785,881	785,881	762,164	762,273		23,609		23,609		785,881			0	3,692	02/25/2048.	1.A	
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48...	..	03/01/2021.	Paydown.....		3,226,042	3,226,042	3,286,782	3,285,592		(59,551)		(59,551)		3,226,042			0	20,512	06/25/2048.	1.A	
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49...	..	03/01/2021.	Paydown.....		2,100,728	2,100,728	2,197,804	2,196,148		(95,419)		(95,419)		2,100,728			0	15,275	05/25/2049.	1.A	
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41...	..	03/01/2021.	Paydown.....		72,026	72,026	72,480	72,453		(427)		(427)		72,026			0	415	02/25/2041.	1.A	
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41...	..	03/01/2021.	Paydown.....		461,478	461,478	470,844	470,249		(8,772)		(8,772)		461,478			0	2,325	03/25/2041.	1.A	
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40...	..	03/01/2021.	Paydown.....		322,975	322,975	325,016	324,897		(1,922)		(1,922)		322,975			0	1,684	11/25/2040.	1.A	
31419L	3D	3	FNMA Pool #AE9795 3.500% 11/25/40...	..	03/01/2021.	Paydown.....		224,095	224,095	235,184	234,423		(10,328)		(10,328)		224,095			0	1,203	11/25/2040.	1.A	
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven	..	01/01/2021.	Various.....		590,000	590,000	631,038	609,981				0		609,981		(19,981)	(19,981)	14,013	01/01/2028.	1.F FE.....	
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT Iss	..	01/01/2021.	Call 100.0000.....		520,000	520,000	520,000	520,000				0		520,000			0	14,820	01/01/2031.	1.F FE.....	
646080	RG	8	New Jersey St Hgr Ed Auth Rev LBASS Sr A	..	02/22/2021.	Call 100.0000.....		1,285,000	1,285,000	1,298,133	1,291,003		(204)		(204)		1,290,798		(5,798)	(5,798)	11,565	12/01/2025.	1.C FE.....	
646080	RH	6	New Jersey St Hgr Ed Auth Rev LBASS Sr A	..	02/22/2021.	Call 100.0000.....		1,375,000	1,375,000	1,375,000	1,375,000				0		1,375,000			0	12,375	12/01/2026.	1.C FE.....	
649902	AR	4	New York St Dorm Auth Rev Pers Inc Tax R	..	03/15/2021.	Maturity.....		5,000,000	5,000,000	5,958,650	5,016,223		(16,223)		(16,223)		5,000,000			0	137,500	03/15/2021.	1.B FE.....	
67760H	CF	6	Ohio St Tpk Commn Rev Ref Ser A 5.500%	..	02/15/2021.	Maturity.....		5,000,000	5,000,000	5,565,200	5,006,641		(6,641)		(6,641)		5,000,000			0	137,500	02/15/2021.	1.C FE.....	
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.							63,890,374	63,890,374	66,021,602	60,845,692	0	(959,108)	0	(959,108)	0	63,916,153	0	(25,779)	(25,779)	736,552	XXX	XXX
Bonds - Industrial and Miscellaneous																								
000000	00	0	Hikma Pharmaceutic Sr Nt 3.250% 07/09/...	..	02/04/2021.	Direct.....		464,803	445,000	457,575	457,095			(264)		(264)		456,831		7,971	7,971	8,396	07/09/2025.	2.C FE.....
00176@	AA	4	AMF Florence LLC Sr Sec Nt 3.210% 12/3...	..	03/31/2021.	Redemption 100.0000.....		71,409	71,409	71,409	71,409				0		71,409			0	573	12/31/2035.	2.C PL.....	
00176J	AM	8	American Money Mgmt Corp CLO Ser 2015-16	..	01/14/2021.	Paydown.....		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	56,086	04/14/2029.	1.C FE.....	
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 Cl	..	03/25/2021.	Paydown.....		35,526	35,526	14,224	14,224		21,302		21,302		35,526			0	31	09/25/2035.	1.D FM.....	
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.	..	03/25/2021.	Paydown.....		52,264	52,264	47,822	50,848		1,417		1,417		52,264			0	79	06/25/2034.	1.A FM.....	
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A 7.500%	..	03/15/2021.	Redemption 100.0000.....		128,368	128,368	136,071	128,739		(371)		(371)		128,368			0	1,608	06/15/2021.	1.B	
01448Y	AB	9	ALESCO Pfd Fdg Ltd ABS Ser 7A Cl A1B 0	..	03/23/2021.	Paydown.....		77,971	77,971	63,157			9,937		9,937		77,971			0	126	07/23/2035.	1.C FE.....	
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2021.	Paydown.....		19,587	18,437	15,716	14,856		860		860		15,716		3,870	3,870	182	05/25/2037.	5.B FM.....	
023772	AB	2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2021.	Redemption 100.0000.....		91,851	91,851	87,250	77,810		11,566		14,042		91,851			0	1,837	07/15/2025.	3.B FE.....	
02377L	AA	2	American Airlines Inc Secured Ser AA 3...	..	02/15/2021.	Various.....		125,916	125,916	123,824	123,892		2,024		2,024		125,916			0	1,983	08/15/2033.	2.A FE.....	
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201	..	01/15/2021.	Various.....		436,845	436,845	439,560	416,256		21,204		20,589		436,845			0	10,812	01/15/2023.	4.C FE.....	
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR	..	03/01/2021.	Paydown.....		26,581	26,581	28,002	27,764		(1,183)		(1,183)		26,581			0	171	10/17/2036.	1.A FE.....	

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02665X AA 7	American Homes 4 Rent RMBS Ser 2014-SFR3		..	03/01/2021.	Paydown.....		97,220	97,220	97,487	97,500	.....	.....(280)	.....	.....(280)	.....	.....97,220	.....	.....	......0	596	12/17/2036.	1.A FE.....
02666B AA 4	American Homes 4 Rent LBASS Ser 2015-SFR		..	03/01/2021.	Paydown.....		25,107	25,107	27,320	27,073	.....	.....(1,967)	.....	.....(1,967)	.....	.....25,107	.....	.....	......0	156	10/17/2052.	1.A FE.....
03072S ZK 4	Amerquest Mtg Sec Inc RMBS Ser 2005-X1		..	03/25/2021.	Paydown.....		146,526	146,526	141,123	146,210	.....	.....316	.....	.....316	.....	.....146,526	.....	.....	......0	223	03/25/2035.	1.A FM.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		..	03/01/2021.	Paydown.....		16,527	16,527	16,302	16,527	.....	.....	.....	......0	.....	.....16,527	.....	.....	......0	157	03/25/2027.	1.A FM.....
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser		..	03/01/2021.	Paydown.....		3	3	3	3	.....	.....	.....	......0	.....	.....3	.....	.....	......0	.....	08/25/2027.	1.A FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		..	03/15/2021.	Redemption 100.0000.....		66,310	66,310	66,310	66,310	.....	.....	.....	......0	.....	.....66,310	.....	.....	......0	702	02/15/2025.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		..	03/01/2021.	Paydown.....		2,086,619	2,086,619	2,089,215	2,086,693	.....	.....(74)	.....	.....(74)	.....	.....2,086,619	.....	.....	......0	8,781	12/25/2059.	1.A FM.....
037833 BS 8	Apple Inc Sr Nt 2.250% 02/23/21.....		..	01/28/2021.	Call 100.0000.....		10,000,000	10,000,000	9,992,900	9,999,785	.....	.....110	.....	.....110	.....	.....9,999,895	.....	.....105	105	96,875	02/23/2021.	1.B FE.....
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11		..	03/25/2021.	Paydown.....		666,499	666,499	635,779	663,271	.....	.....3,228	.....	.....3,228	.....	.....666,499	.....	.....	......0	1,334	11/25/2034.	1.A FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19		..	03/22/2021.	Paydown.....		1,874	1,874	.....	.....	.....	.....1,874	.....	.....1,874	.....	.....1,874	.....	.....	......0	17	06/21/2029.	1.A FM.....
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20		..	03/25/2021.	Paydown.....		161,513	161,513	155,096	159,205	.....	.....2,308	.....	.....2,308	.....	.....161,513	.....	.....	......0	183	11/25/2033.	1.A FM.....
04964K AL 5	1.431		..	02/22/2021.	Redemption 100.0000.....		11,500,000	11,500,000	11,500,000	11,500,000	.....	.....	.....	......0	.....	.....11,500,000	.....	.....	......0	39,294	05/28/2030.	1.A FE.....
04964K AN 1	1.941		..	02/22/2021.	Redemption 100.0000.....		10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	......0	.....	.....10,000,000	.....	.....	......0	46,069	05/28/2030.	1.C FE.....
05522R CY 2	Bank of America Credit Card Tr LBASS Ser		..	02/15/2021.	Paydown.....		551,997	551,997	557,819	552,820	.....	.....(823)	.....	.....(823)	.....	.....551,997	.....	.....	......0	2,484	07/17/2023.	1.A FE.....
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS		..	03/01/2021.	Paydown.....		68,322	68,322	69,524	68,395	.....	.....(73)	.....	.....(73)	.....	.....68,322	.....	.....	......0	439	09/05/2032.	1.A FM.....
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L 3..		..	02/13/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	......0	.....	.....10,000,000	.....	.....	......0	156,000	02/13/2021.	1.F
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA CI A1R.		..	01/20/2021.	Paydown.....		62,350	62,350	62,350	62,350	.....	.....	.....	......0	.....	.....62,350	.....	.....	......0	218	07/20/2025.	1.A FE.....
05951G AV 4	Banc of America Funding Corp RMBS Ser 20		..	03/01/2021.	Paydown.....		17,185	24,564	21,741	22,037	164	(32)	.....	.....132	.....	.....22,169	.....	.....(4,984)	(4,984)	221	03/25/2037.	5.B FM.....
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201		..	03/01/2021.	Paydown.....		224,644	224,644	231,380	226,692	.....	.....(2,048)	.....	.....(2,048)	.....	.....224,644	.....	.....	......0	1,327	09/15/2048.	1.A FM.....
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2021.	Paydown.....		455,090	455,090	468,333	460,335	.....	.....(5,245)	.....	.....(5,245)	.....	.....455,090	.....	.....	......0	2,764	06/28/2053.	1.A FM.....
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2021.	Paydown.....		48,643	48,643	49,887	49,209	.....	.....(565)	.....	.....(565)	.....	.....48,643	.....	.....	......0	291	01/25/2055.	1.A FM.....
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2021.	Paydown.....		168,222	168,222	169,310	168,779	.....	.....(556)	.....	.....(556)	.....	.....168,222	.....	.....	......0	815	03/28/2057.	1.A FM.....
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2021.	Paydown.....		533,528	533,528	528,334	530,800	.....	.....2,728	.....	.....2,728	.....	.....533,528	.....	.....	......0	2,987	05/28/2069.	1.A FM.....
07333B AA 6	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2021.	Paydown.....		476,275	476,275	483,271	482,373	.....	.....(6,098)	.....	.....(6,098)	.....	.....476,275	.....	.....	......0	3,176	06/28/2054.	1.A FM.....
07386H NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12.		..	03/25/2021.	Paydown.....		1,046,627	1,046,627	954,229	1,013,089	.....	.....33,538	.....	.....33,538	.....	.....1,046,627	.....	.....	......0	1,882	01/25/2035.	1.A FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI		..	03/25/2021.	Paydown.....		10,246	10,246	4,451	4,451	.....	.....	.....	.....0	.....	.....4,451	.....	.....5,795	5,795	8	03/25/2037.	1.D FM.....
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W 2		..	01/21/2021.	Paydown.....		117,687	117,687	117,687	117,687	.....	.....	.....	.....0	.....	.....117,687	.....	.....0	0	510	07/21/2030.	4.B FE.....
110122 DC 9	Bristol-Myers Squibb Co Sr Nt 3.875% 0..		..	02/23/2021.	Call 113.0970.....		2,990,285	2,644,000	2,629,900	.....	.....	.....181	.....	.....181	.....	.....2,631,482	.....	.....12,518	12,518	399,789	08/15/2025.	1.F FE.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		..	02/15/2021.	Redemption 100.0000.....		382,249	382,249	382,249	382,249	.....	.....	.....	.....0	.....	.....382,249	.....	.....0	0	11,964	02/15/2023.	1.B
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		..	01/15/2021.	Redemption 100.0000.....		283,382	283,382	283,382	283,382	.....	.....	.....	.....0	.....	.....283,382	.....	.....0	0	8,473	01/15/2024.	1.B
1248EP BM 4	02/15/26		..	03/21/2021.	Call 102.8750.....		2,802,315	2,724,000	2,726,860	2,725,748	.....	.....(64)	.....	.....(64)	.....	.....2,725,684	.....	.....(1,684)	(1,684)	172,293	02/15/2026.	3.B FE.....
12510F AB 0	CCG Receivables Trust LBASS Ser 2019-2 C		..	03/14/2021.	Paydown.....		1,013,150	1,013,150	1,013,048	1,013,093	.....	.....56	.....	.....56	.....	.....1,013,150	.....	.....0	0	3,456	03/15/2027.	1.A FE.....
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C		..	03/14/2021.	Paydown.....		1,926,467	1,926,467	1,926,252	1,926,385	.....	.....82	.....	.....82	.....	.....1,926,467	.....	.....0	0	9,060	09/14/2026.	1.A FE.....
12553H AA 6	CIM Trust RMBS Ser 2017-7 CI A 3.000%		..	03/01/2021.	Paydown.....		1,427,557	1,427,557	1,440,251	1,431,732	.....	.....(4,175)	.....	.....(4,175)	.....	.....1,427,557	.....	.....0	0	7,215	04/25/2057.	1.A FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..		..	03/01/2021.	Paydown.....		47,639	51,599	41,804	41,804	.....	.....	.....	.....0	.....	.....41,804	.....	.....5,835	5,835	404	02/25/2037.	1.D FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser..		..	03/01/2021.	Paydown.....		14,386	14,386	13,986	14,288	.....	.....3	.....	.....3	.....	.....14,291	.....	.....95	95	132	02/25/2022.	1.A FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C		..	03/01/2021.	Paydown.....		.....	.....	.....190,469	62,737	.....	.....(62,737)	.....	.....(62,737)	.....	.....	.....	.....0	0	3,535	03/10/2047.	1.A FE.....
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C		..	03/01/2021.	Paydown.....		417,095	417,095	429,595	420,649	.....	.....(3,554)	.....	.....(3,554)	.....	.....417,095	.....	.....0	0	2,459	07/10/2048.	1.A FM.....
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C		..	03/01/2021.	Paydown.....		764,029	764,029	786,942	770,518	.....	.....(6,489)	.....	.....(6,489)	.....	.....764,029	.....	.....0	0	5,992	08/10/2055.	1.A FM.....
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C		..	01/01/2021.	Paydown.....		176,918	176,918	178,679	177,422	.....	.....	.....	.....0	.....	.....177,422	.....	.....(505)	(505)	851	08/10/2055.	1.A FM.....
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C		..	03/01/2021.	Paydown.....		820,047	820,047	844,627	828,455	.....	.....(8,408)	.....	.....(8,408)	.....	.....820,047	.....	.....0	0	4,832	02/10/2049.	1.A FM.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		..	03/01/2021.	Paydown.....		291,318	291,318	291,278	.....	.....	.....223	.....	.....223	.....	.....291,318	.....	.....0	0	1,341	07/25/2058.	1.A FM.....
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C		..	03/01/2021.	Paydown.....		1,176,378	1,176,378	1,211,634	1,187,670	.....	.....(11,291)	.....	.....(11,291)	.....	.....1,176,378	.....	.....0	0	6,930	10/10/2058.	1.A FM.....
126405 AA 7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4		..	03/01/2021.	Paydown.....		1,098,467	1,098,467	1,133,706	1,136,385	.....	.....(37,918)	.....	.....(37,918)	.....	.....1,098,467	.....	.....0	0	3,485	01/25/2060.	1.A FE.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen		..	03/15/2021.	Redemption 100.0000.....		39,546	39,546	39,546	39,546	.....	.....	.....	.....0	.....	.....39,546	.....	.....0	0	445	07/15/2022.	2.B
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		..	03/10/2021.	Various.....		106,425	106,425	122,465	115,064	.....	.....(8,639)	.....	.....(8,639)	.....	.....106,425	.....	.....0	0	1,072	12/10/2028.	2.B
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		..	02/10/2021.	Various.....		118,864	118,864	119,927	119,652	.....	.....(788)	.....	.....(788)	.....	.....118,864	.....	.....0	0	1,033	01/10/2030.	2.B IF.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		..	03/10/2021.	Various.....		59,948	59,948	60,485	60,346	.....	.....(398)	.....	.....(398)	.....	.....59,948	.....	.....0	0	1,041	01/10/2030.	2.B
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	01/10/2021.	Various.....		16,338	16,338	21,120	19,200	.....	.....(2,863)	.....	.....(2,863)	.....	.....16,338	.....	.....0	0	102	01/10/2032.	2.B Z.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	03/10/2021.	Various.....		32,982	32,982	42,637	38,762	.....	.....(5,780)	.....	.....(5,780)	.....	.....32,982	.....	.....0	0	516	01/10/2032.	2.B FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	03/10/2021.	Redemption 100.0000.....		90,298	90,298	90,298	90,298	.....	.....	.....	.....0	.....	.....90,298	.....	.....	.....0	709	01/10/2036.	5.B GI.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 0.376%		..	03/15/2021.	Paydown.....		39,190	39,190	16,343	16,343	.....	.....22,847	.....	.....22,847	.....	.....39,190	.....	.....	.....0	25	03/15/2034.	1.A FM.....
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2021.	Paydown.....		117,931	117,931	116,881	105,756	11,176	1,000	.....	.....12,176	.....	.....117,931	.....	.....	.....0	1,157	09/25/2035.	4.B FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.25		..	03/15/2021.	Paydown.....		48,288	48,288	16,717	16,717	.....	.....31,571	.....	.....31,571	.....	.....48,288	.....	.....	.....0	23	11/15/2036.	1.D FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	03/01/2021.	Paydown.....		493	212	177	173	5	.....	.....	.....5	.....	.....177	.....	.....316	316	9	12/25/2035.	3.B FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	02/01/2021.	Paydown.....		19,077	19,087	15,968	15,563	405	.....	.....	.....405	.....	.....15,968	.....	.....3,109	3,109	159	12/25/2035.	4.B FM.....
12668F AB 0	CWABS Inc RMBS Ser 2006-I CI 2A 0.246%		..	03/15/2021.	Paydown.....		11,799	11,799	11,161	11,248	.....	.....550	.....	.....550	.....	.....11,799	.....	.....	.....0	5	01/15/2037.	1.A FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500		..	03/01/2021.	Paydown.....		24,118	24,118	23,474	22,675	1,102	342	.....	.....1,444	.....	.....24,118	.....	.....	.....0	218	12/25/2035.	4.B FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.5		..	03/01/2021.	Paydown.....		104,580	101,258	76,121	76,121	.....	.....	.....	.....0	.....	.....76,121	.....	.....28,459	28,459	385	03/20/2036.	1.D FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 3.174		..	03/01/2021.	Paydown.....		16,871	16,871	16,556	16,685	.....	.....186	.....	.....186	.....	.....16,871	.....	.....	.....0	89	08/25/2034.	1.A FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		..	03/01/2021.	Paydown.....		34,446	34,677	34,130	28,086	6,261	8	.....	.....6,269	.....	.....34,356	.....	.....91	91	326	08/25/2035.	4.B FM.....
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva) 3.		..	03/15/2021.	Redemption 100.0000.....		127,519	127,519	127,519	127,519	.....	.....	.....	.....0	.....	.....127,519	.....	.....	.....0	767	12/15/2028.	1.B
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt 2.780		..	03/15/2021.	Redemption 100.0000.....		376,284	376,284	376,284	376,284	.....	.....	.....	.....0	.....	.....376,284	.....	.....	.....0	1,745	06/15/2027.	1.D
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		..	03/25/2021.	Paydown.....		250,200	250,200	222,209	222,209	.....	.....27,991	.....	.....27,991	.....	.....250,200	.....	.....	.....0	117	02/25/2037.	1.A FM.....
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005		..	03/25/2021.	Paydown.....		224,217	224,217	206,595	223,027	.....	.....1,190	.....	.....1,190	.....	.....224,217	.....	.....	.....0	247	03/25/2035.	1.A FM.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 0.		..	03/25/2021.	Paydown.....		37,876	37,689	28,847	31,467	.....	.....91	.....	.....91	.....	.....31,558	.....	.....6,318	6,318	20	09/25/2036.	1.A FM.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 0.		..	01/15/2021.	Paydown.....		.....	.....	.....(14)	.....	.....	.....14	.....	.....14	.....	.....	.....	.....	.....0	.....	09/25/2036.	1.D FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3		..	03/25/2021.	Paydown.....		843,504	843,504	811,968	822,709	.....	.....20,795	.....	.....20,795	.....	.....843,504	.....	.....	.....0	1,598	07/25/2034.	1.A FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		..	02/01/2021.	Paydown.....		11,254	11,260	9,567	7,265	2,586	2	.....	.....2,588	.....	.....9,852	.....	.....1,403	1,403	154	07/25/2037.	1.D FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		..	03/01/2021.	Paydown.....		13,494	13,494	11,466	8,706	3,099	3	.....	.....3,102	.....	.....11,808	.....	.....1,686	1,686	252	07/25/2037.	4.B FM.....
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		..	01/20/2021.	Paydown.....		4,281,919	4,281,919	4,311,539	4,283,911	.....	.....(1,992)	.....	.....(1,992)	.....	.....4,281,919	.....	.....	.....0	53,310	01/20/2023.	1.A FE.....
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI		..	03/01/2021.	Paydown.....		2,596,740	2,596,740	2,609,842	2,607,694	.....	.....(10,954)	.....	.....(10,954)	.....	.....2,596,740	.....	.....	.....0	13,646	06/25/2058.	1.A FM.....
17324V AH 7	P		..	03/01/2021.	Paydown.....		513,578	513,578	521,919	518,235	.....	.....(4,657)	.....	.....(4,657)	.....	.....513,578	.....	.....	.....0	3,109	09/25/2042.	1.A FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser..		..	03/01/2021.	Paydown.....		1,452,628	1,452,628	1,440,900	1,441,935	.....	.....10,693	.....	.....10,693	.....	.....1,452,628	.....	.....	.....0	6,459	09/25/2064.	1.A FM.....
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1		..	03/01/2021.	Paydown.....		1,771,076	1,771,076	1,767,766	1,771,219	.....	.....(143)	.....	.....(143)	.....	.....1,771,076	.....	.....	.....0	10,128	03/25/2061.	1.A FM.....
17327R AA 8	CI		..	03/01/2021.	Paydown.....		548,087	548,087	560,076	558,500	.....	.....(10,414)	.....	.....(10,414)	.....	.....548,087	.....	.....	.....0	3,033	01/25/2066.	1.A FM.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser..		..	03/01/2021.	Paydown.....		88,374	88,374	83,078	87,078		1,297		1,297		88,374			0	784	06/25/2022.	1.A FM.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.			..	02/28/2021.	Redemption 100.0000.....		306,870	306,870	306,870	306,870				0		306,870			0	9,206	02/28/2033.	2.B FE.....
22534B AA 2	Credit Accept Auto Loan Tr LBASS Ser 201			..	01/15/2021.	Paydown.....		412,363	412,363	412,282	412,360		3		3		412,363			0	1,034	02/16/2027.	1.A FE.....
233050 AF 0	DBUBS Mtg Tr CMBS Ser 2011-LC1A CI B 5			..	02/01/2021.	Paydown.....		1,000,000	1,000,000	1,009,932					0		1,000,000			0	4,559	11/10/2046.	1.A FM.....
233851 BE 3	Daimler Fin NA LLC Sr Nt 2.875% 03/10/.			..	03/10/2021.	Maturity.....		1,600,000	1,600,000	1,599,671	1,599,922		78		78		1,600,000			0	23,000	03/10/2021.	2.A FE.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			..	03/01/2021.	Paydown.....		426	426	426	426		1		1		426			0	5	09/25/2033.	1.A FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI			..	03/01/2021.	Paydown.....		5,211	5,211	5,210	5,292		(81)		(81)		5,211			0	41	12/25/2033.	1.A FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI			..	03/01/2021.	Paydown.....		2,209	2,209	2,208	2,220		(11)		(11)		2,209			0	27	01/25/2034.	1.A FM.....
30040W AA 6	Eversource Energy Sr Nt 2.500% 03/15/2			..	02/16/2021.	Call 100.0000.....		6,115,000	6,115,000	6,218,955	6,119,951		(3,120)		(3,120)		6,116,831		(1,831)	(1,831)	64,123	03/15/2021.	2.A FE.....
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A			..	03/15/2021.	Paydown.....		499,034	499,034	498,948	498,979		54		54		499,034			0	2,869	02/18/2031.	1.A FE.....
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%			..	01/15/2021.	Paydown.....		540,967	540,967	538,421	541,042		(75)		(75)		540,967			0	18,177	07/15/2023.	2.A FE.....
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4.			..	03/25/2021.	Paydown.....		1,320,979	1,320,979	1,166,590	1,295,639		25,340		25,340		1,320,979			0	2,235	05/25/2035.	1.A FM.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			..	03/01/2021.	Paydown.....		5,892	9,954	8,948	8,111	837			837		8,948		(3,055)	(3,055)	43	11/25/2036.	1.D FM.....
33767J AA 0	FirstKey Homes RMBS Ser 2020-SFR2 CI A			..	03/17/2021.	Paydown.....		25,115	25,115	25,114	25,114				0		25,115			0	80	10/19/2037.	1.A FE.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI			..	03/25/2021.	Paydown.....		1,416	1,416	55	55				0		55		1,361	1,361	1	08/25/2036.	1.D FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI			..	02/28/2021.	Redemption 3.9460.....		411	10,411	411	411				0		411			0	6,056	08/25/2036.	1.D FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI			..	02/28/2021.	Capital Distribution.....		10,000		10,000	10,000				0		10,000			0		08/25/2036.	1.D FM.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			..	03/01/2021.	Paydown.....		1,179,914	1,179,914	1,215,238	1,184,201		(4,287)		(4,287)		1,179,914			0	5,407	06/10/2046.	1.A FM.....
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			..	03/01/2021.	Paydown.....		2,377	2,377	2,377	2,375		2		2		2,377			0	17	11/25/2033.	1.A FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			..	03/01/2021.	Paydown.....		14,291	14,291	13,580	14,067		224		224		14,291			0	131	06/25/2035.	1.A FM.....
373334 KF 7	Georgia Pwr Co Sr Nt 2.400% 04/01/21...			..	03/01/2021.	Call 100.0000.....		9,000,000	9,000,000	8,981,550	8,999,053		621		621		8,999,674		326	326	90,000	04/01/2021.	1.G FE.....
38081E AA 9	Golden Bear LBASS Ser 2016-1A CI A 3.7			..	03/20/2021.	Paydown.....		632,294	632,294	632,096	632,119		174		174		632,294			0	11,856	09/20/2047.	1.A FE.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A CI A 3.1			..	03/20/2021.	Paydown.....		758,489	758,489	735,876	738,648		19,841		19,841		758,489			0	11,984	09/20/2047.	1.A FE.....
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A CI A			..	03/15/2021.	Paydown.....		461,685	461,685	461,455	461,448		237		237		461,685			0		04/15/2055.	1.A FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A CI A			..	03/15/2021.	Paydown.....		339,523	339,523	339,365	339,395		128		128		339,523			0		10/15/2052.	1.A FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A			..	03/15/2021.	Paydown.....		295,096	295,096	300,293	68,916		(4,976)		(4,976)		295,096			0		10/15/2054.	1.C FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			..	03/19/2021.	Paydown.....		17,703	17,703	3,364	3,364				0		3,364		14,340	14,340	23	06/21/2037.	1.D FM.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A CI...			..	01/15/2021.	Redemption 100.0000.....		189,318	189,318	188,336	168,588	19,963	767		20,730		189,318			0	3,692	01/15/2026.	4.A FE.....
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A CI			..	03/20/2021.	Paydown.....		432,211	432,211	434,609	434,248		(2,037)		(2,037)		432,211			0	2,873	09/21/2040.	1.A FE.....
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A CI			..	03/20/2021.	Paydown.....		525,972	525,972	526,933	526,685		(713)		(713)		525,972			0	10,493	09/21/2040.	1.A FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			F o r e i g n									11	12	13	14	15							
CUSIP Identification				Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42770R	AA	8	Hero Funding Trust LBASS Ser 2014-1A CI	03/20/2021.	Paydown.....		602,220	602,220	603,645	603,189		(969)		(969)		602,220			0	14,303	09/20/2038.	1.A FE.....	
42770U	AA	1	CL	03/20/2021.	Paydown.....		218,356	218,356	218,331	218,338		18		18		218,356			0	962	09/20/2040.	1.A FE.....	
42771T	AA	3	Hero Funding Trust LBASS Ser 2015-3A CI	03/20/2021.	Paydown.....		223,478	223,478	223,471	223,472		6		6		223,478			0	1,263	09/20/2041.	1.A FE.....	
437084	RY	4	Home Equity Asset Tr RMBS Ser 2006-1 CI	03/25/2021.	Paydown.....		468,332	468,332	442,355	458,623		9,709		9,709		468,332			0	509	04/25/2036.	1.A FM.....	
43739E	AP	2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI	03/25/2021.	Paydown.....		15,462	15,462	14,294	14,294		1,168		1,168		15,462			0	14	03/25/2035.	1.D FM.....	
44329E	AC	5	HSI Asset Loan Obligation RMBS Ser 2007-	03/01/2021.	Paydown.....		64,622	65,278	39,662	39,662				0		39,662		24,960	24,960	350	09/25/2037.	1.D FM.....	
45254N	JG	3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1 0.	03/25/2021.	Paydown.....		7,166	7,166	7,180	7,171		(5)		(5)		7,166			0	9	10/25/2034.	1.A FM.....	
45254N	KX	4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1 0.	03/25/2021.	Paydown.....		7,277	7,277	7,295	7,288		(11)		(11)		7,277			0	9	01/25/2035.	1.A FM.....	
45256#	AB	8	Impact CIL Parent LLC ABS Revolving Nt S	03/29/2021.	Redemption 100.0000.....		5,695,552	5,695,552	5,695,552	5,695,552				0		5,695,552			0	1,487	10/25/2056.	2.B FE.....	
45256H	AE	8	Impact Funding LLC CMBS Ctf Tranche D.	03/01/2021.	Paydown.....		60,426	60,426	62,120	60,319		107		107		60,426			0	508	11/25/2031.	1.B FE.....	
45257H	AA	5	Impact Funding LLC CMBS Ser 2010-1 CI A1	03/01/2021.	Paydown.....		198,921	198,921	199,028	198,906		15		15		198,921			0	1,915	01/25/2051.	1.A FM.....	
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C	03/17/2021.	Paydown.....		38,238	38,238	37,783	38,013		225		225		38,238			0	71	06/17/2037.	1.A FE.....	
466247	H8	9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1	03/01/2021.	Paydown.....		4,021	4,021	4,004	3,612	394	1		395		4,007		15	15	17	04/25/2036.	1.D FM.....	
46631N	EZ	8	JP Morgan Mtg Tr RMBS Ser 2007-S3 CI 2A3	03/01/2021.	Paydown.....		23,377	23,427	22,046	22,660		36		36		22,695		682	682	281	08/25/2022.	1.D FM.....	
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	03/01/2021.	Paydown.....		468,624	468,624	473,309	468,923		(299)		(299)		468,624			0	2,735	01/15/2046.	1.A FM.....	
46641W	AW	7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	03/01/2021.	Paydown.....		256,298	256,298	263,793	257,798		(55)		(55)		257,743		(1,445)	(1,445)	1,582	04/15/2047.	1.A FM.....	
47215B	AD	9	JCP&L Transition Funding LLC LBASS Ser 2	03/05/2021.	Paydown.....		506,869	506,869	504,728	506,747		122		122		506,869			0	7,109	06/05/2023.	1.A FE.....	
478375	AE	8	Johnson Control Intl plc Sr Nt 4.250%.....	03/01/2021.	Maturity.....		1,000,000	1,000,000	1,014,823	1,000,622		(622)		(622)		1,000,000			0	21,250	03/01/2021.	2.B FE.....	
52467@	AH	8	Legg Mason Mtg Cap Corp CTL 7.750% 01/	01/19/2021.	Redemption 100.0000.....		25,263	25,263	26,496	25,268		(5)		(5)		25,263			0	12	01/15/2021.	4.A	
52736R	BG	6	Levi Strauss & Co Sr Nt 5.000% 05/01/2..	03/04/2021.	Call 102.5000.....		8,810,900	8,596,000	8,623,559	8,609,955		(499)		(499)		8,609,457		(13,457)	(13,457)	361,748	05/01/2025.	3.B FE.....	
542514	NC	4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2	03/25/2021.	Paydown.....		531,805	531,805	504,716	526,444		5,360		5,360		531,805			0	665	08/25/2035.	1.A FM.....	
552759	AA	0	MFRA Tr RMBS 2017-RPL1 CI A1 2.588% 02	03/01/2021.	Paydown.....		226,824	226,824	226,822	226,572		252		252		226,824			0	869	02/25/2057.	1.A FM.....	
55396#	AA	0	Mankato Energy Center LLC Sr Sec Nt 2.	03/31/2021.	Redemption 100.0000.....		331,628	331,628	331,628	331,628				0		331,628			0	2,404	05/31/2039.	2.B PL.....	
55818P	AL	4	Madison Park Funding LTD CLO Ser 2014-12	01/20/2021.	Paydown.....		1,677,722	1,677,722	1,677,722	1,677,722				0		1,677,722			0	6,339	07/20/2026.	1.A FE.....	
564759	QB	7	Manufacturers & Traders Tr Co Fx-to-Fit.....	03/01/2021.	Call 100.0000.....		15,100,000	15,100,000	15,047,350	15,096,449		625		625		15,097,074		2,926	2,926	32,668	12/01/2021.	1.G FE.....	
58733R	AF	9	Mercadolibre Inc Sr Nt 3.125% 01/14/31..	01/11/2021.	Direct.....		382,888	380,000	380,000					0		380,000		2,888	2,888		01/14/2031.	3.A FE.....	

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58769E AA 6	Mercedes-Benz Auto Lease Trust LBASS Ser		..	03/15/2021.	Paydown.....		1,191,180	1,191,180	1,191,180	1,191,180				0		1,191,180			0	341	10/15/2021.	1.A FE.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200		..	03/25/2021.	Paydown.....		152,298	152,298	139,872	147,511		4,787		4,787		152,298			0	199	07/25/2034.	1.A FM.....
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-...		..	03/01/2021.	Paydown.....		574,953	574,953	557,612	561,733		13,220		13,220		574,953			0	2,406	04/25/2055.	1.A FM.....
59166D AA 5	Metlife Securitization Trust RMBS Ser 20...		..	03/01/2021.	Paydown.....		885,461	885,461	887,086	885,893		(432)		(432)		885,461			0	5,198	03/25/2057.	1.A FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...		..	03/01/2021.	Paydown.....		356,743	356,743	361,822	360,795		(4,051)		(4,051)		356,743			0	2,152	04/25/2058.	1.A FM.....
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28.		..	03/15/2021.	Paydown.....		183,634	183,634	154,414	98,754		29,220		29,220		183,634			0	1,712	02/15/2036.	4.B FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%		..	03/15/2021.	Paydown.....		72,606	72,606	72,604	72,605		1		1		72,606			0	644	07/15/2038.	4.B FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		..	03/01/2021.	Paydown.....		866,470	866,470	879,837	878,140		(11,670)		(11,670)		866,470			0	4,736	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	03/01/2021.	Paydown.....		555,166	555,166	552,350	552,631		2,535		2,535		555,166			0	2,535	07/25/2059.	1.A FM.....
60700K AA 0	MMAF Equipment Finance LLC ABS Ser 2020-		..	03/15/2021.	Paydown.....		724,786	724,786	724,786	724,786				0		724,786			0	269	10/14/2021.	1.D FE.....
60700M AA 6	MMAF Equipment Finance LLC LBASS Ser 20-		..	03/09/2021.	Paydown.....		4,955,203	4,955,203	4,955,203	4,955,203				0		4,955,203			0	3,152	07/07/2021.	1.D FE.....
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		..	03/25/2021.	Paydown.....		168,703	168,703	155,207	162,303		6,401		6,401		168,703			0	192	08/25/2034.	1.A FM.....
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2		..	03/01/2021.	Paydown.....		26,544,649	26,544,649	26,860,321	21,031,549		30,313		30,313		26,544,649			0	165,871	06/15/2044.	1.A FM.....
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1		..	03/25/2021.	Paydown.....		197,503	197,503	39,323	39,323		158,180		158,180		197,503			0	626	08/25/2036.	1.D FM.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		..	03/01/2021.	Paydown.....		45,710	45,710	45,344	45,512		198		198		45,710			0	211	12/15/2048.	1.A FM.....
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9		..	03/01/2021.	Paydown.....		433,171	433,171	415,929	430,030		3,141		3,141		433,171			0	2,995	05/15/2046.	1.A FM.....
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		..	03/01/2021.	Paydown.....		1,353,930	1,353,930	1,394,529	1,358,673		(4,742)		(4,742)		1,353,930			0	9,060	07/15/2046.	1.A FM.....
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		..	03/01/2021.	Paydown.....		2,248,822	2,248,822	2,316,218	2,257,931		(9,109)		(9,109)		2,248,822			0	14,843	08/15/2046.	1.A FM.....
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 CI		..	03/01/2021.	Paydown.....		433,912	433,912	433,322	433,273		639		639		433,912			0	2,828	02/15/2048.	1.A FM.....
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 CI		..	01/01/2021.	Paydown.....				3,663	3,280		(3,280)		(3,280)					0	93	02/15/2048.	1.B FE.....
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		..	03/01/2021.	Paydown.....		1,800,582	1,800,582	1,854,226	1,816,862		(16,280)		(16,280)		1,800,582			0	10,830	08/15/2047.	1.A FM.....
61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28		..	03/01/2021.	Paydown.....		413,960	413,960	426,372	417,818		(3,858)		(3,858)		413,960			0	3,378	04/15/2025.	1.A FM.....
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser		..	03/25/2021.	Paydown.....		571,547	571,547	482,600	549,699		21,848		21,848		571,547			0	341	03/25/2037.	1.A FM.....
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36		..	01/20/2021.	Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	1,710	04/20/2033.	1.A FE.....
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	03/01/2021.	Paydown.....		148,746	148,746	151,999	151,831		(3,086)		(3,086)		148,746			0	883	01/25/2054.	1.A FE.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-		..	03/01/2021.	Paydown.....		1,586,187	1,586,187	1,726,815	1,720,931	.....	.....(134,744)	.....	.....(134,744)	.....	.....1,586,187	.....	.....	......0	10,852	03/25/2036.	1.A FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		1,232,871	1,232,871	1,261,185	1,257,850	.....	.....(24,979)	.....	.....(24,979)	.....	.....1,232,871	.....	.....	......0	7,187	09/25/2059.	1.A FM.....
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/01/2021.	Paydown.....		472,751	472,751	477,067	475,969	.....	.....(3,218)	.....	.....(3,218)	.....	.....472,751	.....	.....	......0	3,057	04/25/2057.	1.A FM.....
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-		..	03/01/2021.	Paydown.....		228,838	228,838	232,414	232,050	.....	.....(3,212)	.....	.....(3,212)	.....	.....228,838	.....	.....	......0	1,065	11/25/2059.	1.A FM.....
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-		..	03/01/2021.	Paydown.....		63,610	63,610	64,887	64,814	.....	.....(1,203)	.....	.....(1,203)	.....	.....63,610	.....	.....	......0	398	11/25/2054.	1.C FE.....
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-		..	03/01/2021.	Paydown.....		198,847	198,847	200,929	200,419	.....	.....(1,572)	.....	.....(1,572)	.....	.....198,847	.....	.....	......0	1,032	09/25/2056.	1.A FM.....
64829K BW 9	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/01/2021.	Paydown.....		240,427	240,427	239,224	239,274	.....	.....1,153	.....	.....1,153	.....	.....240,427	.....	.....	......0	1,560	03/25/2057.	1.A FM.....
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-		..	03/01/2021.	Paydown.....		115,069	115,069	115,932	115,872	.....	.....(803)	.....	.....(803)	.....	.....115,069	.....	.....	......0	737	11/25/2056.	1.A FM.....
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/01/2021.	Paydown.....		282,471	282,471	292,000	289,495	.....	.....(7,024)	.....	.....(7,024)	.....	.....282,471	.....	.....	......0	1,811	08/27/2057.	1.A FM.....
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/01/2021.	Paydown.....		89,508	89,508	84,585	85,096	.....	.....4,411	.....	.....4,411	.....	.....89,508	.....	.....	......0	574	08/27/2057.	1.A FM.....
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		162,943	162,943	163,531	163,420	.....	.....(477)	.....	.....(477)	.....	.....162,943	.....	.....	......0	941	09/25/2057.	1.A FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		1,004,937	1,004,937	1,040,738	1,035,584	.....	.....(30,647)	.....	.....(30,647)	.....	.....1,004,937	.....	.....	......0	6,979	12/25/2057.	1.A FM.....
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		..	03/01/2021.	Paydown.....		828,557	828,557	851,415	848,607	.....	.....(20,050)	.....	.....(20,050)	.....	.....828,557	.....	.....	......0	5,728	12/25/2057.	1.A FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		951,132	951,132	969,147	549,583	.....	.....(14,543)	.....	.....(14,543)	.....	.....951,132	.....	.....	......0	4,874	02/25/2049.	1.A FM.....
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		..	03/01/2021.	Paydown.....		747,755	747,755	800,067	792,839	.....	.....(45,084)	.....	.....(45,084)	.....	.....747,755	.....	.....	......0	5,801	05/25/2058.	1.A FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	01/01/2021.	Paydown.....		.....	.....	.....5,377	.....	.....	.....(5,377)	.....	.....(5,377)	.....	.....	.....	.....	......0	.....	08/25/2059.	1. FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		672,284	672,284	690,404	689,748	.....	.....(17,463)	.....	.....(17,463)	.....	.....672,284	.....	.....	......0	3,936	08/25/2059.	1.A FM.....
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-		..	03/01/2021.	Paydown.....		675,858	675,858	695,099	692,813	.....	.....(16,954)	.....	.....(16,954)	.....	.....675,858	.....	.....	......0	4,023	10/25/2059.	1.A FM.....
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2021.	Paydown.....		800,710	800,710	822,510	450,494	.....	.....(17,734)	.....	.....(17,734)	.....	.....800,710	.....	.....	......0	4,155	12/25/2058.	1.A FM.....
65341K BA 3	Nextgear Floorplan Mast Ow Tr LBASS Ser		..	02/15/2021.	Paydown.....		6,000,000	6,000,000	5,999,287	5,999,963	.....	.....37	.....	.....37	.....	.....6,000,000	.....	.....	......0	32,200	02/15/2023.	1.A FE.....
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24.		..	01/06/2021.	Various.....		20,329,271	20,250,000	20,391,189	20,329,536		(266)		(266)		20,329,271			0	111,881	11/15/2024.	2.C FE.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	03/01/2021.	Paydown.....		1,413	1,413	1,413	1,412	.....	.....1	.....	.....1	.....	.....1,413	.....	.....	.....0	15	03/25/2034.	1.A FM.....
666807 BE 1	03/		..	03/15/2021.	Various.....		2,000,000	2,000,000	2,036,481	2,002,400	.....	.....(2,400)	.....	.....(2,400)	.....	.....2,000,000	.....	.....	.....0	35,000	03/15/2021.	2.B FE.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		..	03/07/2021.	Redemption 100.0000.....		190,511	190,511	190,511	190,511	.....	.....	.....	.....0	.....	.....190,511	.....	.....	.....0	2,068	11/07/2023.	1.B
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A.		..	02/20/2021.	Paydown.....		1,557,230	1,557,230	1,557,230	1,557,230	.....	.....	.....	.....0	.....	.....1,557,230	.....	.....	.....0	6,684	11/20/2027.	1.A FE.....
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A.		..	03/05/2021.	Redemption 100.0000.....		10,442,770	10,442,770	10,442,770	10,442,770	.....	.....	.....	.....0	.....	.....10,442,770	.....	.....	.....0	49,933	11/20/2027.	1.A FE.....
67102Q AK 4	Oak Hill Credit Partners CLO Ser 2012-7A.		..	03/05/2021.	Redemption 100.0000.....		25,000,000	25,000,000	25,000,000	25,000,000	.....	.....	.....	.....0	.....	.....25,000,000	.....	.....	.....0	150,895	11/20/2027.	1.C FE.....
68268X AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201		..	03/14/2021.	Paydown.....		3,201,525	3,201,525	3,200,793	3,201,412	.....	.....113	.....	.....113	.....	.....3,201,525	.....	.....	.....0	17,608	12/16/2024.	1.A FE.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-		..	03/25/2021.	Paydown.....		222,996	222,996	214,216	221,517	.....	.....1,479	.....	.....1,479	.....	.....222,996	.....	.....	.....0	437	10/25/2034.	1.A FM.....
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-		..	03/25/2021.	Paydown.....		1,013,231	1,013,231	975,552	1,004,245	.....	.....8,986	.....	.....8,986	.....	.....1,013,231	.....	.....	.....0	2,880	12/25/2034.	1.A FM.....
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		..	03/15/2021.	Redemption 100.0000.....		232,950	232,950	234,698	234,275	.....	.....(1,325)	.....	.....(1,325)	.....	.....232,950	.....	.....	.....0	1,361	01/15/2032.	1.C
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	03/13/2021.	Redemption 100.0000.....		290,287	290,287	290,287	290,287	.....	.....	.....	.....0	.....	.....290,287	.....	.....	.....0	4,354	09/13/2027.	1.D
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	03/13/2021.	Redemption 100.0000.....		209,713	209,713	209,713	209,713	.....	.....	.....	.....0	.....	.....209,713	.....	.....	.....0	3,146	09/13/2027.	1.D
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N		..	03/26/2021.	Paydown.....		33,754	33,754	25,287	27,593	.....	.....6,161	.....	.....6,161	.....	.....33,754	.....	.....	.....0	59	09/26/2034.	1.C FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	03/23/2021.	Paydown.....		16,374	16,374	909	909	.....	.....15,465	.....	.....15,465	.....	.....16,374	.....	.....	.....0	50	03/23/2035.	3.B FE.....
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt..		..	03/24/2021.	Paydown.....		228,880	228,880	197,432	207,862	.....	.....21,018	.....	.....21,018	.....	.....228,880	.....	.....	.....0	335	12/24/2033.	1.C FE.....
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.		..	03/25/2021.	Paydown.....		38,589	38,589	25,276	30,497	.....	.....8,092	.....	.....8,092	.....	.....38,589	.....	.....	.....0	(3,669)	12/24/2033.	1.A FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..		..	03/22/2021.	Paydown.....		672,004	672,004	458,526	518,198	.....	.....153,806	.....	.....153,806	.....	.....672,004	.....	.....	.....0	953	12/22/2035.	1.F FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		..	03/22/2021.	Redemption 100.0000.....		895,053	895,053	682,478	738,559	.....	.....156,494	.....	.....156,494	.....	.....895,053	.....	.....	.....0	1,268	03/22/2038.	1.F FE.....
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C		..	03/23/2021.	Paydown.....		53,550	53,550	37,753	42,589	.....	.....10,962	.....	.....10,962	.....	.....53,550	.....	.....	.....0	80	09/23/2035.	1.C FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		..	03/22/2021.	Paydown.....		17,004	17,004	11,188	14,093	.....	.....2,910	.....	.....2,910	.....	.....17,004	.....	.....	.....0	18	12/22/2036.	2.B FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		..	03/01/2021.	Paydown.....		16,263	20,076	16,351	17,367	.....	.....(4)	.....	.....(4)	.....	.....17,363	.....	.....(1,101)	(1,101)	111	10/25/2035.	1.D FM.....
74340X BE 0	Prologis LP Sr Nt 3.750% 11/01/25.....		..	03/08/2021.	Call 112.4650.....		3,936,275	3,500,000	3,478,335	3,488,515	.....	.....396	.....	.....396	.....	.....3,488,912	.....	.....11,089	11,089	482,577	11/01/2025.	1.G FE.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser..		..	03/01/2021.	Paydown.....		22,795	40,083	29,035	29,035	.....	.....	.....	.....0	.....	.....29,035	.....	.....(6,240)	(6,240)	490	09/25/2037.	1.D FM.....
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200		..	03/25/2021.	Paydown.....		395,537	395,537	341,151	394,806	.....	.....731	.....	.....731	.....	.....395,537	.....	.....	.....0	381	03/25/2036.	1.A FM.....
75973L AA 6	Renew LBASS Ser 2017-1A Cl A 3.670% 09		..	03/20/2021.	Paydown.....		122,903	122,903	122,870	122,875	.....	.....27	.....	.....27	.....	.....122,903	.....	.....	.....0	751	09/20/2052.	1.A FE.....
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR..		..	03/18/2021.	Redemption 100.0000.....		20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....0	.....	.....20,000,000	.....	.....	.....0	159,994	10/18/2028.	1.C FE.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		..	03/15/2021.	Paydown.....		60,537	60,537	61,287	19,746	.....	.....62	.....	.....62	.....	.....60,537	.....	.....	.....0	146	03/15/2033.	2.C FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A 0.409%		..	03/25/2021.	Paydown.....		80,599	80,229	27,679	27,691	.....	.....	.....	.....0	.....	.....27,691	.....	.....52,909	52,909	58	04/25/2036.	1.A FM.....
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0		..	03/11/2021.	Direct.....		238,922	225,000	97,830	112,084	.....	.....4,191	.....	.....4,191	.....	.....116,275	.....	.....122,647	122,647	6,169	03/27/2024.	3.B FE.....
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-		..	03/25/2021.	Paydown.....		2,172,226	2,172,226	2,112,151	2,150,163	.....	.....22,063	.....	.....22,063	.....	.....2,172,226	.....	.....	.....0	1,662	12/25/2036.	1.A FM.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003		..	03/25/2021.	Paydown.....		246,163	246,163	226,222	240,777	.....	.....5,386	.....	.....5,386	.....	.....246,163	.....	.....	.....0	425	07/25/2033.	1.A FM.....
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003		..	03/25/2021.	Paydown.....		603,893	603,893	604,829	604,681		(788)		(788)		603,893			0	978	10/25/2033.	1.A FM.....

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SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
86358E	HQ	2	Structured Asset Inv Ln Tr RMBS Ser 2004	..	03/25/2021.	Paydown.....		331,072	331,072	307,690	313,861		17,211		17,211		331,072			0	418	04/25/2034.	1.A FM.....
86358E	LS	3	Structured Asset Inv Ln Tr RMBS Ser 2004	..	03/25/2021.	Paydown.....		82,073	82,073	81,999	82,014		59		59		82,073			0	136	09/25/2034.	1.A FM.....
86358E	QJ	8	Structured Asset Inv Ln Tr RMBS Ser 2005	..	03/25/2021.	Paydown.....		184,706	184,706	172,931	183,086		1,620		1,620		184,706			0	240	02/25/2035.	1.A FM.....
86359B	JU	6	2004-	..	03/01/2021.	Paydown.....		1,004	1,004	1,004	1,003		2		2		1,004			0	8	03/25/2034.	1.A FM.....
86359U	AE	9	2006-	..	03/25/2021.	Paydown.....		226,545	226,545	216,232	217,649		8,896		8,896		226,545			0	181	04/25/2036.	1.A FM.....
87246A	AH	1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	03/10/2021.	Paydown.....		91,626	91,626	86,023	86,023		5,603		5,603		91,626			0	844	08/15/2039.	1.A FM.....
87272Q	AA	8	TLF National Tax Lien Trust LBASS Ser 20	..	03/15/2021.	Paydown.....		697,606	697,606	696,195	697,342		264		264		697,606			0	5,077	12/15/2029.	1.A FE.....
87677Q	AA	9	Tax Ease Funding LLC RMBS Ser 2016-1A CI	..	03/15/2021.	Paydown.....		652,491	652,491	650,525	651,455		1,036		1,036		652,491			0	3,079	06/15/2028.	1.A FE.....
881561	VC	5	Terwin Mortgage Trust RMBS Ser 05-10HE C	..	02/25/2021.	Paydown.....		251,778	251,778	239,268	250,948		830		830		251,778			0	234	06/25/2036.	1.A FM.....
89054X	AD	7	Topaz Solar Farms LLC Nt 4.875% 09/30/	..	03/30/2021.	Call 100.0000.....		113,648	113,648	113,648	113,648				0		113,648			0	2,770	09/30/2039.	3.B FE.....
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C	..	03/01/2021.	Paydown.....		685,477	685,477	711,827	711,314		(25,837)		(25,837)		685,477			0	2,987	06/25/2057.	1.A FM.....
89175M	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-3 C	..	03/01/2021.	Paydown.....		1,004,165	1,004,165	1,038,009	1,035,117		(30,951)		(30,951)		1,004,165			0	6,098	05/25/2058.	1.A FM.....
89176L	AL	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C	..	03/01/2021.	Paydown.....		124,123	124,123	133,218	132,315		(8,192)		(8,192)		124,123			0	797	03/25/2058.	1.A FM.....
89176V	AA	0	Towd Point Mortgage Trust RMBS Ser 2018-	..	03/01/2021.	Paydown.....		2,211,570	2,211,570	2,374,673	2,367,546		(155,976)		(155,976)		2,211,570			0	11,751	07/25/2058.	1.A FM.....
89178B	AA	2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	03/01/2021.	Paydown.....		1,504,272	1,504,272	1,583,800	1,578,643		(74,371)		(74,371)		1,504,272			0	7,303	07/25/2059.	1.A FM.....
89179J	AA	4	Towd Point Mortgage Tr RMBS Ser 2020-4 C	..	03/01/2021.	Paydown.....		817,807	817,807	833,280	833,133		(15,327)		(15,327)		817,807			0	2,387	10/25/2060.	1.A FM.....
89613F	AA	6	Tricon American Homes RMBS Ser 2017-SFR2	..	03/01/2021.	Paydown.....		21,037	21,037	21,655	21,544		(507)		(507)		21,037			0	128	01/17/2036.	1.A FE.....
90332U	AS	2	US Airways Pass-Thru Tr ABS Ser 2000-3C	..	03/01/2021.	Redemption 100.0000.....		2,700,077	2,700,077	2,700,077	2,515,046	185,031			185,031		2,700,077			0	113,268	09/01/2023.	3.B FE.....
90363@	AA	8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.	..	01/08/2021.	Redemption 100.0000.....		509,688	509,688	509,688	509,688				0	509,688			0	7,926	09/08/2024.	1.G FE.....	
90783T	AA	8	Union Pacific RR PTC Ser 2004-1 5.404%	..	01/02/2021.	Various.....		383,184	383,184	383,184	383,184				0	383,184			0	10,354	07/02/2025.	1.D FE.....	
90931Q	AA	5	United Airlines LBASS EETC 2013-1 Ser CI	..	02/15/2021.	Paydown.....		2,029,014	2,029,014	2,037,315	2,030,071		(1,057)		(1,057)		2,029,014			0	54,530	02/15/2023.	3.B FE.....
90931V	AA	4	United Air Lines PTC Ser 2018-1 A 3.70%	..	03/01/2021.	Redemption 100.0000.....		136,304	136,304	136,304	136,304				0	136,304			0	2,522	09/01/2031.	2.A FE.....	
90945B	AA	2	United Auto Credit Securitizat LBASS Ser..	..	03/10/2021.	Paydown.....		1,189,460	1,189,460	1,189,428	1,189,442		17		17		1,189,460			0	1,616	05/10/2022.	1.A FE.....
91324P	CU	4	UnitedHealth Group Inc Sr Nt 2.125% 03.	..	03/15/2021.	Maturity.....		7,500,000	7,500,000	7,477,125	7,499,044		956		956		7,500,000			0	79,688	03/15/2021.	1.G FE.....
91736#	AA	4	United States of America BIA CTL GSA Gtd	..	03/15/2021.	Redemption 100.0000.....		139,390	139,390	139,390	139,390				0	139,390			0	3,994	03/15/2024.	1.B	
92837B	AB	7	Visio RMBS Ser 2019-1 CI A1 3.572% 06/	..	03/01/2021.	Paydown.....		1,233,858	1,233,858	1,233,845	1,231,545		2,313		2,313		1,233,858			0	7,161	06/25/2054.	1.A FE.....
92837D	AA	5	Visio RMBS Ser 2019-2 CI A1 2.722% 11/	..	03/01/2021.	Paydown.....		172,048	172,048	172,025	172,010		39		39		172,048			0	806	11/25/2054.	1.A FM.....
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/	..	03/01/2021.	Paydown.....		415,425	415,425	415,419	415,361		64		64		415,425			0	1,137	08/25/2055.	1.A FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	03/15/2021.	Redemption 100.0000.....		84,606	84,606	84,606	84,606				0		84,606			0	937	04/15/2022.	2.B
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1		..	03/01/2021.	Paydown.....		483,982	483,982	498,498	486,210		(2,228)		(2,228)		483,982			0	3,283	07/15/2046.	1.A FM.....
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		..	03/01/2021.	Paydown.....		243,359	243,359	245,360	245,074		(1,714)		(1,714)		243,359			0	1,273	11/15/2047.	1.A FM.....
931899 9A 8	Walkers SPV Nt 0.099% 09/16/21.....		..	03/25/2021.	Redemption 100.0000.....		389,994	389,994				389,994		389,994		389,994			0	121	09/16/2021.	6. *
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8		..	03/01/2021.	Paydown.....		64,788	68,516	61,121	61,121				0		61,121		3,667	3,667	391	08/25/2046.	1.D FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10		..	03/01/2021.	Paydown.....		9,402	9,265	9,279	8,841	428			428		9,269		133	133	60	09/25/2036.	1.D FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12		..	01/01/2021.	Paydown.....		7,775	7,242	7,264	7,105	148			148		7,253		522	522	20	10/25/2036.	2.B FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12		..	03/01/2021.	Paydown.....		12,151	14,941	14,986	14,658	306			306		14,964		(2,813)	(2,813)	63	10/25/2036.	3.B FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		..	03/01/2021.	Paydown.....		22,793	23,975	21,999	21,999				0		21,999		794	794	106	11/25/2036.	1.D FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		..	03/01/2021.	Paydown.....		545,452	406,254	312,287	242,270				0		312,287		233,164	233,164	4,013	04/25/2037.	1.D FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		..	03/01/2021.	Redemption 100.0000.....		39,817	39,817	39,817	39,817				0		39,817			0	442	08/01/2027.	2.B
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	03/15/2021.	Redemption 100.0000.....		45,004	45,004	47,119	46,037		(1,034)		(1,034)		45,004			0	610	05/15/2032.	1.B
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	03/10/2021.	Redemption 100.0000.....		101,759	101,759	101,759	101,759				0		101,759			0	1,143	10/10/2024.	2.B
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		..	03/01/2021.	Redemption 100.0000.....		187,601	187,601	187,601	187,601				0		187,601			0	2,074	11/01/2022.	3.C
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C		..	03/25/2021.	Paydown.....		367,902	367,902	357,889	366,594		1,308		1,308		367,902			0	706	11/25/2035.	1.A FM.....
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004		..	03/25/2021.	Paydown.....		881,429	881,429	850,370	853,059		28,370		28,370		881,429			0	1,551	10/25/2034.	1.A FM.....
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		..	03/01/2021.	Paydown.....		824,634	824,634	835,715	827,476		(2,842)		(2,842)		824,634			0	4,241	04/15/2050.	1.A FM.....
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		..	03/01/2021.	Paydown.....		277,335	277,335	285,405	279,689		(2,353)		(2,353)		277,335			0	1,559	05/15/2048.	1.A FM.....
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		..	03/01/2021.	Paydown.....		434,738	434,738	447,762	438,731		(3,993)		(3,993)		434,738			0	2,539	09/15/2057.	1.A FM.....
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX		..	03/01/2021.	Paydown.....		580,630	580,630	598,045	586,535		(5,905)		(5,905)		580,630			0	4,217	01/15/2059.	1.A FM.....
98163W AA 4	World OMNI Select Auto Tr LBASS Ser 20-B		..	01/15/2021.	Paydown.....		1,411,834	1,411,834	1,411,834	1,411,834				0		1,411,834			0	325	07/15/2021.	1.A FE.....
98389B AS 9	Xcel Energy Inc Sr Nt 2.400% 03/15/21.....		..	02/16/2021.	Call 100.0000.....		8,000,000	8,000,000	7,997,760	7,999,906		59		59		7,999,965		35	35	80,533	03/15/2021.	2.A FE.....
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 0		..	03/22/2021.	Paydown.....		1,213,240	1,213,240	822,377	929,255		283,985		283,985		1,213,240			0	1,720	12/22/2035.	1.F FE.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's 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
G7222R	AA	8	Preferred Term Secs XVII LBASS Sec Nt...	..	03/22/2021.	Paydown.....		704,676	704,676	482,415	540,331				164,345	164,345	704,676			0	998	03/22/2038.	1.F FE.....
P06076	AA	4	AES El Salvador Trust II Sr Nt 6.750%.....	..	02/12/2021.	Direct.....		720,538	755,000	719,138	721,033	19,559	640		20,199		741,231		(20,694)	(20,694)	18,627	03/28/2023.	4.C FE.....
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	01/15/2021.	Redemption 100.0000.....		25,600	25,600	25,600	25,600				0		25,600			0	422	07/15/2031.	1.G FE.....
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	01/15/2021.	Redemption 100.0000.....		25,600	25,600	25,600	25,600				0		25,600			0	454	07/15/2031.	2.B FE.....
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B 3.87	A	03/15/2021.	Various.....		153,736	153,736	151,814	76,435		849		849		153,736			0	2,979	03/15/2023.	2.C FE.....
335934	AL	9	First Quantum Minerals LTD Sr Nt 7.500...	A	02/05/2021.	Direct.....		654,413	630,000	627,413	627,772		43		43		627,815		26,598	26,598	16,800	04/01/2025.	5.A FE.....
335934	AT	2	First Quantum Minerals LTD Sr Nt 6.875...	A	03/08/2021.	Direct.....		473,000	440,000	440,000	440,000				0		440,000		33,000	33,000	13,360	10/15/2027.	5.A FE.....
58518N	2A	9	Meglobal Canada ULC Sr Nt 5.875% 05/18	A	02/04/2021.	Direct.....		561,375	450,000	450,000	450,000				0		450,000		111,375	111,375	5,875	05/18/2030.	2.B FE.....
000000	00	0	Banco BTG Pactual Sub Nt 5.750% 09/28/...	D	01/08/2021.	Direct.....		464,200	440,000	461,000	458,806		(319)		(319)		458,486		5,714	5,714	7,309	09/28/2022.	4.B FE.....
000000	00	0	Cia Latino Americana 1st Lien 9.500% 0...	D	02/18/2021.	Direct.....		67,299	207,073	91,548	78,326	14,626	(2,499)		12,127		101,712		(34,413)	(34,413)	13,008	07/20/2023.	5.B FE.....
000000	00	0	Studio City Finance LTD Sr Nt 7.250% 0...	D	01/14/2021.	Call 103.9200.....		743,028	715,000	753,279	742,729		(574)		(574)		742,155		(27,155)	(27,155)	50,059	02/11/2024.	4.A FE.....
000000	00	0	MARB BondCo PLC Sr Nt 7.000% 03/15/24	D	01/15/2021.	Direct.....		266,240	260,000	267,930	266,092		(401)		(401)		265,691		549	549	6,319	03/15/2024.	3.C FE.....
000000	00	0	MTN Mauritius Investments Sr Nt 4.755%	D	01/28/2021.	Direct.....		445,200	420,000	436,170	435,688		(325)		(325)		435,363		9,837	9,837	4,438	11/11/2024.	3.C FE.....
000000	00	0	Banco Do Brasil (Cayman) Sr Nt 4.625%...	D	01/15/2021.	Direct.....		571,738	530,000	558,976	555,312		(303)		(303)		555,009		16,728	16,728	12,597	01/15/2025.	3.C FE.....
000000	00	0	Akbank TAS Sr Nt 5.125% 03/31/25.....	D	03/24/2021.	Direct.....		909,625	950,000	837,191	851,425		4,447		4,447		855,872		53,753	53,753	23,803	03/31/2025.	4.B FE.....
000000	00	0	YPF Sociedad Anonima Sr Nt 8.500% 07/2	D	02/08/2021.	Direct.....		552,000	750,000	636,492	584,115	65,511	1,796		67,307		651,422		(99,422)	(99,422)	34,000	07/28/2025.	6. FE.....
000000	00	0	Country Garden Holdings Co 1st Lien 7...	D	01/14/2021.	Direct.....		683,669	610,000	635,925	630,248		(188)		(188)		630,061		53,608	53,608	12,218	04/08/2026.	2.C FE.....
000000	00	0	Yuzhou Group 1st Lien 7.850% 08/12/26.	D	03/26/2021.	Direct.....		366,085	470,000	473,525	473,431		(103)		(103)		473,327		(107,242)	(107,242)	23,367	08/12/2026.	4.A FE.....
000000	00	0	Kuwait Projects Co Spc L Euro MTN 4.50	D	03/02/2021.	Direct.....		246,250	250,000	228,750	230,417		445		445		230,862		15,388	15,388	5,969	02/23/2027.	3.B FE.....
000000	00	0	Oztel Holdings SPC Ltd Sec Nt 6.625% 0	D	03/08/2021.	Direct.....		713,061	655,000	687,230	683,910		(447)		(447)		683,463		29,599	29,599	14,025	04/24/2028.	3.C FE.....
000000	00	0	Braskem Netherlands Sr Nt 4.500% 01/31	D	03/18/2021.	Direct.....		1,046,669	1,045,000	996,488	998,181		847		847		999,028		47,641	47,641	30,022	01/31/2030.	3.A FE.....
000000	00	0	Bangkok Bank PCL Euro MTN 3.733% 09/25	D	02/17/2021.	Direct.....		957,950	920,000	838,773	841,430		556		556		841,986		115,964	115,964	13,737	09/25/2034.	3.A FE.....
000000	00	0	Office Cherifien Des Pho Sr Nt 6.875%...	D	02/08/2021.	Direct.....		1,026,831	780,000	929,188	928,192		(357)		(357)		927,835		98,996	98,996	15,641	04/25/2044.	3.A FE.....
00105D	AF	2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	01/28/2021.	Direct.....		934,575	850,000	849,558	849,997				0		849,997		84,578	84,578	34,487	03/26/2079.	3.B FE.....
00973R	AC	7	Aker BP ASA Sr Nt 5.875% 03/31/25.....	D	03/31/2021.	Call 102.9380.....		5,146,900	5,000,000	5,087,500	5,042,060		(4,312)		(4,312)		5,037,748		(37,748)	(37,748)	293,775	03/31/2025.	2.C FE.....
059490	AB	8	Banco Continental SAE Sr Nt 2.750% 12/	D	01/20/2021.	Direct.....		618,975	630,000	630,000	626,850	3,150			3,150		630,000		(11,025)	(11,025)	2,021	12/10/2025.	3.A FE.....
05969B	AD	5	Banco Santander Mexico Sr Nt 5.375% 04	D	01/25/2021.	Direct.....		515,813	450,000	450,000	450,000				0		450,000		65,813	65,813	6,719	04/17/2025.	2.A FE.....
05971A	AE	1	Banco BTG Pactual Sr Nt 4.500% 01/10/2	D	01/14/2021.	Direct.....		575,300	550,000	546,893	547,504		28		28		547,532		27,769	27,769	12,994	01/10/2025.	3.C FE.....
06034L	AB	6	Banistmo SA Sr Nt 4.250% 07/31/27.....	D	03/03/2021.	Direct.....		915,735	870,000	863,501	863,837		120		120		863,957		51,778	51,778	21,046	07/31/2027.	2.C FE.....
11042A	AA	2	British Airways Plc EETC 4.625% 06/20/...	D	03/20/2021.	Various.....		519,829	519,829	525,776	521,759		(1,930)		(1,930)		519,829			0	6,011	06/20/2024.	1.F FE.....
11042T	AA	1	British Airways Plc EETC 3.800% 09/20/...	C	03/20/2021.	Redemption 100.0000.....		17,986	17,986	17,986	17,986				0		17,986			0	171	09/20/2031.	1.F FE.....
12686L	AA	7	Cable Onda SA Sr Nt 4.500% 01/30/30.....	D	01/14/2021.	Direct.....		578,445	525,000	519,724	520,178		21		21		520,199		58,246	58,246	11,091	01/30/2030.	3.A FE.....

QE05.14

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15238X AB 5	Central American Bottling Corp Sr Nt 5....			D	01/22/2021.	Direct.....		769,406	725,000	768,313	750,665		(384)		(384)		750,280		19,126	19,126	20,381	01/31/2027.	3.B FE.....
20445P AG 0	Cia Latino Americana 1st Lien 9.500% 0..			D	02/18/2021.	Direct.....		846,776	2,605,466	2,470,556	985,519	1,359,138	(2,271)		1,356,867		2,484,055		(1,637,278)	(1,637,278)	163,670	07/20/2023.	6. FE.....
22547A AD 3	Credito Real Sab De CV Sr Nt 8.000% 01			D	01/20/2021.	Direct.....		402,285	390,000	390,000					0		390,000		12,285	12,285	87	01/21/2028.	3.B FE.....
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt 8.000% 04/...			D	01/08/2021.	Direct.....		3,474	6,042	739	846		16		16		862		2,612	2,612		04/01/2025.	6. FE.....
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0....			D	01/26/2021.	Direct.....		295,410	320,686	210,039	218,954		1,876		1,876		220,829		74,580	74,580		04/01/2024.	5.C FE.....
39530V AB 4	Greenko Solar Mauritius Sr Nt 5.950% 0..			D	02/08/2021.	Direct.....		324,465	300,000	300,000	300,000				0		300,000		24,465	24,465	9,470	07/29/2026.	3.B FE.....
400666 AA 1	Guara Norte Sarl Sr Nt 5.198% 06/15/34..			D	03/18/2021.	Direct.....		351,450	355,000	354,982			(20)		(20)		354,962		(3,512)	(3,512)	2,102	06/15/2034.	3.A FE.....
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25....			D	02/04/2021.	Direct.....		482,175	450,000	454,287	454,010		(131)		(131)		453,878		28,297	28,297	4,375	12/18/2025.	4.B FE.....
48300T AD 4	Kaisa Group Holdings LTD Sec Nt 11.950%			D	01/15/2021.	Direct.....		278,913	265,000	283,219	277,396		(333)		(333)		277,063		1,850	1,850	7,741	10/22/2022.	4.B FE.....
49836A AC 8	Klabin Austria GMBH Sr Nt 3.200% 01/12			D	03/22/2021.	Direct.....		520,656	545,000	545,000					0		545,000		(24,344)	(24,344)	3,488	01/12/2031.	3.A FE.....
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25....			D	03/25/2021.	Direct.....		896,560	845,000	870,393	866,319		(1,241)		(1,241)		865,078		31,482	31,482	27,643	03/11/2025.	4.B FE.....
600814 AN 7	Millicom Intl Cellular Sr Nt 5.125% 01.....			D	02/22/2021.	Call 103.5268.....		20,705	20,000	20,300	20,198		(5)		(5)		20,192		(192)	(192)	1,218	01/15/2028.	3.B FE.....
680617 AC 1	Oleoducto Central SA Sr Nt 4.000% 07/1..			D	01/11/2021.	Direct.....		615,144	565,000	577,416	576,999		(54)		(54)		576,944		38,199	38,199	11,237	07/14/2027.	2.C FE.....
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt 6.625% 0			D	03/08/2021.	Direct.....		282,425	260,000	190,450	194,670		1,072		1,072		195,742		86,683	86,683	6,507	04/24/2028.	3.C FE.....
71645W AQ 4	Petrobras Intl Fin Co Sr Nt 6.875% 01/....			D	03/15/2021.	Direct.....		851,580	760,000	912,000	911,418		(956)		(956)		910,462		(58,882)	(58,882)	34,398	01/20/2040.	3.C FE.....
71654Q AZ 5	Petroleos Mexicanos Sr Nt 6.500% 06/02			D	03/17/2021.	Direct.....		930,050	1,045,000	856,781	858,150		753		753		858,903		71,147	71,147	20,189	06/02/2041.	3.B FE.....
74365P AE 8	Prosus NV Sr Nt 3.832% 02/08/51.....			D	01/19/2021.	Direct.....		403,173	415,000	414,967	414,967				0		414,967		(11,794)	(11,794)	1,900	02/08/2051.	2.C FE.....
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt 5.875%			D	02/08/2021.	Direct.....		269,803	250,000	250,000	250,000				0		250,000		19,803	19,803	7,793	03/05/2027.	3.C FE.....
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30..			D	01/08/2021.	Direct.....		703,856	645,000	642,291	642,429		7		7		642,436		61,421	61,421	1,881	06/18/2030.	2.C FE.....
82883P AA 2	Simpar Europe SA Sr Nt 5.200% 01/26/31			D	01/21/2021.	Direct.....		366,825	365,000	364,996					0		364,996		1,829	1,829	264	01/26/2031.	3.C FE.....
88167A AE 1	Teva Pharmaceuticals NE Sr Nt 3.150% 01..			C	01/19/2021.	Direct.....		1,458,750	1,500,000	1,274,145	1,331,185		1,377		1,377		1,332,562		126,188	126,188	14,438	10/01/2026.	3.C FE.....
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt 6.000% 01..			D	01/06/2021.	Direct.....		328,738	325,000	323,274	323,561		6		6		323,566		5,171	5,171	8,938	01/23/2025.	4.C FE.....
918367 AA 1	VTR Comunicaciones SPA Sr Nt 5.125% 01			D	01/20/2021.	Direct.....		213,500	200,000	200,000	200,000				0		200,000		13,500	13,500	5,723	01/15/2028.	3.C FE.....
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25			D	01/15/2021.	Direct.....		212,175	205,000	190,287	194,484		112		112		194,595		17,580	17,580	7,086	01/19/2025.	3.C FE.....
G6710E AL 4	Odebrecht Finance LTD Sr Nt 7.125% 06/			D	02/17/2021.	Taxable Exchange.....		513,510	3,595,000	233,675	143,836	89,839			89,839		233,675		279,835	279,835		06/26/2042.	6. FE.....
G6710E AP 5	Odebrecht Finance LTD Sr Nt 4.375% 04/			D	02/17/2021.	Taxable Exchange.....		139,500	3,100,000	125,550	124,000	1,550			1,550		125,550		13,950	13,950		04/25/2025.	6. FE.....
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1			D	01/12/2021.	Redemption 100.0000.....		526,316	526,316	526,316	489,474	36,842			36,842		526,316			0	3,158	10/12/2026.	3.C
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro			D	01/12/2021.	Redemption 100.0000.....		390,562	390,562	390,562	367,128	23,434			23,434		390,562			0	2,890	04/12/2027.	3.C
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01.....			D	02/11/2021.	Direct.....		740,250	700,000	701,125	700,440		(28)		(28)		700,412		39,838	39,838	21,027	01/15/2028.	3.B FE.....
L6388G AB 6	Millicom Intl Cellular Sr Nt 5.125% 01.....			D	02/23/2021.	Call 100.0000.....		83,500	83,500	82,978	83,109		7		7		83,116		384	384	2,580	01/15/2028.	3.B FE.....
M8903B AS 1	Turkcell Iletisim Hizmeti Sr Nt 5.800%....			D	01/28/2021.	Direct.....		267,500	250,000	220,625	222,678		240		240		222,917		44,583	44,583	4,431	04/11/2028.	3.C FE.....
P6460M AJ 3	Mastellone Hermanos SA Sr Nt 12.625% 07			D	02/09/2021.	Direct.....		791,620	970,000	1,048,493	826,935	157,234	(2,725)		154,509		981,444		(189,824)	(189,824)	72,320	07/03/2021.	5.A FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							389,771,570	395,573,567	387,571,798	362,489,087	2,036,418	904,362	0	2,940,780	0	388,349,032	0	171,131	171,131	4,915,155	XXX	XXX

Bonds - Unaffiliated Bank Loans

000000 00 0	Capstone Logistics Acq 1st Lien Term Ln.....			..	03/31/2021.	Redemption	100.0000.....	16,960	16,960	16,790	16,795		165		165		16,960			0	251	12/15/2024.	3.A Z.....
000000 00 0	HCA Inc Term Ln B-12 Nt 1 1.926% 03/13			..	03/31/2021.	Redemption	100.0000.....	4,002	4,002	4,002	4,002				0		4,002			0	19	03/13/2025.	2.C FE.....

QE05.15

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000 00 0	Animal Supply Company New 1st Lien Term		..	03/31/2021.	Redemption 100.0000.....		1,407	1,407	1,179	1,151	.....	.....223	.....	.....223	.....	.....1,407	.....	.....	.....0	33	08/14/2025.	5.B Z.....
000000 00 0	Vistra Operations Co LLC Incremental Ter.		..	03/31/2021.	Redemption 100.0000.....		27,173	27,173	26,958	24,557	.....	.....212	.....	.....212	.....	.....27,173	.....	.....	.....0	126	12/31/2025.	2.C FE.....
000000 00 0	Messer Industries Initial Term B-1 Loan.....		..	03/31/2021.	Redemption 100.0000.....		100,000	100,000	100,188	99,109	1,039	(148)	.....	.....891	.....	.....100,000	.....	.....	.....0	344	03/01/2026.	4.A FE.....
000000 00 0	Berry Plastics Corp Term Ln Z Nt 1 1.8.....		..	03/31/2021.	Redemption 100.0000.....		19,717	19,717	19,777	.....	.....	.....(61)	.....	.....(61)	.....	.....19,717	.....	.....	.....0	28	07/01/2026.	3.B FE.....
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1		..	02/26/2021.	Redemption 100.0000.....		24,937	24,937	24,876	24,513	370	54	.....	.....424	.....	.....24,937	.....	.....	.....0	154	07/03/2026.	4.B Z.....
000000 00 0	Sonny's Enterprises LLC Delayed Draw Ter		..	03/31/2021.	Redemption 100.0000.....		3,659	3,659	3,659	3,659	.....	.....	.....	.....0	.....	.....3,659	.....	.....	.....0	94	08/31/2026.	4.B Z.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter		..	03/31/2021.	Redemption 100.0000.....		12,780	12,780	12,750	12,755	.....	.....25	.....	.....25	.....	.....12,780	.....	.....	.....0	61	09/20/2026.	2.C FE.....
000000 00 0	Stealth Holding Canadian Initial TL Nt 1.....		..	03/26/2021.	Tax Free Exchange.....		480,247	490,012	480,212	.....	.....	.....35	.....	.....35	.....	.....480,247	.....	.....	.....0	1,160	03/15/2027.	3.A Z.....
000000 00 0	Sophia LP 1st Lien Term Ln Nt 1 4.500%...		..	03/31/2021.	Redemption 100.0000.....		37,500	37,500	37,219	37,226	.....	.....274	.....	.....274	.....	.....37,500	.....	.....	.....0	422	10/06/2027.	4.B FE.....
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra		..	01/29/2021.	Tax Free Exchange.....		39,449	39,449	39,449	.....	.....	.....	.....	.....0	.....	.....39,449	.....	.....	.....0	.....	04/15/2025.	3.B PL.....
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt.		..	03/31/2021.	Redemption 100.0000.....		5,860	5,860	5,773	5,780	15	66	.....	.....81	.....	.....5,860	.....	.....	.....0	104	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Delayed Dra		..	03/31/2021.	Redemption 100.0000.....		868	868	866	.....	.....	.....1	.....	.....1	.....	.....868	.....	.....	.....0	10	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	01/29/2021.	Tax Free Exchange.....		21,906	22,498	21,897	21,897	.....	.....9	.....	.....9	.....	.....21,906	.....	.....	.....0	127	04/15/2025.	3.A PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Delayed Dra		..	01/29/2021.	Tax Free Exchange.....		177,117	177,117	177,117	175,346	1,771	.....	.....	.....1,771	.....	.....177,117	.....	.....	.....0	1,033	04/15/2025.	3.B Z.....
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt....		..	03/31/2021.	Redemption 100.0000.....		3,342	3,342	3,263	3,263	.....	.....79	.....	.....79	.....	.....3,342	.....	.....	.....0	54	07/31/2026.	3.B PL.....
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.619%		..	01/04/2021.	Redemption 100.0000.....		3,499	3,499	3,411	3,324	98	77	.....	.....175	.....	.....3,499	.....	.....	.....0	26	02/07/2026.	3.A PL.....
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		..	01/04/2021.	Redemption 100.0000.....		1,001	1,001	1,001	951	50	.....	.....	.....50	.....	.....1,001	.....	.....	.....0	21	02/07/2026.	3.A PL.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt....		..	03/31/2021.	Redemption 100.0000.....		5,625	5,625	5,470	5,288	231	106	.....	.....337	.....	.....5,625	.....	.....	.....0	62	07/12/2025.	5.A FE.....
02358@ AA 0	5.109%		..	01/04/2021.	Redemption 100.0000.....		5,518	5,518	5,408	5,425	.....	.....93	.....	.....93	.....	.....5,518	.....	.....	.....0	.....	11/25/2025.	4.B PL.....
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		..	03/17/2021.	Redemption 100.0000.....		3,820,918	3,820,918	3,744,499	3,756,344	14,691	49,882	.....	.....64,573	.....	.....3,820,918	.....	.....	.....0	87,881	08/24/2024.	4.B PL.....
03979* AA 9	US Metals Bidco Term Ln Nt 1 8.250% 07		..	03/31/2021.	Redemption 100.0000.....		11,250	11,250	10,913	10,913	20	318	.....	.....338	.....	.....11,250	.....	.....	.....0	474	07/20/2026.	3.B PL.....
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1 4.606%		..	01/21/2021.	Direct.....		607,570	606,539	493,546	503,542	.....	.....546	.....	.....546	.....	.....504,089	.....	.....103,481	103,481	2,670	02/11/2026.	4.B FE.....
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1 2.1.....		..	01/15/2021.	Redemption 100.0000.....		3,961,724	3,961,724	3,963,071	3,955,056	7,283	(616)	.....	.....6,667	.....	.....3,961,724	.....	.....	.....0	8,506	10/01/2022.	3.B FE.....
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1.....		..	03/04/2021.	Tax Free Exchange.....		7,910,924	7,886,659	7,922,047	7,845,995	66,321	(1,392)	.....	.....64,929	.....	.....7,910,924	.....	.....	.....0	39,300	01/19/2024.	2.C FE.....
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		..	01/20/2021.	Tax Free Exchange.....		2,459	2,497	2,453	2,458	.....	.....	.....	.....0	.....	.....2,459	.....	.....	.....0	33	01/02/2026.	3.B PL.....
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		..	03/31/2021.	Redemption 100.0000.....		801	801	789	.....	.....	.....12	.....	.....12	.....	.....801	.....	.....	.....0	8	01/02/2026.	3.B PL.....
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		..	03/31/2021.	Redemption 100.0000.....		204	204	204	204	.....	.....	.....	.....0	.....	.....204	.....	.....	.....0	3	01/02/2025.	3.B PL.....
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		..	03/31/2021.	Redemption 100.0000.....		1,461	1,461	1,442	1,448	.....	.....13	.....	.....13	.....	.....1,461	.....	.....	.....0	18	01/02/2025.	5.A
09788H AN 1	Advanced Infusion Solutions Last Out Ter..		..	03/31/2021.	Redemption 100.0000.....		18,221	18,221	17,847	17,935	.....	.....286	.....	.....286	.....	.....18,221	.....	.....	.....0	304	06/27/2024.	4.A PL.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		..	03/31/2021.	Redemption 100.0000.....		7,643	7,643	7,478	7,532	.....	.....112	.....	.....112	.....	.....7,643	.....	.....	.....0	139	03/11/2024.	2.C PL.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 5.4		..	03/31/2021.	Redemption 100.0000.....		9,802	9,802	9,508	9,661	.....	.....142	.....	.....142	.....	.....9,802	.....	.....	.....0	155	08/14/2023.	4.A PL.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1		..	03/31/2021.	Redemption 100.0000.....		5,314	5,314	5,234	5,261	11	42	.....	.....53	.....	.....5,314	.....	.....	.....0	84	08/14/2023.	3.B PL.....
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term		..	03/31/2021.	Redemption 100.0000.....		12,500	12,500	12,188	12,198	1	302	.....	.....303	.....	.....12,500	.....	.....	.....0	211	10/02/2025.	4.A PL.....
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.85..		..	03/31/2021.	Redemption 100.0000.....		7,207	7,207	7,027	7,046	.....	.....161	.....	.....161	.....	.....7,207	.....	.....	.....0	149	05/14/2025.	4.A PL.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3....		..	03/31/2021.	Redemption 100.0000.....		18,229	18,229	18,269	17,828	437	(36)	.....	.....401	.....	.....18,229	.....	.....	.....0	182	01/31/2027.	4.C FE.....
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-		..	02/22/2021.	Tax Free Exchange.....		4,908,240	4,912,500	4,918,641	4,908,326	.....	.....(86)	.....	.....(86)	.....	.....4,908,240	.....	.....	.....0	23,505	05/17/2026.	3.A FE.....
16117L BX 6	N		..	03/31/2021.	Redemption 100.0000.....		12,626	12,626	12,342	12,343	.....	.....283	.....	.....283	.....	.....12,626	.....	.....	.....0	59	02/01/2027.	2.C FE.....
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1 1..		..	03/31/2021.	Redemption 100.0000.....		15,089	15,089	15,084	15,032	54	3	.....	.....57	.....	.....15,089	.....	.....	.....0	71	06/30/2024.	3.A FE.....

QE05.16

SCHEDULE D - PART 4

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

1			2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
														11	12	13	14	15							
CUSIP Identification			Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
20602*	AB	6	Concert Golf Partners LLC Delayed Draw Term	..	03/31/2021.	Redemption	100.0000.....		439	439	435	435	435		4		4		439			0	6	08/20/2025.	2.B PL.....
22526@	AA	5	Concert Golf Partners LLC Term Ln Nt 1.....	..	03/31/2021.	Redemption	100.0000.....		3,763	3,763	3,687	3,702	3,702		60		60		3,763			0	47	08/20/2025.	2.C PL.....
			DRB Holdings LLC Term Ln Nt 1 5.859% 1	..	03/31/2021.	Redemption	100.0000.....		15,114	15,114	14,735	14,923	14,923		191		191		15,114			0	246	10/06/2023.	3.A PL.....
24702N	BE	9	Dell International LLC Term Ln B-1 Nt 1.....	..	01/04/2021.	Redemption	100.0000.....		2,901,426	2,901,426	2,900,326	2,900,340	2,900,340		1,086		1,086		2,901,426			0	887	09/19/2025.	2.C Z.....
24702N	BE	9	Dell International LLC Term Ln B-1 Nt 1.....	..	02/18/2021.	Tax Free Exchange.....			6,077,479	6,079,696	6,077,392	6,077,420	6,077,420		59		59		6,077,479			0	22,757	09/19/2025.	2.C Z.....
25540#	AA	8	Divisions Holding Corp Term Ln Nt 1 7.....	..	03/31/2021.	Redemption	100.0000.....		7,650	7,650	7,421	7,432	7,432		218		218		7,650			0	72	08/14/2026.	2.C PL.....
26887@	AA	9	EP Wealth Advisors LLC Term Ln Nt 1 6.....	..	03/31/2021.	Redemption	100.0000.....		2,045	2,045	1,994	1,997	1,997		49		49		2,045			0	32	09/04/2026.	1.F PL.....
			EP Wealth Advisors LLC Delayed Draw Term	..	03/31/2021.	Redemption	100.0000.....		491	491	485	485	485		6		6		491			0	16	09/04/2026.	1.F PL.....
28622@	AA	5	Elevation Services Holding LLC Term Ln N	..	03/31/2021.	Redemption	100.0000.....		1,929	1,929	1,880	1,880	1,880		48		48		1,929			0	33	12/18/2026.	3.A Z.....
28622@	AB	3	Elevation Services Holding LLC Delayed D	..	03/31/2021.	Redemption	100.0000.....		2,443	2,443	2,443	2,443	2,443		0		0		2,443			0		12/18/2026.	3.A Z.....
30282#	AE	2	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption	100.0000.....	.....	.....1,929	1,929	1,929	1,833	1,833	96	.....	.....96	.....	.....1,929	.....	.....	.....0	32	08/21/2023.	3.C Z.....	
30282#	AE	2	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange.....		.....	.....2,905	2,905	2,905	2,749	2,749	145	.....	.....145	.....	.....2,905	.....	.....	.....0	61	08/21/2023.	3.C Z.....	
30282#	AF	9	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption	100.0000.....	.....	.....1,564	1,564	1,564	1,486	1,486	78	.....	.....78	.....	.....1,564	.....	.....	.....0	26	08/21/2023.	5.B GI.....	
30282#	AF	9	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange.....		.....	.....2,361	2,361	2,361	2,234	2,234	118	.....	.....118	.....	.....2,361	.....	.....	.....0	50	08/21/2023.	5.B GI.....	
30282#	AG	7	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption	100.0000.....	.....	.....929	929	929	883	883	46	.....	.....46	.....	.....929	.....	.....	.....0	15	08/21/2023.	3.C PL.....	
30282#	AG	7	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange.....		.....	.....1,406	1,406	1,406	1,330	1,330	70	.....	.....70	.....	.....1,406	.....	.....	.....0	30	08/21/2023.	3.C PL.....	
30282#	AJ	1	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Redemption	100.0000.....	.....	.....1,239	1,239	1,239	1,177	1,177	62	.....	.....62	.....	.....1,239	.....	.....	.....0	21	08/21/2023.	3.C PL.....	
30282#	AJ	1	First Watch Restaurants Delayed Draw Ter	..	03/26/2021.	Tax Free Exchange.....		.....	.....1,879	1,879	1,879	1,778	1,778	94	.....	.....94	.....	.....1,879	.....	.....	.....0	40	08/21/2023.	3.C PL.....	
30282#	AJ	1	First Watch Restaurants Term Ln Nt 1 6..	..	03/26/2021.	Redemption	100.0000.....		7,544	7,544	7,370	7,167	7,167	285	93		378		7,544			0	125	08/21/2023.	3.C PL.....
30282#	AJ	1	First Watch Restaurants Term Ln Nt 1 6..	..	03/26/2021.	Tax Free Exchange.....			11,085	11,210	10,931	10,650	10,650	424	12		436		11,085			0	194	08/21/2023.	3.C PL.....
35041@	AA	3	Foundation Risk Partners Corp Incrementa	..	03/31/2021.	Redemption	100.0000.....	.....	.....2,588	2,588	2,536	2,558	2,558	30	.....	.....30	.....	.....2,588	.....	.....	.....0	37	11/10/2023.	3.B PL.....	
35041@	AC	9	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption	100.0000.....	.....	.....3,591	3,591	3,557	3,569	3,569	22	.....	.....22	.....	.....3,591	.....	.....	.....0	52	11/10/2023.	3.B PL.....	
35041@	AC	9	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption	100.0000.....	.....	.....679	679	672	673	673	6	.....	.....6	.....	.....679	.....	.....	.....0	10	11/10/2023.	3.B PL.....	
35041@	AD	7	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption	100.0000.....	.....	.....5,502	5,502	5,397	5,426	5,426	76	.....	.....76	.....	.....5,502	.....	.....	.....0	79	11/10/2023.	3.B PL.....	
35041@	AG	0	Foundation Risk Partners Corp Delayed Dr	..	03/31/2021.	Redemption	100.0000.....	.....	.....689	689	682	683	683	6	.....	.....6	.....	.....689	.....	.....	.....0	10	11/10/2023.	3.B PL.....	
35921@	AA	8	Frontline Technologies Gr LL Term Ln Nt...	..	03/31/2021.	Redemption	100.0000.....	.....	.....15,101	15,101	14,830	.....	.....	.....271	.....	.....271	.....	.....15,101	.....	.....	.....0	173	09/18/2023.	3.C Z.....	
35921@	AA	8	Frontline Technologies Gr LL Term Ln Nt...	..	01/29/2021.	Tax Free Exchange.....		.....	.....14,830	15,101	14,550	14,823	14,823	7	.....	.....7	.....	.....14,830	.....	.....	.....0	250	09/18/2023.	3.C PL.....	
35921@	AC	4	Frontline Technologies Gr LL Delayed Dra.	..	03/31/2021.	Redemption	100.0000.....	.....	.....3,018	3,018	3,018	.....	.....	.....0	.....	.....0	.....	.....3,018	.....	.....	.....0	35	09/18/2023.	3.C Z.....	
35921@	AC	4	Frontline Technologies Gr LL Delayed Dra.	..	01/29/2021.	Tax Free Exchange.....		.....	.....3,018	3,018	3,018	.....	.....	.....0	.....	.....0	.....	.....3,018	.....	.....	.....0	50	09/18/2023.	3.C PL.....	
			GB Auto Service Inc Delayed Draw Term Ln	..	03/31/2021.	Redemption	100.0000.....		285	285	282	282	282		3		3		285			0	5	10/19/2024.	3.C PL.....
36198@	AA	2	TPC Broadband Holdings Term Ln Nt 1 7..	..	03/31/2021.	Redemption	100.0000.....		8,268	8,268	8,268	8,100	8,100	168			168		8,268			0	156	06/01/2025.	4.B PL.....
			TPC Broadband Holdings Delayed Draw Term	..	03/31/2021.	Redemption	100.0000.....		2,851	2,851	2,819	2,011	2,011	19	31		50		2,851			0	42	06/01/2025.	4.B PL.....
			TPC Broadband Holdings Delayed Draw Term	..	03/31/2021.	Tax Free Exchange.....		.....	.....225,584	228,074	225,508	.....	.....	.....76	.....	.....76	.....	.....225,584	.....	.....	.....0	2,993	06/01/2025.	4.B PL.....	
36221@	AA	3	4.953	..	03/31/2021.	Redemption	100.0000.....	.....	.....4,308	4,308	4,238	4,245	4,245	63	.....	.....63	.....	.....4,308	.....	.....	.....0	65	02/28/2027.	3.A PL.....	
			GPM Investments LLC Delayed Draw Term Ln	..	03/31/2021.	Redemption	100.0000.....		1,675	1,675	1,633	1,634	1,634		41		41		1,675			0	25	02/28/2027.	3.A PL.....

QE05.17

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...		..	03/31/2021.	Redemption	100.0000.....	15,000	15,000	14,700	14,700	49	251		300		15,000			0	207	08/27/2026.	3.A PL.....
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11		..	03/31/2021.	Redemption	100.0000.....	22,500	22,500	21,935	22,143		357		357		22,500			0	378	11/01/2024.	2.C PL.....
41755@ AA 7	Harvest Hill Beverage Company New Term L		..	03/31/2021.	Redemption	100.0000.....	145,000	145,000	141,375	141,532		3,468		3,468		145,000			0	2,129	08/28/2026.	4.A PL.....
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1		..	03/31/2021.	Redemption	100.0000.....	17,760	17,760	17,357	17,524		236		236		17,760			0	255	10/12/2024.	3.A PL.....
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		..	03/31/2021.	Redemption	100.0000.....	4,424	4,424	4,380	4,394		30		30		4,424			0	64	10/12/2024.	3.A PL.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2		..	03/31/2021.	Redemption	100.0000.....	12,478	12,478	12,227	12,350		128		128		12,478			0	226	10/31/2023.	3.A PL.....
44903* AC 0	Hygiena LLC Term Ln Nt 3 4.203% 08/26/		..	03/16/2021.	Redemption	100.0000.....	2,461,663	2,461,663	2,443,477	2,447,569		14,093		14,093		2,461,663			0	35,123	08/26/2022.	4.A PL.....
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 2.109%...		..	03/31/2021.	Redemption	100.0000.....	25,276	25,276	25,318	25,093	209	(26)		183		25,276			0	119	01/18/2025.	3.A FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.682%...		..	03/31/2021.	Redemption	100.0000.....	22,388	22,388	22,052	22,171		217		217		22,388			0	492	08/20/2024.	4.B IF.....
45004K AC 0	Information Resources Inc 1st Lien Term...		..	03/31/2021.	Redemption	100.0000.....	10,349	10,349	10,246	10,246	27	76		103		10,349			0	113	11/07/2025.	4.C FE.....
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75%...		..	03/31/2021.	Redemption	100.0000.....	11,358	11,358	11,130	11,150		208		208		11,358			0	192	07/02/2025.	3.C PL.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.203%.....		..	03/31/2021.	Redemption	100.0000.....	6,104	6,104	5,799	5,768	126	210		336		6,104			0	76	05/01/2024.	4.C FE.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.857%...		..	03/31/2021.	Redemption	100.0000.....	12,250	12,250	12,189	12,195		55		55		12,250			0	111	02/07/2027.	4.A FE.....
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...		..	03/31/2021.	Redemption	100.0000.....	12,083	12,083	11,842	11,907		176		176		12,083			0	181	07/01/2024.	2.C PL.....
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		..	03/31/2021.	Redemption	100.0000.....	3,450	3,450	3,450	3,450				0		3,450			0	57	07/01/2024.	2.C PL.....
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		..	03/31/2021.	Redemption	100.0000.....	1,977	1,977	1,977	1,977				0		1,977			0	30	07/01/2024.	2.C PL.....
48773# AA 8	Kellermeyer Building Svcs Initial Term L....		..	03/31/2021.	Redemption	100.0000.....	2,941	2,941	2,912	2,916		26		26		2,941			0	87	11/07/2026.	4.A PL.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T...		..	03/31/2021.	Redemption	100.0000.....	647	647	641	641		6		6		647			0	24	11/07/2026.	4.A PL.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T...		..	03/31/2021.	Redemption	100.0000.....	76	76	76	76		1		1		76			0	2	11/07/2026.	4.A PL.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T...		..	03/31/2021.	Redemption	100.0000.....	91	91	90	90		1		1		91			0	2	11/07/2026.	4.A PL.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt...		..	03/31/2021.	Redemption	100.0000.....	3,171	3,171	3,108	3,108	11	52		63		3,171			0	42	08/07/2026.	3.B PL.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr...		..	03/31/2021.	Redemption	100.0000.....	528	528	523	518	6	5		11		528			0	7	08/07/2026.	3.B PL.....
552462 B# 9	Lytix Delayed Draw Term Ln Nt 1 7.000%...		..	03/31/2021.	Redemption	100.0000.....	1,161	1,161	1,150	1,137	13	11		24		1,161			0	58	02/28/2026.	4.C.....
552462 B@ 1	Lytix Term Ln Nt 1 7.000% 02/28/26.....		..	03/31/2021.	Redemption	100.0000.....	13,355	13,355	13,108	13,081	55	218		273		13,355			0	267	02/28/2026.	4.C.....
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1....		..	02/01/2021.	Redemption	100.0000.....	5,800,106	5,800,106	5,734,169	5,684,104	79,670	36,332		116,002		5,800,106			0	31,815	09/29/2023.	3.C PL.....
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8		..	03/31/2021.	Redemption	100.0000.....	13,438	13,438	13,294	12,497	833	107		940		13,438			0	189	12/17/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		..	03/31/2021.	Redemption	100.0000.....	938	938	933	520	39	5		44		938			0	13	12/17/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		..	01/29/2021.	Tax Free Exchange.....		246,922	250,000	246,875	232,500	14,380	42		14,422		246,922			0	1,211	12/17/2025.	3.B PL.....
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.111%...		..	03/31/2021.	Redemption	100.0000.....	2,642	2,642	2,537	2,405	163	74		237		2,642			0	31	02/08/2025.	4.C FE.....
57810J AC 2 1			..	03/31/2021.	Redemption	100.0000.....	1,762	1,762	1,691	1,603	109	50		159		1,762			0	20	02/28/2025.	4.C FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1...		..	03/31/2021.	Redemption	100.0000.....	9,108	9,108	9,108	8,653	455			455		9,108			0	153	12/02/2022.	3.C PL.....
60937@ AA 8	Monica Holdings Inc Term Ln Nt 1 7.250%...		..	03/31/2021.	Redemption	100.0000.....	7,292	7,292	7,037			255		255		7,292			0	120	01/08/2027.	2.C Z.....
62931* AA 2	Topix Pharma Term Ln Nt 1 4.859% 10/31		..	03/31/2021.	Redemption	100.0000.....	3,375	3,375	3,296	3,274	48	53		101		3,375			0	51	10/31/2024.	3.C PL.....

QE05.18

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1			..	03/31/2021.	Redemption 100.0000.....	.....	.....1,123	1,123	1,112	1,089	25	9	.....	.....34	.....	.....1,123	.....	.....	.....0	17	10/31/2024.	3.C PL.....
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N			..	03/31/2021.	Redemption 100.0000.....	.....	.....15,034	15,034	14,846	14,865	.....	.....170	.....	.....170	.....	.....15,034	.....	.....	.....0	263	05/11/2026.	3.A PL.....
64027# AA 9	Nelipak Holding Co Incremental Term Ln N			..	03/31/2021.	Redemption 100.0000.....	.....	.....375	375	369	364	5	6	.....	.....11	.....	.....375	.....	.....	.....0	5	07/02/2026.	3.A PL.....
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...			..	03/31/2021.	Redemption 100.0000.....	.....	.....2,312	2,312	2,273	2,242	32	38	.....	.....70	.....	.....2,312	.....	.....	.....0	30	07/02/2026.	3.A PL.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt			..	01/29/2021.	Redemption 100.0000.....	.....	.....4,789	4,789	4,686	4,690	.....	.....99	.....	.....99	.....	.....4,789	.....	.....	.....0	.....	09/15/2026.	2.C PL.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt			..	03/15/2021.	Tax Free Exchange.....	.....	.....112,462	115,259	112,378	112,381	.....	.....81	.....	.....81	.....	.....112,462	.....	.....	.....0	1,766	09/15/2026.	2.C PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt			..	03/31/2021.	Redemption 100.0000.....	.....	.....4,500	4,500	4,404	4,413	.....	.....87	.....	.....87	.....	.....4,500	.....	.....	.....0	70	10/24/2026.	2.A PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L			..	03/31/2021.	Redemption 100.0000.....	.....	.....3,466	3,466	3,439	2,966	465	18	.....	.....483	.....	.....3,466	.....	.....	.....0	86	08/26/2021.	4.B PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L			..	03/31/2021.	Redemption 100.0000.....	.....	.....487	487	487	418	68	.....	.....	.....68	.....	.....487	.....	.....	.....0	10	08/26/2021.	4.B PL.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt			..	03/31/2021.	Redemption 100.0000.....	.....	.....360	360	360	308	50	.....	.....	.....50	.....	.....360	.....	.....	.....0	9	08/26/2021.	4.A Z.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt			..	03/31/2021.	Redemption 100.0000.....	.....	.....240	240	240	182	30	.....	.....	.....30	.....	.....240	.....	.....	.....0	34	08/26/2021.	4.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa			..	03/31/2021.	Redemption 100.0000.....	.....	.....2,618	2,618	2,559	.....	.....	.....59	.....	.....59	.....	.....2,618	.....	.....	.....0	10	10/24/2026.	2.A Z.....
70559@ AE 6	Pegasus Global Enterprise Hlds Increment			..	03/31/2021.	Redemption 100.0000.....	.....	.....3,382	3,382	3,246	3,246	5	130	.....	.....135	.....	.....3,382	.....	.....	.....0	113	05/29/2025.	3.A PL.....
70559@ AF 3	Pegasus Global Enterprise Hlds Increment			..	03/31/2021.	Redemption 100.0000.....	.....	.....125	125	125	125	.....	.....	.....	.....0	.....	.....125	.....	.....	.....0	8	05/29/2025.	3.A PL.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt			..	03/04/2021.	Redemption 100.0000.....	.....	.....7,002,811	7,002,811	4,831,940	4,831,940	.....	.....2,170,871	.....	.....2,170,871	.....	.....7,002,811	.....	.....	.....0	103,340	01/26/2023.	4.C FE.....
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt			..	01/20/2021.	Redemption 100.0000.....	.....	.....3,033,595	3,033,595	2,093,181	2,093,181	.....	.....940,414	.....	.....940,414	.....	.....3,033,595	.....	.....	.....0	29,009	01/26/2023.	5.A FE.....
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.359% 07/08/25.			..	03/31/2021.	Redemption 100.0000.....	.....	.....10,547	10,547	10,338	10,389	.....	.....158	.....	.....158	.....	.....10,547	.....	.....	.....0	158	07/08/2025.	3.C PL.....
71667* AA 3	Petroleum Service Group LLC Delayed Draw			..	01/04/2021.	Redemption 100.0000.....	.....	.....113	113	112	112	.....	.....1	.....	.....1	.....	.....113	.....	.....	.....0	.....	07/23/2025.	3.B PL.....
71667* AB 1	Petroleum Service Group LLC Term Ln Nt 1			..	01/04/2021.	Redemption 100.0000.....	.....	.....6,044	6,044	5,923	5,948	.....	.....96	.....	.....96	.....	.....6,044	.....	.....	.....0	.....	07/23/2025.	3.B PL.....
72584D AE 4	Yum Brands New Term Ln Nt 1 1.859% 03/			..	03/15/2021.	Redemption 100.0000.....	.....	.....1,351,747	1,351,747	1,346,528	1,342,031	6,465	3,252	.....	.....9,717	.....	.....1,351,747	.....	.....	.....0	15,092	03/29/2025.	3.A FE.....
72584D AE 4	Yum Brands New Term Ln Nt 1 1.859% 03/			..	03/15/2021.	Tax Free Exchange.....	.....	.....4,863,810	4,875,000	4,856,177	4,839,959	23,314	537	.....	.....23,851	.....	.....4,863,810	.....	.....	.....0	25,451	03/29/2025.	3.A FE.....
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln			..	03/31/2021.	Redemption 100.0000.....	.....	.....8,102	8,102	7,859	7,877	.....	.....225	.....	.....225	.....	.....8,102	.....	.....	.....0	187	04/23/2027.	3.C PL.....
74140# AB 8	Command Alkon (Potter Buyer) Incremental			..	03/31/2021.	Redemption 100.0000.....	.....	.....2,594	2,594	2,516	2,518	.....	.....77	.....	.....77	.....	.....2,594	.....	.....	.....0	60	04/23/2027.	3.C PL.....
74140# AD 4	Command Alkon (Potter Buyer) Incremental			..	03/31/2021.	Redemption 100.0000.....	.....	.....574	574	565	565	.....	.....9	.....	.....9	.....	.....574	.....	.....	.....0	13	04/23/2027.	3.C Z.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt			..	03/31/2021.	Redemption 100.0000.....	.....	.....2,286	2,286	2,229	2,051	182	46	.....	.....228	.....	.....2,286	.....	.....	.....0	55	09/24/2026.	3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt			..	03/31/2021.	Tax Free Exchange.....	.....	.....4,463	4,552	4,439	4,083	362	2	.....	.....364	.....	.....4,463	.....	.....	.....0	91	09/24/2026.	3.C PL.....
74966F AL 7	4.000			..	03/31/2021.	Redemption 100.0000.....		33,941	33,941	33,960	33,811	148	(17)		131		33,941			0	339	01/30/2026.	4.C FE.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 6 5.....			03/31/2021.	Redemption	100.0000.....	5,318	5,318	5,188	5,105	88	125		213		5,318			0	100	07/01/2025.	3.B PL.....	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term			03/31/2021.	Redemption	100.0000.....	348	348	343	334	9	5		14		348			0	341	07/01/2025.	3.B PL.....	
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 4.4.....			01/04/2021.	Redemption	100.0000.....	7,380	7,380	7,343	7,306	56	18		74		7,380			0	88	09/01/2023.	4.C FE.....	
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1			03/31/2021.	Redemption	100.0000.....	3,765	3,765	3,718	3,735		30		30		3,765			0	45	12/13/2023.	3.C PL.....	
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.			02/19/2021.	Redemption	100.0000.....	51,429	51,429	50,400	50,512		917		917		51,429			0	420	01/27/2027.	3.B PL.....	
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3			03/31/2021.	Redemption	100.0000.....	10,432	10,432	10,119	10,138		294		294		10,432			0	274	06/30/2026.	1.G PL.....	
78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8...			01/04/2021.	Redemption	100.0000.....	3,794	3,794	3,718	3,725		69		69		3,794			0	27	08/04/2024.	2.C FE.....	
81389# AA 5	SecurAmerica LLC Term Ln Nt 1 9.111% 1			01/19/2021.	Redemption	100.0000.....	1,419,660	1,419,660	1,375,683	1,390,521		29,139		29,139		1,419,660			0	35,206	12/19/2023.	2.C PL.....	
81389# AA 5	SecurAmerica LLC Term Ln Nt 6 9.250% 1			01/19/2021.	Redemption	100.0000.....	522,671	522,671	519,404	519,500		3,171		3,171		522,671			0	13,948	12/19/2023.	2.C PL.....	
81389# AA 5	SecurAmerica LLC Term Ln Nt 5 10.000% 1			01/19/2021.	Redemption	100.0000.....	166,044	166,044	166,044	166,044				0		166,044			0	1,148	12/19/2023.	2.C PL.....	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt			01/19/2021.	Redemption	100.0000.....	535,406	535,406	531,688	532,113		3,293		3,293		535,406			0	13,322	12/19/2023.	2.C PL.....	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2			01/19/2021.	Redemption	100.0000.....	95,940	95,940	94,909	95,213		727		727		95,940			0	2,379	12/19/2023.	2.C PL.....	
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3			01/19/2021.	Redemption	100.0000.....	60,380	60,380	60,380	60,380				0		60,380			0	1,626	12/19/2023.	2.C PL.....	
81389# AG 2	SecurAmerica LLC Delayed Draw Term Ln #4			01/19/2021.	Redemption	100.0000.....	169,452	169,452	167,546	167,570		1,882		1,882		169,452			0	4,934	12/19/2023.	2.C Z.....	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 3 5.....			03/31/2021.	Tax Free Exchange.....		4,879,756	4,954,265	4,878,092			1,664		1,664		4,879,756			0	30,070	10/31/2024.	3.B PL.....	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1 6.....			02/26/2021.	Tax Free Exchange.....		4,027,469	4,090,334	4,008,527	4,025,161		2,308		2,308		4,027,469			0	57,136	10/31/2024.	2.C PL.....	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2 6.....			03/31/2021.	Tax Free Exchange.....		1,737,824	1,764,706	1,731,770	1,736,526		1,298		1,298		1,737,824			0	24,949	10/31/2024.	3.B PL.....	
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1 7...			03/31/2021.	Redemption	100.0000.....	23,780	23,780	23,305	23,330		450		450		23,780			0	592	08/31/2026.	4.B Z.....	
84611@ AH 6	Sovos LLC Revolver Nt 2 4.857% 04/29/2			03/31/2021.	Redemption	100.0000.....	420,295	420,295	420,295	420,295				0		420,295			0	6,665	04/29/2024.	4.A Z.....	
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1			03/31/2021.	Redemption	100.0000.....	7,332	7,332	7,185	7,257		75		75		7,332			0	133	10/31/2023.	3.A PL.....	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 4.871% 0			01/14/2021.	Redemption	100.0000.....	15,239	15,239	14,934	14,020	1,035	184		1,219		15,239			0		05/27/2024.	3.A PL.....	
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt			03/31/2021.	Redemption	100.0000.....	5,016	5,016	4,949	4,615	355	46		401		5,016			0	74	05/27/2024.	3.A PL.....	
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt..			03/31/2021.	Redemption	100.0000.....	1,688	1,688	1,645	1,645		42		42		1,688			0	30	12/02/2026.	3.A Z.....	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln			03/31/2021.	Redemption	100.0000.....	84	84	83	83		1		1		84			0	9	12/02/2026.	3.A Z.....	
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.359.....			01/29/2021.	Redemption	100.0000.....	12,326	12,326	10,218	10,539		1,787		1,787		12,326			0	44	03/08/2024.	4.C FE.....	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.453.....			03/31/2021.	Redemption	100.0000.....	118,654	118,654	114,978	115,630		3,024		3,024		118,654			0	1,595	03/08/2026.	4.B FE.....	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.453.....			01/29/2021.	Redemption	100.0000.....	118,654	118,654	114,978	115,630		3,024		3,024		118,654			0	516	03/08/2026.	4.C FE.....	
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...			03/31/2021.	Redemption	100.0000.....	7,347	7,347	7,163	7,200	11	136		147		7,347			0	90	11/15/2025.	3.B PL.....	
89158* AD 5	Touchstone Acquisition Inc Delayed Draw..			03/31/2021.	Redemption	100.0000.....	1,531	1,531	1,504	1,500	5	25		30		1,531			0	19	11/15/2025.	3.B PL.....	

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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	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol					
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	03/31/2021.	Redemption 100.0000.....			38,696	38,696	38,940	38,333	502	(140)		362		38,696			0	194	06/01/2024.	3.A FE.....					
90351H AB 4	US Foods Inc New Term Ln Nt 1 1.859% 0	03/31/2021.	Redemption 100.0000.....			72,881	72,881	73,260	71,678	1,396	(193)		1,203		72,881			0	342	06/27/2023.	4.C FE.....					
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	03/31/2021.	Redemption 100.0000.....			5,367	5,367	5,367	5,152	215			215		5,367			0	74	02/01/2024.	4.A PL.....					
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2..	02/26/2021.	Tax Free Exchange.....			16,121	16,250	15,897	15,763	343	15		358		16,121			0	288	08/31/2022.	5.A PL.....					
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 10	03/31/2021.	Redemption 100.0000.....			16,250	16,250	16,121			129		129		16,250			0	127	08/31/2022.	5.A PL.....					
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	02/26/2021.	Tax Free Exchange.....			14,736	14,736	14,736	14,294	442			442		14,736			0	261	08/31/2022.	5.A PL.....					
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	03/31/2021.	Redemption 100.0000.....			14,736	14,736	14,736					0		14,736			0	115	08/31/2022.	5.A PL.....					
92940J AB 4	WR Grace & Co Term Ln B1 Nt 1 1.988% 0	03/31/2021.	Redemption 100.0000.....			9,211	9,211	9,199	9,072	131	7		138		9,211			0	46	04/03/2025.	3.A FE.....					
92940J AD 0	WR Grace & Co Term Ln B2 Nt 1 1.988% 0	03/31/2021.	Redemption 100.0000.....			15,789	15,789	15,770	15,777		12		12		15,789			0	79	04/03/2025.	2.C FE.....					
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	03/31/2021.	Redemption 100.0000.....			2,430	2,430	2,382	2,394		36		36		2,430			0	44	03/30/2024.	3.B PL.....					
92974* AC 3	Discovery Life Sciences LLC New Term Ln	03/31/2021.	Redemption 100.0000.....			647	647	634	637		10		10		647			0	16	03/30/2024.	3.B PL.....					
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.	01/04/2021.	Redemption 100.0000.....			3,850	3,850	3,793	3,803		47		47		3,850			0		10/02/2025.	3.B PL.....					
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	01/04/2021.	Redemption 100.0000.....			22	22	21	21				0		22			0		10/02/2025.	3.B PL.....					
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	01/04/2021.	Redemption 100.0000.....			879	879	872	873		6		6		879			0		10/02/2025.	3.B PL.....					
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	01/04/2021.	Redemption 100.0000.....			119	119	118	118		1		1		119			0		10/02/2025.	3.B PL.....					
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	01/04/2021.	Redemption 100.0000.....			76	76	75	75		1		1		76			0		10/02/2025.	3.B PL.....					
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	03/05/2021.	Direct.....			42,549	43,087	38,563	39,438		428		428		39,865		2,684	2,684	326	05/14/2022.	4.C FE.....					
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	03/31/2021.	Redemption 100.0000.....			9,891	9,891	8,902	9,209		682		682		9,891			0	120	05/14/2022.	4.C FE.....					
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt	03/31/2021.	Redemption 100.0000.....			18,750	18,750	18,423	18,466		284		284		18,750			0	448	02/28/2025.	2.C PL.....					
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.70..	03/31/2021.	Redemption 100.0000.....			965	965	944	946		19		19		965			0	15	02/27/2026.	2.C PL.....					
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	03/31/2021.	Redemption 100.0000.....			184	184	182	182		2		2		184			0	4	02/27/2026.	2.C PL.....					
BL2961 73 0	Ultimate Software Group Inc Initial Term....	03/31/2021.	Redemption 100.0000.....			49,750	49,750	49,952	49,669	240	(159)		81		49,750			0	482	05/03/2026.	4.C FE.....					
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L	03/05/2021.	Direct.....			6,593	6,676	5,975	6,111		66		66		6,178		415	415	50	05/14/2022.	4.C Z.....					
000000 AA 0	Burger King Term Ln B-4 Nt 1 1.859% 11	03/31/2021.	Redemption 100.0000.....			87,638	87,638	87,623	86,077	1,547	14		1,561		87,638			0	411	11/14/2026.	3.B FE.....					
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..	03/31/2021.	Redemption 100.0000.....			3,789	3,789	3,695	3,714		76		76		3,789			0	64	08/15/2025.	2.C PL.....					
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.	03/31/2021.	Redemption 100.0000.....			711	711	711	711				0		711			0	12	08/15/2025.	2.C PL.....					
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.859% 05/	03/31/2021.	Redemption 100.0000.....			18,465	18,465	18,530	18,513		(48)		(48)		18,465			0	87	05/30/2025.	2.C FE.....					
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.712	02/26/2021.	Redemption 100.0000.....			50,110	50,110	49,972	49,005	1,017	88		1,105		50,110			0	745	04/28/2024.	4.B FE.....					
93279# AA 3	Walnut Parent Inc Term Ln Nt 1 6.500%..	02/26/2021.	Redemption 100.0000.....			4,500	4,500	4,388	4,388	2	111		113		4,500			0	64	11/09/2027.	3.C PL.....					
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					71,960,588	72,137,210	68,470,349	62,634,178	228,735	3,281,953	0	3,510,688	0	71,854,008	0	106,580	106,580	646,808	XXX	XXX					
8399997.	Total - Bonds - Part 4.....					547,072,955	552,081,321	547,201,497	510,765,883	2,265,153	3,206,688	0	5,471,841	0	548,895,600	0	(3,074,053)	(3,074,053)	6,500,071	XXX	XXX					
8399999.	Total - Bonds.....					547,072,955	552,081,321	547,201,497	510,765,883	2,265,153	3,206,688	0	5,471,841	0	548,895,600	0	(3,074,053)	(3,074,053)	6,500,071	XXX	XXX					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																										
23281#	12 4	Cyprium Parallel Invs V LP Pfrd Units.....	01/15/2021.		Redemption 100.0000.....	2,666.870	266,687		266,687	300,876	(34,189)		(34,189)		266,687			0		XXX	2.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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
000000 00 0	Gazprom Sub Nt Fix to Float 4.599% Per.	D	03/19/2021.	Direct.....	440,000.000	444,950	.....	.....440,000	440,000	.....	.....	.....	.....0	.....	.....440,000	.....	.....4,950	4,950	8,262	XXX	3.B FE.....
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt 6.250....	D	01/29/2021.	Direct.....	440,000.000	476,850	.....	.....467,226	467,226	.....	.....	.....	.....0	.....	.....467,226	.....	.....9,624	9,624	14,514	XXX	4.B FE.....
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					1,188,487	XXX	1,173,913	1,208,102	(34,189)	0	0	(34,189)	0	1,173,913	0	14,574	14,574	22,776	XXX	XXX
89999997.	Total - Preferred Stocks - Part 4.....					1,188,487	XXX	1,173,913	1,208,102	(34,189)	0	0	(34,189)	0	1,173,913	0	14,574	14,574	22,776	XXX	XXX
89999999.	Total - Preferred Stocks.....					1,188,487	XXX	1,173,913	1,208,102	(34,189)	0	0	(34,189)	0	1,173,913	0	14,574	14,574	22,776	XXX	XXX
98999999.	Total - Preferred and Common Stocks.....					1,188,487	XXX	1,173,913	1,208,102	(34,189)	0	0	(34,189)	0	1,173,913	0	14,574	14,574	22,776	XXX	XXX
99999999.	Total - Bonds, Preferred and Common Stocks.....					548,261,442	XXX	548,375,410	511,973,985	2,230,964	3,206,688	0	5,437,652	0	550,069,513	0	.(3,059,479)	...(3,059,479)	..6,522,847	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
.....																						
.....																						
.....																						
101999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	318,122	(25,584)	XXX	...(4,175,540)	0	...3,775,414	0	0	1,415,360	XXX	XXX
104999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	(1,744,540)	(25,584)	XXX	...(26,264,696)	0	...3,775,414	0	0	5,268,841	XXX	XXX
Total - Swaps																						
135999999. Total-Swaps-Interest Rate.....										0	0	(2,062,662)	0	XXX	...(22,089,157)	0	0	0	0	3,853,481	XXX	XXX
137999999. Total-Swaps-Foreign Exchange.....										0	0	318,122	(25,584)	XXX	...(4,175,540)	0	...3,775,414	0	0	1,415,360	XXX	XXX
140999999. Total-Swaps.....										0	0	(1,744,540)	(25,584)	XXX	...(26,264,696)	0	...3,775,414	0	0	5,268,841	XXX	XXX
Totals																						
168999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	(1,744,540)	(25,584)	XXX	...(26,264,696)	0	...3,775,414	0	0	5,268,841	XXX	XXX
175999999. TOTAL.....										0	0	(1,744,540)	(25,584)	XXX	...(26,264,696)	0	...3,775,414	0	0	5,268,841	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

(b)

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

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 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
Short Futures																					
Hedging Other																					
BPM1.....	25	2,183,446	British Pound (GBP) Future Jun 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	06/14/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	03/11/2021.	139.7406	137.8100	(8,750)					30,165	30,165	901,304	03	625
ECM1.....	707	..105,717,579	Euro Currency (EUR) Future Jun 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	06/14/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	03/11/2021.	1.1962	1.1742	(53,025)					1,947,654	1,947,654	..25,488,884	03	125,000
.....																					
.....																					
16029999999. Total-Short Futures-Hedging Other.....												(61,775)	0	0	0	0	1,977,819	1,977,819	..26,390,188	XXX	XXX
16499999999. Total-Short Futures.....												(61,775)	0	0	0	0	1,977,819	1,977,819	..26,390,188	XXX	XXX
Totals																					
17099999999. Total-Hedging Other.....												(61,775)	0	0	0	0	1,977,819	1,977,819	..26,390,188	XXX	XXX
17599999999. TOTAL.....												(61,775)	0	0	0	0	1,977,819	1,977,819	..26,390,188	XXX	XXX

QE07

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX				0		(61,775)		26,390,188	26,390,188
NAIC 1 Designation												
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....				(456,000)	0	10,705	(8,303)	2,402	143,745	0
BNP Paribas..... R0MUWSFPU8MPRO8K5P83	Y.....	Y.....			428,880	428,880			(2,012,432)	0	559,208	559,208
Citibank NA..... E57ODZWZ7FF32TWEFA76	Y.....	Y.....			1,142,576	1,142,576			(1,601,794)	0	478,712	478,712
Royal Bank of Scotland..... RR3QWICWWIPCS8A4S074	Y.....	Y.....				(1,141,040)	0		(563,716)	0	233,696	0
0299999999. Total NAIC 1 Designation.....			0	0	1,571,456	(1,597,040)	1,571,456	10,705	(4,186,245)	2,402	1,415,360	1,037,920
NAIC 2 Designation												
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86..	Y.....	Y.....					0		(22,089,157)	0	3,853,481	3,853,481
0399999999. Total NAIC 2 Designation.....			0	0	0	0	0	0	(22,089,157)	0	3,853,481	3,853,481
0999999999. Gross Totals.....			0	0	1,571,456	(1,597,040)	1,571,456	10,705	(26,337,176)	2,402	31,659,029	31,281,589
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....												

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group - CME.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	U S Treasury 01/15/2025 TIPS.....	26,390,188	22,000,000	24,449,463	01/15/2025.	I.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	.....	.....	.....		.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	2,120,000	.....	.....2,120,000		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	1,936,767	.....	.....1,936,767		V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	27,913,000	.....	.....27,913,000		V.....
Morgan Stanley Capital Service - OTC.....	I7331LVCZKQKX5T7XV54.....	Cash.....	Cash.....	.....	.....	.....		.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	430,000	.....	.....430,000		V.....
0199999999. Totals.....				58,789,955	22,000,000	56,849,230	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
		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 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)
Identifier	Description																	

NONE

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

Reinvested Collateral Assets Owned as of Current Quarter

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....	.....	1.D FM.....	439,456	439,456	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....	.....	1.D FM.....	996,023	1,170,429	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....	.....	1.D FM.....	413,079	413,079	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....	.....	1.D FM.....	485,346	271,503	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....	.....	1.D FM.....	687,107	687,107	05/25/2037.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					3,021,011	2,981,574	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					3,021,011	2,981,574	XXX
Totals								
6499999.	Total - Residential Mortgage-Backed Securities.....					3,021,011	2,981,574	XXX
7099999.	Subtotal - Bonds.....					3,021,011	2,981,574	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	1.A.....	18,374,180	18,374,180	04/01/2021.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					18,374,180	18,374,180	XXX
9999999.	Totals.....					21,395,191	21,355,754	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$(3,734,526) Book/Adjusted Carrying Value \$(3,727,419)
2. Average balance for the year: Fair Value \$24,194,102 Book/Adjusted Carrying Value \$24,147,594
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$2,981,574 NAIC 2: \$0 NAIC 3: \$0 NAIC 4: \$0 NAIC 5: \$0 NAIC 6: \$0

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

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

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

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Axos Bank.....	San Diego, CA.....	.....	.....	.....	.....(6,435,824)	(1,775,982)	(1,306,271)	XXX
Bank of America.....	Concord, CA.....	.....	.....	.....	.....1,223,817	1,028,353	492,849	XXX
Bank of New York Mellon.....	New York, NY.....	.....	.....	.....	.....20,462,484	25,511,122	14,478,955	XXX
Chase Bank.....	Columbus, OH.....	.....	.....	.....	.....(537,127,332)	(497,415,633)	(514,401,053)	XXX
Fifth Third Bank.....	Cincinnati, OH.....	.....	.....	.....	.....26,753,467	26,556,867	26,485,038	XXX
Huntington National Bank.....	Columbus, OH.....	.....	.....	.....	.....(24,418,865)	(29,632,018)	(18,468,640)	XXX
Key Bank.....	Canton, OH.....	.....	.....	.....	.....1,087,022	1,955,805	2,162,983	XXX
National Bank of Detroit.....	Detroit, MI.....	.....	.....	.....	.....381,830	(1,104,432)	705,742	XXX
PNC Bank.....	Columbus, OH.....	.....	.....	.....	.....76,057,829	76,205,892	85,539,330	XXX
Toronto Dominion Bank.....	Toronto, CN.....	.....	.....	.....	.....152,256	111,143	155,177	XXX
Univest Bank and Trust Company.....	Souderton, PA.....	.....	.....	.....	.....602,937	602,942	602,947	XXX
Wells Fargo Bank.....	Souderton, PA.....	.....	.....	.....	.....6,011,816	(79,404,403)	7,670,274	XXX
0199998. Deposits in.....6 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....193,432	114,849	127,066	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(435,055,130)	(477,245,493)	(395,755,604)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(435,055,130)	(477,245,493)	(395,755,604)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(435,055,130)	(477,245,493)	(395,755,604)	XXX

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

Show Investments Owned End of Current Quarter

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO												
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd.....					.....	03/31/2021.....	0.026	.....	.....5,347,932	90	158
825252 40 6	S/T Investment Co Treasury Trust (AIM).....					.....	03/23/2021.....	0.010	.....	.....4,995,844	60	14
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										10,343,776	150	172
All Other Money Market Mutual Funds												
825252 69 5	S/T Investment Co Liquid Asset Private (.....					.....	10/04/2016.....	0.012	.....	.....31,006	.....	.....1
8699999. Total - All Other Money Market Mutual Funds.....										31,006	0	1
Qualified Cash Pools Under SSAP No. 2R												
	Nationwide Cash Management Co.....					.....	03/31/2021.....	0.045	.....	.....861,877,387	.....	.....6,214
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....										861,877,387	0	6,214
9999999. Total - Cash Equivalents										872,252,169	150	6,387



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2021

NAIC Group Code.....140

NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....899	552	.....

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

.....

Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

.....

Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified:

2.32 Amount estimated using reasonable assumptions:
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies:

.....

.....