



QUARTERLY STATEMENT

As of June 30, 2021
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code.....140, 140 (Current Period) (Prior Period)	NAIC Company Code..... 23787	Employer's ID Number..... 31-4177100
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 6, 1925	Commenced Business..... April 14, 1926	
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	614-249-7111 (Area Code) (Telephone Number)
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	614-249-1545 (Area Code) (Telephone Number)
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	ANDREA D IACOBONI (Name) FINRPT@NATIONWIDE.COM (E-Mail Address)	614-249-1545 (Area Code) (Telephone Number) (Extension) 866-315-1430 (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	PAMELA K.M. BEALL #	FRANK EDWARD BURKETT III #	STEPHEN FRANCIS HIRSCH
MARC ALLEN HOWZE	MARY DIANE KOKEN	SARA ALICIA MARTINEZ TUCKER	TERRY WAYNE MCCLURE
DEBORAH ANN PLUNKETT	BRENT RINNER PORTEUS	JULIE ANNA POTTS #	SUKU RADIA
MICHAEL JOSEPH TOELLE	KIRT ALAN WALKER	SPARKY RAY WEILNAU	PAUL JEFFREY WENGER
JEFFREY WADE ZELLERS			

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

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

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

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 29th day of July	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	



NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	12,459,031,549		12,459,031,549	10,464,025,882
2. Stocks:				
2.1 Preferred stocks.....	27,769,964		27,769,964	23,008,858
2.2 Common stocks.....	8,928,688,420	22,698,165	8,905,990,255	9,594,738,692
3. Mortgage loans on real estate:				
3.1 First liens.....	1,455,732,972		1,455,732,972	1,332,981,463
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	387,196,065		387,196,065	403,932,964
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	31,120,378		31,120,378	31,215,437
4.3 Properties held for sale (less \$.....0 encumbrances).....	14,003,119		14,003,119	3,050,000
5. Cash (\$.....(419,138,741)), cash equivalents (\$.....863,336,848) and short-term investments (\$.....25,000,012).....	469,198,120		469,198,120	636,797,489
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	1,506,622		1,506,622	
8. Other invested assets.....	5,218,758,161	249,790,390	4,968,967,771	4,485,952,988
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	9,383,640		9,383,640	25,083,173
11. Aggregate write-ins for invested assets.....	39,995,738	0	39,995,738	36,377,136
12. Subtotals, cash and invested assets (Lines 1 to 11).....	29,042,384,748	272,488,555	28,769,896,193	27,037,164,082
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	98,263,032		98,263,032	80,872,098
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,887,070,693	66,607,960	2,820,462,733	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).....	3,376,448,112	3,298,220	3,373,149,892	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.....	410,345,218		410,345,218	410,001,275
16.2 Funds held by or deposited with reinsured companies.....	46,914,946		46,914,946	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.....	205,472,784		205,472,784	106,945,174
18.2 Net deferred tax asset.....	1,933,445,649	379,288,841	1,554,156,808	1,721,888,980
19. Guaranty funds receivable or on deposit.....	16,433,251		16,433,251	5,109,165
20. Electronic data processing equipment and software.....	646,623,331	529,282,244	117,341,087	120,789,339
21. Furniture and equipment, including health care delivery assets (\$.....0).....	53,160,608	53,160,608	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	345,827,528		345,827,528	433,201,090
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	2,165,986,439	147,890,697	2,018,095,742	1,966,246,121
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	41,228,376,339	1,452,017,125	39,776,359,214	37,596,285,576
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	41,228,376,339	1,452,017,125	39,776,359,214	37,596,285,576

DETAILS OF WRITE-INS

1101. Derivative collateral and receivables.....	37,763,082		37,763,082	35,109,182
1102. Other investment receivables.....	2,232,656		2,232,656	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).....	39,995,738	0	39,995,738	36,377,136
2501. Agent benefit investment value of life insurance and annuity contracts.....	160,890,586		160,890,586	152,794,805
2502. Equities and deposits in pools and associations.....	93,557,342		93,557,342	99,689,568
2503. Miscellaneous assets.....	81,259,843	3,160,548	78,099,295	95,140,097
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,830,278,668	144,730,149	1,685,548,519	1,618,621,651
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,165,986,439	147,890,697	2,018,095,742	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 \$.....2,041,415,732).....	9,250,127,059	8,804,966,143
2. Reinsurance payable on paid losses and loss adjustment expenses.....	907,523,393	932,815,719
3. Loss adjustment expenses.....	2,191,265,313	1,697,666,478
4. Commissions payable, contingent commissions and other similar charges.....	233,358,640	314,242,291
5. Other expenses (excluding taxes, licenses and fees).....	123,159,379	190,808,864
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	43,260,805	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 \$.....3,654,435,329 and including warranty reserves of \$.....7,017,735 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,890,402,742	5,660,053,409
10. Advance premium.....	122,093,208	91,877,136
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	5,222,993	5,398,869
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,457,740,258	2,100,643,229
13. Funds held by company under reinsurance treaties.....	13,868,490	6,267,469
14. Amounts withheld or retained by company for account of others.....	1,783,455,618	1,773,709,319
15. Remittances and items not allocated.....	440,061	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.....	43,342	23,450
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	305,591,256	240,208,680
20. Derivatives.....	1,985,660	3,800,998
21. Payable for securities.....	278,843,721	18,925
22. Payable for securities lending.....	12,380,055	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.....	1,420,389,711	1,549,384,884
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	25,074,709,704	23,509,920,781
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	25,074,709,704	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.....	3,540,876,368	3,540,588,539
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	11,160,773,142	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).....	14,701,649,510	14,086,364,795
38. Totals (Page 2, Line 28, Col. 3).....	39,776,359,214	37,596,285,576

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	383,488	338,283
2502. Agent's security fund reserves.....	1,030,845,641	1,084,914,130
2503. Contingent suit liabilities.....	6,546,753	8,367,230
2598. Summary of remaining write-ins for Line 25 from overflow page.....	382,613,829	455,765,241
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,420,389,711	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 \$....1,413,971,564).....	1,437,117,954	1,385,407,066	2,820,318,826
1.2 Assumed..... (written \$....9,384,561,869).....	8,800,543,856	8,255,608,583	16,825,939,095
1.3 Ceded..... (written \$....4,144,514,994).....	3,813,961,818	3,443,912,680	7,093,871,348
1.4 Net..... (written \$....6,654,018,439).....	6,423,699,992	6,197,102,969	12,552,386,574
DEDUCTIONS:			
2. Losses incurred (current accident year \$....3,870,722,952):			
2.1 Direct.....	717,271,943	718,154,935	1,655,759,331
2.2 Assumed.....	5,585,275,310	5,284,019,011	11,698,053,490
2.3 Ceded.....	2,567,362,124	2,187,495,599	4,952,121,093
2.4 Net.....	3,735,185,129	3,814,678,347	8,401,691,728
3. Loss adjustment expenses incurred.....	615,646,661	629,683,780	1,194,483,892
4. Other underwriting expenses incurred.....	2,126,351,727	2,039,367,335	4,161,868,843
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	6,477,183,517	6,483,729,462	13,758,044,463
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(53,483,525)	(286,626,493)	(1,205,657,889)
INVESTMENT INCOME			
9. Net investment income earned.....	184,552,447	563,411,290	725,203,511
10. Net realized capital gains (losses) less capital gains tax of \$....19,487,313.....	(34,504,987)	(143,649,030)	(194,570,763)
11. Net investment gain (loss) (Lines 9 + 10).....	150,047,460	419,762,260	530,632,748
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....(43,074) amount charged off \$....19,677,841).....	(19,720,915)	(17,453,693)	(35,640,717)
13. Finance and service charges not included in premiums.....	34,014,313	36,012,061	71,050,779
14. Aggregate write-ins for miscellaneous income.....	84,379,866	25,313,762	106,690,704
15. Total other income (Lines 12 through 14).....	98,673,264	43,872,130	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).....	195,237,199	177,007,897	(532,924,375)
17. Dividends to policyholders.....	2,684,557	3,528,592	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).....	192,552,642	173,479,305	(538,164,348)
19. Federal and foreign income taxes incurred.....	(194,745,354)	34,703,637	(118,176,337)
20. Net income (Line 18 minus Line 19) (to Line 22).....	387,297,996	138,775,668	(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).....	387,297,996	138,775,668	(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 \$....56,314,702.....	339,014,290	(549,277,137)	(17,366,108)
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,137,894)	230,945	7,460,895
26. Change in net deferred income tax.....	(156,828,503)	117,496,199	144,820,205
27. Change in nonadmitted assets.....	24,655,830	(17,221,757)	(40,161,668)
28. Change in provision for reinsurance.....			(4,211,000)
29. Change in surplus notes.....	287,829	1,347,117,317	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.....	22,747,134	6,469,337	(220,819,996)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	615,284,715	1,043,590,572	797,135,430
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	14,701,649,510	14,332,819,937	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.....	1,820,478	(2,088,837)	(3,999,893)
1402. Other miscellaneous income.....	33,411,219	11,687,410	36,412,238
1403. Change in cash surrender value of corporate owned life insurance.....	49,148,169	15,715,189	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).....	84,379,866	25,313,762	106,690,704
3701. Change in surplus - pension and postretirement benefits net of tax.....	14,951,738	6,430,469	(151,694,819)
3702. Change in surplus - agent security compensation plan.....			(75,419,202)
3703. Change in surplus - pooled nonadmitted premiums in the course of collection offset.....	7,795,396	38,868	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).....	22,747,134	6,469,337	(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.....	6,543,546,549	6,233,943,475	12,713,974,033
2. Net investment income.....	196,849,958	186,656,696	396,663,160
3. Miscellaneous income.....	39,106,107	18,433,844	50,469,009
4. Total (Lines 1 through 3).....	6,779,502,614	6,439,034,015	13,161,106,202
5. Benefit and loss related payments.....	3,808,867,321	3,637,072,029	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.....	2,979,208,564	2,773,690,809	5,270,587,934
8. Dividends paid to policyholders.....	2,860,433	3,456,798	5,630,840
9. Federal and foreign income taxes paid (recovered) net of \$.....678,731,724 tax on capital gains (losses).....	(76,730,431)	(214,722,612)	(215,229,334)
10. Total (Lines 5 through 9).....	6,714,205,887	6,199,497,024	12,945,323,609
11. Net cash from operations (Line 4 minus Line 10).....	65,296,727	239,536,991	215,782,593
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,142,992,347	853,156,283	1,934,724,525
12.2 Stocks.....	41,974,504	8,308,348	22,817,202
12.3 Mortgage loans.....	105,338,192	123,050,374	334,605,807
12.4 Real estate.....			22,858,679
12.5 Other invested assets.....	220,338,025	99,398,197	329,445,382
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(360,101)	44,884	158,774
12.7 Miscellaneous proceeds.....	300,233,198	107,992,351	49,261,279
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,810,516,165	1,191,950,437	2,693,871,648
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,455,310,283	1,047,483,051	2,435,790,459
13.2 Stocks.....	85,992,129	8,391,044	29,318,131
13.3 Mortgage loans.....	150,349,745	66,937,521	189,257,100
13.4 Real estate.....	11,292,590	17,037,871	24,435,281
13.5 Other invested assets.....	476,641,434	498,172,541	813,938,083
13.6 Miscellaneous applications.....	3,618,602	67,287,079	108,366,851
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,183,204,783	1,705,309,107	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).....	(372,688,618)	(513,358,670)	(907,234,257)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....		1,350,000,000	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).....	139,792,522	(223,165,819)	(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).....	139,792,522	1,126,834,181	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).....	(167,599,369)	853,012,502	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).....	469,198,120	1,264,265,721	636,797,489

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

20.0001	Exchange of bond investment to bond investment.....	92,285,329	121,933,458	217,370,962
20.0002	Exchange of bond investment to equity investment.....		18,354	18,354
20.0003	Capitalized interest on bonds.....	1,112,699	595,485	1,596,578
20.0004	Capitalized interest on mortgage loans.....	3,754,423	617,834	2,898,271
20.0005	Tax credit commitment liabilities.....	4,755,096	3,698,197	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.....	83,015,576	33,101,681	33,101,681
20.0009	Dividends received through the transfer of bonds.....		471,160,900	471,160,900
20.0010	Return of capital received through investment transfer.....	864,753,665		

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 \$25.9 million and \$(178.4) million as of June 30, 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 \$337.1 million as of June 30, 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 June 30, 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	\$ 387,297,996	\$ (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>387,297,996</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	\$ 14,701,649,510	\$ 14,086,364,795
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	25,854,254	(178,445,054)
	51, 86,				
Subsidiary valuation -- Nationwide Corporation	101	2	2.2	(337,077,544)	-
(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>14,949,062,640</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

1. There were no changes that were considered significant to the Company from prior year end.
2. Bonds, excluding loan-backed and structured securities, are stated at amortized cost except those with 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.

6. Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles 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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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	\$ (4,909,245)
	2. 12 Months or Longer	\$ (2,642,344)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 420,843,504
	2. 12 Months or Longer	\$ 100,446,431

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

3. Collateral Received

- a. There were no changes that were considered significant to the Company from prior year end.
- b. Not applicable.
- c. There were no changes that were considered significant to the Company from prior year end.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2. Type of Repo Trades Used

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

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

NOTES TO THE FINANCIAL STATEMENTS

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)
b. Tri-Party (YES/NO)

NO NO
YES 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	29,784,653	-	-
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	6,518,803	-	-
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
b. Ending Balance

\$37,200,224 \$30,380,346 \$- \$-
\$18,741,664 \$6,649,179 \$- \$-

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	\$-	\$6,649,179	\$-	\$-	\$-	\$-	\$-	\$6,649,179
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$6,649,179	\$-	\$-	\$-	\$-	\$-	\$6,649,179

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	\$29,784,653	\$-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$18,374,180	\$6,518,803	\$-	\$-
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	\$6,518,803	\$6,518,803
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	89%
(3) Short-term investments	11%
(4) Total	100%

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 - Investment Income

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

Note 8 - Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

NOTES TO THE FINANCIAL STATEMENTS

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

On June 30, 2021, the Company received a return of capital of \$900,000,000 from Nationwide Indemnity.

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 June 30, 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-end	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 25,000,000	\$ 25,000,000	\$ -
(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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 25,000,000	\$ 25,000,000	\$ -	\$ -	\$ -	\$ -

NOTES TO THE FINANCIAL STATEMENTS

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	
	June 30, 2021	December 31, 2020	June 30, 2021	December 31, 2020
a. Service cost	\$ 76,242,728	\$ 144,377,069	\$ 231,098	\$ 458,707
b. Interest cost	94,199,740	209,542,764	2,117,042	6,514,499
c. Expected return on plan assets	(203,324,382)	(354,133,225)	(5,521,721)	(10,399,539)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	34,853,274	58,191,017	(1,474,842)	(567,579)
f. Prior service cost or credit	(17,650,421)	(47,740,257)	3,198,242	6,396,484
h. Total net periodic benefit cost	\$ (15,679,061)	\$ 10,237,368	\$ (1,450,181)	\$ 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 June 30, 2021:

	Level 1		Level 2		Level 3		Net Asset Value (NAV)	Total
Assets at Fair Value								
Bonds	\$	1,006,112	\$	351,945,755	\$	112,847,456	\$ -	\$ 465,799,323
Securities lending collateral assets		-		1,471,550		-	-	1,471,550
Preferred stocks		-		11,548,409		16,221,555	-	27,769,964
Common stocks		37,591,529		25,145,063		320,502	-	63,057,094
Total Assets at Fair Value/(NAV)	\$	38,597,641	\$	390,110,777	\$	129,389,513	\$ -	\$ 558,097,931

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

	Beginning Balance at 3/31/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2021
Assets at Fair Value										
Bonds	\$129,643,113	\$5,643,766	\$(20,248,649)	\$-	\$397,355	\$4,763,924	\$-	\$(7,551,728)	\$199,675	\$112,847,456
Preferred stocks	\$14,575,433	\$-	\$-	\$-	\$1,429,322	\$216,800	\$-	\$-	\$-	\$16,221,555
Common stocks	\$320,502	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$320,502
Total Assets at Fair Value	\$144,539,048	\$5,643,766	\$(20,248,649)	\$-	\$1,826,677	\$4,980,724	\$-	\$(7,551,728)	\$199,675	\$129,389,513

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$12,809,337,953	\$11,993,232,226	\$1,829,909,837	\$10,559,209,203	\$420,218,913	\$-	\$-
Mortgage loans, net of allowance	1,494,956,651	1,455,732,972	-	-	1,494,956,651	-	-
Cash, cash equivalents and short-term investments	469,200,195	469,198,120	(401,602,510)	870,802,705	-	-	-
Derivative assets	138,090	1,506,622	-	138,090	-	-	-
Securities lending collateral assets	7,927,800	7,912,090	6,518,803	1,408,997	-	-	-
Total Assets	\$14,781,560,689	\$13,927,582,030	\$1,434,826,130	\$11,431,558,995	\$1,915,175,564	\$-	\$-
Liabilities							
Derivative liabilities	\$23,392,578	\$1,985,660	\$-	\$23,392,578	\$-	\$-	\$-
Total Liabilities	\$23,392,578	\$1,985,660	\$-	\$23,392,578	\$-	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 21 - Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

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

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

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

F. Subprime Mortgage Related Risk Exposure

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

G. Insurance-Linked Securities

Effective June 1, 2021, the Company renewed the Property Catastrophe Program as follows: National Tower with varying placements totaling \$2.61 billion for losses per event between \$500.0 million and \$3.40 billion. This includes the catastrophe bond, Caelus Re 2020-1, issued in 2020 providing national coverage at 75% of \$400.0 million excess of \$1.95 billion. The national tower includes a 'Top & Drop' layer which 'drops' following a loss event over \$500.0 million. The layer would drop from \$250.0 million excess \$3.15 billion to \$250.0 million excess \$250.0 million. For the 2021 risk period, the Caelus Re 2020-2 aggregate catastrophe bond also provides national coverage. See Note 21G for additional information regarding the Caelus Re catastrophe bonds.

Effective July 1, 2021, the Company renewed its Property per Risk program on an enterprise-wide basis covering risks underwritten by the Company. The structure remains unchanged at \$115.0 million excess of \$10.0 million.

For the 2021 risk period, the Caelus Re 2020-2 catastrophe bond provides national coverage at varying placements of annual aggregate losses between \$1.26 billion and \$1.80 billion. The coverage was effective June 1, 2020 and expires on May 31, 2023.

On May 31, 2021, the Caelus Re 2018-1 catastrophe bonds expired according to the terms of the agreement.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 9, 2021 for the statutory statement issued on August 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 August 9, 2021 for the statutory statement issued on August 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 \$10.5 billion. On January 1, 2021, loss and loss adjustment expense reserves of \$1.1 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 \$2.4 billion for the six months ended June 30, 2021. As of June 30, 2021, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$9.1 billion. The Company experienced favorable prior-year development of \$81.4 million during the six months ended June 30, 2021, primarily driven by ceded reinsurance recoveries on prior accident years as a result of triggering reinsurance CAT treaties.

NOTES TO THE FINANCIAL STATEMENTS

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 \$1.1 billion, primarily consisting of loss and loss expense reserves of \$1.1 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.

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:

\$ 1,550,268,538

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:

14.21

Bonds

14.22

Preferred Stock

14.23

Common Stock

14.24

Short-Term Investments

14.25

Mortgage Loans on Real Estate

14.26

All Other

14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
9,560,584,735	8,865,723,324
0	0
10,000,000	10,000,000
1,490,719,557	1,618,646,866
\$ 11,061,304,292	\$ 10,494,370,190
\$ 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:

\$ 9,399,350

16.2

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

\$ 9,383,640

16.3

Total payable for securities lending reported on the liability page:

\$ 12,380,055

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	221 E. 4th St, Suite 600, Cincinnati, OH. 45202

17.2

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

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

17.3

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

Yes [☐] No [☒]

17.4

If yes, give full and complete information relating thereto:

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

17.5

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

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

Q07.1

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 ☒

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
126032	T. Rowe Price	FAJ59K74IZRGQOSHUS25	The U.S. Securities and Exchange Commission	NO

18.1

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

Yes ☒ 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?

Yes ☒ No ☐ N/A ☐

If yes, attach an explanation.

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

Yes ☐ No ☒

If yes, attach an explanation.
- 3.1

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

Yes ☐ No ☒
- 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 ☒ 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	3.980	31,452	1,384	0	32,836	(1,714)	(75)	0	(1,789)
Total	XXX	XXX	31,452	1,384	0	32,836	(1,714)	(75)	0	(1,789)
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 ☒
- 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 ☒
- 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 ☒ 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
U.S. Insurers						
23752.....	84-0583213.....	Ascot Insurance Company.....	CO.....	Unauthorized....	.....	.....
All Other Insurers						
00000.....	00-0000000.....	Aeolus Capital Management.....	BMU.....	Unauthorized....	.....	.....
00000.....	AA-3194158.....	Allianz Risk Transfer (Bermuda) Ltd.....	BMU.....	Unauthorized....	.....	.....
00000.....	00-0000000.....	Chaucer Insurance Co. Dac (Bermuda).....	BMU.....	Unauthorized....	.....	.....
00000.....	AA-1340028.....	Devk Ruckversicherungs-Und Beteiligungs-Ag.....	DEU.....	Unauthorized....	.....	.....
00000.....	AA-1460080.....	Helvetia Schweizerische Versicherungsgesellschaft.....	CHE.....	Unauthorized....	.....	.....
00000.....	AA-1240038.....	Nationale Delcrederedienst Office Du Ducroire.....	LUX.....	Unauthorized....	.....	.....
00000.....	00-0000000.....	Vantage Risk Ltd.....	BMU.....	Unauthorized....	.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

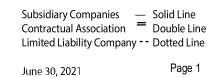
States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..L..	7,534,907	8,078,550	7,037,870	4,341,487	9,493,670	8,201,192
2.	Alaska.....AK	..L..	203,519	162,504	(78,940)	71,535	140,775	185,710
3.	Arizona.....AZ	..L..	13,249,863	14,757,766	7,426,001	11,919,673	23,769,571	22,470,594
4.	Arkansas.....AR	..L..	7,782,031	10,204,483	4,390,355	6,335,483	9,085,717	10,775,583
5.	California.....CA	..L..	268,412,919	274,004,929	149,189,449	107,684,615	352,113,124	257,190,404
6.	Colorado.....CO	..L..	32,514,969	37,654,251	15,172,057	13,908,842	34,524,018	27,555,962
7.	Connecticut.....CT	..L..	15,274,495	17,938,224	8,138,267	9,101,530	(133,002)	30,208,497
8.	Delaware.....DE	..L..	19,994,991	22,600,634	10,955,384	12,060,628	23,050,102	27,119,329
9.	District of Columbia.....DC	..L..	6,091,326	5,993,465	3,134,136	2,282,139	3,773,758	3,312,199
10.	Florida.....FL	..L..	47,132,903	16,981,409	17,065,244	2,831,827	50,410,422	43,233,490
11.	Georgia.....GA	..L..	15,484,018	21,162,393	12,244,471	16,988,588	29,676,006	32,703,157
12.	Hawaii.....HI	..L..	186,157	233,096	2,722	23,424	485,423	456,565
13.	Idaho.....ID	..L..	3,054,445	4,682,772	1,209,982	1,316,650	9,616,550	7,538,104
14.	Illinois.....IL	..L..	6,806,924	8,291,888	4,048,168	6,654,152	24,102,522	26,749,317
15.	Indiana.....IN	..L..	18,008,816	18,120,755	6,474,941	9,803,025	19,478,088	18,559,149
16.	Iowa.....IA	..L..	12,377,348	16,881,313	12,949,278	8,588,809	41,343,827	46,420,368
17.	Kansas.....KS	..L..	39,187,190	35,980,516	21,316,138	9,734,204	36,184,742	29,822,368
18.	Kentucky.....KY	..L..	14,915,918	19,162,365	8,844,245	11,573,950	18,388,333	20,795,473
19.	Louisiana.....LA	..L..	2,644,806	2,913,673	834,370	7,735,419	12,015,963	17,315,478
20.	Maine.....ME	..L..	1,144,627	842,073	157,910	267,076	426,296	802,624
21.	Maryland.....MD	..L..	36,146,860	44,089,791	14,367,157	20,056,504	62,805,268	74,608,762
22.	Massachusetts.....MA	..L..	5,763,119	5,809,250	1,801,239	6,992,236	4,227,278	4,572,593
23.	Michigan.....MI	..L..	3,678,024	3,756,522	4,249,073	545,245	12,934,168	16,344,028
24.	Minnesota.....MN	..L..	34,529,995	21,611,246	20,512,738	6,185,474	28,940,591	17,005,203
25.	Mississippi.....MS	..L..	9,073,656	13,498,434	8,543,489	7,486,418	11,215,068	11,881,436
26.	Missouri.....MO	..L..	27,527,910	19,968,218	16,213,283	10,812,745	26,664,067	27,986,958
27.	Montana.....MT	..L..	6,739,493	4,510,959	2,021,144	2,285,118	3,734,613	3,740,243
28.	Nebraska.....NE	..L..	49,136,910	30,560,165	16,041,687	7,492,008	41,548,447	45,866,659
29.	Nevada.....NV	..L..	14,159,608	8,951,017	6,489,178	3,259,603	12,248,932	9,911,710
30.	New Hampshire.....NH	..L..	4,244,643	4,322,949	2,246,079	2,664,202	3,636,256	3,835,627
31.	New Jersey.....NJ	..L..	3,101,417	6,336,699	3,225,919	4,864,705	60,423,110	65,893,746
32.	New Mexico.....NM	..L..	3,461,833	3,649,739	1,192,199	259,150	3,311,168	2,546,643
33.	New York.....NY	..L..	37,510,638	39,167,266	27,756,590	54,562,957	88,115,827	100,829,073
34.	North Carolina.....NC	..L..	145,191,813	151,432,234	71,320,339	88,285,734	81,470,853	89,645,124
35.	North Dakota.....ND	..L..	4,754,462	4,242,695	4,070,101	752,293	3,960,610	5,590,899
36.	Ohio.....OH	..L..	88,811,067	98,232,251	41,604,655	44,969,229	96,514,306	86,059,271
37.	Oklahoma.....OK	..L..	692,588	1,870,743	1,222,094	950,762	6,426,907	7,120,707
38.	Oregon.....OR	..L..	15,033,975	14,863,721	5,781,109	8,438,702	16,095,958	15,401,946
39.	Pennsylvania.....PA	..L..	95,397,214	104,247,981	49,773,910	57,523,619	369,021,602	401,154,812
40.	Rhode Island.....RI	..L..	13,258,640	14,109,074	8,689,358	11,218,479	12,346,076	15,298,310
41.	South Carolina.....SC	..L..	4,967,606	6,013,939	4,474,465	5,199,249	11,261,400	9,640,168
42.	South Dakota.....SD	..L..	11,131,889	6,754,135	2,789,537	2,018,872	9,593,320	13,455,843
43.	Tennessee.....TN	..L..	7,051,140	21,658,352	4,154,390	11,141,877	22,111,336	26,546,468
44.	Texas.....TX	..L..	95,198,663	78,761,423	106,137,742	38,422,431	83,236,888	61,619,864
45.	Utah.....UT	..L..	9,323,396	6,037,429	4,873,048	2,326,949	9,204,896	6,365,660
46.	Vermont.....VT	..L..	5,235,584	5,212,906	1,967,158	2,251,189	4,540,283	5,845,646
47.	Virginia.....VA	..L..	77,998,248	85,130,156	37,804,788	41,050,603	84,608,098	101,683,363
48.	Washington.....WA	..L..	27,185,482	23,022,129	12,914,180	8,785,861	26,197,078	22,036,941
49.	West Virginia.....WV	..L..	33,639,928	37,269,319	14,032,506	15,342,320	(16,461,792)	(6,584,303)
50.	Wisconsin.....WI	..L..	5,688,812	6,496,979	4,802,692	3,841,383	29,951,726	26,634,924
51.	Wyoming.....WY	..L..	6,334,775	6,966,917	4,325,732	3,041,193	4,639,734	9,019,161
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..	1,413,971,560	1,415,201,697	795,909,627	716,250,166	1,912,470,477	1,912,973,548

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

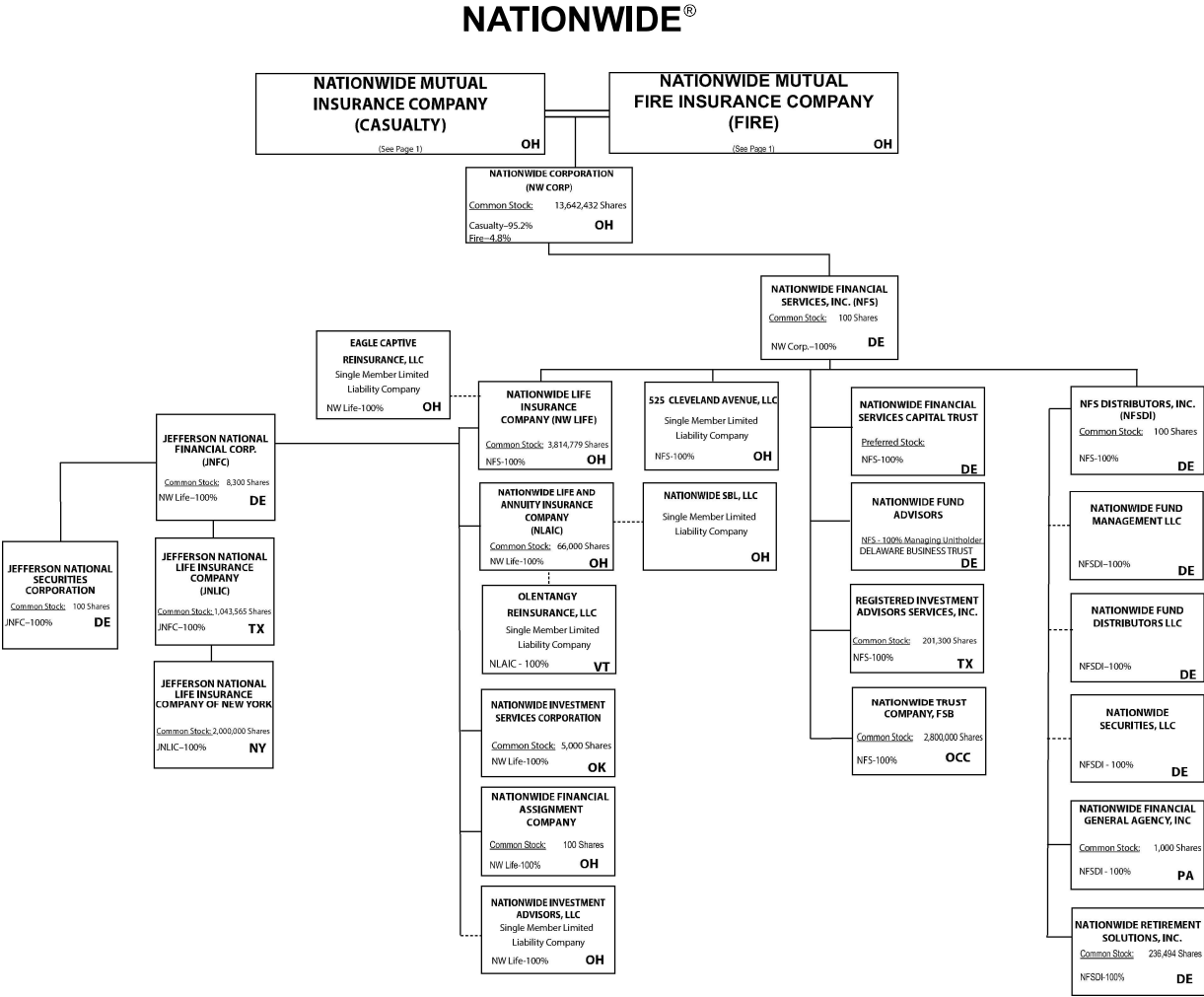
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	53	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	4



(Casualty/Fire subsidiaries)

Q11

Q11.1



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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....		31-1486309..	n/a.....			10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1733036..	n/a.....			120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-4939866..	n/a.....			1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939867..	n/a.....			1175 Bobcat, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		26-2451988..	n/a.....			1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	n/a.....			170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	n/a.....			245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			300 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			310 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			400 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	n/a.....			400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			410 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	n/a.....			425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		38-4118665..	n/a.....			500 Neil Avenue, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		38-4118665..	n/a.....			515 Kilbourne Street, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		87-1954007..	n/a.....			525 Cleveland Avenue, LLC.....	OH.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			735 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1486309..	n/a.....			75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-4939866..	n/a.....			805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	

Q12

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18615 Claret Drive, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18700 Hayden Road, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	AD DORA, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	52-2227314..	n/a.....	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	NIA.....	Nationwide Advantage Mortgage Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	42-0958655..	n/a.....	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	46-4628790..	n/a.....	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..Y.....	.....
0140	Nationwide.....	10127..	27-0114983..	n/a.....	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	42579..	42-1201931..	n/a.....	.....	.....	ALLIED Property and Casualty Insurance Company	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	42-1527863..	n/a.....	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	19100..	42-6054959..	n/a.....	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	59-1031596..	n/a.....	.....	.....	American Marine Underwriters, Inc.....	FL.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	81-4532504..	n/a.....	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	82-2001573..	n/a.....	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	82-4591498..	n/a.....	.....	.....	American Tax Credit Fund 2018-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	83-0606592..	n/a.....	.....	.....	American Tax Credit Fund 2018-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	83-0620232..	n/a.....	.....	.....	American Tax Credit Fund 2018-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	83-3900932..	n/a.....	.....	.....	American Tax Credit Fund 2019-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....
0140	Nationwide.....	.....	83-3953721..	n/a.....	.....	.....	American Tax Credit Fund 2019-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	..N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2359702..	n/a.....	.....	.....	American Tax Credit Fund 2020-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-2649655..	n/a.....	.....	.....	American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-2502912..	n/a.....	.....	.....	American Tax Credit Fund 2021-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	87-1349942..	n/a.....	.....	.....	American Tax Credit Fund 2021-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	90-0280710..	n/a.....	.....	.....	Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1618232..	n/a.....	.....	.....	CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1618232..	n/a.....	.....	.....	CNRI-Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	29262..	74-1061659..	n/a.....	.....	.....	Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	18961..	68-0066866..	n/a.....	.....	.....	Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-5052608..	n/a.....	.....	.....	Danforth, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42587..	42-1207150..	n/a.....	.....	.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-4104813..	n/a.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	33-0096671..	n/a.....	.....	.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15821..	47-4523959..	n/a.....	.....	.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1945276..	n/a.....	.....	.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1945276..	n/a.....	.....	.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-3260559..	n/a.....	.....	.....	E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....	.....	.....	Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	51-0241172..	n/a.....	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23582..	41-0417250..	n/a.....	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42900..	23-2253669..	n/a.....	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10674..	23-2864924..	n/a.....	.....	.....	Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

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.....	14516...	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	64327...	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	35696...	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	26182...	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	15727...	47-1180302..	n/a.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	11991...	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	AC000920...	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	...87.300	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	n/a.....	.....	.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	28223...	42-1015537..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1578869..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-8670712..	n/a.....	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10723...	95-0639970..	n/a.....	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...95.200	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...4.800	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	23-2412039..	n/a.....	.....	.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-6554353..	n/a.....	.....	.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486870..	n/a.....	.....	.....	Nationwide Financial Services, Inc.....	DE.....	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.....	.....

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.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	n/a.....	.....	.....	Nationwide Investment Services Corporation....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657..	31-1000740..	n/a.....	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869..	31-4156830..	n/a.....	.....	.....	Nationwide Life Insurance Company.....	OH.....	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.....

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.....		45-0469525..	n/a.....			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110...	75-1780981..	n/a.....			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
							Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)								
0140	Nationwide.....		42-1373380..	n/a.....				IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	IA.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	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.....	
							Nationwide Property and Casualty Insurance Company								
0140	Nationwide.....	37877..	31-0970750..	n/a.....				OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0948330..	n/a.....			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
							Nationwide Life and Annuity Insurance Company								
0140	Nationwide.....		83-2250056..	n/a.....			Nationwide SBL, LLC.....	OH.....	NIA.....		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 Brookledge, 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.....	

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.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2015065..	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-1969518..	n/a.....	.....	.....	NW Fyrebyrd, LLC.....	OH.....	NIA.....	NNOV8, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-3363961..	n/a.....	.....	.....	NW Next, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2078643..	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	87-0899685..	n/a.....	.....	.....	NW-Antioch, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	87-1087011..	n/a.....	.....	.....	NW-Asheville, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3727023..	n/a.....	.....	.....	NW-Ashland, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3942108..	n/a.....	.....	.....	NW-Beloit, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	87-0847675..	n/a.....	.....	.....	NW-Broadway at Surf, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....

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.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-3529884..	n/a.....	.....	.....	NW-Englewood, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-1538532..	n/a.....	.....	.....	NW-Escalante II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	85-1262262..	n/a.....	.....	.....	NW-Gator Walk, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0524968..	.....	.....	.....	NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	86-2431839..	n/a.....	.....	.....	NW-Hub13, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2937171..	n/a.....	.....	.....	NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-1246853..	n/a.....	.....	.....	NW-Oakbrook, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

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.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBDP, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	83-0849392..	n/a.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-2469044..	n/a.....	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-2449044..	n/a.....	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	83-2173918..	n/a.....	.....	.....	NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	87-1367836..	n/a.....	.....	.....	NW-Rancho, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	86-3702669..	n/a.....	.....	.....	NW-RPG Cranberry, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	87-0890277..	n/a.....	.....	.....	NW-Ruby, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	84-4326171..	n/a.....	.....	.....	NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-3212025..	n/a.....	.....	.....	NW-Springfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	85-0536537..	n/a.....	.....	.....	NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-5764783..	n/a.....	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1603024..	n/a.....	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1619428..	n/a.....	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1861190..	n/a.....	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	n/a.....	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-1923444..	n/a.....	.....	.....	Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Rail Street Parking, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	75-2938844..	n/a.....	.....	.....	Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-0549218..	n/a.....	.....	.....	Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	15580..	31-1117969..	n/a.....	.....	.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	41297..	31-1024978..	n/a.....	.....	.....	Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10672..	86-0835870..	n/a.....	.....	.....	Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	91-2158214..	n/a.....	.....	.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1610040..	n/a.....	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....

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.....	.....	52-2031677..	n/a.....	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	36269..	86-0619597..	n/a.....	.....	.....	Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	n/a.....	.....	.....	Titan Insurance Services, Inc.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	33-0160222..	n/a.....	.....	.....	V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285..	95-3750113..	n/a.....	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889..	34-1394913..	n/a.....	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778..	34-1842604..	n/a.....	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105..	34-1777972..	n/a.....	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

Asteri Explanation

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

NATIONWIDE MUTUAL INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	16,405,586	10,965,363	66.839	21.000
2. Allied lines.....	27,502,271	9,428,379	34.282	41.000
3. Farmowners multiple peril.....	8,156,247	4,400,164	53.948	(101.000)
4. Homeowners multiple peril.....	305,732,624	244,842,898	80.084	65.000
5. Commercial multiple peril.....	155,430,013	43,488,663	27.980	59.000
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	40,368,490	26,209,223	64.925	109.000
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		(355)	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	1,558,069	43,316	2.780	8.000
13. Group accident and health.....	6,166,686	2,814,848	45.646	32.000
14. Credit accident and health.....			0.000	
15. Other accident and health.....	(22,442)	27,137	(120.921)	66.000
16. Workers' compensation.....	17,779,076	(23,884,795)	(134.342)	(135.000)
17.1. Other liability-occurrence.....	94,145,039	58,732,941	62.386	63.000
17.2. Other liability-claims made.....	3,153,286	1,979,952	62.790	8.000
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	6,228,052	80,731	1.296	33.000
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	346,192,215	167,226,603	48.305	48.000
19.3, 19.4. Commercial auto liability.....	87,455,258	42,462,379	48.553	60.000
21. Auto physical damage.....	277,056,731	123,639,080	44.626	45.000
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	1,058,885	87,730	8.285	16.000
24. Surety.....	36,113,884	3,217,047	8.908	65.000
26. Burglary and theft.....	872,742	36,319	4.161	7.000
27. Boiler and machinery.....	5,765,241	1,470,504	25.506	21.000
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			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	3,816	0.000	
35. Totals.....	1,437,117,953	717,271,943	49.910	52.000
DETAILS OF WRITE-INS				
3401. Other Personal Lines.....		3,816	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	3,816	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.....	8,345,106	16,628,030	15,134,957
2. Allied lines.....	14,369,574	27,848,282	24,607,851
3. Farmowners multiple peril.....	5,576,473	10,889,614	5,465,186
4. Homeowners multiple peril.....	175,111,734	316,325,913	256,237,475
5. Commercial multiple peril.....	70,588,822	133,262,479	162,380,733
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	26,740,621	46,680,586	48,457,218
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	911,819	1,565,173	1,279,790
13. Group accident and health.....	4,403,304	7,258,186	5,866,134
14. Credit accident and health.....			
15. Other accident and health.....	(137,401)	(78,140)	148,580
16. Workers' compensation.....	9,038,416	15,404,110	19,110,890
17.1. Other liability-occurrence.....	49,050,772	93,008,282	96,965,240
17.2. Other liability-claims made.....	3,129,398	5,265,320	2,092,622
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	1,637,459	2,988,287	7,098,305
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	164,458,239	337,026,579	345,309,050
19.3 19.4. Commercial auto liability.....	42,494,013	80,364,837	97,009,791
21. Auto physical damage.....	133,390,673	270,334,407	286,970,912
22. Aircraft (all perils).....			
23. Fidelity.....	389,666	1,014,891	1,198,669
24. Surety.....	21,924,628	42,271,615	34,594,581
26. Burglary and theft.....	454,164	828,774	819,817
27. Boiler and machinery.....	2,693,625	5,084,340	4,453,889
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.....	734,571,105	1,413,971,565	1,415,201,690
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	769,688	(3,467)	766,221	2,668,621	54,517	2,008,768	4,731,906	246,513	(262,674)	(16,161)
2. 2019.....	1,034,656	1,061,698	2,096,354	387,177	32,573	419,750	842,888	46,392	843,208	1,732,488	195,409	(139,525)	55,884
3. Subtotals 2019 + Prior.....	4,226,452	3,384,190	7,610,642	1,156,865	29,106	1,185,971	3,511,509	100,909	2,851,976	6,464,394	441,922	(402,199)	39,723
4. 2020.....	1,607,828	2,349,474	3,957,302	1,001,642	214,536	1,216,178	1,077,713	132,284	1,410,046	2,620,043	471,527	(592,608)	(121,081)
5. Subtotals 2020 + Prior.....	5,834,280	5,733,664	11,567,944	2,158,507	243,642	2,402,149	4,589,222	233,193	4,262,022	9,084,437	913,449	(994,807)	(81,358)
6. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	2,075,234	2,075,234	XXX.....	883,257	1,473,698	2,356,955	XXX.....	XXX.....	XXX.....
7. Totals.....	5,834,280	5,733,664	11,567,944	2,158,507	2,318,876	4,477,383	4,589,222	1,116,450	5,735,720	11,441,392	913,449	(994,807)	(81,358)
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. ....15.7 %	2. ....(17.4)%	3. ....(0.7)%
											Col. 13, Line 7 Line 8		
			4.(0.6)%										

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
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets nonadmitted.....	137,777,840	137,777,840	0	.....
2505. Recoupment receivables.....	34,746,823	.....	34,746,823	21,595,253
2506. Third party administrator receivable.....	26,154,466	6,756,675	19,397,791	14,853,160
2507. Deductible receivables.....	2,136,965	195,634	1,941,331	1,858,833
2508. Corporate owned investment value of life insurance.....	1,629,462,574	.....	1,629,462,574	1,580,314,405
2597. Summary of remaining write-ins for Line 25.....	1,830,278,668	144,730,149	1,685,548,519	1,618,621,651

Additional Write-ins for Liabilities:

	1	2
	Current Statement Date	December 31, Prior Year
2504. Escrow liabilities.....	845,498	46,745
2505. Miscellaneous liabilities.....	99,747,949	122,810,719
2506. Pooling expenses payable.....	148,790,235	208,604,824
2507. Reserve for state escheat payments.....	118,575,321	115,596,456
2508. State surcharge/recoupment payable.....	7,013,760	8,706,497
2509. Third party administrator payable.....	7,641,066	.....
2597. Summary of remaining write-ins for Line 25.....	382,613,829	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.....	11,292,590	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.....	16,821,430	38,847,907
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	432,319,563	438,198,403
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	432,319,563	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.....	218,273,807	159,962,847
2.2 Additional investment made after acquisition.....	10,919,745	29,294,254
3. Capitalized deferred interest and other.....	3,754,423	2,898,271
4. Accrual of discount.....	27,715	
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		7,550,091
7. Deduct amounts received on disposals.....	106,788,784	334,605,808
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	20,831	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).....	1,467,650,619	1,341,484,544
12. Total valuation allowance.....	(11,917,646)	(8,503,082)
13. Subtotal (Line 11 plus Line 12).....	1,455,732,973	1,332,981,462
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,455,732,973	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.....	187,844,565	329,976,709
2.2 Additional investment made after acquisition.....	284,041,773	488,201,549
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	308,609,352	163,438,433
6. Total gain (loss) on disposals.....	(4,360,926)	(73,329,385)
7. Deduct amounts received on disposals.....	220,338,021	329,528,365
8. Deduct amortization of premium and depreciation.....	6,475,936	36,375,857
9. Total foreign exchange change in book/adjusted carrying value.....	(2,566,100)	6,766,994
10. Deduct current year's other-than-temporary impairment recognized.....	(6,438)	518,518
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	5,218,758,141	4,671,996,996
12. Deduct total nonadmitted amounts.....	249,790,393	186,044,025
13. Statement value at end of current period (Line 11 minus Line 12).....	4,968,967,748	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.....	3,381,754,198	3,155,222,769
3. Accrual of discount.....	12,487,801	19,195,498
4. Unrealized valuation increase (decrease).....	169,330,057	(115,028,161)
5. Total gain (loss) on disposals.....	(9,712,936)	(5,534,925)
6. Deduct consideration for bonds and stocks disposed of.....	2,234,522,409	2,418,645,180
7. Deduct amortization of premium.....	23,436,010	32,831,832
8. Total foreign exchange change in book/adjusted carrying value.....	(2,893,258)	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.....	10,951,584	9,141,717
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	21,415,489,917	20,111,530,890
12. Deduct total nonadmitted amounts.....	22,698,165	29,757,473
13. Statement value at end of current period (Line 11 minus Line 12).....	21,392,791,752	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).....	7,403,955,904	979,882,764	439,837,364	10,518,924	7,403,955,904	7,954,520,228		6,832,015,490
2. NAIC 2 (a).....	2,935,886,183	607,444,951	233,497,546	(5,196,706)	2,935,886,183	3,304,636,882		2,566,131,029
3. NAIC 3 (a).....	749,596,228	61,192,822	55,171,472	23,505,126	749,596,228	779,122,704		705,819,558
4. NAIC 4 (a).....	400,812,523	50,574,161	43,226,809	(3,172,793)	400,812,523	404,987,082		339,206,109
5. NAIC 5 (a).....	43,128,060	7,886,602	2,886,637	(10,146,006)	43,128,060	37,982,019		50,984,734
6. NAIC 6 (a).....	4,226,259	2,340,512	3,119,013	(665,118)	4,226,259	2,782,640		3,401,088
7. Total Bonds.....	11,537,605,157	1,709,321,812	777,738,841	14,843,427	11,537,605,157	12,484,031,555	0	10,497,558,008
PREFERRED STOCK								
8. NAIC 1.....	482,890			6,514	482,890	489,404		
9. NAIC 2.....	14,753,433			1,429,322	14,753,433	16,182,755		15,177,460
10. NAIC 3.....	6,619,118	1,327,005		87,372	6,619,118	8,033,495		5,722,950
11. NAIC 4.....	477,967	535,000	535,000	5,123	477,967	483,090		931,351
12. NAIC 5.....	2,081,229			26,315	2,081,229	2,107,544		1,077,212
13. NAIC 6.....	430,640	20,734		22,305	430,640	473,679		99,886
14. Total Preferred Stock.....	24,845,277	1,882,739	535,000	1,576,951	24,845,277	27,769,967	0	23,008,859
15. Total Bonds and Preferred Stock.....	11,562,450,434	1,711,204,551	778,273,841	16,420,378	11,562,450,434	12,511,801,522	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	22,822	.....

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.....	3,321,960
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	(479,039)
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	(479,039)

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.....	3,228,852
3.14	Section 1, Column 18, prior year.....	(895,607)4,124,4594,124,459
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.....	3,228,852
3.24	Section 1, Column 19, prior year plus.....	(895,607)
3.25	SSAP No. 108 adjustments.....	4,124,4594,124,459
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(244,189)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(244,189)
4.23	SSAP No. 108 adjustments.....	(244,189)
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.....	(479,038)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	(479,038)
4.	Part D, Section 1, Column 6.....	1,506,622
5.	Part D, Section 1, Column 7.....	(1,985,660)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)

Fair Value Check

7.	Part A, Section 1, Column 16.....	(23,254,488)
8.	Part B, Section 1, Column 13.....	530,013
9.	Total (Line 7 plus Line 8).....	(22,724,476)
10.	Part D, Section 1, Column 9.....	668,102
11.	Part D, Section 1, Column 10.....	(23,392,578)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	5,101,386
14.	Part B, Section 1, Column 20.....	8,541,784
15.	Part D, Section 1, Column 12.....	13,643,171
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,077,212,240	6,645,234
2. Cost of cash equivalents acquired.....	11,040,011,666	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.....	11,253,887,049	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).....	863,336,860	1,077,212,240
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	863,336,860	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								
00-1102262.....	DALLAS.....	TX.....		06/30/2021....	3.940	9,842,870		27,020,000
00-1102749.....	HOUSTON.....	TX.....		06/30/2021....	3.680	25,751,838		36,385,905
00-1102752.....	HOUSTON.....	TX.....		06/30/2021....	3.250	8,358,954		24,756,000
00-1103241.....	SAINT LOUIS.....	MO.....		04/28/2021....	2.400	17,300,000		24,369,279
00-1103254.....	LOGAN.....	UT.....		04/29/2021....	2.200	11,000,000		19,478,905
00-1103255.....	WELDON SPRING.....	MO.....		04/22/2021....	3.100	21,765,000		32,688,000
00-1103256.....	EMERYVILLE.....	CA.....		06/21/2021....	3.250	10,500,000		21,071,000
00-1103259.....	SAUK RAPIDS.....	MN.....		06/03/2021....	2.420	8,840,000		14,251,000
00-1103261.....	HUNTINGTON BEACH.....	CA.....		05/18/2021....	2.920	10,500,000		14,350,000
00-1103264.....	FAYETTVILLE.....	NC.....		05/20/2021....	2.820	18,250,000		33,716,000
00-1103281.....	LAKE OSWEGO.....	OR.....		06/30/2021....	2.950	6,800,000		9,309,000
00-1103296.....	SAN JOSE.....	CA.....		06/09/2021....	3.110	8,475,000		11,986,386
00-1103297.....	BLUFFTON.....	SC.....		06/30/2021....	2.050	26,000,000		34,471,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX....	XXX.....	183,383,662	0	303,852,475
Mortgages in Good Standing - Mezzanine Loans								
99-0000082.....	CHANDLER.....	AZ.....		06/10/2020....	11.500		4,998,749	99,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX....	XXX.....	0	4,998,749	99,500,000
0899999. Total - Mortgages in Good Standing.....				XXX....	XXX.....	183,383,662	4,998,749	403,352,475
3399999. Total Mortgages.....				XXX....	XXX.....	183,383,662	4,998,749	403,352,475

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000949.....	STOW.....	OH.....		12/22/2015....	05/28/2021....	141,143					0		115,964	115,964			0
00-1102437.....	CAMBRIDGE.....	MA.....		09/30/2015....	06/03/2021....	6,500,000					0		6,500,000	6,500,000			0
00-1102438.....	CAMBRIDGE.....	MA.....		09/30/2015....	06/03/2021....	7,500,000					0		7,500,000	7,500,000			0
00-1102505.....	SEATTLE.....	WA.....		10/12/2018....	05/07/2021....	4,789,300					0		4,749,004	4,749,004			0
99-0000062.....	BOERNE.....	TX.....		05/02/2018....	04/20/2021....	7,681,519				72,368	72,368		7,967,072	7,967,072			0
0199999. Total - Mortgages Closed by Repayment.....						26,611,962	0	0	0	72,368	72,368	0	26,832,040	26,832,040	0	0	0
Mortgages With Partial Repayments																	
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001....		236,085		11/08/2001....			0		58,441	58,441			0
00-1001038.....	ITHACA.....	NY.....		10/01/2002....		6,762,254					0		84,871	84,871			0
00-1101810.....	HIGHLAND PARK.....	IL.....		10/12/2018....		802,741					0		170,865	170,865			0
00-1101820.....	CINCINNATI.....	OH.....		10/12/2018....		3,597,494					0		37,398	37,398			0
00-1101824.....	BURLINGTON.....	KY.....		08/06/2012....		1,325,558					0		185,774	185,774			0
00-1101854.....	PORTAGE.....	IN.....		10/12/2018....		3,006,690					0		49,541	49,541			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
00-1101907.....	COLUMBUS.....	OH.....		10/12/2018....		10,889,219					0		76,495	76,495			0
00-1101916.....	NEW YORK.....	NY.....		10/12/2018....		3,819,196					0		27,330	27,330			0
00-1101939.....	KIRKLAND.....	WA.....		10/12/2018....		4,115,706					0		32,287	32,287			0
00-1101969.....	JACKSONVILLE.....	FL.....		09/12/2013....		3,360,243					0		160,119	160,119			0
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013....		1,018,610					0		27,366	27,366			0
00-1102034.....	SAUK RAPIDS.....	MN.....		10/12/2018....		5,250,191					0		148,688	148,688			0
00-1102042.....	COLUMBUS.....	OH.....		10/12/2018....		5,015,950					0		30,801	30,801			0
00-1102058.....	MANCHESTER.....	CT.....		10/12/2018....		3,373,409					0		158,264	158,264			0
00-1102076.....	MISSION VIEJO.....	CA.....		11/19/2013....		12,895,896					0		63,877	63,877			0
00-1102131.....	HOUSTON.....	TX.....		10/12/2018....		7,631,568					0		104,675	104,675			0
00-1102163.....	STERLING.....	VA.....		06/04/2014....		22,905,736					0		109,457	109,457			0
00-1102207.....	CINCINNATI.....	OH.....		01/05/2015....		5,485,560					0		49,206	49,206			0
00-1102241.....	NORTH BETHESDA.....	MD.....		10/12/2018....		8,399,114					0		75,272	75,272			0
00-1102262.....	DALLAS.....	TX.....		06/30/2021....							0		520,625	520,625			0
00-1102320.....	FOX POINT.....	WI.....		10/12/2018....		6,713,804					0		323,171	323,171			0
00-1102398.....	RENTON.....	WA.....		08/06/2015....		2,327,526					0		114,359	114,359			0
00-1102417.....	NATICK.....	MA.....		09/30/2015....		3,301,814					0		90,680	90,680			0
00-1102456.....	ALLENTOWN.....	PA.....		01/14/2016....		7,938,181					0		53,939	53,939			0
00-1102463.....	MIRA LOMA.....	CA.....		10/12/2018....		1,558,060					0		13,415	13,415			0
00-1102464.....	RANCHO CUCAMONGA.....	CA.....		10/12/2018....		3,029,562					0		26,084	26,084			0
00-1102466.....	WILMINGTON.....	NC.....		10/12/2018....		7,066,453					0		39,840	39,840			0
00-1102470.....	COLUMBUS.....	OH.....		10/12/2018....		6,596,385					0		39,802	39,802			0
00-1102486.....	CHELSEA.....	MA.....		12/10/2015....		6,126,846					0		77,292	77,292			0
00-1102550.....	FAIRBORN.....	OH.....		10/12/2018....		8,803,818					0		109,198	109,198			0
00-1102579.....	PHOENIX.....	AZ.....		07/19/2016....		11,912,328					0		68,838	68,838			0
00-1102588.....	CARLE PLACE.....	NY.....		10/12/2018....		3,384,586					0		143,872	143,872			0
00-1102591.....	LEXINGTON.....	SC.....		10/12/2018....		7,144,860					0		60,110	60,110			0
00-1102666.....	NEW YORK.....	NY.....		10/12/2018....		4,593,367					0		32,870	32,870			0
00-1102694.....	CHARLESTON.....	SC.....		10/12/2018....		3,682,564					0		36,753	36,753			0
00-1102717.....	WASHINGTON.....	DC.....		01/28/2021....							0		82,113	82,113			0
00-1102749.....	HOUSTON.....	TX.....		06/30/2021....							0		751,838	751,838			0
00-1102752.....	HOUSTON.....	TX.....		06/30/2021....							0		178,132	178,132			0
00-1102788.....	STANTON.....	CA.....		10/11/2017....		1,894,808					0		9,280	9,280			0
00-1102798.....	WALTHAM.....	MA.....		11/30/2017....		15,000,000					0		70,551	70,551			0
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017....		12,916,491					0		96,684	96,684			0
00-1102807.....	BRENTWOOD.....	TN.....		10/12/2018....		19,550,000					0		95,484	95,484			0
00-1102809.....	CHICAGO.....	IL.....		11/01/2017....		18,950,911					0		90,613	90,613			0
00-1102816.....	WALNUT.....	CA.....		10/12/2018....		8,048,784					0		40,526	40,526			0
00-1102817.....	TORRANCE.....	CA.....		10/12/2018....		17,000,000					0		81,064	81,064			0
00-1102821.....	CHICAGO.....	IL.....		11/16/2017....		14,118,935					0		101,542	101,542			0
00-1102884.....	FARMERS BRANCH.....	TX.....		07/31/2018....		3,980,134					0		25,284	25,284			0

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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
00-1102889.....	LEWISVILLE.....	TX.....	.....	10/11/2018....	.....	20,228,292	.....	.....	.....	.....	.....0	.....	.....98,132	98,132	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	4,728,501	.....	.....	.....	.....	.....0	.....	.....31,095	31,095	.....	.....	.....0
00-1102896.....	CHANDLER.....	AZ.....	.....	05/18/2018....	.....	14,300,000	.....	.....	.....	.....	.....0	.....	.....58,065	58,065	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	14,777,023	.....	.....	.....	.....	.....0	.....	.....63,106	63,106	.....	.....	.....0
00-1102906.....	CANOGA PARK.....	CA.....	.....	10/17/2018....	.....	6,764,612	.....	.....	.....	.....	.....0	.....	.....30,150	30,150	.....	.....	.....0
00-1102910.....	ALBUQUERQUE.....	NM.....	.....	09/28/2018....	.....	10,443,646	.....	.....	.....	.....	.....0	.....	.....68,327	68,327	.....	.....	.....0
00-1102935.....	NEW YORK.....	NY.....	.....	02/28/2019....	.....	13,691,262	.....	.....	.....	.....	.....0	.....	.....80,612	80,612	.....	.....	.....0
00-1102959.....	WASHINGTON.....	DC.....	.....	03/28/2019....	.....	4,297,685	.....	.....	.....	.....	.....0	.....	.....110,482	110,482	.....	.....	.....0
00-1103032.....	CARLE PLACE.....	NY.....	.....	12/05/2019....	.....	3,758,625	.....	.....	.....	.....	.....0	.....	.....100,079	100,079	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	5,584,355	.....	.....	.....	.....	.....0	.....	.....106,900	106,900	.....	.....	.....0
00-1103160.....	WEST SACRAMENTO.....	CA.....	.....	05/27/2020....	.....	9,903,228	.....	.....	.....	.....	.....0	.....	.....49,423	49,423	.....	.....	.....0
00-1103164.....	MENOMONEE FALLS.....	WI.....	.....	04/30/2020....	.....	8,633,253	.....	.....	.....	.....	.....0	.....	.....160,347	160,347	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	422,641,919	0	0	0	0	0	0	5,981,404	5,981,404	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	449,253,881	0	0	0	72,368	72,368	0	32,813,444	32,813,444	0	0	0

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		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
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	MCP Private Capital Fund II, L.P.....	Luxembourg City.....	LUX..	Metric Capital Partners LLP.....		05/07/2014....	2		22,307		3,338,112	2.540
	Kayne Senior Credit II Offshore Fund, L.P.....	Wilmington.....	DE....	Kayne Anderson.....		06/23/2014....	2		1,445,640		3,853,044	30.630
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE....	Blackstone Credit.....		11/25/2014....	2		349,208		17,045,521	4.330
	NW Private Debt, LLC.....	Los Angeles.....	CA....	Kayne Anderson.....		01/01/2016....	2		49,510		5,141,539	100.000
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA....	Vista Equity Partners.....		06/01/2016....	2		41,282		3,465,694	12.200
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE....	Blackstone Credit.....		06/03/2016....	2		380,695		9,395,733	0.450
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE....	Ares Management.....		06/23/2017....	2		2,094,801		20,161,484	1.600
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Equity Partners.....		05/10/2017....	2		20,601		2,051,349	0.780
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA....	TCW Direct Lending.....		05/14/2018....	2		5,439,052		6,959,399	3.280
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....		03/31/2020....	2		5,111,736		47,603,536	1.460
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY....	HPS Investment Partners.....		01/25/2021....	2	2,600,000			14,400,000	0.400
	Ares Capital Europe V.....	Wilmington.....	DE....	Ares Management.....		06/09/2021....	2	5,635,478			42,364,522	0.550
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								8,235,478	14,954,832	0	175,779,933	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Yukon Capital Partners, L.P.....	Minneapolis.....	MN....	Yukon Partners.....		06/15/2011....	2		120,092		7,594,134	16.780
	Carlyle Europe Partners III, L.P.....	New York.....	NY....	The Carlyle Group.....		02/05/2007....	3		62,674		230,567	0.250
	Navis Asia Fund V.....	Kuala Lumpur.....	MYS.	Navis.....		02/01/2007....	3		3,258	-		1.010
	ArcLight Energy Partners Fund V, L.P.....	Wilmington.....	DE....	ArcLight Capital Partners.....		09/30/2011....	3		1,399		4,472,184	0.910
	Actis Global 4, L.P.....	London.....	GBR.	Actis.....		12/15/2011....	3		290,468		2,319,301	2.100
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA....	Silver Lake.....		04/02/2013....	3		425,755		932,782	0.310
	Energy Trust Partners IV LP.....	Dallas.....	TX....	Energy Trust Partners.....		08/30/2013....	3		22,984	-		14.100
	Catterton Partners VII, L.P.....	Greenwich.....	CT....	Catterton Partners.....		09/03/2013....	3		49,553		3,885,422	1.070
	Yukon Capital Partners II, L.P.....	Minneapolis.....	MN....	Yukon Partners.....		11/05/2013....	2		76,340		2,993,979	7.380
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM.	Navis.....		01/29/2014....	3		725,000		1,914,000	1.760
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM.	TPG Capital Asia.....		04/07/2014....	3		(204,699)		2,905,946	0.760
	EnCap Flatrock Midstream Fund III.....	Houston.....	TX....	EnCap Flatrock Midstream.....		04/30/2014....	3		36,848		679,821	0.390
	NCT Ventures Fund II, L.P.....	Wilmington.....	DE....	NCT Ventures.....		06/20/2008....	1		72,993	-		7.300
	Siris Partners III, L.P.....	Wilmington.....	DE....	Siris Capital.....		12/02/2014....	3		20,340		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		118,322	-		3.430
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX....	EnCap Investments.....		03/31/2015....	3		358,378		1,158,357	0.220
	TPG Partners VII, L.P.....	Fort Worth.....	TX....	TPG Capital.....		05/27/2015....	3		109,742		8,082,644	0.450
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE....	SVB Capital.....		06/17/2015....	1		120,750		630,304	3.000
	Catalyst Fund Limited Partnership V.....	Toronto.....	CAN.	Catalyst Capital Group, Inc.....		08/12/2015....	3		1,500,000		10,431,112	1.960
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA....	Ares Management.....		06/22/2017....	3		525,233		5,892,950	0.510
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Partners.....		02/25/2016....	3		24,830		1,185,677	1.300
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE....	Vista Equity Partners.....		02/29/2016....	3		801,401		3,868,072	0.360

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

QE03.1

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.1	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	05/05/2016....	3	.....	162,000	.....	162,000	8.010
	Dyal Capital Partners III, L.P.....	New York.....	NY....	Dyal Capital.....	.....	09/30/2016....	3	.....	254,117	.....	18,394,952	0.560
	MBK Partners Fund IV.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/09/2017....	3	.....	284,567	.....	1,547,831	0.580
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN....	Yukon Partners.....	.....	07/18/2017....	2	.....	649,184	.....	6,083,123	6.440
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY....	Riverside.....	.....	05/23/2017....	2	.....	3,481,996	.....	4,241,030	5.050
	Silver Lake Partners V, L.P.....	Wilmington.....	DE....	Silver Lake.....	.....	06/12/2018....	3	.....	690,777	.....	6,178,103	0.240
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA....	SVB Capital.....	.....	12/06/2017....	1	.....	390,100	.....	1,564,550	3.690
	TPG Asia VII.....	Fort Worth.....	TX....	TPG Capital Asia.....	.....	07/26/2018....	3	.....	1,673,555	.....	8,739,300	0.520
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	07/17/2017....	3	.....	690,830	.....	5,676,697	0.140
	GTCR Fund XII.....	New York.....	NY....	GTCR.....	.....	05/04/2018....	3	.....	771,525	.....	7,500,475	0.410
	Providence Equity Partners VIII L.P.....	Providence.....	RI....	Providence Equity Partners.....	.....	07/17/2019....	3	.....	1,709,510	.....	9,429,961	0.320
	Clearlake Capital Partners V.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	12/05/2017....	3	.....	1,887,505	.....	3,827,866	0.390
	Dyal Capital Partners IV.....	New York.....	NY....	Dyal Capital.....	.....	06/11/2018....	3	.....	2,262,945	.....	23,470,877	0.330
	Ampersand 2018 Limited Partnership.....	Boston.....	MA....	Ampersand Capital.....	.....	10/30/2018....	3	.....	645,000	-	.....	4.660
	Carlyle Asia Partners V.....	Washington.....	DC....	The Carlyle Group.....	.....	12/26/2018....	3	.....	(55,751)	.....	13,990,793	0.310
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	11/28/2018....	3	.....	230,000	-	.....	4.070
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX....	TPG Capital.....	.....	10/01/2019....	3	.....	1,484,027	.....	14,986,640	0.780
	TPG Partners VIII, L.P.....	Fort Worth.....	TX....	TPG Capital.....	.....	10/01/2019....	3	.....	1,123,936	.....	14,627,353	0.170
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX....	Vista Equity Partners.....	.....	01/24/2019....	3	.....	584,430	.....	8,714,236	0.150
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM..	Navis.....	.....	05/08/2019....	3	.....	754,841	.....	20,100,000	3.470
	Energy Spectrum VIII LP.....	Dallas.....	TX....	Energy Spectrum Capital.....	.....	04/08/2019....	3	.....	257,276	.....	8,214,011	1.240
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	04/09/2020....	2	.....	1,769,346	.....	18,673,223	2.000
	RiverGlade Capital, L.P.....	Chicago.....	IL....	RiverGlade Capital.....	.....	07/31/2019....	3	.....	2,141,607	.....	8,753,493	6.150
	ZMC III, L.P.....	New York.....	NY....	ZMC.....	.....	01/03/2020....	3	.....	132,003	.....	13,759,179	2.210
	Global Infrastructure Partners IV, L.P.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019....	3	.....	717,383	.....	15,300,029	0.080
	Veritas Capital Fund VII.....	New York.....	NY....	Veritas Capital.....	.....	04/15/2020....	3	.....	4,254,135	.....	12,462,448	0.460
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN..	Brookfield Asset Management.....	.....	11/05/2019....	3	.....	3,107,434	.....	7,521,553	0.080
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management.....	.....	03/20/2020....	3	.....	1,169,304	.....	3,509,545	0.700
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	10/30/2019....	3	.....	1,047,297	.....	1,943,743	0.370
	MBK Partners Fund V.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/23/2021....	3	710,636	.....	.....	21,821,407	0.370
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....	.....	01/27/2020....	3	.....	1,664,000	.....	12,220,000	2.640
	Vista Foundation Fund IV, L.P.....	Dover.....	DE....	Vista Equity Partners.....	.....	07/24/2020....	3	.....	2,558,300	.....	10,014,556	0.330
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT....	Catterton Partners.....	.....	05/22/2020....	3	.....	2,289,537	.....	22,604,775	0.760
	Ampersand 2020, L.P.....	Boston.....	MA....	Ampersand Capital.....	.....	11/12/2020....	3	.....	474,457	.....	19,969,564	3.160
	One Rock Capital Partners III, L.P.....	New York.....	NY....	One Rock Capital Partners.....	.....	06/22/2021....	3	5,696,142	.....	.....	21,203,858	1.340
	Altaris Health Partners V, L.P.....	New York.....	NY....	Altaris Capital Partners, LLC.....	.....	04/22/2021....	3	327,393	.....	.....	11,672,607	0.480

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

QE03.2

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
QE03.2	FP Solar Finance LP.....	New York.....	NY....	Fundamental Advisors.....	.....	07/30/2020....	3	.....	.....2,339,500	.....	.....8,181,600	17.390
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE....	Silver Lake.....	.....	01/06/2021....	3	2,495,812	.....	.....	.....16,427,115	0.110
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	.....1,671,384	.....	.....4,336,608	0.270
	KH Aggregator LP.....	Wilmington.....	DE....	Whitehorse Liquidity.....	.....	11/25/2020....	3	.....	.....13,092	.....	.....15,736	0.090
	SL SPV-3, L.P.....	New York.....	NY....	Silver Lake.....	.....	12/17/2020....	3	.....	.....6,539	- .....	.....	.....0.750
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY....	HPS Investment Partners.....	.....	01/25/2021....	2	7,400,840	.....	.....	.....18,240,000	0.640
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT....	Mercato Partners.....	.....	04/16/2021....	3	2,500,000	.....	.....	.....22,500,000	8.330
	SVB Capital Partners V, L.P.....	Silicon Valley.....	CA....	SVB Capital.....	.....	03/25/2021....	1	3,232,500	.....	.....	.....9,255,000	5.660
	TPG VIII Croc CI I, L.P.....	Dover.....	DE....	TPG Capital.....	.....	04/12/2021....	3	4,609,020	.....	- .....	.....	.....0.810
	EETF Sidecar I-A, L.P.....	New York.....	NY....	EnCap Investments.....	.....	04/21/2021....	3	6,835,022	.....	.....	.....2,906,079	0.780
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY....	EnCap Investments.....	.....	04/21/2021....	3	4,352,646	.....	.....	.....3,880,434	0.530
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX....	EnCap Investments.....	.....	04/21/2021....	3	13,191,297	.....	.....	.....11,123,814	1.600
	Health2047 Capital Partners Fund I, L.P.....	Silicon Valley.....	CA....	Health2047 Capital Partners.....	.....	05/17/2021....	1	825,000	.....	.....	.....1,675,000	2.500
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM..	H.I.G. Global Capital Partners.....	.....	06/18/2021....	3	653,060	.....	.....	.....24,268,525	1.050
	Nirvana Holdings I LP.....	Dover.....	DE....	Whitehorse Liquidity.....	.....	06/29/2021....	3	491,569	.....	.....	.....341,875	0.120
	Aequim Arbitrage Fund LP.....	Dover.....	DE....	Aequim Alternative Investments LLC.....	.....	05/27/2021....	7	35,000,000	.....	- .....	.....	.....3.500
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								88,320,937	50,549,349	0	562,284,494	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Ventures, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	06/30/2007....	1	.....	.....19,120,659	.....	- .....	.....100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	19,120,659	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Metropolitan Real Estate Partners V, LP.....	New York.....	NY....	Metropolitan Real Estate Equity Management LLC.....	.....	04/16/2007....	.....	.....	.....(1,733)	.....	.....1,728,758	9.180
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	04/01/2015....	.....	.....	.....33,314	.....	.....1,320,767	5.080
	Prime Property Fund, LLC.....	New York.....	NY....	Morgan Stanley.....	.....	03/31/2015....	.....	.....898,397	.....	- .....	.....	.....0.240
	PCCP Credit IX, LP.....	Dover.....	DE....	PCCP.....	.....	03/28/2017....	.....	.....3,600,000	.....	.....	.....32,049,600	4.800
	DivcoWest Fund V, LP.....	Dover.....	DE....	Divco West, LLC.....	.....	06/23/2017....	.....	.....470,081	.....	.....	.....4,127,053	1.140
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Residential.....	.....	06/02/2017....	.....	.....118,215	.....	.....	.....1,217,414	1.090
	US Regional Logistics Program II, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/12/2018....	.....	.....5,997,600	.....	.....	.....23,491,783	49.980
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners.....	.....	09/24/2018....	.....	.....30,022	.....	.....	.....1,330,656	1.000
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE....	Dermody Properties.....	.....	12/27/2018....	.....	.....(322,946)	.....	- .....	.....	.....1.290
	PCCP Equity VIII.....	Dover.....	DE....	PCCP.....	.....	09/18/2018....	.....	.....795,793	.....	.....	.....2,706,937	0.800
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019....	.....	.....779,982	.....	.....	.....2,330,276	0.740
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Investors.....	.....	12/21/2018....	.....	.....1,084,563	.....	.....	.....14,029,958	1.140
	HSREP VII Co-Investment, L.P.....	New York.....	NY....	Harrison Street.....	.....	05/02/2019....	.....	.....567,606	.....	.....	.....1,787,813	2.930
	Bell Institutional Fund VII, LLC.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019....	.....	.....850,896	.....	.....	.....7,973,241	1.260
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE....	Exeter Property Group.....	.....	10/23/2020....	.....	.....3,000,000	.....	.....	.....19,500,000	1.540

QE03.3

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
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	03/27/2020....	.....	.....	1,415,596	.....	11,518,003	1.620
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE...	Waterton Residential.....	.....	12/10/2020....	.....	.....	607,813	.....	6,738,658	0.530
	Demody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE...	Demody Properties.....	.....	08/28/2020....	.....	.....	64,770	.....	13,037	1.490
	Related Real Estate Fund III, LP.....	Dover.....	DE...	Related Fund Management.....	.....	08/27/2020....	.....	.....	380,036	.....	6,513,805	0.420
	DivcoWest Fund VI-A, LP.....	Dover.....	DE...	Divco West, LLC.....	.....	11/06/2020....	.....	.....	1,083,759	.....	10,149,493	0.530
	US Regional Logistics Program III, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/27/2021....	.....	11,700,000	.....	.....	102,900,000	30.000
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE...	Harrison Street.....	.....	03/29/2021....	.....	308,628	.....	.....	6,289,488	0.530
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE...	Ares Management.....	.....	04/15/2021....	.....	1,602,548	.....	.....	6,397,452	0.540
	Oak Street Real Estate Capital Net Lease Property Fund, LP.....	Dover.....	DE...	Oak Street Real Estate Capital, LLC.....	.....	04/06/2021....	.....	4,084	.....	.....	60,000,000	6.000
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE...	FrontRange Co-GP Property Fund.....	.....	04/30/2021....	.....	1,091,539	.....	.....	9,000,000	2.500
	U.S. Strategic Industrial Fund II LP.....	Delaware.....	DE...	U.S. Strategic Industrial Fund II GP LLC.....	.....	06/10/2021....	.....	2,483	.....	.....	10,000,000	2.350
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								14,709,282	21,453,764	0	343,114,192	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	02/08/2008....	.....	.....	8,413,631	-	.....	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	8,413,631	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE...	Pretium Partners.....	.....	11/25/2014....	3	.....	80,057	.....	25,000,000	2.800
	Vista Foundation Fund III.....	Dover.....	DE...	Vista Equity Partners.....	.....	05/12/2016....	3	.....	2,097,503	.....	4,580,395	0.740
	Pretium Residential Credit Fund II, LP.....	New York.....	NY...	Pretium Partners.....	.....	04/20/2021....	3	10,947,431	.....	.....	44,052,569	4.400
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								10,947,431	2,177,560	0	73,632,964	XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Nationwide Ohio ARRA Fund LLC.....	Columbus.....	OH...	Ohio Equity Fund, Inc.....	.....	12/18/2009....	.....	.....	340,192	.....	787,425	100.000
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	10/30/2014....	.....	.....	95,610	.....	1,074,246	49.990
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH...	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015....	.....	.....	580,535	.....	2,368,961	50.000
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH...	RESP MM LLC.....	.....	11/24/2015....	.....	.....	55,613	.....	207,561	49.990
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL...	Alliant GP 84 LLC.....	.....	12/21/2015....	.....	.....	23,800	.....	642,114	15.600
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH...	RBC Tax Credit IV LLC.....	.....	02/12/2016....	.....	.....	203,930	.....	454,376	49.990
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH...	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016....	.....	.....	457,010	.....	1,743,668	4.820
	OEI Nationwide Fund IV LLC.....	Columbus.....	OH...	Ohio Equity Fund Inc.....	.....	09/22/2016....	.....	.....	152,046	.....	623,887	50.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	1,908,736	0	7,902,238	XXX.....
4899999. Subtotal - Unaffiliated.....								122,213,128	91,044,241	0	1,162,713,821	XXX.....
4999999. Subtotal - Affiliated.....								0	27,534,290	0	0	XXX.....
5099999. Totals.....								122,213,128	118,578,531	0	1,162,713,821	XXX.....

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	MCP Private Capital Fund II, L.P.....	Luxembourg City.....	LUX	Distribution.....	05/07/2014	04/26/2021	69,541	.....	.....	.....	.....	.....0	.....	.....69,541	73,264	3,723	-	3,723	.....
	Kayne Senior Credit II Offshore Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014	04/21/2021	3,950,321	.....	.....	.....	.....	.....0	.....	.....3,950,321	3,950,321	-	-	0	.....
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution.....	11/13/2014	05/14/2021	1,998,276	.....	.....	.....	.....	.....0	.....	.....1,998,276	1,998,276	-	-	0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE..	Distribution.....	11/25/2014	06/24/2021	966,571	.....	.....	.....	.....	.....0	.....	.....966,571	966,571	-	-	0	.....
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/12/2015	06/29/2021	1,597,500	.....	.....	.....	.....	.....0	.....	.....1,597,500	1,597,500	-	-	0	.....
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg.....	LUX	Distribution.....	09/17/2015	06/08/2021	2,075,212	.....	.....	.....	.....	.....0	.....	.....2,075,212	2,075,212	-	-	0	.....
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016	04/09/2021	82,910	.....	.....	.....	.....	.....0	.....	.....82,910	82,910	-	-	0	.....
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	06/28/2021	966,605	.....	.....	.....	.....	.....0	.....	.....966,605	966,605	-	-	0	.....
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/30/2021	979,751	.....	.....	.....	.....	.....0	.....	.....979,751	979,751	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/29/2021	5,393,437	.....	.....	.....	.....	.....0	.....	.....5,393,437	5,393,437	-	-	0	.....
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016	06/18/2021	377,143	.....	.....	.....	.....	.....0	.....	.....377,143	377,143	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	05/07/2021	63,842	.....	.....	.....	.....	.....0	.....	.....63,842	63,842	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	05/28/2021	309,811	.....	.....	.....	.....	.....0	.....	.....309,811	309,811	-	-	0	.....
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020	06/02/2021	1,201,976	.....	.....	.....	.....	.....0	.....	.....1,201,976	1,201,976	-	-	0	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....						20,032,896	0	0	0	0	0	0	20,032,896	20,036,619	3,723	0	3,723	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	TA IX, LP.....	Boston.....	MA.	Distribution.....	12/31/2000	06/15/2021	-	-	-	-	-	0	-	-	(3,928)	-	(3,928)	(3,928)	200
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006	05/28/2021	94,236	.....	.....	.....	.....	.....0	.....	.....94,236	94,236	-	-	0	.....
	Highland Capital Partners VII, L.P.....	Lexington.....	MA.	Distribution.....	10/28/2005	06/30/2021	880,162	.....	.....	.....	.....	.....0	.....	.....880,162	880,162	-	-	0	.....
	Northstar Mezzanine Partners V L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008	05/26/2021	129,482	.....	.....	.....	.....	.....0	.....	.....129,482	129,482	-	-	0	.....
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH.	Distribution.....	11/30/2010	05/28/2021	952,000	.....	.....	.....	.....	.....0	.....	.....952,000	952,000	-	-	0	.....
	EnCap Energy Capital Fund VIII, L.P.....	Houston.....	TX..	Distribution.....	12/15/2010	04/16/2021	329,011	.....	.....	.....	.....	.....0	.....	.....329,011	329,011	-	-	0	.....
	Energy Spectrum Partners VI LP.....	Dallas.....	TX..	Distribution.....	02/28/2011	05/28/2021	146,928	.....	.....	.....	.....	.....0	.....	.....146,928	146,928	-	-	0	.....
	3i India Infrastructure Fund LP.....	London.....	GBR	Distribution.....	02/27/2008	06/29/2021	21,617	.....	.....	.....	.....	.....0	.....	.....21,617	21,617	-	-	0	.....
	CBPE Capital Fund VIII, L.P.....	London.....	GBR	Distribution.....	03/03/2009	04/29/2021	1,060,994	.....	.....	.....	.....	.....0	.....	.....1,060,994	873,105	(187,889)	-	(187,889)	0
	Navis Asia Fund V.....	Kuala Lumpur.....	MYS	Distribution.....	02/01/2007	05/11/2021	58,758	.....	.....	.....	.....	.....0	.....	.....58,758	58,758	-	-	0	.....
	Ripley Cable Holdings I, L.P.....	Grand Cayman.....	CYM	Distribution.....	08/22/2006	01/13/2021	138,980	(138,980)	-	-	-	(138,980)	-	-	-	-	-	0	35,312
	AIF Capital Asia III, L.P.....	Port-Louis.....	MUS	Distribution.....	12/15/2006	06/25/2021	1,507,737	.....	.....	.....	.....	.....0	.....	.....1,507,737	1,507,737	-	-	0	.....
	Arclight Energy Partners Fund V, L.P.....	Wilmington.....	DE..	Distribution.....	09/30/2011	06/24/2021	3,409,131	.....	.....	.....	.....	.....0	.....	.....3,409,131	3,409,131	-	-	0	.....
	Silver Lake Partners IV, L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013	05/28/2021	274,137	.....	.....	.....	.....	.....0	.....	.....274,137	274,137	-	-	0	.....
	Energy Trust Partners IV LP.....	Dallas.....	TX..	Distribution.....	08/30/2013	05/04/2021	70,504	.....	.....	.....	.....	.....0	.....	.....70,504	70,504	-	-	0	.....
	Peppertree Capital Fund IV, LP.....	Wilmington.....	OH.	Distribution.....	09/30/2013	04/16/2021	4,149,992	.....	.....	.....	.....	.....0	.....	.....4,149,992	4,149,992	-	-	0	.....
	Yukon Capital Partners II, L.P.....	Minneapolis.....	MN.	Distribution.....	11/05/2013	05/18/2021	1,444,614	.....	.....	.....	.....	.....0	.....	.....1,444,614	1,444,614	-	-	0	.....
	One Rock Capital Partners, LP.....	New York.....	NY..	Distribution.....	01/30/2014	03/15/2021	- .....	.....	.....	.....	.....	.....0	-	-	-	-	-	0	.....
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA..	Distribution.....	01/31/2014	05/03/2021	579,347	.....	.....	.....	.....	.....0	.....	.....579,347	579,347	-	-	0	.....
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014	06/29/2021	141,221	.....	.....	.....	.....	.....0	.....	.....141,221	141,221	-	-	0	.....
	EnCap Flatrock Midstream Fund III.....	Houston.....	TX..	Distribution.....	04/30/2014	06/25/2021	93,029	.....	.....	.....	.....	.....0	.....	.....93,029	93,029	-	-	0	.....
	Energy Spectrum Partners VII LP.....	Dallas.....	TX..	Distribution.....	11/03/2014	05/28/2021	50,899	.....	.....	.....	.....	.....0	.....	.....50,899	50,899	-	-	0	.....
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014	06/30/2021	835,876	.....	.....	.....	.....	.....0	.....	.....835,876	835,876	-	-	0	.....

QE03.4

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	True North Fund V LLP, fka (IVF V).....	Port Louis, Mauritius.....	MUS	Distribution.....	03/18/2015	05/11/2021	1,636,160	.....	.....	.....	.....	.....0	.....	.....1,636,160	1,636,160	-	-	0	.....
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX..	Distribution.....	03/31/2015	06/24/2021	407,564	.....	.....	.....	.....	.....0	.....	.....407,564	407,564	-	-	0	.....
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015	06/18/2021	63,414	.....	.....	.....	.....	.....0	.....	.....63,414	63,414	-	-	0	.....
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/17/2015	06/15/2021	7,812,183	.....	.....	.....	.....	.....0	.....	.....7,812,183	7,812,183	-	-	0	.....
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	06/22/2017	06/24/2021	50,778	.....	.....	.....	.....	.....0	.....	.....50,778	50,778	-	-	0	.....
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT..	Distribution.....	02/25/2016	06/15/2021	350,138	.....	.....	.....	.....	.....0	.....	.....350,138	350,138	-	-	0	.....
	Advent International GPE VIII-B.....	Wilmington.....	DE..	Distribution.....	01/28/2016	05/26/2021	213,158	.....	.....	.....	.....	.....0	.....	.....213,158	213,158	-	-	0	.....
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE..	Distribution.....	02/29/2016	06/21/2021	299,614	.....	.....	.....	.....	.....0	.....	.....299,614	299,614	-	-	0	.....
	L Catterton VIII.....	Greenwich.....	CT..	Distribution.....	06/13/2017	06/09/2021	1,357,448	.....	.....	.....	.....	.....0	.....	.....1,357,448	1,357,448	-	-	0	.....
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE..	Distribution.....	05/05/2016	04/16/2021	2,380,513	.....	.....	.....	.....	.....0	.....	.....2,380,513	2,380,513	-	-	0	.....
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	04/27/2021	3,023,410	.....	.....	.....	.....	.....0	.....	.....3,023,410	3,023,410	-	-	0	.....
	Sierra Private Investments L.P.....	Wakefield.....	MA..	Distribution.....	03/10/2017	05/24/2021	4,718,098	.....	.....	.....	.....	.....0	.....	.....4,718,098	4,718,098	-	-	0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017	06/18/2021	3,917,864	.....	.....	.....	.....	.....0	.....	.....3,917,864	3,917,864	-	-	0	.....
	Silver Lake Partners V, L.P.....	Wilmington.....	DE..	Distribution.....	06/12/2018	06/08/2021	405,019	.....	.....	.....	.....	.....0	.....	.....405,019	405,019	-	-	0	.....
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM	Distribution.....	06/01/2017	06/03/2021	552,005	.....	.....	.....	.....	.....0	.....	.....552,005	552,005	-	-	0	.....
	TPG Asia VII.....	Fort Worth.....	TX..	Distribution.....	07/26/2018	05/24/2021	676,423	.....	.....	.....	.....	.....0	.....	.....676,423	676,423	-	-	0	.....
	Providence Equity Partners VIII L.P.....	Providence.....	RI..	Distribution.....	07/17/2019	06/07/2021	414,087	.....	.....	.....	.....	.....0	.....	.....414,087	414,087	-	-	0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	06/25/2021	2,606,129	.....	.....	.....	.....	.....0	.....	.....2,606,129	2,606,129	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018	04/16/2021	219,632	.....	.....	.....	.....	.....0	.....	.....219,632	219,632	-	-	0	.....
	Carlyle Asia Partners V.....	Washington.....	DC..	Distribution.....	12/26/2018	06/08/2021	795,145	.....	.....	.....	.....	.....0	.....	.....795,145	795,145	-	-	0	.....
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018	06/18/2021	908,434	.....	.....	.....	.....	.....0	.....	.....908,434	908,434	-	-	0	.....
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	06/30/2021	192,651	.....	.....	.....	.....	.....0	.....	.....192,651	192,651	-	-	0	.....
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019	05/10/2021	76,265	.....	.....	.....	.....	.....0	.....	.....76,265	76,265	-	-	0	.....
	Advent International GPE IX, L.P.....	Grand Cayman.....	CYM	Distribution.....	10/21/2019	06/30/2021	200,984	.....	.....	.....	.....	.....0	.....	.....200,984	200,984	-	-	0	.....
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN	Distribution.....	11/05/2019	06/29/2021	2,119,738	.....	.....	.....	.....	.....0	.....	.....2,119,738	2,119,738	-	-	0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	06/01/2021	160,051	.....	.....	.....	.....	.....0	.....	.....160,051	160,051	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	06/30/2021	497,199	.....	.....	.....	.....	.....0	.....	.....497,199	497,199	-	-	0	.....
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT..	Distribution.....	05/22/2020	04/14/2021	1,455,166	.....	.....	.....	.....	.....0	.....	.....1,455,166	1,455,166	-	-	0	.....
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	06/28/2021	205,813	.....	.....	.....	.....	.....0	.....	.....205,813	205,813	-	-	0	.....
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020	06/08/2021	18,742	.....	.....	.....	.....	.....0	.....	.....18,742	18,742	-	-	0	.....
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY..	Distribution.....	01/25/2021	05/28/2021	268,211	.....	.....	.....	.....	.....0	.....	.....268,211	268,211	-	-	0	.....
	Forrest Holdings I LP.....	Dover.....	DE..	Distribution.....	03/15/2021	06/30/2021	87,642	.....	.....	.....	.....	.....0	.....	.....87,642	87,642	-	-	0	.....
	EETF Sidecar I-A, L.P.....	New York.....	NY..	Distribution.....	04/21/2021	06/15/2021	130,620	.....	.....	.....	.....	.....0	.....	.....130,620	130,620	-	-	0	.....
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY..	Distribution.....	04/21/2021	05/28/2021	1,713,472	.....	.....	.....	.....	.....0	.....	.....1,713,472	1,713,472	-	-	0	.....
	EnCap Energy Transition Fund I-A, L.P.....	Houston.....	TX..	Distribution.....	04/21/2021	05/28/2021	4,755,368	.....	.....	.....	.....	.....0	.....	.....4,755,368	4,755,368	-	-	0	.....
	Nirvana Holdings I LP.....	Dover.....	DE..	Distribution.....	06/29/2021	06/29/2021	76,374	.....	.....	.....	.....	.....0	.....	.....76,374	76,374	-	-	0	.....
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank.....	NJ..	Distribution.....	05/31/2005	02/19/2021	12,501	.....	.....	.....	.....	.....0	.....	.....12,501	12,501	-	-	0	.....
	Capula Global Relative Value Fund LP.....	Grand Cayman.....	CYM	Distribution.....	12/01/2018	04/30/2021	4,942,332	.....	.....	.....	.....	.....0	.....	.....4,942,332	4,942,332	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							66,089,000	(138,980)	0	0	0	(138,980)	0	65,950,020	65,758,203	(187,889)	(3,928)	(191,817)	35,512
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Exeter Industrial Value Fund III, LP.....	Conshohocken.....	PA..	Distribution.....	03/27/2014	06/30/2021	341,727	.....	.....	.....	.....	.....0	.....	.....341,727	341,727	-	-	0	.....
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015	06/17/2021	166,470	.....	.....	.....	.....	.....0	.....	.....166,470	166,470	-	-	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
QE03.6	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	04/23/2021	191,842	.....	.....	.....	.....	.....0	.....	.....191,842	191,842	-	-	0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	05/03/2021	299,881	.....	.....	.....	.....	.....0	.....	.....299,881	299,881	-	-	0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	04/23/2021	249,374	.....	.....	.....	.....	.....0	.....	.....249,374	249,374	-	-	0	.....
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Distribution.....	10/24/2016	06/29/2021	585,098	.....	.....	.....	.....	.....0	.....	.....585,098	585,098	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	06/24/2021	4,953,600	.....	.....	.....	.....	.....0	.....	.....4,953,600	4,953,600	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017	05/14/2021	7,456	.....	.....	.....	.....	.....0	.....	.....7,456	7,456	-	-	0	.....
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	Distribution.....	08/09/2017	06/30/2021	305,622	.....	.....	.....	.....	.....0	.....	.....305,622	305,622	-	-	0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	05/03/2021	2,571	.....	.....	.....	.....	.....0	.....	.....2,571	2,571	-	-	0	.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE..	Distribution.....	01/12/2018	03/03/2021	9,383	.....	.....	.....	.....	.....0	.....	.....9,383	9,383	-	-	0	.....
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE..	Distribution.....	09/24/2018	06/30/2021	470,625	.....	.....	.....	.....	.....0	.....	.....470,625	470,625	-	-	0	.....
	PCCP Equity VIII.....	Dover.....	DE..	Distribution.....	09/18/2018	05/21/2021	963,913	.....	.....	.....	.....	.....0	.....	.....963,913	963,913	-	-	0	.....
	Bell Institutional Fund VII, LLC.....	Dover.....	DE..	Distribution.....	10/30/2019	04/27/2021	46,548	.....	.....	.....	.....	.....0	.....	.....46,548	46,548	-	-	0	.....
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020	06/15/2021	199,207	.....	.....	.....	.....	.....0	.....	.....199,207	199,207	-	-	0	.....
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE..	Distribution.....	03/27/2020	06/15/2021	292,560	.....	.....	.....	.....	.....0	.....	.....292,560	292,560	-	-	0	.....
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020	04/30/2021	370,399	.....	.....	.....	.....	.....0	.....	.....370,399	370,399	-	-	0	.....
	DivcoWest Fund VI-A, LP.....	Dover.....	DE..	Distribution.....	11/06/2020	06/25/2021	195,930	.....	.....	.....	.....	.....0	.....	.....195,930	195,930	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							9,652,206	0	0	0	0	0	0	9,652,206	9,652,206	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH..	Distribution.....	02/08/2008	06/30/2021	18,834,133	.....	.....	.....	.....	.....0	.....	.....18,834,133	18,834,133	-	-	0	.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							18,834,133	0	0	0	0	0	0	18,834,133	18,834,133	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	MA P&C Ins. Co. Community & Economic Development Initiative LLC	Boston.....	MA..	Distribution.....	08/08/2013	06/21/2021	529	.....	.....	.....	.....	.....0	.....	.....529	529	-	-	0	.....
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014	06/29/2021	4,613,811	.....	.....	.....	.....	.....0	.....	.....4,613,811	4,613,811	-	-	0	.....
	Vista Foundation Fund III.....	Dover.....	DE..	Distribution.....	05/12/2016	06/11/2021	1,257,426	.....	.....	.....	.....	.....0	.....	.....1,257,426	1,257,426	-	-	0	.....
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							5,871,766	0	0	0	0	0	0	5,871,766	5,871,766	0	0	0	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH..	Other-than-temporary-impairment.....	02/04/2002	04/07/2021	-	-	-	(3,842)	-	3,842	-	3,842	3,842	-	-	0	-
3199999. Total - Non-Collateral Loans - Unaffiliated.....							0	0	0	(3,842)	0	3,842	0	3,842	3,842	0	0	0	0
4899999. Subtotal - Unaffiliated.....							101,645,868	(138,980)	0	(3,842)	0	(135,138)	0	101,510,730	101,322,636	(184,166)	(3,928)	(188,094)	35,512
4999999. Subtotal - Affiliated.....							18,834,133	0	0	0	0	0	0	18,834,133	18,834,133	0	0	0	0
5099999. Totals.....							120,480,001	(138,980)	0	(3,842)	0	(135,138)	0	120,344,863	120,156,769	(184,166)	(3,928)	(188,094)	35,512

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											
912828 4N 7	U S Treasury Nt	2.875%	05/15/28		06/30/2021	Nationwide Indemnity		22,194,540	20,000,000	71,875	1.A
912828 S5 0	U S Treasury 7/15/2026 TIPS	0.125%	07/		06/30/2021	Nationwide Indemnity		91,255,984	74,900,000	47,820	1.A
0599999	Total - Bonds - U.S. Government							113,450,524	94,900,000	119,695	XXX
Bonds - U.S. States, Territories and Possessions											
57582N XX 8	Massachusetts St GO Ref Ser B	5.250%	0		06/30/2021	Nationwide Indemnity		2,139,099	2,130,000	46,283	1.B FE
605580 DH 9	Mississippi St GO Ref Ser A	5.250%	11/		06/30/2021	Nationwide Indemnity		2,034,240	2,000,000	17,208	1.C FE
70914P B6 8	Pennsylvania St GO First Ser	5.000%	09		06/30/2021	Nationwide Indemnity		5,848,356	4,785,000	69,781	1.D FE
1799999	Total - Bonds - U.S. States, Territories & Possessions							10,021,695	8,915,000	133,272	XXX
Bonds - U.S. Political Subdivisions of States											
172252 A2 4	Cincinnati OH City SD GO Ref Classroom C				06/30/2021	Nationwide Indemnity		3,064,068	3,000,000	12,688	1.C FE
442331 3G 7	Houston TX GO Txbl	3.845%	03/01/31		06/30/2021	Nationwide Indemnity		5,661,565	5,000,000	63,549	1.D FE
442331 3H 5	Houston TX GO Txbl	3.925%	03/01/32		06/30/2021	Nationwide Indemnity		5,659,860	5,000,000	64,872	1.D FE
717883 FK 3	Philadelphia PA Sch Dist GO Ref Ser A FS				06/30/2021	Nationwide Indemnity		6,051,475	5,000,000	20,139	1.E FE
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se				06/30/2021	Nationwide Indemnity		4,991,576	4,000,000	109,389	1.C FE
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				06/30/2021	Nationwide Indemnity		6,527,065	5,000,000	130,521	1.C FE
840071 AT 1	South San Francisco CA GO Uni Sch Dist S				06/30/2021	Nationwide Indemnity		2,423,813	2,180,000	33,381	1.B FE
2499999	Total - Bonds - U.S. Political Subdivisions of States							34,379,422	29,180,000	434,539	XXX
Bonds - U.S. Special Revenue and Special Assessment											
010268 AX 8	Alabama Fed Aid HW Fin AuthRev Ser A	5			06/30/2021	Nationwide Indemnity		4,048,643	3,335,000	55,120	1.B FE
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A	5			06/30/2021	Nationwide Indemnity		4,045,849	3,335,000	55,120	1.B FE
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig				06/30/2021	Nationwide Indemnity		6,051,475	5,000,000	82,639	1.B FE
010604 CC 8	Alabama St Port Auth Rev AMT Ref Docs Se				06/30/2021	Nationwide Indemnity		3,813,324	3,160,000	39,061	2.A FE
02765U MB 7	American Mun Pwr Ohio Inc Rev Comb Hydro				06/30/2021	Nationwide Indemnity		1,696,110	1,500,000	22,500	1.F FE
08527N GY 6	Bernalillo Cnty NM Rev Gross Tax Rcpts R				06/30/2021	Nationwide Indemnity		2,224,626	2,000,000	25,958	1.B FE
08527N GZ 3	Bernalillo Cnty NM Rev Gross Tax Rcpts R				06/30/2021	Nationwide Indemnity		4,168,991	3,600,000	46,725	1.B FE
13068L YZ 2	California St Pub Wks Brd Rev Ref-Variou				06/30/2021	Nationwide Indemnity		5,809,960	5,000,000	32,778	1.D FE
160853 VC 8	Charlotte-Mecklenburg Hosp Rev Txbl-Atri				05/21/2021	Citigroup		7,500,000	7,500,000		1.D FE
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref				06/30/2021	Nationwide Indemnity		3,865,209	3,690,000	83,999	1.B FE
167562 QK 6	Chicago IL Midway Arpt Rev Amt Ref Ser A				06/30/2021	Nationwide Indemnity		3,333,270	3,000,000	59,667	1.F FE
167562 QL 4	Chicago IL Midway Arpt Rev Amt Ref Ser A				06/30/2021	Nationwide Indemnity		3,888,976	3,500,000	69,611	1.F FE
167593 UW 0	Chicago IL O'Hare Int Arpt Rev Ref Gen S				06/30/2021	Nationwide Indemnity		5,911,660	5,000,000	124,306	1.F FE
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S				06/30/2021	Nationwide Indemnity		4,941,288	4,000,000	104,417	1.F FE
3140X9 6Y 6	FNMA Pool #FM6286	2.500%	01/25/51		04/01/2021	JP Morgan Securities LLC		(28,466)	(27,295)	(4)	1.A
31418D CA 8	FNMA Pool #MA3664	4.000%	05/25/49		06/30/2021	Nationwide Indemnity		13,532,674	12,691,625	40,895	1.A
365418 BX 9	Garden St Preservation Tr Rev Open Space				06/30/2021	Nationwide Indemnity		30,681,780	24,900,000	234,648	1.F FE
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien				06/30/2021	Nationwide Indemnity		5,422,851	4,500,000	111,875	1.F FE
413890 DC 5	HarrisCnty-HoustonTXSports Rev Sr Lien R				06/30/2021	Nationwide Indemnity		6,250,395	5,575,000	34,844	2.B FE
47770V BQ 2	JobsOH Beverage System Rev Stwd Liq Prof				06/30/2021	Nationwide Indemnity		4,232,204	4,000,000	56,345	1.D FE
544435 4K 3	Los Angeles CA Dep of Arpts AMT-Senior R				06/30/2021	Nationwide Indemnity		2,266,382	2,000,000	11,875	1.C FE
575577 HX 2	Massachusetts Bay Tr Auth Rev Assmt Ser				06/30/2021	Nationwide Indemnity		5,445,332	4,000,000	104,417	1.B FE
57604P B5 2	Massachusetts St Wtr Poll Rev Ref Pool P				06/30/2021	Nationwide Indemnity		5,930,110	5,000,000	103,472	1.A FE
592643 AU 4	Metropolitan Washington DC Rev Cap App 2				06/30/2021	Nationwide Indemnity		7,171,799	7,540,000		1.G FE
594615 BH 8	Michigan St Bldg Auth Rev Ref Facs Prog				06/30/2021	Nationwide Indemnity		5,952,145	5,000,000	52,083	1.D FE
594698 SJ 2	Michigan St Strategic Fd Rev-Water & Sew				06/23/2021	Citigroup		8,000,000	8,000,000		1.D FE

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
603827	XY	7	Minneapolis & St Paul MN Rev TxbI Sub Re.....			06/30/2021.....	Nationwide Indemnity.....		5,517,235	5,000,000	94,373	1.F FE.....
603827	XZ	4	Minneapolis & St Paul MN Rev TaxI Sub Re.....			06/30/2021.....	Nationwide Indemnity.....		3,121,346	2,835,000	54,919	1.F FE.....
603827	YA	8	Minneapolis & St Paul MN Rev TxbI Sub Re.....			06/30/2021.....	Nationwide Indemnity.....		2,524,296	2,295,000	45,599	1.F FE.....
646080	SC	6	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			06/30/2021.....	Nationwide Indemnity.....		3,033,416	2,895,000	7,579	1.C FE.....
646080	SD	4	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			06/30/2021.....	Nationwide Indemnity.....		2,406,551	2,310,000	6,048	1.C FE.....
646080	SE	2	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			06/30/2021.....	Nationwide Indemnity.....		2,400,882	2,315,000	6,061	1.C FE.....
646080	SF	9	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			06/30/2021.....	Nationwide Indemnity.....		4,087,663	3,915,000	11,038	1.C FE.....
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....			06/30/2021.....	Nationwide Indemnity.....		5,634,868	4,700,000	9,792	2.A FE.....
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim.....			06/30/2021.....	Nationwide Indemnity.....		2,385,144	2,000,000	4,167	2.A FE.....
64971W	L6	5	NY City NY Trans Fin Auth Rev Sub Ser A.....			06/30/2021.....	Nationwide Indemnity.....		3,444,450	3,000,000	19,667	1.A FE.....
64983Q	JC	4	New York St Dorm Auth Rev Non St Supply.....			06/30/2021.....	Nationwide Indemnity.....		6,644,385	5,000,000	34,375	1.D FE.....
64983Q	JF	7	New York St Dorm Auth Rev Non St Supply.....			06/30/2021.....	Nationwide Indemnity.....		5,832,945	4,165,000	28,634	1.D FE.....
67760H	CH	2	Ohio St Tpk Commn Rev Ser A 5.500% 02/.....			06/30/2021.....	Nationwide Indemnity.....		2,394,810	2,000,000	41,250	1.C FE.....
709221	UW	3	Pennsylvania St Tpk Commn Rev Ref Sub Se.....			06/30/2021.....	Nationwide Indemnity.....		3,052,163	2,500,000	10,069	1.E FE.....
709222	CP	6	Pennsylvania St Tpk Commn Rev Ser A 5.....			06/30/2021.....	Nationwide Indemnity.....		4,037,971	4,030,000	96,972	1.D FE.....
717817	SE	1	Philadelphia PA Airport Rev Amt-Ref-Ser.....			06/30/2021.....	Nationwide Indemnity.....		5,298,779	4,540,000	9,458	1.F FE.....
717817	SK	7	Philadelphia PA Airport Rev Amt-Ref-Ser.....			06/30/2021.....	Nationwide Indemnity.....		4,971,264	4,300,000	8,958	1.F FE.....
735389	WG	9	Port Seattle WA Rev AMT Ref Ser C 5.00.....			06/30/2021.....	Nationwide Indemnity.....		4,258,538	3,760,000	46,478	1.E FE.....
735389	WH	7	Port Seattle WA Rev Amt Ref Ser C 5.00.....			06/30/2021.....	Nationwide Indemnity.....		2,261,048	2,000,000	24,722	1.E FE.....
735389	WK	0	Port Seattle WA Rev Amt Ref Ser C 5.00.....			06/30/2021.....	Nationwide Indemnity.....		3,378,192	3,000,000	37,083	1.E FE.....
756872	LA	3	Red River TX Edu Fin Corp TxbI Ref TCU P.....			06/30/2021.....	Nationwide Indemnity.....		2,120,372	2,000,000	15,820	1.D FE.....
76116E	GR	5	Resolution Funding Corp Strips 0.000%.....			06/30/2021.....	Nationwide Indemnity.....		927,805	1,067,000		1.A
79766D	TW	9	San Francisco Aprt-A TxbI Ser C 3.345%.....			04/08/2021.....	Goldman Sachs & Company.....		5,000,000	5,000,000		1.E FE.....
88059E	5N	0	Tenn Val Auth Cpn Strip Strips 0.000%.....			06/30/2021.....	Nationwide Indemnity.....		1,975,620	2,549,000		1.A
88059E	V2	7	Tenn Val Auth Cpn Strip Strips 0.000%.....			06/30/2021.....	Nationwide Indemnity.....		1,801,167	2,135,000		1.A
977100	HD	1	Wisconsin St Gen Fd Rev Ref Ser A 2.42.....			06/30/2021.....	Nationwide Indemnity.....		1,819,524	1,729,000	6,883	1.C FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									246,487,021	217,839,330	2,172,296	XXX

Bonds - Industrial and Miscellaneous

000000	00	0	Gerson Lehrman Group Nt 5.750% 12/15/2.....			05/01/2021.....	Tax Free Exchange.....		1,055,736	1,062,485	5,608	4.B Z.....
00179V	AB	2	AMSR Trust RMBS Ser 2021-SFR2 Cl B 1.7.....			06/23/2021.....	Goldman Sachs & Company.....		8,499,725	8,500,000		1.D Z.....
00206R	MD	1	AT&T Inc Sr Nt 3.550% 09/15/55.....			05/20/2021.....	Morgan Stanley & Co LLC.....		2,667,417	2,830,000	19,256	2.B FE.....
00287Y	AW	9	Abbvie Inc Sr Nt 4.450% 05/14/46.....			06/30/2021.....	Nationwide Indemnity.....		1,512,415	1,250,000	7,108	2.B FE.....
00287Y	DB	2	Abbvie Inc Sr Nt 4.750% 03/15/45.....			06/30/2021.....	Nationwide Indemnity.....		5,228,546	4,187,000	58,007	2.B FE.....
01400E	AB	9	Alcon Finance Corp Sr Nt 3.000% 09/23/.....			06/30/2021.....	Nationwide Indemnity.....		1,404,254	1,336,000	10,799	2.B FE.....
015271	AV	1	Alexandria Real Estate Equity Sr Nt 1.....			04/29/2021.....	Wells Fargo Securities LLC.....		866,877	940,000	4,504	2.A FE.....
02361D	AP	5	Ameren Illinois Co Sr Nt 3.250% 03/01/.....			06/30/2021.....	Nationwide Indemnity.....		10,770,690	10,000,000	107,431	1.F FE.....
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....			06/30/2021.....	Nationwide Indemnity.....		675,572	696,681	5,370	3.B FE.....
024836	AF	5	American Campus CMNTYS Sr Nt 2.850% 02.....			04/26/2021.....	Goldman Sachs & Company.....		1,602,546	1,570,000	10,813	2.B FE.....
024836	AG	3	American Campus CMNTYS Sr Nt 3.875% 01.....			06/30/2021.....	Barclays Capital Inc.....		6,943,434	6,300,000	65,401	2.B FE.....
03027X	AY	6	American Tower Corp Sr Nt 3.700% 10/15.....			04/29/2021.....	JP Morgan Securities LLC.....		2,013,843	1,950,000	3,608	2.C FE.....
03116Z	CY	4	Amgen Inc Sr Nt 2.770% 09/01/53.....			05/19/2021.....	Tax Free Exchange.....		2,421,955	2,500,000	15,004	2.A FE.....
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....			06/30/2021.....	Nationwide Indemnity.....		1,014,837	1,007,954	2,002	1.A FM.....
03522A	AH	3	Anheuser-Busch Co/Inbev Sr Nt 4.700% 0.....			06/30/2021.....	Nationwide Indemnity.....		12,233,500	10,000,000	194,528	2.B FE.....
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt 4.....			06/30/2021.....	Nationwide Indemnity.....		6,837,532	5,750,000	119,113	2.B FE.....

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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
03524B	AF	3	Anheuser-Busch Inbev Fin Fr Sr Nt	4.625%	06/30/2021.....	Barclays Capital Inc.....	1,589,341	1,300,000	25,219	2.B FE.....
036752	AP	8	Anthem Inc Sr Nt	2.550% 03/15/31.....	06/30/2021.....	Nationwide Indemnity.....	874,794	850,000	6,201	2.B FE.....
037833	CU	2	Apple Inc Sr Nt	2.850% 05/11/24.....	06/30/2021.....	Nationwide Indemnity.....	2,123,192	2,000,000	7,758	1.B FE.....
045054	AL	7	Ashtead Capital Inc Sr Sec Nt	4.250% 1.....	05/04/2021.....	Wells Fargo Securities LLC.....	3,215,375	3,000,000	18,830	2.C FE.....
045054	AL	7	Ashtead Capital Inc Sr Sec Nt	4.250% 1.....	06/30/2021.....	Nationwide Indemnity.....	809,063	750,000	5,224	2.C FE.....
05491L	AC	2	Barclays Commercial Mtg Sec CMBS Ser 201.....		06/30/2021.....	Nationwide Indemnity.....	5,021,320	5,000,000	11,073	1.A FM.....
06050T	JZ	6	Bank of America NA Sub Bk Nt	6.000% 10.....	06/30/2021.....	Nationwide Indemnity.....	2,734,791	1,950,000	24,375	1.G FE.....
06051G	JA	8	Bank of America Corp Fix to Flt Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....	3,882,686	3,230,000	37,366	1.G FE.....
06541C	BL	9	Bank CMBS Ser 2021-BN33 Cl A5	2.556% 0.....	05/07/2021.....	Bank of America BISD Dealer.....	3,604,997	3,500,000	4,722	1.A FE.....
06541R	BB	8	BANK CMBS Ser 2019-BN23 Cl A3	2.920% 1.....	06/30/2021.....	Nationwide Indemnity.....	6,453,432	6,025,000	14,172	1.A FM.....
06541U	BW	5	BANK CMBS Ser 2020-BN30 Cl A4	1.925% 1.....	06/30/2021.....	Nationwide Indemnity.....	5,534,280	5,575,000	8,645	1.A FM.....
06849R	AG	7	Barrick NA Finance LLC Co Gtd Nt	5.700.....	06/30/2021.....	Barclays Capital Inc.....	3,571,958	2,580,000	13,072	2.B FE.....
07274E	AG	8	Bayer US Finance LLC Sr Nt	3.375% 10/0.....	06/30/2021.....	Nationwide Indemnity.....	3,221,604	3,000,000	23,063	2.B FE.....
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....		06/30/2021.....	Nationwide Indemnity.....	5,276,705	4,920,000	11,605	1.A FM.....
08162F	AE	3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5.....		06/30/2021.....	Nationwide Indemnity.....	6,503,722	5,988,000	15,029	1.A FM.....
08163B	BA	8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5.....		06/30/2021.....	Nationwide Indemnity.....	8,335,866	8,400,000	13,351	1.A FM.....
084659	AX	9	Berkshire Hathaway Energy Sr Nt	4.250%.....	04/28/2021.....	Jefferies & Company Inc.....	1,107,273	940,000	1,665	1.G FE.....
092113	AT	6	Black Hills Corp Sr Nt	2.500% 06/15/30.....	06/30/2021.....	Barclays Capital Inc.....	1,974,448	1,930,000	2,278	2.A FE.....
09261W	AG	9	Blackrock DLF IX Nt Ser C	3.686% 07/21.....	06/03/2021.....	Direct.....	1,798,236	1,798,236		1.F FE.....
09261W	AJ	3	Blackrock DLF IX COL Ser 2020-1 Cl D	4.....	04/28/2021.....	Direct.....	957,448	957,448		2.B FE.....
097023	BK	0	Boeing Co Sr Nt	3.300% 03/01/35.....	04/26/2021.....	Citigroup.....	623,209	630,000	3,292	2.C FE.....
097023	CJ	2	Boeing Co Sr Nt	3.600% 05/01/34.....	05/24/2021.....	Various.....	2,294,854	2,250,000	30,847	2.C FE.....
097023	CU	7	Boeing Co Sr Nt	5.040% 05/01/27.....	04/26/2021.....	Credit Suisse Securities LLC.....	975,197	850,000	21,063	2.C FE.....
097023	CV	5	Boeing Co Sr Nt	5.705% 05/01/40.....	06/30/2021.....	Nationwide Indemnity.....	899,492	700,000	6,545	2.C FE.....
097023	CW	3	Boeing Co Sr Nt	5.805% 05/01/50.....	04/27/2021.....	Goldman Sachs & Company.....	813,409	630,000	18,010	2.C FE.....
097023	CY	9	Boeing Co Sr Nt	5.150% 05/01/30.....	06/30/2021.....	Various.....	11,237,131	9,620,000	197,843	2.C FE.....
099724	AH	9	Borg Warner Automotive Sr Nt	4.375% 03.....	06/30/2021.....	Nationwide Indemnity.....	4,003,955	3,500,000	44,661	2.B FE.....
10373Q	AC	4	BP Cap Mkts America Sr Nt	3.937% 09/21.....	06/30/2021.....	Nationwide Indemnity.....	1,707,851	1,500,000	16,240	1.F FE.....
10373Q	AV	2	BP Cap Mkts America Sr Nt	3.017% 01/16.....	06/30/2021.....	Nationwide Indemnity.....	1,617,479	1,500,000	20,616	1.F FE.....
10373Q	BL	3	BP Cap Mkts America Sr Nt	3.633% 04/06.....	06/30/2021.....	Barclays Capital Inc.....	5,072,938	4,510,000	39,142	1.F FE.....
11124T	AJ	3	Broad River BSL Funding CLO Lt CLO Ser 2.....		05/17/2021.....	Citigroup.....	5,500,000	5,500,000		1.A FE.....
11124T	AL	8	Broad River BSL Funding CLO Lt CLO Ser 2.....		05/17/2021.....	Citigroup.....	4,000,000	4,000,000		1.C FE.....
11135F	AS	0	Broadcom Inc Sr Nt	4.300% 11/15/32.....	06/30/2021.....	Barclays Capital Inc.....	3,691,276	3,230,000	18,133	2.C FE.....
11135F	BE	0	Broadcom Inc Sr Nt	1.950% 02/15/28.....	06/30/2021.....	Nationwide Indemnity.....	901,515	900,000	7,849	2.C FE.....
11135F	BH	3	Broadcom Inc Sr Nt	2.450% 02/15/31.....	06/30/2021.....	Nationwide Indemnity.....	1,473,032	1,500,000	16,435	2.C FE.....
1248EP	CN	1	CCO Holdings LLC Sr Nt	4.500% 05/01/32.....	05/13/2021.....	Tax Free Exchange.....	1,905,417	1,842,000	2,763	3.B FE.....
12515H	AZ	8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4.....		06/30/2021.....	Nationwide Indemnity.....	7,119,749	6,500,000	17,965	1.A FM.....
125523	CM	0	Cigna Corp Sr Nt	2.375% 03/15/31.....	06/30/2021.....	Nationwide Indemnity.....	1,288,655	1,275,000	9,841	2.B FE.....
125896	BQ	2	CMS Energy Corp Sr Nt	3.000% 05/15/26.....	06/30/2021.....	Nationwide Indemnity.....	2,138,158	2,000,000	7,500	2.B FE.....
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		06/30/2021.....	Nationwide Indemnity.....	4,702,721	4,300,000	12,574	1.A FM.....
12594P	AW	1	Credit Suisse Mortgage Trust CMBS Ser 20.....		06/30/2021.....	Nationwide Indemnity.....	6,201,761	5,755,000	16,529	1.A FM.....
126307	BH	9	CSC Holdings Inc Hgh Yld Bd	4.500% 11/.....	06/18/2021.....	JP Morgan Securities LLC.....	4,259,322	4,250,000	1,406	3.C FE.....
126408	HQ	9	CSX Corp Sr Nt	2.400% 02/15/30.....	06/30/2021.....	Barclays Capital Inc.....	1,991,683	1,930,000	17,627	2.A FE.....
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2.....		06/30/2021.....	Nationwide Indemnity.....	2,107,215	2,601,195	196	1.D FM.....
12667G	XN	8	Countrywide Alternative Ln Tr RMBS Ser 2.....		06/30/2021.....	Nationwide Indemnity.....	2,988,122	3,178,427	14,082	5.B FM.....

QE04.2

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
12739@	AA	9	CED Nevada Virginia Financing Sr Nt 3.....		06/09/2021.....	Mizuho Securities USA Inc.....		670,920	670,920	.....	2.C Z.....
131347	CM	6	Calpine Corp 1st Lein HY Nt 4.500% 02/.....		06/18/2021.....	Various.....		3,290,306	3,251,000	44,025	3.A FE.....
134429	BJ	7	Campbell Soup Co Sr Nt 2.375% 04/24/30.....		06/30/2021.....	Barclays Capital Inc.....		1,629,014	1,610,000	7,223	2.B FE.....
141781	BM	5	Cargill Inc Sr Nt 2.125% 04/23/30.....		06/30/2021.....	Nationwide Indemnity.....		3,033,612	3,000,000	11,865	1.F FE.....
14448C	AR	5	Carrier Global Corp Sr Nt 3.377% 04/05.....		04/22/2021.....	Barclays Capital Inc.....		950,970	940,000	1,852	2.C FE.....
14448C	AS	3	Carrier Global Corp Sr Nt 3.577% 04/05.....		04/22/2021.....	Various.....		1,319,799	1,300,000	2,713	2.C FE.....
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A CI AR.....		06/28/2021.....	BNP Paribas Securities Corp.....		11,660,000	11,660,000	.....	1.A Z.....
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A CI B1R.....		06/28/2021.....	BNP Paribas Securities Corp.....		2,900,000	2,900,000	.....	1.C Z.....
159864	AG	2	Charles River Laboratories Sr Nt 3.750.....		06/30/2021.....	Nationwide Indemnity.....		556,549	549,000	5,547	3.B FE.....
166756	AP	1	Chevron Corp Sr Nt 3.900% 11/15/24.....		06/30/2021.....	Nationwide Indemnity.....		1,097,822	1,000,000	4,875	1.D FE.....
171484	AE	8	Churchhill Downs Inc St Nt 4.750% 01/1.....		05/17/2021.....	JP Morgan Securities LLC.....		1,031,250	1,000,000	16,361	4.A FE.....
171484	AE	8	Churchhill Downs Inc St Nt 4.750% 01/1.....		06/30/2021.....	Nationwide Indemnity.....		1,494,803	1,446,000	31,481	4.A FE.....
17291E	AX	9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C.....		06/30/2021.....	Nationwide Indemnity.....		5,050,009	4,700,000	13,297	1.A FM.....
172967	MY	4	Citigroup Inc Sr Nt Fix to Float 2.561.....		06/30/2021.....	Barclays Capital Inc.....		3,303,256	3,230,000	13,327	1.G FE.....
17307G	YH	5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....		06/30/2021.....	Nationwide Indemnity.....		1,624,211	1,624,593	7,198	1.D FM.....
17328H	BD	2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43.....		06/30/2021.....	Nationwide Indemnity.....		4,352,388	4,030,000	9,863	1.A FM.....
174610	AJ	4	Citizens Financial Group Sub Nt 4.350%.....		06/30/2021.....	Nationwide Indemnity.....		3,313,845	3,000,000	54,013	2.B FE.....
20030N	CM	1	Comcast Corp Sr Nt 4.700% 10/15/48.....		06/30/2021.....	Barclays Capital Inc.....		4,214,730	3,230,000	32,470	1.G FE.....
20030N	DM	0	Comcast Corp Sr Nt 1.950% 01/15/31.....		06/30/2021.....	Barclays Capital Inc.....		6,382,286	6,460,000	58,436	1.G FE.....
205887	CC	4	ConAgra Foods Inc Sr Nt 4.850% 11/01/2.....		06/30/2021.....	Barclays Capital Inc.....		3,856,652	3,230,000	26,544	2.C FE.....
205887	CD	2	ConAgra Foods Inc Sr Nt 5.300% 11/01/3.....		04/27/2021.....	Jefferies & Company Inc.....		792,597	630,000	16,509	2.C FE.....
21036P	BF	4	Constellation Brands Inc Sr Nt 2.875%.....		06/30/2021.....	Barclays Capital Inc.....		3,404,355	3,230,000	15,735	2.C FE.....
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....		04/23/2021.....	Jefferies & Company Inc.....		724,454	685,063	1,264	2.C FE.....
22003B	AL	0	Corporate Office Prop LP Sr Nt 2.250%.....		04/13/2021.....	JP Morgan Securities LLC.....		5,130,350	5,000,000	9,375	2.C FE.....
22003B	AM	8	Corporate Office Prop LP Sr Nt 2.750%.....		04/13/2021.....	Barclays Capital Inc.....		2,929,650	3,000,000	7,792	2.C FE.....
22282E	AJ	1	Covanta Holding Corp Sr Nt 5.000% 09/0.....		05/12/2021.....	JP Morgan Securities LLC.....		2,080,000	2,000,000	20,278	4.B FE.....
224044	CN	5	Cox Communications Inc Sr Nt 2.600% 06.....		06/30/2021.....	Barclays Capital Inc.....		1,640,558	1,610,000	3,488	2.B FE.....
22550L	2B	6	Credit Suisse New York Sr Nt 2.800% 04.....		06/30/2021.....	Nationwide Indemnity.....		3,056,844	3,000,000	18,900	1.E FE.....
22822V	AL	5	Crown Castle Intl Corp Sr Nt 4.300% 02.....		06/30/2021.....	Barclays Capital Inc.....		2,228,378	1,930,000	31,582	2.C FE.....
22822V	AQ	4	Crown Castle Intl Corp Sr Nt 4.150% 07.....		06/30/2021.....	Nationwide Indemnity.....		1,908,349	1,675,000	34,563	2.C FE.....
22966R	AE	6	Cubesmart LP Sr Nt 4.375% 02/15/29.....		06/30/2021.....	Barclays Capital Inc.....		2,215,737	1,930,000	32,133	2.B FE.....
233331	AW	7	DTE Energy Co Sr Nt 2.529% 10/01/24.....		06/30/2021.....	Nationwide Indemnity.....		2,100,070	2,000,000	12,505	2.B FE.....
23338V	AB	2	DTE Electric Co Sr Nt 3.650% 03/15/24.....		06/30/2021.....	Nationwide Indemnity.....		2,146,976	2,000,000	21,292	1.F FE.....
25278X	AR	0	Diamondback Energy Inc Sr Nt 3.125% 03.....		06/30/2021.....	Barclays Capital Inc.....		2,010,713	1,930,000	16,418	2.C FE.....
25470D	AR	0	Discovery Communications Sr Nt 3.950%.....		06/30/2021.....	Barclays Capital Inc.....		2,153,668	1,930,000	21,600	2.C FE.....
25470D	BJ	7	Discovery Communications Sr Nt 3.625%.....		04/29/2021.....	Bank of America BISD Dealer.....		1,669,668	1,560,000	26,390	2.C FE.....
25470X	AW	5	Dish DBS Corp Sr Nt 5.875% 11/15/24.....		06/18/2021.....	Goldman Sachs & Company.....		266,870	250,000	1,510	4.C FE.....
256746	AH	1	Dollar Tree Inc Sr Nt 4.200% 05/15/28.....		06/30/2021.....	Barclays Capital Inc.....		2,206,473	1,930,000	10,583	2.B FE.....
260543	CG	6	Dow Chemical Co Sr Nt 4.375% 11/15/42.....		05/20/2021.....	Jefferies & Company Inc.....		1,964,446	1,720,000	1,881	2.B FE.....
260543	DD	2	Dow Chemical Co Sr Nt 3.600% 11/15/50.....		04/29/2021.....	Citigroup.....		2,013,675	1,970,000	48,659	2.B FE.....
26245X	AL	1	Dryden Senior Loan Fund CLO Ser 2020-86A.....		06/10/2021.....	Goldman Sachs & Company.....		22,440,000	22,440,000	.....	1.A FE.....
26245X	AQ	0	Dryden Senior Loan Fund CLO Ser 2020-86A.....		06/10/2021.....	Goldman Sachs & Company.....		4,400,000	4,400,000	.....	1.C FE.....
26245X	AS	6	Dryden Senior Loan Fund CLO Ser 2020-86A.....		06/10/2021.....	Goldman Sachs & Company.....		8,600,000	8,600,000	.....	1.F Z.....
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt 3.375% 12/1.....		06/30/2021.....	Nationwide Indemnity.....		2,198,006	2,000,000	2,813	2.A FE.....

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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
26442E	AH	3	Duke Energy Ohio Inc 1st Mtg Bd 2.125%.....		06/30/2021.....	Nationwide Indemnity.....		1,505,927	1,500,000	2,568	1.F FE.....
292505	AG	9	EnCana Corp Nt 6.500% 02/01/38.....		06/30/2021.....	Nationwide Indemnity.....		2,667,826	2,000,000	53,806	3.A FE.....
292505	AJ	3	EnCana Corp Sr Nt 3.900% 11/15/21.....		06/30/2021.....	Nationwide Indemnity.....		2,907,093	2,900,000	14,138	3.A FE.....
29278N	AQ	6	Energy Transfer Operating LP Sr Nt 3.7.....		06/30/2021.....	Barclays Capital Inc.....		3,520,216	3,230,000	15,814	2.C FE.....
29364W	BH	0	Entergy Louisiana LLC 1st Lien 2.350%.....		06/30/2021.....	Barclays Capital Inc.....		1,966,130	1,930,000	14,110	1.F FE.....
29366M	AC	2	Entergy Arkansas LLC 1st Mtg Bd 3.350%.....		04/27/2021.....	BNP Paribas Securities Corp.....		656,737	630,000	1,700	1.F FE.....
29379V	BA	0	Enterprise Products Operations Nt 4.85.....		06/30/2021.....	Nationwide Indemnity.....		1,831,139	1,500,000	21,219	2.A FE.....
29379V	BL	6	Enterprise Products Operations Sr Nt 3.....		06/30/2021.....	Nationwide Indemnity.....		3,353,439	3,000,000	44,438	2.A FE.....
30231G	AW	2	Exxon Mobil Corp Sr Nt 4.114% 03/01/46.....		06/30/2021.....	Barclays Capital Inc.....		1,551,641	1,300,000	17,976	1.D FE.....
30231G	AW	2	Exxon Mobil Corp Sr Nt 4.114% 03/01/46.....		06/30/2021.....	Nationwide Indemnity.....		1,035,681	875,000	11,899	1.D FE.....
30251B	AD	0	FMR LLC Sr Nt 4.950% 02/01/33.....		06/30/2021.....	Nationwide Indemnity.....		4,512,492	3,600,000	73,755	1.E FE.....
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A CI A.....		04/06/2021.....	Amherst Pierpont.....		13,589,405	13,590,000		1.A FE.....
313747	BA	4	Federal Realty Investors Tr Sr Nt 3.50.....		06/30/2021.....	Barclays Capital Inc.....		2,120,433	1,930,000	5,817	2.A FE.....
31428X	CD	6	Fedex Corp Sr Nt 2.400% 05/15/31.....		04/20/2021.....	Wells Fargo Securities LLC.....		4,983,550	5,000,000		2.B FE.....
31428X	CE	4	Fedex Corp Sr Nt 3.250% 05/15/41.....		04/20/2021.....	Wells Fargo Securities LLC.....		4,980,200	5,000,000		2.B FE.....
31620M	BT	2	Fidelity Natl Info Serv Inc Sr Nt 2.25.....		06/30/2021.....	Nationwide Indemnity.....		796,284	800,000	5,900	2.B FE.....
31620M	BU	9	Fidelity Natl Info Serv Inc Sr Nt 3.10.....		06/30/2021.....	Nationwide Indemnity.....		817,919	800,000	8,129	2.B FE.....
33767J	AA	0	FirstKey Homes RMBS Ser 2020-SFR2 CI A.....		04/29/2021.....	Barclays Capital Inc.....		922,340	925,952	471	1.A FE.....
33767M	AG	0	FirstKey Homes RMBS Ser 2020-SFR1 CI D.....		06/30/2021.....	Bank of America BIDS Dealer.....		2,225,953	2,200,000	137	2.B FE.....
33767M	AJ	4	FirstKey Homes RMBS SEr 2020-SFR1 CI E.....		06/30/2021.....	JP Morgan Securities LLC.....		2,553,125	2,500,000	194	2.A Z.....
33767W	AC	7	FirstKey Homes RMBS Ser 2021-SFR1 CI B.....		06/29/2021.....	Morgan Stanley & Co LLC.....		6,499,752	6,500,000		1.D FE.....
337932	AL	1	Firstenergy Corp Sr Nt 2.650% 03/01/30.....		06/30/2021.....	Nationwide Indemnity.....		1,985,000	2,000,000	17,519	3.A FE.....
36166N	AC	7	GE Capital Funding LLC Sr Nt 4.550% 05.....		04/15/2021.....	Various.....		11,638,193	10,000,000	189,638	2.A FE.....
36166N	AK	9	GE Capital Funding LLC Sr Nt 4.550% 05.....		05/07/2021.....	Tax Free Exchange.....		11,630,460	10,000,000	217,389	2.A FE.....
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20.....		06/30/2021.....	Nationwide Indemnity.....		4,422,547	4,062,000	10,340	1.A FM.....
369550	BM	9	General Dynamics Corp Sr Nt 3.625% 04/.....		06/30/2021.....	Nationwide Indemnity.....		2,254,480	2,000,000	17,924	1.G FE.....
369604	BX	0	General Electric Co Sr Nt 4.250% 05/01.....		06/30/2021.....	Nationwide Indemnity.....		2,013,023	1,725,000	12,015	2.B FE.....
370334	CL	6	General Mills Inc Sr Nt 2.875% 04/15/3.....		06/30/2021.....	Barclays Capital Inc.....		4,124,556	3,880,000	23,859	2.B FE.....
37045V	AU	4	General Motors Co Sr Nt 6.800% 10/01/2.....		06/30/2021.....	Nationwide Indemnity.....		2,644,933	2,100,000	35,303	2.C FE.....
37045X	CY	0	General Motors Co Sr Nt 3.600% 06/21/3.....		04/29/2021.....	Various.....		2,863,407	2,690,000	33,528	2.C FE.....
37045X	DE	3	General Motors Finl Co Sr Nt 2.350% 01.....		04/21/2021.....	Various.....		4,120,165	4,295,000	29,051	2.C FE.....
37045X	DH	6	General Motors Finl Co Sr Nt 2.400% 04.....		06/30/2021.....	Barclays Capital Inc.....		1,964,315	1,930,000	10,679	2.C FE.....
37045X	DL	7	General Motors Finl Co Sr Nt 2.700% 06.....		06/30/2021.....	Barclays Capital Inc.....		1,951,790	1,930,000	3,185	2.C FE.....
375558	AU	7	Gilead Sciences Inc Sr Nt 4.400% 12/01.....		06/30/2021.....	Nationwide Indemnity.....		1,736,987	1,725,000	6,114	2.A FE.....
37940X	AC	6	Global Payments Inc Sr Nt 4.150% 08/15.....		05/20/2021.....	JP Morgan Securities LLC.....		1,846,460	1,690,000	19,287	2.C FE.....
37940X	AD	4	Global Payments Inc Sr Nt 2.900% 05/15.....		06/30/2021.....	Nationwide Indemnity.....		2,495,786	2,400,000	8,700	2.C FE.....
38141G	YB	4	Goldman Sachs Group Inc Fixed to Float S.....		04/15/2021.....	Various.....		4,999,942	5,000,000		1.F FE.....
38141G	YC	2	Goldman Sachs Group Inc Sr Nt Fixed to F.....		04/15/2021.....	Goldman Sachs & Company.....		5,000,000	5,000,000		1.F FE.....
38217U	AA	0	Goodgreen Trust LBASS Ser 2021-1A CI A.....		04/28/2021.....	Deutsche Bank Capital.....		19,427,061	19,302,000	2,350	1.A FE.....
382550	BL	4	Goodyear Tire & Rubber Co Sr Nt 5.000%.....		05/13/2021.....	JP Morgan Securities LLC.....		1,600,000	1,600,000		3.C FE.....
382550	BP	5	Goodyear Tire & Rubber Co Sr Nt 5.250%.....		05/13/2021.....	JP Morgan Securities LLC.....		1,200,000	1,200,000		3.C FE.....
415864	AM	9	Harsco Corp Sr Nt 5.750% 07/31/27.....		06/30/2021.....	Nationwide Indemnity.....		3,685,500	3,510,000	84,094	4.A FE.....
41983P	AA	7	Hawaiian Airlines PTC Ser 2020-1A 7.37.....		04/22/2021.....	Jefferies & Company Inc.....		2,998,923	2,639,316	22,168	1.G FE.....
446413	AL	0	Huntington Ingalls Industries Sr Nt 3.....		06/30/2021.....	Nationwide Indemnity.....		2,718,398	2,500,000	7,014	2.C FE.....
446413	AT	3	Huntington Ingalls Industries Sr Nt 4.....		04/30/2021.....	MarketAxess.....		710,325	630,000	221	2.C FE.....

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
44891A	BL	0	Hyundai Capital America Sr Nt	6.375% 0		05/06/2021	Various		675,004	528,000	1,744	2.A FE
44891A	BP	1	Hyundai Capital America Sr Nt	2.375% 1		04/15/2021	Various		13,214,326	13,096,000	113,304	2.A FE
44891A	BP	1	Hyundai Capital America Sr Nt	2.375% 1		06/30/2021	Nationwide Indemnity		868,573	850,000	4,206	2.A FE
44891A	BT	3	Hyundai Capital America Sr Nt	1.800% 0		04/06/2021	Morgan Stanley & Co LLC		520,490	540,000	2,430	2.A FE
45174H	BG	1	IHeart Communications Inc Hgh Yld 1st Li			06/16/2021	Various		2,645,495	2,580,000	49,029	4.A FE
45475Q	AR	4	Indiana Gas Co MT Nt	7.080% 10/05/29		06/30/2021	Nationwide Indemnity		2,581,574	2,000,000	41,300	2.A FE
458140	BM	1	Intel Corp Sr Nt	4.750% 03/25/50		04/29/2021	Citigroup		2,477,748	1,950,000	9,777	1.E FE
460599	AE	3	International Game Tech 1st Lien Nt	5		06/18/2021	Citigroup		267,350	250,000	5,724	3.C FE
465685	AQ	8	ITC Holdings Corp Sr Nt	2.950% 05/14/3		06/30/2021	Barclays Capital Inc		3,416,145	3,230,000	12,705	2.B FE
46647P	BP	0	JP Morgan Chase & Co Fix to Flt Sr Nt			06/30/2021	Nationwide Indemnity		1,573,727	1,500,000	5,789	1.G FE
46647P	BV	7	JP Morgan Chase & Co Fix to Flt Sr Nt			06/30/2021	Nationwide Indemnity		856,030	900,000	2,588	1.F FE
46647P	CE	4	JP Morgan Chase & Co Sr Nt Fixed to Floa			06/30/2021	Barclays Capital Inc		1,397,266	1,300,000	8,412	1.F FE
478375	AG	3	Johnson Control Intl plc Sr Nt	3.625%		06/30/2021	Nationwide Indemnity		2,148,266	2,000,000	35,847	2.B FE
49271V	AN	0	Keurig Dr Pepper Sr Nt	2.250% 03/15/31		06/30/2021	Nationwide Indemnity		843,475	840,000	5,513	2.B FE
49446R	AW	9	Kimco Realty Corp Sr Nt	2.700% 10/01/3		06/30/2021	Barclays Capital Inc		3,334,264	3,230,000	22,045	2.A FE
494550	AL	0	Kinder Morgan Energy - LP Sr Nt	7.750%		06/30/2021	Barclays Capital Inc		3,720,928	2,580,000	59,430	2.B FE
49456B	AH	4	Kinder Morgan Inc Sr Nt	5.550% 06/01/4		06/30/2021	Nationwide Indemnity		4,513,957	3,500,000	15,648	2.B FE
49456B	AQ	4	Kinder Morgan Inc Sr Nt	5.200% 03/01/4		06/30/2021	Nationwide Indemnity		3,741,873	3,000,000	51,567	2.B FE
50077L	BJ	4	Kraft Heinz Foods Co Sr Nt	5.500% 06/0		06/21/2021	Bank of America BISS Dealer		6,170,513	4,750,000	15,487	3.A FE
50540R	AS	1	Laboratory Corp of America Sr Nt	4.700		05/20/2021	BNP Paribas Securities Corp		1,980,095	1,710,000	25,227	2.B FE
513075	BX	8	Lamar Media Corp Sr Nt	3.625% 01/15/31		06/18/2021	MarketAxess		242,680	250,000	1,687	4.A FE
53227J	AC	8	Life Storage LP Sr Nt	2.200% 10/15/30		06/30/2021	Barclays Capital Inc		2,557,709	2,580,000	12,140	2.B FE
55303X	AF	2	MGM Growth/MGM Finance Sr Nt	4.500% 01		06/18/2021	Deutsche Bank Capital		264,325	250,000	4,906	3.C FE
55336V	AG	5	MPLX LP Sr Nt	4.875% 12/01/24		06/30/2021	Nationwide Indemnity		3,914,960	3,500,000	13,745	2.B FE
55336V	AR	1	MPLX LP Sr Nt	4.000% 03/15/28		06/30/2021	Nationwide Indemnity		3,361,884	3,000,000	35,000	2.B FE
55336V	BQ	2	MPLX LP Sr Nt	2.650% 08/15/30		06/30/2021	Barclays Capital Inc		1,317,420	1,300,000	13,110	2.B FE
559080	AG	1	Magellan Midstream Partn Sr Nt	5.150%		06/30/2021	Nationwide Indemnity		2,780,417	2,250,000	24,141	2.A FE
559080	AL	0	Magellan Midstream Partn Sr Nt	4.250%		06/30/2021	Nationwide Indemnity		3,942,379	3,500,000	43,385	2.A FE
559080	AM	8	Magellan Midstream Partn Sr Nt	4.200%		06/30/2021	Nationwide Indemnity		2,220,554	2,000,000	20,300	2.A FE
565849	AE	6	Marathon Oil Corp Nt	6.600% 10/01/37		06/30/2021	Barclays Capital Inc		2,580,796	1,930,000	32,199	2.C FE
565849	AP	1	Marathon Oil Corp Sr Nt	4.400% 07/15/2		04/28/2021	Citigroup		2,474,614	2,229,000	28,606	2.C FE
585055	BS	4	Medtronic Inc Sr Nt	3.500% 03/15/25		06/30/2021	Nationwide Indemnity		8,456,779	7,700,000	78,604	1.G FE
59217G	BY	4	Met Life Global Funding I Sr Nt	3.450%		06/30/2021	Nationwide Indemnity		2,218,856	2,000,000	2,300	1.D FE
594918	BX	1	Microsoft Corp Sr Nt	2.875% 02/06/24		06/30/2021	Nationwide Indemnity		3,173,217	3,000,000	34,500	1.A FE
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G			06/30/2021	Nationwide Indemnity		1,273,705	1,237,808	2,742	1.A FM
615369	AP	0	Moodys Corp Sr Nt	4.250% 02/01/29		06/30/2021	Nationwide Indemnity		2,769,038	2,400,000	42,217	2.A FE
61691Y	AJ	0	Morgan Stanley Capital I Tr CMBS Ser 202			04/29/2021	Morgan Stanley & Co LLC		5,149,712	5,000,000	3,789	1.A FE
61761J	ZN	2	Morgan Stanley Sub Nt	3.950% 04/23/27		06/30/2021	Nationwide Indemnity		2,011,205	1,800,000	13,233	2.A FE
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21			06/30/2021	Nationwide Indemnity		5,540,671	5,332,121	13,530	1.A FM
61772B	AC	7	Morgan Stanley Sr Nt Fix to Flt	3.217%		06/30/2021	Various		3,690,838	3,560,000	14,998	1.F FE
61945C	AE	3	Mosaic Co Sr Nt	5.625% 11/15/43		06/30/2021	Various		1,684,832	1,300,000	19,297	2.C FE
620076	BU	2	Motorola Solutions Inc Sr Nt	2.750% 05		06/30/2021	Barclays Capital Inc		1,975,509	1,930,000	5,602	2.C FE
62928C	AA	0	NGPL Pipeco LLC Sr Nt	3.250% 07/15/31		05/27/2021	Various		4,555,304	4,525,000	573	2.C FE
629377	CR	1	NRG Energy Inc Sr Nt	3.625% 02/15/31		06/18/2021	MarketAxess		241,780	250,000	5,035	3.B FE

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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
62942Q	CR 2	NRZ Advance Receivables Trust LBASS Ser.....		05/20/2021.....	Various.....		45,779,440	45,570,000	9,023	1.A FE.....
62942Q	CS 0	NRZ Advance Receivables Trust LBASS Ser.....		05/20/2021.....	Various.....		2,459,072	2,450,000	620	1.C FE.....
62942Q	CT 8	NRZ Advance Receivables Trust LBASS Ser.....		05/20/2021.....	Various.....		2,464,776	2,450,000	772	1.F FE.....
62942Q	CW 1	NRZ Advance Receivables Trust LBASS Ser.....		05/20/2021.....	Various.....		7,719,774	7,700,000	1,578	1.A FE.....
62942Q	CX 9	NRZ Advance Receivables Trust NRART 2020.....		05/20/2021.....	Various.....		702,570	700,000	168	1.C FE.....
62942Q	DB 6	NRZ Advance Receivables Trust LBASS Ser.....		05/20/2021.....	Various.....		1,706,008	1,700,000	311	1.A FE.....
62942Q	DC 4	NRZ Advance Receivables Trust LBASS Ser.....		05/20/2021.....	NW Life P S Def Comp.....		100,352	100,000	22	1.C FE.....
637417	AN 6	National Retail Properties Inc Sr Nt 2.....		06/30/2021.....	Barclays Capital Inc.....		1,329,302	1,300,000	6,951	2.A FE.....
637432	ND 3	National Rural Utilities Coop Sr Nt 2.....		06/30/2021.....	Nationwide Indemnity.....		12,224,937	11,500,000	139,294	1.E FE.....
637432	NP 6	National Rural Utilities Coop Sr Nt 3.....		06/30/2021.....	Nationwide Indemnity.....		3,840,232	3,500,000	47,269	1.E FE.....
641062	AE 4	Nestle Holdings Inc. Sr Nt 3.500% 09/2.....		06/30/2021.....	Nationwide Indemnity.....		2,203,536	2,000,000	18,667	1.D FE.....
64133G	AR 1	Neuberger Berman CLO Ltd CLO Ser 2020-37.....		05/26/2021.....	Credit Suisse Securities LLC.....		5,000,000	5,000,000		1.A FE.....
64133G	AT 7	Neuberger Berman CLO Ltd CLO Ser 2020-37.....		05/26/2021.....	Credit Suisse Securities LLC.....		20,000,000	20,000,000		1.C FE.....
64830G	AB 2	New Residential Mtg Ln Tr RMBS Ser 2018.....		06/30/2021.....	Nationwide Indemnity.....		1,682,036	1,570,493	5,060	1.A FM.....
651639	AP 1	Newmont Mining Corp Sr Nt 4.875% 03/15.....		05/20/2021.....	Various.....		3,627,765	2,940,000	23,239	2.A FE.....
65339K	BQ 2	Nextera Energy Capital Sr Nt 2.750% 05.....		06/30/2021.....	Nationwide Indemnity.....		2,124,278	2,000,000	9,014	2.A FE.....
65342Q	AL 6	NextEra Energy Operating Sr Nt 3.875%.....		06/30/2021.....	Nationwide Indemnity.....		706,850	670,000	5,409	3.A FE.....
65473P	AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30.....		06/30/2021.....	Nationwide Indemnity.....		4,415,256	4,000,000	23,600	2.B FE.....
65473P	AL 9	Nisource Inc Sr Nt 1.700% 02/15/31.....		06/30/2021.....	Barclays Capital Inc.....		2,450,587	2,580,000	16,691	2.B FE.....
65473Q	BC 6	NiSource Finance Corp Sr Nt 4.800% 02/.....		06/30/2021.....	Nationwide Indemnity.....		1,482,382	1,200,000	21,600	2.B FE.....
654740	BS 7	Nissan Motor Acceptance Corp Sr Nt 2.0.....		06/30/2021.....	Various.....		5,143,819	5,118,000	23,791	2.C FE.....
67575N	BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		05/20/2021.....	Various.....		68,411,122	68,060,000	12,076	1.A FE.....
67575N	BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		05/20/2021.....	Various.....		1,609,402	1,600,000	394	1.C FE.....
67575N	BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		05/20/2021.....	Various.....		1,182,595	1,175,000	379	1.F FE.....
679574	AG 8	Old Dominion Elec 1st Mtg Bd 6.210% 12.....		06/30/2021.....	Nationwide Indemnity.....		1,733,301	1,500,000	7,504	1.E FE.....
682680	BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30.....		06/30/2021.....	Barclays Capital Inc.....		2,023,644	1,930,000	17,783	2.B FE.....
682680	BC 6	ONEOK Inc Sr Nt 4.500% 03/15/50.....		06/30/2021.....	Barclays Capital Inc.....		1,463,176	1,300,000	17,388	2.B FE.....
68389X	BN 4	Oracle Corp Sr Nt 3.250% 11/15/27.....		06/30/2021.....	Nationwide Indemnity.....		9,753,930	9,000,000	36,563	2.A FE.....
68389X	CE 3	Oracle Corp Sr Nt 2.875% 03/25/31.....		06/30/2021.....	Nationwide Indemnity.....		857,756	825,000	6,325	2.A FE.....
686514	AE 0	Orlando Health Obligated Grp Nt 3.777%.....		06/30/2021.....	Nationwide Indemnity.....		11,390,436	10,250,000	95,710	1.F FE.....
68902V	AK 3	Otis Worldwide Corp Sr Nt 2.565% 02/15.....		06/30/2021.....	Barclays Capital Inc.....		2,005,077	1,930,000	18,839	2.B FE.....
68902V	AK 3	Otis Worldwide Corp Sr Nt 2.565% 02/15.....		06/30/2021.....	Nationwide Indemnity.....		2,070,074	2,000,000	19,238	2.B FE.....
69349L	AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22.....		06/30/2021.....	Nationwide Indemnity.....		3,603,058	3,500,000	15,488	1.G FE.....
701094	AM 6	Parker-Hannifin Corp Sr Nt 2.700% 06/1.....		06/30/2021.....	Nationwide Indemnity.....		2,109,906	2,000,000	2,400	2.A FE.....
70163#	AA 0	Parliament Funding (Owl Rock) Nt 2.944.....		05/17/2021.....	Direct.....		3,520,000	3,520,000		2.B PL.....
707569	AS 8	Penn National Gaming Inc Sr Nt 5.625%.....		06/18/2021.....	Credit Suisse Securities LLC.....		259,950	250,000	6,133	4.C FE.....
707569	AS 8	Penn National Gaming Inc Sr Nt 5.625%.....		06/30/2021.....	Nationwide Indemnity.....		518,650	500,000	12,891	4.C FE.....
717081	DT 7	Pfizer Inc Sr Nt 5.600% 09/15/40.....		06/30/2021.....	Nationwide Indemnity.....		3,716,842	2,585,000	42,222	1.F FE.....
720198	AE 0	Piedmont Operating Partnership Sr Nt 3.....		06/30/2021.....	Barclays Capital Inc.....		1,970,877	1,930,000	23,136	2.B FE.....
737446	AQ 7	Post Holdings Inc Sr Nt 4.625% 04/15/3.....		06/30/2021.....	Nationwide Indemnity.....		1,178,186	1,162,000	11,196	4.B FE.....
737446	AR 5	Post Holdings Inc Sr Nt 4.500% 09/15/3.....		06/30/2021.....	Nationwide Indemnity.....		2,493,750	2,500,000	34,375	4.B FE.....
74251V	AS 1	Principal Financial Group Sr Nt 2.125%.....		06/30/2021.....	Barclays Capital Inc.....		1,932,490	1,930,000	1,937	1.G FE.....
74432Q	CF 0	Prudential Financial Inc Sr Nt Ser MTN.....		06/30/2021.....	Barclays Capital Inc.....		1,493,843	1,300,000	14,564	1.G FE.....
74834L	BC 3	Quest Diagnostics Inc Sr Nt 2.800% 06/.....		06/30/2021.....	Barclays Capital Inc.....		2,023,354	1,930,000	300	2.B FE.....
75003*	AA 7	RSM US LLP Sr Nt Ser A 2.640% 06/01/28.....		06/01/2021.....	Us Bancorp Investments Inc.....		5,000,000	5,000,000		2.B Z.....

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
75513E	CE 9	Raytheon Tech Corp Sr Nt	2.800% 03/15/.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	4,060,532	4,000,000	32,667	2.A FE.....
75513E	CG 4	Raytheon Tech Corp Sr Nt	3.200% 03/15/.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	2,126,240	2,000,000	18,667	2.A FE.....
761118	HD 3	Residential Accredit Loans Inc RMBS Ser.....	.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	950,576	952,323	4,411	1.D FM.....
780153	AW 2	Royal Caribbean Cruises Ltd Sr Nt	3.70.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	3,845,000	4,000,000	43,167	4.B FE.....
78449R	AA 3	SLG Office Trust CMBS Ser 2021-OVA Cl A.....	.....	.....	06/15/2021.....	Wells Fargo Securities LLC.....	.....	3,604,997	3,500,000	5,781	1.A FE.....
784710	AA 3	SSM Health Care Debenture Nt	3.823% 06.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	5,586,800	5,000,000	15,398	1.E FE.....
785592	AM 8	Sabine Pass Liquefaction 1st Lien Nt	5.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	1,716,096	1,500,000	27,891	2.C FE.....
785592	AX 4	Sabine Pass Liquefaction 1st Lien Nt	4.....	.....	06/30/2021.....	Various.....	.....	9,404,400	8,230,000	113,351	2.C FE.....
80386W	AC 9	Sasol Financing USA LLC Sr Nt	4.375% 0.....	.....	05/24/2021.....	Direct.....	.....	290,150	280,000	2,314	3.B FE.....
817565	CG 7	Service Corp Intl Sr Nt	4.000% 05/15/3.....	.....	05/10/2021.....	JP Morgan Securities LLC.....	.....	4,000,000	4,000,000	.....	3.C FE.....
82653L	AA 9	Sierracol Energy Andina Sr Nt	6.000% 0.....	.....	06/14/2021.....	Direct.....	.....	1,141,950	1,150,000	.....	4.A FE.....
82967N	BA 5	Sirius XM Radio Inc Sr Nt	5.000% 08/01.....	.....	05/26/2021.....	Morgan Stanley & Co LLC.....	.....	2,092,500	2,000,000	32,500	3.C FE.....
82967N	BE 7	Sirius XM Radio Inc Sr Nt	4.625% 07/15.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	687,822	670,000	14,203	3.C FE.....
832696	AS 7	Smucker JM Co Sr Nt	2.375% 03/15/30.....	.....	06/30/2021.....	Barclays Capital Inc.....	.....	1,328,704	1,300,000	9,177	2.B FE.....
84861T	AD 0	Spirit Realty LP Sr Nt	4.000% 07/15/29.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	1,052,939	950,000	17,417	2.B FE.....
84861T	AH 1	Spirit Realty LP Sr Nt	2.100% 03/15/28.....	.....	06/30/2021.....	Barclays Capital Inc.....	.....	1,297,712	1,300,000	9,024	2.B FE.....
84861T	AJ 7	Spirit Realty LP Sr Nt	2.700% 02/15/32.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	789,200	800,000	7,020	2.B FE.....
857477	BM 4	State Street Corp Sr Nt	2.901% 03/30/2.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	3,202,512	3,000,000	21,758	1.F FE.....
858912	AF 5	Stericycle Inc Sr Nt	5.375% 07/15/24.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	1,025,514	997,000	24,562	3.C FE.....
858912	AG 3	Stericycle Inc Sr Nt	3.875% 01/15/29.....	.....	05/05/2021.....	JP Morgan Securities LLC.....	.....	2,007,500	2,000,000	35,090	3.C FE.....
87264A	BF 1	T-Mobile USA Inc 1st Lien	3.875% 04/15.....	.....	05/27/2021.....	Tax Free Exchange.....	.....	5,654,202	5,000,000	22,604	2.C FE.....
87264A	BL 8	T-Mobile USA Inc 1st Lien	3.000% 02/15.....	.....	05/27/2021.....	Tax Free Exchange.....	.....	4,881,821	5,000,000	42,500	2.C FE.....
87264A	BX 2	T-Mobile USA Inc 1st Lien	2.250% 11/15.....	.....	05/27/2021.....	Tax Free Exchange.....	.....	2,339,791	2,340,000	1,755	2.C FE.....
87264A	CB 9	T-Mobile USA Inc 1st Lien	2.550% 02/15.....	.....	06/30/2021.....	Barclays Capital Inc.....	.....	3,277,319	3,230,000	31,344	2.C FE.....
87264A	CB 9	T-Mobile USA Inc 1st Lien	2.550% 02/15.....	.....	05/27/2021.....	Tax Free Exchange.....	.....	2,569,507	2,500,000	18,063	2.C FE.....
89175M	AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....	.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	4,811,660	4,565,016	13,790	1.A FM.....
89176L	AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....	.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	5,307,285	5,000,000	15,104	1.A FM.....
893830	BQ 1	Transocean Inc Sr Nt	11.500% 01/30/27.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	1,604,953	1,515,000	72,594	5.C FE.....
89613J	AC 4	Tricon American Homes RMBS Ser 2020-SFR2.....	.....	.....	06/16/2021.....	Barclays Capital Inc.....	.....	2,241,914	2,250,000	1,947	1.D FE.....
902494	BC 6	Tyson Foods Inc Sr Nt	3.550% 06/02/27.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	2,214,576	2,000,000	5,522	2.B FE.....
90265E	AP 5	UDR Inc Sr Nt	4.400% 01/26/29.....	.....	04/27/2021.....	Various.....	.....	1,795,721	1,570,000	17,773	2.A FE.....
90276C	AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C.....	.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	8,894,456	8,100,000	22,753	1.A FM.....
904764	AX 5	Unilever Cap Corp Sr Nt	2.600% 05/05/2.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	3,159,426	3,000,000	11,917	1.E FE.....
904764	BG 1	Unilever Cap Corp Sr Nt	3.250% 03/07/2.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	1,603,697	1,500,000	15,302	1.E FE.....
907818	FT 0	Union Pacific Corp Sr Nt	3.200% 05/20/.....	.....	05/17/2021.....	Citigroup.....	.....	1,689,510	1,690,000	.....	2.A FE.....
90931V	AA 4	United Air Lines PTC Ser 2018-1 A	3.70.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	3,147,362	3,092,115	37,818	2.B FE.....
91324P	CP 5	UnitedHealth Group Inc Sr Nt	3.750% 07.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	2,219,586	2,000,000	34,375	1.G FE.....
91324P	EE 8	UnitedHealth Group Inc Sr Nt	3.050% 05.....	.....	06/30/2021.....	Barclays Capital Inc.....	.....	2,033,139	1,930,000	7,031	1.F FE.....
91324P	EF 5	UnitedHealth Group Inc Sr Nt	3.250% 05.....	.....	05/17/2021.....	Citigroup.....	.....	3,238,973	3,260,000	.....	1.G FE.....
91324P	EF 5	UnitedHealth Group Inc Sr Nt	3.250% 05.....	.....	06/30/2021.....	Nationwide Indemnity.....	.....	915,324	860,000	3,183	1.G FE.....
92277G	AV 9	Ventas Realty LP Sr Nt	4.750% 11/15/30.....	.....	06/30/2021.....	Barclays Capital Inc.....	.....	3,855,780	3,230,000	20,030	2.A FE.....
92552V	AL 4	Viasat Inc 1st Lien	5.625% 04/15/27.....	.....	06/18/2021.....	Various.....	.....	7,067,183	6,750,000	52,539	3.A FE.....
92552V	AN 0	Viasat Inc Sr Nt	6.500% 07/15/28.....	.....	05/12/2021.....	JP Morgan Securities LLC.....	.....	2,878,588	2,735,000	58,542	4.B FE.....
92553P	AU 6	Viacom Inc Sr Nt	5.850% 09/01/43.....		06/30/2021.....	Nationwide Indemnity.....		717,506	525,000	10,152	2.B FE.....

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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	
92556H	AD	9	Viacomcbs Inc Sr Nt	4.200%	05/19/32		06/30/2021	Barclays Capital Inc.				2,240,556	1,930,000	9,682	2.B FE	
92837U	AA	7	Visio RMBS Ser 2021-1R CI A1	1.280%	05		04/28/2021	Credit Suisse Securities LLC				5,977,970	5,978,000	8,501	1.A FE	
92837U	AB	5	Visio RMBS Ser 2021-1R CI A2	1.484%	05		04/28/2021	Credit Suisse Securities LLC				2,159,638	2,159,669	3,561	1.C FE	
92837U	AB	5	Visio RMBS Ser 2021-1R CI A2	1.484%	05		04/28/2021	Credit Suisse Securities LLC				134,329	134,331	222	1.D FE	
92837U	AC	3	Visio RMBS Ser 2021-1R CI A3	1.688%	05		04/28/2021	Credit Suisse Securities LLC				87,717	87,719	165	1.F FE	
92837U	AC	3	Visio RMBS Ser 2021-1R CI A3	1.688%	05		04/28/2021	Credit Suisse Securities LLC				1,410,252	1,410,281	2,645	1.G FE	
92840V	AB	8	Vistra Operations Co LLC Sr Nt	5.625%			06/16/2021	Various				5,472,363	5,258,000	76,091	3.B FE	
92840V	AE	2	Vistra Operations Co LLC 1st Lien	4.30			06/30/2021	Various				9,802,619	9,140,000	145,513	2.C FE	
92840V	AG	7	Vistra Operations Co LLC 1st Lein	3.70			05/05/2021	Various				2,739,520	2,645,000	25,763	2.C FE	
92840V	AH	5	Vistra Operations Co LLC Sr Nt	4.375%			05/12/2021	JP Morgan Securities LLC				5,836,338	5,830,000	851	3.B FE	
92940P	AG	9	Westrock Company Sr Nt	3.000%	06/15/33		06/30/2021	Barclays Capital Inc.				2,031,885	1,930,000	2,734	2.B FE	
941053	AJ	9	Waste Connections Inc Sr Nt	3.500%	05/		06/30/2021	Nationwide Indemnity				2,198,724	2,000,000	11,472	2.A FE	
94106B	AA	9	Waste Connections Inc Sr Nt	2.600%	02/		06/30/2021	Nationwide Indemnity				2,070,928	2,000,000	21,522	2.A FE	
95003C	AJ	9	Well Fargo Commercal Mtge CMBS Ser 2021				04/22/2021	Wells Fargo Securities LLC				8,239,736	8,000,000	2,334	1.A FE	
96145D	AF	2	Westrock Co Sr Nt	3.750%	03/15/25		06/30/2021	Nationwide Indemnity				3,270,834	3,000,000	32,813	2.B FE	
963320	AY	2	Whirlpool Corp Sr Nt	2.400%	05/15/31		06/30/2021	Barclays Capital Inc.				1,953,450	1,930,000	8,106	2.B FE	
988498	AL	5	Yum Brands Inc Sr Nt	4.750%	01/15/30		06/30/2021	Nationwide Indemnity				1,189,375	1,100,000	23,948	3.C FE	
98956P	AT	9	Zimmer Hldgs Inc Sr Nt	3.550%	03/20/30		06/30/2021	Barclays Capital Inc.				2,119,198	1,930,000	19,413	2.B FE	
98956P	AT	9	Zimmer Hldgs Inc Sr Nt	3.550%	03/20/30		06/30/2021	Nationwide Indemnity				3,827,828	3,500,000	34,514	2.B FE	
000000	00	0	48 Forty Nt	10.000%	05/31/27		05/21/2021	Direct				1,516,667	1,547,619		5.B Z	
000000	00	0	48 Forty DDTL Nt1	11.500%	05/31/27		04/29/2021	Direct				333,669	338,750		5.B Z	
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA	3.3		A	06/30/2021	Nationwide Indemnity				1,763,364	1,744,000	26,378	1.G FE	
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A	3.550		A	06/30/2021	Nationwide Indemnity				848,028	872,000	14,188	2.B FE	
136385	AC	5	Canadian Natural Resources Sr Nt	7.200		A	05/05/2021	Barclays Capital Inc.				1,459,618	1,085,000	24,304	2.C FE	
136385	AJ	0	Canadian Natural Resources Sr Nt	6.500		A	06/30/2021	Barclays Capital Inc.				2,625,147	1,930,000	47,741	2.C FE	
136385	AW	1	Canadian Natural Resources Sr Nt	2.950		A	06/30/2021	Nationwide Indemnity				3,107,115	3,000,000	40,563	2.B FE	
136385	AY	7	Canadian Natural Resources Sr Nt	4.950		A	06/30/2021	Nationwide Indemnity				779,598	625,000	2,492	2.C FE	
136385	BA	8	Canadian Natural Resources Sr Nt	2.950		A	04/29/2021	Barclays Capital Inc.				949,231	940,000	8,319	2.B FE	
13648T	AA	5	Canadian Pacific Railway Sr Nt	2.050%		A	06/30/2021	Barclays Capital Inc.				3,227,997	3,230,000	21,520	2.B FE	
29250N	BE	4	Enbridge Inc Sr Nt	3.400%	08/01/51	A	06/30/2021	Barclays Capital Inc.				1,317,537	1,300,000	491	2.A FE	
29250N	BF	1	Enbridge Inc Sr Nt	2.500%	08/01/33	A	06/30/2021	Barclays Capital Inc.				1,305,473	1,300,000	361	2.A FE	
349553	B@	5	Fortis Inc Sr Nt Ser C	3.840%	10/01/23	A	04/14/2021	Seaport Global Securities LLC				19,132,200	18,000,000	24,960	2.A	
448055	AD	5	Husky Energy Inc Sr Nt	6.800%	09/15/37		06/30/2021	Nationwide Indemnity				2,612,916	2,000,000	39,667	3.A FE	
65334H	AG	7	Nexen Inc Sr Nt	6.400%	05/15/37		06/30/2021	Nationwide Indemnity				3,903,777	3,000,000	24,000	1.E FE	
65334H	AJ	1	Nexen Inc Sr Nt	7.500%	07/30/39		06/30/2021	Nationwide Indemnity				5,202,173	3,500,000	109,375	1.E FE	
67077M	AS	7	Nutrien Ltd Sr Nt	5.250%	01/15/45	A	06/30/2021	Nationwide Indemnity				1,985,802	1,500,000	36,094	2.B FE	
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt	4.625%		A	06/30/2021	Barclays Capital Inc.				1,548,573	1,300,000	20,209	2.A FE	
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt	3.910%	06	A	05/21/2021	Wells Fargo Securities LLC				5,000,000	5,000,000		2.C PL	
000000	00	0	Saka Energi Indonesia PT Sr Nt	4.500%		D	06/25/2021	Direct				417,916	470,000	1,990	4.B FE	
000000	00	0	Vendanta Resources Plc Sr Nt	6.125%	08	D	06/25/2021	Direct				505,200	600,000	14,292	5.A FE	
000000	00	0	Tullow Oil Plc Sr Nt	7.000%	03/01/25	D	06/29/2021	Direct				449,538	515,000	9,197	5.B FE	
000000	00	0	Digicel Group 0.5 Ltd Sr Nt PIK	8.000%		D	04/01/2021	Interest Capitalization				12,400	12,400		6. FE	
000000	00	0	YPF Sociedad Anonima Sr Nt	8.500%	07/2	D	05/24/2021	Direct				484,250	650,000	18,110	5.C FE	
000000	00	0	National Bank of Uzbekis Sr Nt	4.850%		D	06/24/2021	Direct				304,863	290,000	2,618	3.C FE	
000000	00	0	Kosmos Energy Ltd Sr Nt	7.125%	04/04/2	D	04/22/2021	Direct				195,300	200,000	871	4.C FE	

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
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15.....	D.....	06/25/2021.....	Direct.....		331,040	320,000	3,360	3.A FE.....
000000 00 0	NGD Holdings BV Sec Nt 6.750% 12/31/26.....	D.....	06/07/2021.....	Direct.....		279,750	300,000	1,231	4.C FE.....
000000 00 0	NGD Holdings BV Sec Nt 6.750% 12/31/26.....	D.....	05/17/2021.....	Taxable Exchange.....		246,491	281,495		4.C FE.....
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo.....	D.....	04/23/2021.....	Direct.....		507,500	500,000	2,167	4.A FE.....
000000 00 0	Gran Tierra Energy Inc Sr Nt 7.750% 05.....	D.....	06/29/2021.....	Direct.....		496,470	570,000	9,313	5.B FE.....
000000 00 0	DTEK Finance PLC Sr Nt 7.000% 12/31/27.....	D.....	05/17/2021.....	Taxable Exchange.....		450,201	721,324		5.B FE.....
000000 00 0	Energean Israel Finance Sec Nt 5.375%.....	D.....	04/12/2021.....	Direct.....		494,000	475,000	1,489	3.C FE.....
000000 00 0	Global Bank Corporation Sr Nt 5.250% 0.....	D.....	05/26/2021.....	Direct.....		659,529	630,000	2,505	3.A FE.....
000000 00 0	Odebrecht Finance LTD Sr Nt 0.000% 10/.....	D.....	04/26/2021.....	Interest Capitalization.....		27,570	27,570		6. FE.....
000000 00 0	Cable Onda SA Sr Nt 4.500% 01/30/30.....	D.....	04/21/2021.....	Direct.....		480,375	450,000	4,556	3.A FE.....
00870W AA 4	Al Candelaria Spain SLU Sec Nt 5.750%.....	D.....	05/10/2021.....	Direct.....		410,000	410,000		3.A FE.....
00971Y AJ 9	Akbank TAS Sub Nt Fix to Float 6.800%.....	D.....	06/15/2021.....	Direct.....		1,190,000	1,190,000		4.C FE.....
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	05/26/2021.....	Various.....		1,000,490	940,000	12,957	2.C FE.....
02154C AF 0	Altice Financing SA Sec Nt 5.000% 01/1.....	D.....	05/24/2021.....	Direct.....		496,875	500,000	9,097	4.B FE.....
05565A AR 4	BNP Paribas SA Sub Nt 4.375% 05/12/26.....	C.....	06/30/2021.....	Nationwide Indemnity.....		7,772,072	7,000,000	40,833	2.A FE.....
05565Q DN 5	BP Capital Markets PLC Nt 3.279% 09/19.....	D.....	06/30/2021.....	Nationwide Indemnity.....		3,283,512	3,000,000	27,598	1.F FE.....
05578A AN 8	BPCE SA Sr Pref 2.700% 10/01/29.....	D.....	06/30/2021.....	Barclays Capital Inc.....		1,363,921	1,300,000	8,873	1.E FE.....
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	06/30/2021.....	Nationwide Indemnity.....		2,077,597	1,600,000	10,600	2.C FE.....
09659W 2P 8	BNP Paribas Sr Nt Fix to Float 2.871%.....	D.....	04/12/2021.....	Various.....		5,001,911	5,000,000		1.G FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/.....	C.....	06/30/2021.....	Nationwide Indemnity.....		869,199	832,016	878	1.F FE.....
12642K AB 0	CSN Islands XI Corp Sr Nt 6.750% 01/28.....	D.....	05/26/2021.....	Direct.....		242,440	220,000	4,950	3.C FE.....
21684A AB 2	Rabobank Nederland Sub Nt 5.750% 12/01.....	D.....	06/30/2021.....	Barclays Capital Inc.....		1,850,953	1,300,000	6,437	2.A FE.....
225313 AM 7	Credit Agricole SA Sub Nt 3.250% 01/14.....	D.....	06/30/2021.....	Nationwide Indemnity.....		2,102,612	2,000,000	29,972	2.A FE.....
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float.....	D.....	05/24/2021.....	Various.....		5,951,965	5,910,000	1,355	2.A FE.....
232806 A* 0	Infineon Tech AG Sr Nt 2.420% 06/16/27.....	D.....	06/16/2021.....	Bank of America BISD Dealer.....		11,000,000	11,000,000		2.C FE.....
232806 A@ 8	Infineon Tech AG Sr Nt 2.830% 06/16/29.....	D.....	06/16/2021.....	Bank of America BISD Dealer.....		3,000,000	3,000,000		2.C FE.....
251566 AA 3	Deutsche Telekom AG Sr Nt 3.625% 01/21.....	D.....	06/30/2021.....	Barclays Capital Inc.....		1,385,332	1,300,000	21,075	2.A FE.....
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK 10.0.....	D.....	04/01/2021.....	Interest Capitalization.....		9,999	9,999		5.C FE.....
27889P AB 9	EcoBank Transnational Jr Nt 8.750% 06/.....	D.....	06/10/2021.....	Direct.....		302,584	305,000		4.C FE.....
36164Q NA 2	GE Capital Intl Funding Sr Nt 4.418% 1.....	C.....	06/30/2021.....	Barclays Capital Inc.....		6,223,734	5,160,000	29,763	2.A FE.....
37363B AB 4	Georgian Railway JSC Sr Nt 4.000% 06/1.....	D.....	06/10/2021.....	Direct.....		255,000	255,000		4.A FE.....
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float 2.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....		3,520,000	3,520,000		1.G FE.....
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25.....	D.....	05/25/2021.....	Direct.....		331,700	310,000	9,584	4.B FE.....
456837 AW 3	ING Groep NV Sr Nt Fix to Float 2.727%.....	D.....	06/30/2021.....	Barclays Capital Inc.....		3,338,980	3,230,000	22,265	1.G FE.....
456873 AD 0	Ingersoll-Rand Lux Finance Nt 3.800% 0.....	D.....	06/30/2021.....	Barclays Capital Inc.....		3,658,169	3,230,000	34,435	2.B FE.....
46143N AB 6	Invest Energy Res Ltd Sec Nt 6.250% 04.....	D.....	04/15/2021.....	Direct.....		425,000	425,000		3.C FE.....
46653N AA 0	UZAUTO Motors AJ Sr Nt 4.850% 05/04/26.....	D.....	04/28/2021.....	Direct.....		1,005,760	1,000,000		4.A FE.....
48855K AC 4	Kenbourne Invest SA Sr Nt 4.700% 01/22.....	D.....	06/24/2021.....	Direct.....		343,060	340,000	6,925	4.A FE.....
53227Q AB 4	Light Servicios Energia Sr Nt 4.375% 06.....	D.....	06/15/2021.....	Direct.....		1,215,000	1,215,000		3.C FE.....
59132V AB 4	Metalsa SA DE CV Sr Nt 3.750% 05/04/31.....	D.....	04/22/2021.....	Direct.....		980,000	980,000		3.A FE.....
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt 3.400% 05.....	D.....	06/30/2021.....	Barclays Capital Inc.....		3,531,359	3,230,000	18,608	2.C FE.....
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt 2.500% 05.....	D.....	05/04/2021.....	Citigroup.....		10,743,025	10,780,000		2.C FE.....
654744 AB 7	Nissan Motor Co Sr Nt 3.522% 09/17/25.....	D.....	04/08/2021.....	Various.....		3,412,373	3,195,000	7,814	2.C FE.....
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27.....	D.....	06/30/2021.....	Nationwide Indemnity.....		1,622,146	1,475,000	18,337	2.C FE.....

QE04.9

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
654744	AD	3	Nissan Motor Co Sr Nt	4.810% 09/17/30.....	D.....	04/15/2021.....	Various.....		5,591,998	5,000,000	19,558	2.C FE.....
65557F	AH	9	Nordea Bank AB Sub Nt	4.625% 09/13/33.....	D.....	04/01/2021.....	RBC Capital Markets LLC.....		1,108,480	1,000,000	2,955	1.G FE.....
67624L	2A	5	OQ SAOC Sr Nt	5.125% 05/06/28.....	D.....	04/28/2021.....	Direct.....		915,000	915,000		3.C FE.....
71677W	AA	0	Petrorio Luxembourg SARL Sr Nt	6.125%.....	D.....	06/02/2021.....	Direct.....		830,000	830,000		4.A FE.....
78669Q	AA	8	Sagicor Financial Co Sr Nt	5.300% 05/1.....	D.....	05/06/2021.....	Direct.....		475,000	475,000		3.A FE.....
822582	AY	8	Shell International Finance Sr Nt	4.55.....	C.....	06/30/2021.....	Barclays Capital Inc.....		2,429,638	1,930,000	34,150	1.D FE.....
822582	BQ	4	Shell International Finance Sr Nt	4.00.....	D.....	04/27/2021.....	Goldman Sachs & Company.....		1,776,424	1,570,000	29,481	1.D FE.....
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt	3.150% 1.....	C.....	06/25/2021.....	Direct.....		1,364,375	1,450,000	5,101	3.C FE.....
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt	4.100% 1.....	C.....	06/30/2021.....	Nationwide Indemnity.....		875,930	1,000,000	10,136	3.C FE.....
899415	AG	8	Tulloy Oil Plc Sec Nt	10.250% 05/15/26.....	D.....	05/06/2021.....	Direct.....		630,000	630,000		4.C FE.....
902613	AE	8	UBS Group AG Sr Nt Fix to Float	2.095%.....	D.....	06/30/2021.....	Barclays Capital Inc.....		2,534,798	2,580,000	21,170	1.G FE.....
91823N	2A	0	Veon Holdings BV Sr Nt	3.375% 11/25/27.....	D.....	05/25/2021.....	Direct.....		322,720	320,000	60	3.A FE.....
98313R	AH	9	Wynn Macau LTD Sr Nt	5.625% 08/26/28.....	D.....	04/22/2021.....	Direct.....		210,500	200,000	1,875	4.A FE.....
98379X	AA	2	XP Inc Sr Nt	3.250% 07/01/26.....	D.....	06/24/2021.....	Direct.....		721,693	730,000		3.C FE.....
Q9609*	AA	6	WestConnex Finance Co. Pty Ltd Nt MTN.....		D.....	06/15/2021.....	Bank of America BISD Dealer.....		10,000,000	10,000,000		2.A FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....								1,281,486,302	1,208,931,319	7,195,588	XXX

Bonds - Unaffiliated Bank Loans

000000	00	0	Centric Brands Inc 1st Lien Exit Term Ln.....			06/23/2021.....	Direct.....		119,089	136,433		4.C PL.....
000000	00	0	Discovery Life Sciences LLC Delayed Draw.....			05/11/2021.....	Direct.....		315,803	318,993		3.B PL.....
000000	00	0	Sovos LLC Revolver #2 Nt 1	5.750% 04/2.....		06/29/2021.....	Direct.....		865,312	865,312		4.B Z.....
000000	00	0	GB Auto Service Inc Incremental Term Ln.....			04/09/2021.....	Tax Free Exchange.....		83,976	85,679	150	4.A PL.....
000000	00	0	Rialto Management Group LLC Term Ln Nt 1.....			04/30/2021.....	Direct.....		2,263,185	2,297,650		4.A Z.....
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln.....			05/05/2021.....	Direct.....		1,209,920	1,216,000		3.A Z.....
000000	00	0	TVG-BHG Incremental Term Ln Nt 1	6.250.....		05/10/2021.....	Direct.....		95,131	95,131		4.A Z.....
000000	00	0	Winebow Holdings Inc Term Ln Nt 1	7.25.....		04/19/2021.....	Direct.....		1,773,000	1,800,000		3.C Z.....
000000	00	0	Diligent Corp Term Ln B-3 Nt 1	6.750%.....		04/09/2021.....	Direct.....		1,782,000	1,800,000		4.A Z.....
000000	00	0	Animal Supply Company Holdco Term Ln Nt.....			06/30/2021.....	Interest Capitalization.....		80,952	80,952		5.B Z.....
000000	00	0	Animal Supply Company New 1st Lien Term.....			06/28/2021.....	Interest Capitalization.....		14,433	14,433		5.B Z.....
000000	00	0	Spectrum Auto (CC SAG Acq) New Term Ln N.....			06/29/2021.....	Direct.....		2,093,252	2,125,129		4.A PL.....
000000	00	0	DRS Holdings Inc Incremental Term Ln Nt.....			06/01/2021.....	Direct.....		2,316,047	2,375,433		4.A Z.....
000000	00	0	Stealth Holding LLC Delayed Draw Term Ln.....			05/26/2021.....	Direct.....		27,415	27,692		3.C Z.....
000000	00	0	Kellermeyer Building Svcs Delayed Draw T.....			05/28/2021.....	Direct.....		40,765	41,176		4.A PL.....
000000	00	0	AI Fire Delayed Draw Term Ln Nt 1	6.75.....		04/20/2021.....	Direct.....		147,542	149,032		3.B Z.....
000000	00	0	American Construcion Src Opco Term Ln Nt.....			04/01/2021.....	Direct.....		290,269	296,193		4.A Z.....
000000	00	0	Repairify Inc Term Ln Nt 1	6.000% 06/1.....		06/14/2021.....	Direct.....		1,764,000	1,800,000		3.A Z.....
000000	00	0	Endure Digital Inc Term Ln Nt 1	4.250%.....		05/05/2021.....	JP Morgan Securities LLC.....		454,815	457,100		4.B Z.....
000000	00	0	EPS NASS Parent Inc Term Ln Nt 1	6.750.....		04/19/2021.....	Direct.....		1,603,636	1,636,364		2.C Z.....
000000	00	0	Project Essential Bidco 1st Lien Term Ln.....			04/20/2021.....	Direct.....		1,768,500	1,800,000		4.A Z.....
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N.....			06/30/2021.....	Tax Free Exchange.....		370,927	373,767	543	3.B PL.....
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N.....			05/17/2021.....	Tax Free Exchange.....		68,102	68,617	222	3.B PL.....
15644G	A#	1	Centric Brands Inc 1st Lien Exit Term Ln.....			04/12/2021.....	Interest Capitalization.....		159,135	159,135		4.C PL.....
28622@	AB	3	Elevation Services Holding LLC Delayed D.....			04/30/2021.....	Direct.....		51,429	51,429		3.A Z.....
30282#	AE	2	First Watch Restaurants Delayed Draw Ter.....			06/25/2021.....	Interest Capitalization.....		2,851	2,851		3.C Z.....
30282#	AE	2	First Watch Restaurants Delayed Draw Ter.....			06/25/2021.....	Interest Capitalization.....		27	27		3.C Z.....

QE04.10

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
30282#	AE 2	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		2,851	2,851	2	3.C Z.....
30282#	AF 9	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		2,316	2,316		5.B GI.....
30282#	AF 9	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		22	22		5.B GI.....
30282#	AF 9	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		2,316	2,316	2	5.B GI.....
30282#	AG 7	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		1,379	1,379		3.C PL.....
30282#	AG 7	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		13	13		3.C PL.....
30282#	AG 7	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		1,379	1,379	1	3.C PL.....
30282#	AH 5	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		17	17		3.C PL.....
30282#	AH 5	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Tax Free Exchange.....		1,844	1,844	1	3.C PL.....
30282#	AJ 1	First Watch Restaurants Delayed Draw Ter.....		06/25/2021.....	Interest Capitalization.....		1,844	1,844		3.C PL.....
30282#	AJ 1	First Watch Restaurants Term Ln Nt 1 6.....		06/25/2021.....	Interest Capitalization.....		10,999	10,999		3.C PL.....
30282#	AJ 1	First Watch Restaurants Term Ln Nt 5 6.....		06/25/2021.....	Interest Capitalization.....		103	103		3.C PL.....
30282#	AJ 1	First Watch Restaurants Term Ln Nt 5 6.....		06/25/2021.....	Tax Free Exchange.....		10,889	10,999	8	3.C PL.....
35921@	AA 8	Frontline Technologies Gr LL Term Ln Nt.....		04/30/2021.....	Tax Free Exchange.....		14,852	15,101	8	3.C Z.....
35921@	AC 4	Frontline Technologies Gr LL Delayed Dra.....		04/30/2021.....	Tax Free Exchange.....		3,018	3,018	1	3.C Z.....
36147@	AA 4	GB Auto Service Inc Delayed Draw Term Ln.....		05/28/2021.....	Direct.....		167,259	168,948		3.C PL.....
36198@	AC 8	TPC Broadband Holdings Delayed Draw Term.....		06/30/2021.....	Tax Free Exchange.....		314,342	317,707		4.B PL.....
36850@	AB 9	Gehl Foods Inc LLC Term Ln Nt 4 5.586%.....		06/01/2021.....	Interest Capitalization.....		556	556		4.A PL.....
36850@	AB 9	Gehl Foods Inc LLC Term Ln Nt 5 5.957%.....		04/01/2021.....	Interest Capitalization.....		17,927	17,927		4.A PL.....
55392*	AA 8	MBS Services 1st Lien Term Ln Nt 1 5.6.....		06/30/2021.....	Interest Capitalization.....		3,958	3,958		3.C PL.....
67096@	AA 0	Omega Healthcare Holdings LLC Term Ln Nt.....		04/15/2021.....	Tax Free Exchange.....		4,416	4,500	12	2.A PL.....
67113@	AB 7	OTG Management LLC Incremental DD Term L.....		06/30/2021.....	Interest Capitalization.....		7,077	7,077		4.B PL.....
67113@	AB 7	OTG Management LLC Incremental DD Term L.....		06/30/2021.....	Interest Capitalization.....		5,334	5,334		4.B PL.....
67113@	AC 5	OTG Management LLC 7th Amend Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		827	827		4.A Z.....
67113@	AC 5	OTG Management LLC 7th Amend Term Ln Nt.....		05/05/2021.....	Interest Capitalization.....		269	269		4.A Z.....
68144#	AA 8	Omega Healthcare Holdings LLC Incrementa.....		04/15/2021.....	Tax Free Exchange.....		2,560	2,618	7	2.A Z.....
74741@	AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		06/30/2021.....	Interest Capitalization.....		37	37		3.C PL.....
74741@	AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		05/28/2021.....	Tax Free Exchange.....		2,871	2,926	4	3.C PL.....
74741@	AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		4,591	4,591		3.C PL.....
75734@	AB 9	Reddy Ice Holdings Inc Term Ln Nt 7 7.....		04/06/2021.....	Tax Free Exchange.....		10,400	10,636	8	3.B PL.....
75734@	AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		04/06/2021.....	Tax Free Exchange.....		58,273	59,157	56	3.B PL.....
75734@	AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		04/06/2021.....	Tax Free Exchange.....		687	695		3.B PL.....
84756#	AA 4	Spectra Finance LLC Term Ln Nt 1 4.694.....		06/29/2021.....	Interest Capitalization.....		7,556	7,556		2.C PL.....
86803@	AA 4	Sunshine Sub LLC Term Ln Nt 1 6.250% 0.....		04/28/2021.....	Interest Capitalization.....		6	6		3.A PL.....
87300*	AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		05/10/2021.....	Direct.....		67,767	68,625		3.A Z.....
87300*	AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		06/30/2021.....	Tax Free Exchange.....		153,137	155,003		3.A Z.....
87326#	AA 8	Wealth Enhance Group LLC Delayed Draw Te.....		05/28/2021.....	Direct.....		120,205	121,413		3.B Z.....
928432	A* 4	Visual Edge Technology Inc Term Ln Nt 11.....		05/28/2021.....	Tax Free Exchange.....		16,142	16,250	5	5.A PL.....
928432	A* 4	Visual Edge Technology Inc Term Ln Nt 2.....		05/28/2021.....	Interest Capitalization.....		20,310	20,310		5.A PL.....
928432	A@ 2	Visual Edge Technology Inc Delayed Draw.....		05/28/2021.....	Interest Capitalization.....		18,507	18,507		5.A PL.....
928432	A@ 2	Visual Edge Technology Inc Delayed Draw.....		05/28/2021.....	Tax Free Exchange.....		14,736	14,736	5	5.A PL.....
92975@	AB 2	Wealth Enhance Group LLC Delayed Draw Te.....		06/29/2021.....	Direct.....		197,754	197,777		3.B PL.....
96145@	AA 0	Westrock Coffee Holdings LLC Term Ln Nt.....		06/30/2021.....	Interest Capitalization.....		14,156	14,156		2.C PL.....
000000	00 0	Essential Services Hldg Corp Delayed Dra.....	A.....	04/30/2021.....	Direct.....		740,625	750,000		4.A Z.....
000000	00 0	Essential Services Hldg Corp Delayed Dra.....	A.....	06/07/2021.....	Direct.....		385,125	390,000		4.A Z.....

QE04.11

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
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N.....	A.....	06/30/2021.....	Interest Capitalization.....		124,448	124,448		6. *.....
000000 00 0	Desarrolladora Energetica SA Term Loan.....	D.....	04/15/2021.....	Taxable Exchange.....		1,199,652	1,525,835	9,155	6. *.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					23,496,865	24,161,114	10,190	XXX
8399997.	Total - Bonds - Part 3.....					1,709,321,829	1,583,926,763	10,065,580	XXX
8399999.	Total - Bonds.....					1,709,321,829	1,583,926,763	10,065,580	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
000000 00 0	Al Ahli Bank Jr Sub Nt Fix to Float 4.....	D.....	05/24/2021.....	Direct.....	500,000.000	496,875		5,500	3.A Z.....
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt.....	D.....	05/25/2021.....	Direct.....	300,000.000	308,850		1,091	3.B Z.....
000000 00 0	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe.....	D.....	04/01/2021.....	Interest Capitalization.....	12,250.000	12,250			6. FE.....
059501 AD 8	Banco Davivienda SA Jr Sub Nt 6.650% P.....	D.....	04/15/2021.....	Direct.....	535,000.000	535,000			4.A FE.....
059597 AF 1	Banco General SA Jr Sub Nt Fix to Float.....	D.....	05/05/2021.....	Direct.....	520,000.000	521,280			3.C FE.....
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt 7.000% Pe.....	D.....	04/01/2021.....	Interest Capitalization.....	8,484.000	8,484			6. FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					1,882,739	XXX	6,591	XXX
8999997.	Total - Preferred Stocks - Part 3.....					1,882,739	XXX	6,591	XXX
8999999.	Total - Preferred Stocks.....					1,882,739	XXX	6,591	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
000000 00 0	Centric Brands Inc Class A Com.....		06/23/2021.....	Direct.....	590.000	590	XXX		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					590	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
01922# 10 9	Allied Holdings (Delaware) Inc Com.....		06/30/2021.....	Capital Contribution.....		44,060,550	XXX		XXX
635264 10 4	National Casualty Co Com.....		06/30/2021.....	Capital Contribution.....		35,000,000	XXX		XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					79,060,550	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					79,061,140	XXX	0	XXX
9799999.	Total - Common Stocks.....					79,061,140	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					80,943,879	XXX	6,591	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,790,265,708	XXX	10,072,171	XXX

QE04.12

NATIONWIDE MUTUAL INSURANCE COMPANY

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							
				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
CUSIP Identification	Description																						

Bonds - U.S. Government

36202C	4P	5	GNMA Pool #2630 6.500% 08/20/28.....	..	06/01/2021.	Paydown.....		277	277	291	286	.....	.....(9)	.....	.....(9)	.....	.....277	.....	.....	.....0	7	08/20/2028.	1.A	.....
38377R	KS	3	GNMA REMIC Ser 2010-163 CI MD 4.000% 0	..	04/01/2021.	Paydown.....		50,161	50,161	48,266	49,990	.....	.....171	.....	.....171	.....	.....50,161	.....	.....	.....0	669	06/16/2039.	1.A	.....
455780	AG	1	Indonesia (Republic of) AID Sr Nt 8.90.....	..	06/01/2021.	Redemption 100.0000.....		50,000	50,000	54,500	50,278	.....	.....(278)	.....	.....(278)	.....	.....50,000	.....	.....	.....0	2,225	06/01/2021.	1.A	.....
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	06/01/2021.	Paydown.....		88,719	88,719	91,189	89,270	.....	.....(551)	.....	.....(551)	.....	.....88,719	.....	.....	.....0	2,553	09/15/2025.	1.A	.....
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	06/01/2021.	Paydown.....		65,694	65,694	65,368	65,498	.....	.....196	.....	.....196	.....	.....65,694	.....	.....	.....0	1,834	06/15/2026.	1.A	.....
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1	..	06/01/2021.	Paydown.....		43,972	43,972	46,170	44,766	.....	.....(794)	.....	.....(794)	.....	.....43,972	.....	.....	.....0	1,170	06/15/2028.	1.A	.....
912810	QY	7	U S Treasury Bd 2.750% 11/15/42.....	..	05/26/2021.	Various.....		38,323,688	35,000,000	45,431,781	45,109,212	.....	.....(143,500)	.....	.....(143,500)	.....	.....44,965,713	.....	.....(6,642,024)	(6,642,024)	467,427	11/15/2042.	1.A	.....
912828	4N	7	U S Treasury Nt 2.875% 05/15/28.....	..	06/30/2021.	Basis Adjustment.....		2,034,010	10,000,000	2,034,010	.....	.....	.....	.....	.....0	.....	.....2,034,010	.....	.....	.....0	.....	05/15/2028.	1.A	.....
912828	S5	0	U S Treasury 7/15/2026 TIPS 0.125% 07/...	..	06/30/2021.	Basis Adjustment.....		15,410,557	74,900,000	15,410,557	.....	.....	.....	.....	.....0	.....	.....15,410,557	.....	.....	.....0	.....	07/15/2026.	1.A	.....
0599999.	Total - Bonds - U.S. Government.....							56,067,078	120,198,823	63,182,132	45,409,300	0	(144,765)	0	(144,765)	0	62,709,103	0	(6,642,024)	(6,642,024)	475,885	XXX	XXX	

Bonds - All Other Government

000000	00	0	Argentina (Republic of) Nt 0.125% 01/0.....	D	05/27/2021.	Direct.....		42,183	118,992	52,624	43,432	10,333	1,570	.....	.....11,903	.....	.....55,335	.....	.....(13,152)	(13,152)	.....	01/09/2038.	5.A FE.....	
900123	CL	2	Turkey (Republic of) Sr Nt 6.000% 03/2.....	D	06/15/2021.	Direct.....		317,595	310,000	301,088	.....	.....	.....270	.....	.....270	.....	.....301,358	.....	.....16,237	16,237	4,237	03/25/2027.	4.B FE.....	
1099999.	Total - Bonds - All Other Government.....							359,778	428,992	353,712	43,432	10,333	1,840	0	12,173	0	356,693	0	3,085	3,085	4,237	XXX	XXX	

Bonds - U.S. States, Territories and Possessions

57582N	XX	8	Massachusetts St GO Ref Ser B 5.250% 0	..	06/30/2021.	Basis Adjustment.....		7,469	2,130,000	7,469	.....	.....	.....	.....	.....0	.....	.....7,469	.....	.....	.....0	.....	08/01/2021.	1.B FE.....	
605580	DH	9	Mississippi St GO Ref Ser A 5.250% 11/...	..	06/30/2021.	Basis Adjustment.....		27,111	2,000,000	27,111	.....	.....	.....	.....	.....0	.....	.....27,111	.....	.....	.....0	.....	11/01/2021.	1.C FE.....	
70914P	B6	8	Pennsylvania St GO First Ser 5.000% 09.....	..	06/30/2021.	Basis Adjustment.....		455,327	4,785,000	455,327	.....	.....	.....	.....	.....0	.....	.....455,327	.....	.....	.....0	.....	09/15/2026.	1.D FE.....	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							489,907	8,915,000	489,907	0	0	0	0	0	0	489,907	0	0	0	0	XXX	XXX	

Bonds - U.S. Political Subdivisions of States

172252	A2	4	Cincinnati OH City SD GO Ref Classroom C	..	06/30/2021.	Basis Adjustment.....		49,233	3,000,000	49,233	.....	.....	.....	.....	.....0	.....	.....49,233	.....	.....	.....0	.....	12/01/2021.	1.C FE.....	
442331	3G	7	Houston TX GO Txbl 3.845% 03/01/31.....	..	06/30/2021.	Basis Adjustment.....		661,565	5,000,000	661,565	.....	.....	.....	.....	.....0	.....	.....661,565	.....	.....	.....0	.....	03/01/2031.	1.D FE.....	
442331	3H	5	Houston TX GO Txbl 3.925% 03/01/32.....	..	06/30/2021.	Basis Adjustment.....		659,860	5,000,000	659,860	.....	.....	.....	.....	.....0	.....	.....659,860	.....	.....	.....0	.....	03/01/2032.	1.D FE.....	
717883	FK	3	Philadelphia PA Sch Dist GO Ref Ser A FS	..	06/30/2021.	Basis Adjustment.....		947,749	5,000,000	947,749	.....	.....	.....	.....	.....0	.....	.....947,749	.....	.....	.....0	.....	06/01/2026.	1.E FE.....	
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se	..	06/30/2021.	Basis Adjustment.....		1,024,272	4,000,000	1,024,272	.....	.....	.....	.....	.....0	.....	.....1,024,272	.....	.....	.....0	.....	07/01/2026.	1.C FE.....	
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se	..	06/30/2021.	Basis Adjustment.....		1,294,793	5,000,000	1,294,793	.....	.....	.....	.....	.....0	.....	.....1,294,793	.....	.....	.....0	.....	07/01/2028.	1.C FE.....	
840071	AT	1	South San Francisco CA GO Uni Sch Dist S	..	06/30/2021.	Basis Adjustment.....		196,011	2,180,000	196,011	.....	.....	.....	.....	.....0	.....	.....196,011	.....	.....	.....0	.....	09/15/2023.	1.B FE.....	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							4,833,483	29,180,000	4,833,483	0	0	0	0	0	0	4,833,483	0	0	0	0	XXX	XXX	

Bonds - U.S. Special Revenue and Special Assessment

010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A 5	..	06/30/2021.	Basis Adjustment.....		423,239	3,335,000	423,239					0		423,239			0		09/01/2033.	1.B 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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											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
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A 5		..	06/30/2021.	Basis Adjustment.....		428,714	3,335,000	428,714	.....	.....	.....	.....	.....0	.....	.....428,714	.....	.....	.....0	.....	09/01/2034.	1.B FE.....
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig		..	06/30/2021.	Basis Adjustment.....		645,835	5,000,000	645,835	.....	.....	.....	.....	.....0	.....	.....645,835	.....	.....	.....0	.....	09/01/2036.	1.B FE.....
010604 CC 8	Alabama St Port Auth Rev AMT Ref Docs Se		..	06/30/2021.	Basis Adjustment.....		405,740	3,160,000	405,740	.....	.....	.....	.....	.....0	.....	.....405,740	.....	.....	.....0	.....	10/01/2030.	2.A FE.....
02765U MB 7	American Mun Pwr Ohio Inc Rev Comb Hydro		..	06/30/2021.	Basis Adjustment.....		113,216	1,500,000	113,216	.....	.....	.....	.....	.....0	.....	.....113,216	.....	.....	.....0	.....	02/15/2031.	1.F FE.....
08527N GY 6	Bernalillo Cnty NM Rev Gross Tax Rcpts R		..	06/30/2021.	Basis Adjustment.....		186,248	2,000,000	186,248	.....	.....	.....	.....	.....0	.....	.....186,248	.....	.....	.....0	.....	10/01/2023.	1.B FE.....
08527N GZ 3	Bernalillo Cnty NM Rev Gross Tax Rcpts R		..	06/30/2021.	Basis Adjustment.....		475,734	3,600,000	475,734	.....	.....	.....	.....	.....0	.....	.....475,734	.....	.....	.....0	.....	10/01/2024.	1.B FE.....
130685 CF 5	California St Pub Wks Brd Rev Ref Regent		..	06/01/2021.	Maturity.....		9,000,000	9,000,000	9,654,300	9,027,018	.....	.....(27,018)	.....	.....(27,018)	.....	.....9,000,000	.....	.....	.....0	236,250	06/01/2021.	1.A FE.....
13068L YZ 2	California St Pub Wks Brd Rev Ref-Variou.		..	06/30/2021.	Basis Adjustment.....		509,372	5,000,000	509,372	.....	.....	.....	.....	.....0	.....	.....509,372	.....	.....	.....0	.....	11/01/2032.	1.D FE.....
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref		..	06/30/2021.	Basis Adjustment.....		81,766	3,690,000	81,766	.....	.....	.....	.....	.....0	.....	.....81,766	.....	.....	.....0	.....	08/01/2023.	1.B FE.....
167562 QK 6	Chicago IL Midway Arpt Rev Amt Ref Ser A		..	06/30/2021.	Basis Adjustment.....		228,348	3,000,000	228,348	.....	.....	.....	.....	.....0	.....	.....228,348	.....	.....	.....0	.....	01/01/2032.	1.F FE.....
167562 QL 4	Chicago IL Midway Arpt Rev Amt Ref Ser A		..	06/30/2021.	Basis Adjustment.....		273,999	3,500,000	273,999	.....	.....	.....	.....	.....0	.....	.....273,999	.....	.....	.....0	.....	01/01/2033.	1.F FE.....
167593 UW 0	Chicago IL O'Hare Int Arpt Rev Ref Gen S.		..	06/30/2021.	Basis Adjustment.....		601,740	5,000,000	601,740	.....	.....	.....	.....	.....0	.....	.....601,740	.....	.....	.....0	.....	01/01/2033.	1.F FE.....
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S...		..	06/30/2021.	Basis Adjustment.....		688,450	4,000,000	688,450	.....	.....	.....	.....	.....0	.....	.....688,450	.....	.....	.....0	.....	01/01/2034.	1.F FE.....
3128F2 FX 8	FHLMC Gold PC Pool #D62882 7.000% 08/1		..	06/01/2021.	Paydown.....		1,375	1,375	1,340	1,359	.....	.....16	.....	.....16	.....	.....1,375	.....	.....	.....0	40	08/15/2025.	1.A
3128NE A5 9	FHLMC Pool #1A0028 3.476% 10/25/35...		..	06/01/2021.	Paydown.....		1,594	1,594	1,609	1,599	.....	.....(6)	.....	.....(6)	.....	.....1,594	.....	.....	.....0	28	10/25/2035.	1.A
312905 YJ 5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		..	04/01/2021.	Paydown.....		400	400	422	400	.....	.....	.....	.....0	.....	.....400	.....	.....	.....0	12	05/15/2021.	1.A
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		..	06/01/2021.	Paydown.....		2,852	2,852	2,926	2,862	.....	.....(9)	.....	.....(9)	.....	.....2,852	.....	.....	.....0	85	12/15/2022.	1.A
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		..	06/01/2021.	Paydown.....		17,403	17,403	17,901	17,485	.....	.....(82)	.....	.....(82)	.....	.....17,403	.....	.....	.....0	505	05/15/2023.	1.A
31292G PB 6	FHLMC Gold PC Pool #C00418 7.000% 08/1		..	06/01/2021.	Paydown.....		30	30	30	30	.....	.....	.....	.....0	.....	.....30	.....	.....	.....0	1	08/15/2025.	1.A
3132D5 6B 3	FHLMC Pool #SB8066 1.500% 08/25/35.		..	06/01/2021.	Paydown.....		1,703,653	1,703,653	1,743,050	1,741,971	.....	.....(38,318)	.....	.....(38,318)	.....	.....1,703,653	.....	.....	.....0	10,381	08/25/2035.	1.A
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35.		..	06/01/2021.	Paydown.....		608,900	608,900	622,719	622,426	.....	.....(13,526)	.....	.....(13,526)	.....	.....608,900	.....	.....	.....0	3,720	10/25/2035.	1.A
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51.		..	06/01/2021.	Paydown.....		372,103	372,103	387,488	.....	.....	.....(15,385)	.....	.....(15,385)	.....	.....372,103	.....	.....	.....0	1,610	03/25/2051.	1.A
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41.		..	06/01/2021.	Paydown.....		1,834,900	1,834,900	1,907,137	1,900,594	.....	.....(65,694)	.....	.....(65,694)	.....	.....1,834,900	.....	.....	.....0	25,991	11/15/2041.	1.A
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42.		..	06/01/2021.	Paydown.....		824,615	824,615	856,958	853,338	.....	.....(28,723)	.....	.....(28,723)	.....	.....824,615	.....	.....	.....0	12,600	01/15/2042.	1.A
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42.		..	06/01/2021.	Paydown.....		576,087	576,087	598,728	596,414	.....	.....(20,327)	.....	.....(20,327)	.....	.....576,087	.....	.....	.....0	8,410	02/15/2042.	1.A
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42.		..	06/01/2021.	Paydown.....		205,604	205,604	211,908	211,278	.....	.....(5,674)	.....	.....(5,674)	.....	.....205,604	.....	.....	.....0	3,208	03/15/2042.	1.A
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42.		..	06/01/2021.	Paydown.....		916,616	916,616	952,500	949,013	.....	.....(32,397)	.....	.....(32,397)	.....	.....916,616	.....	.....	.....0	13,021	04/15/2042.	1.A
3132GT JE 8	FHLMC Pool #Q08061 3.500% 05/15/42.		..	06/01/2021.	Paydown.....		4,421	4,421	4,446	4,445	.....	.....(25)	.....	.....(25)	.....	.....4,421	.....	.....	.....0	64	05/15/2042.	1.A
31335G EC 5	FHLMC Gold PC Pool #C80131 6.000% 03/1		..	06/01/2021.	Paydown.....		1,282	1,282	1,253	1,270	.....	.....12	.....	.....12	.....	.....1,282	.....	.....	.....0	32	03/15/2024.	1.A
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		..	06/01/2021.	Paydown.....		6,696	6,696	7,034	6,755	.....	.....(59)	.....	.....(59)	.....	.....6,696	.....	.....	.....0	175	12/15/2023.	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	6.750% 02/15/24	..	06/01/2021.	Paydown.....		16,247	16,247	16,809	16,363	.....	.....(116)	.....	.....(116)	.....	.....16,247	.....	.....	.....0	461	02/15/2024.	1.A
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	6.500% 02/15/24	..	06/01/2021.	Paydown.....		22,965	22,965	23,109	22,951	.....	.....14	.....	.....14	.....	.....22,965	.....	.....	.....0	627	02/15/2024.	1.A
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500% 04/15/26	..	06/01/2021.	Paydown.....		8,482	8,482	8,745	8,558	.....	.....(75)	.....	.....(75)	.....	.....8,482	.....	.....	.....0	230	04/15/2026.	1.A
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	7.000% 06/17/2	..	06/01/2021.	Paydown.....		3,470	3,470	3,581	3,493	.....	.....(23)	.....	.....(23)	.....	.....3,470	.....	.....	.....0	97	06/17/2027.	1.A
3133TC 6P 8	FHLMC Structured Ser 2008 M	7.000% 11/	..	06/01/2021.	Paydown.....		23,803	23,803	24,715	24,181	.....	.....(378)	.....	.....(378)	.....	.....23,803	.....	.....	.....0	684	11/20/2027.	1.A
31342A P4 5	FHLMC Pool #780443	2.160% 03/25/33..	..	06/01/2021.	Paydown.....		21,019	21,019	20,997	20,892	.....	.....126	.....	.....126	.....	.....21,019	.....	.....	.....0	333	03/25/2033.	1.A
31356B CJ 7	FHLMC Gold PC Pool #D49973	6.000% 03/1	..	06/01/2021.	Paydown.....		1,257	1,257	1,125	1,210	.....	.....47	.....	.....47	.....	.....1,257	.....	.....	.....0	31	03/15/2024.	1.A
31358G PP 6	FNMA REMIC Ser 1991-39J	9.000% 05/25/2	..	04/01/2021.	Paydown.....		21	21	22	20	.....	.....	.....	.....0	.....	.....21	.....	.....	.....0	1	05/25/2021.	1.A
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000% 07/25/2	..	06/01/2021.	Paydown.....		297	297	285	295	.....	.....2	.....	.....2	.....	.....297	.....	.....	.....0	9	07/25/2021.	1.A
31358M P4 0	FNMA REMIC Ser 1992-71X	8.250% 05/25/2	..	06/01/2021.	Paydown.....		3,259	3,259	3,391	3,260	.....	.....(1)	.....	.....(1)	.....	.....3,259	.....	.....	.....0	113	05/25/2022.	1.A
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L	7.000% 04/	..	06/01/2021.	Paydown.....		2,359	2,359	2,319	2,341	.....	.....19	.....	.....19	.....	.....2,359	.....	.....	.....0	68	04/25/2022.	1.A
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000% 07/2	..	06/01/2021.	Paydown.....		4,474	4,474	4,603	4,477	.....	.....(3)	.....	.....(3)	.....	.....4,474	.....	.....	.....0	133	07/25/2022.	1.A
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500% 07/25/	..	06/01/2021.	Paydown.....		624	624	615	620	.....	.....4	.....	.....4	.....	.....624	.....	.....	.....0	14	07/25/2023.	1.A
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500% 07/25	..	06/01/2021.	Paydown.....		7,368	7,368	7,271	7,327	.....	.....41	.....	.....41	.....	.....7,368	.....	.....	.....0	195	07/25/2023.	1.A
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	6.500% 09/18	..	06/01/2021.	Paydown.....		29,244	29,244	28,668	28,949	.....	.....295	.....	.....295	.....	.....29,244	.....	.....	.....0	788	09/18/2027.	1.A
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300% 10	..	06/01/2021.	Paydown.....		927	927	950	939	.....	.....(12)	.....	.....(12)	.....	.....927	.....	.....	.....0	24	10/17/2038.	1.A
31373U ZC 4	FNMA Pool #304139	9.000% 01/25/25....	..	06/01/2021.	Paydown.....		1,165	1,165	1,222	1,184	.....	.....(20)	.....	.....(20)	.....	.....1,165	.....	.....	.....0	37	01/25/2025.	1.A
31381H TQ 9	FNMA DUS Pool #461459	5.450% 11/25/23	..	06/01/2021.	Paydown.....		21,411	21,411	22,036	21,457	.....	.....(46)	.....	.....(46)	.....	.....21,411	.....	.....	.....0	470	11/25/2023.	1.A
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28....	..	06/01/2021.	Paydown.....		12,729	12,729	16,291	14,658	.....	.....(1,929)	.....	.....(1,929)	.....	.....12,729	.....	.....	.....0	353	01/25/2028.	1.A
3138A8 D6 0	FNMA Pool #AH6424	4.000% 02/25/41....	..	06/01/2021.	Paydown.....		539,426	539,426	542,982	542,786	.....	.....(3,360)	.....	.....(3,360)	.....	.....539,426	.....	.....	.....0	8,600	02/25/2041.	1.A
3138A8 F4 3	FNMA Pool #AH6486	4.000% 03/25/41....	..	06/01/2021.	Paydown.....		695,518	695,518	700,420	699,869	.....	.....(4,351)	.....	.....(4,351)	.....	.....695,518	.....	.....	.....0	11,174	03/25/2041.	1.A
3138A8 JE 7	FNMA Pool #AH6560	4.000% 02/25/41....	..	06/01/2021.	Paydown.....		257,226	257,226	258,941	258,859	.....	.....(1,633)	.....	.....(1,633)	.....	.....257,226	.....	.....	.....0	4,280	02/25/2041.	1.A
3138AE J8 7	FNMA Pool #A11186	4.000% 04/25/41....	..	06/01/2021.	Paydown.....		536,853	536,853	540,471	540,199	.....	.....(3,346)	.....	.....(3,346)	.....	.....536,853	.....	.....	.....0	9,408	04/25/2041.	1.A
3138EA MJ 3	FNMA Pool #AK5760	3.000% 04/25/42....	..	06/01/2021.	Paydown.....		209,533	209,533	203,660	203,867	.....	.....5,666	.....	.....5,666	.....	.....209,533	.....	.....	.....0	2,320	04/25/2042.	1.A
3138M8 AH 6	FNMA Pool #AP4507	3.000% 09/25/42....	..	06/01/2021.	Paydown.....		257,954	257,954	260,103	260,132	.....	.....(2,178)	.....	.....(2,178)	.....	.....257,954	.....	.....	.....0	2,951	09/25/2042.	1.A

QE05.2

SCHEDULE D - PART 4

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

QE05.3

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
3138MC	3U	6	FNMA Pool #AP8910 3.500% 10/25/42	..	06/01/2021.	Paydown.....		297,200	297,200	300,172	299,860		(2,660)		(2,660)		297,200			0	3,844	10/25/2042.	1.A
3138W9	GP	9	FNMA Pool #AS0205 3.000% 08/25/43	..	06/01/2021.	Paydown.....		91,605	91,605	86,867	87,347		4,258		4,258		91,605			0	1,087	08/25/2043.	1.A
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45	..	06/01/2021.	Paydown.....		3,213,143	3,213,143	3,323,782	3,318,011		(104,868)		(104,868)		3,213,143			0	46,021	06/25/2045.	1.A
3138WF	B6	2	FNMA Pool #AS5460 3.500% 07/25/45	..	06/01/2021.	Paydown.....		2,644,479	2,644,479	2,755,630	2,749,268		(104,789)		(104,789)		2,644,479			0	37,212	07/25/2045.	1.A
3138WF	NY	8	FNMA Pool #AS5806 3.000% 09/25/45	..	06/01/2021.	Paydown.....		1,667,257	1,667,257	1,681,715	1,680,480		(13,223)		(13,223)		1,667,257			0	20,633	09/25/2045.	1.A
3138WVW	BR	9	FNMA Pool #AT8147 3.000% 07/25/43	..	06/01/2021.	Paydown.....		417,444	417,444	404,333	405,612		11,832		11,832		417,444			0	4,808	07/25/2043.	1.A
3138X0	Y5	1	FNMA Pool #AU1631 3.000% 07/25/43	..	06/01/2021.	Paydown.....		216,037	216,037	209,252	209,945		6,092		6,092		216,037			0	2,556	07/25/2043.	1.A
3138X2	VU	5	FNMA Pool #AU3326 3.500% 07/25/43	..	06/01/2021.	Paydown.....		726,595	726,595	733,861	732,698		(6,103)		(6,103)		726,595			0	10,248	07/25/2043.	1.A
3138X3	CJ	9	FNMA Pool #AU3672 3.500% 07/25/43	..	06/01/2021.	Paydown.....		50,533	50,533	51,038	50,956		(423)		(423)		50,533			0	733	07/25/2043.	1.A
3138X3	EJ	7	FNMA Pool #AU3736 3.000% 08/25/43	..	06/01/2021.	Paydown.....		983,368	983,368	952,484	955,653		27,715		27,715		983,368			0	11,968	08/25/2043.	1.A
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45	..	06/01/2021.	Paydown.....		544,517	544,517	547,276	547,247		(2,730)		(2,730)		544,517			0	6,526	05/25/2045.	1.A
3138YK	HF	3	FNMA Pool #AY5629 3.000% 06/25/45	..	06/01/2021.	Paydown.....		89,691	89,691	90,011	89,990		(299)		(299)		89,691			0	1,071	06/25/2045.	1.A
3138YV	KL	2	FNMA Pool #AZ3898 3.000% 05/25/45	..	06/01/2021.	Paydown.....		242,380	242,380	244,529	244,375		(1,995)		(1,995)		242,380			0	2,480	05/25/2045.	1.A
313920	XA	3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25	..	06/01/2021.	Paydown.....		3,790	3,790	3,918	3,851		(61)		(61)		3,790			0	103	09/25/2031.	1.A
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1	..	06/01/2021.	Paydown.....		1,430	1,430	1,422	1,434		(4)		(4)		1,430			0	39	10/25/2031.	1.A
31392R	YX	3	FHLMC REMIC Ser 2489 CI PE 6.000% 08/1	..	06/01/2021.	Paydown.....		20,574	20,574	20,464	20,485		89		89		20,574			0	463	08/15/2032.	1.A
31392T	WT	0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2	..	06/01/2021.	Paydown.....		5,847	5,847	6,090	5,864		(17)		(17)		5,847			0	148	08/15/2022.	1.A
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05	..	06/01/2021.	Paydown.....		44,105	44,105	45,097	44,079		26		26		44,105			0	996	05/25/2023.	1.A
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%	..	06/01/2021.	Paydown.....		43,668	43,668	44,009	43,740		(73)		(73)		43,668			0	949	10/25/2042.	1.A
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1	..	06/01/2021.	Paydown.....		12,759	12,759	11,561	12,463		296		296		12,759			0	237	04/15/2024.	1.A
31408G	KD	8	FNMA Pool #850892 5.000% 10/01/35	..	06/01/2021.	Paydown.....		15,414	15,414	15,414	15,414				0		15,414			0	322	10/01/2035.	1.A
31408J	BM	2	FNMA Pool #852444 5.000% 10/01/35	..	06/01/2021.	Paydown.....		2,251	2,251	2,251	2,251				0		2,251			0	47	10/01/2035.	1.A
31409Y	L6	2	FNMA Pool #882449 5.000% 01/25/36	..	06/01/2021.	Paydown.....		2,540	2,540	2,540	2,540				0		2,540			0	54	01/25/2036.	1.A
3140E6	WA	6	FNMA Pool #BA2440 3.000% 11/25/45	..	06/01/2021.	Paydown.....		206,961	206,961	210,728	210,552		(3,591)		(3,591)		206,961			0	2,586	11/25/2045.	1.A
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48	..	06/01/2021.	Paydown.....		1,185,754	1,185,754	1,149,347	1,150,182		35,572		35,572		1,185,754			0	11,701	01/25/2048.	1.A
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31	..	06/01/2021.	Paydown.....		1,003,887	1,003,887	1,039,737	1,035,016		(31,130)		(31,130)		1,003,887			0	14,440	11/25/2031.	1.A
3140KD	BK	5	FNMA Pool #BP5441 3.000% 06/25/50	..	06/01/2021.	Paydown.....		3,035,516	3,035,516	3,193,458	3,191,431		(155,915)		(155,915)		3,035,516			0	28,634	06/25/2050.	1.A
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48	..	06/01/2021.	Paydown.....		574,543	574,543	586,213	585,765		(11,222)		(11,222)		574,543			0	9,291	05/25/2048.	1.A
3140X9	6Y	6	FNMA Pool #FM6286 2.500% 01/25/51	..	06/01/2021.	Paydown.....		335,900	335,900	350,307			(14,407)		(14,407)		335,900			0	1,381	01/25/2051.	1.A
31412W	TB	2	FNMA Pool #937146 6.500% 05/25/37	..	06/01/2021.	Paydown.....		534	534	544	543		(9)		(9)		534			0	14	05/25/2037.	1.A
31413H	G3	6	FNMA Pool #945818 6.000% 07/25/37	..	06/01/2021.	Paydown.....		1,374	1,374	1,379	1,378		(4)		(4)		1,374			0	34	07/25/2037.	1.A
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45	..	06/01/2021.	Paydown.....		706,217	706,217	727,734	727,570		(21,353)		(21,353)		706,217			0	9,880	07/25/2045.	1.A
31418C	T9	5	FNMA Pool #MA3275 3.000% 02/25/48	..	06/01/2021.	Paydown.....		650,690	650,690	631,053	631,143		19,547		19,547		650,690			0	7,843	02/25/2048.	1.A

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48...	..	06/01/2021.	Paydown.....		2,660,319	2,660,319	2,710,407	2,709,426	.....	.....(49,108)	.....	.....(49,108)	.....	.....2,660,319	.....	.....	.....0	43,219	06/25/2048.	1.A
31418D	CA	8	FNMA Pool #MA3664 4.000% 05/25/49...	..	06/30/2021.	Basis Adjustment.....		408,479	12,691,625	408,479		.....	.....	.....	.....0	.....	.....408,479	.....	.....	.....0	.....	05/25/2049.	1.A
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49...	..	06/01/2021.	Paydown.....		2,320,209	2,320,209	2,427,427	2,425,598	.....	.....(105,389)	.....	.....(105,389)	.....	.....2,320,209	.....	.....	.....0	42,449	05/25/2049.	1.A
31418D	XJ	6	FNMA Pool #MA4280 1.500% 03/25/51...	..	06/01/2021.	Paydown.....		85,523	85,523	84,400		.....	.....1,122	.....	.....1,122	.....	.....85,523	.....	.....	.....0	225	03/25/2051.	1.A
31418D	XL	1	FNMA Pool #MA4282 2.500% 03/25/51...	..	06/01/2021.	Paydown.....		204,649	204,649	213,043		.....	.....(8,394)	.....	.....(8,394)	.....	.....204,649	.....	.....	.....0	916	03/25/2051.	1.A
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41...	..	06/01/2021.	Paydown.....		67,776	67,776	68,204	68,178	.....	.....(402)	.....	.....(402)	.....	.....67,776	.....	.....	.....0	970	02/25/2041.	1.A
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41...	..	06/01/2021.	Paydown.....		405,883	405,883	414,121	413,598	.....	.....(7,715)	.....	.....(7,715)	.....	.....405,883	.....	.....	.....0	5,557	03/25/2041.	1.A
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40...	..	06/01/2021.	Paydown.....		229,498	229,498	230,948	230,863	.....	.....(1,365)	.....	.....(1,365)	.....	.....229,498	.....	.....	.....0	3,129	11/25/2040.	1.A
31419L	3D	3	FNMA Pool #AE9795 3.500% 11/25/40...	..	06/01/2021.	Paydown.....		147,346	147,346	154,637	154,137	.....	.....(6,791)	.....	.....(6,791)	.....	.....147,346	.....	.....	.....0	1,964	11/25/2040.	1.A
365418	BX	9	Garden St Preservation Tr Rev Open Space	..	06/30/2021.	Basis Adjustment.....		3,697,014	10,000,000	3,697,014		.....	.....	.....	.....0	.....	.....3,697,014	.....	.....	.....0	.....	11/01/2028.	1.F FE.....
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien	..	06/30/2021.	Basis Adjustment.....		531,837	4,500,000	531,837		.....	.....	.....	.....0	.....	.....531,837	.....	.....	.....0	.....	07/01/2031.	1.F FE.....
413890	DC	5	HarrisCnty-HoustonTXSports Rev Sr Lien R	..	06/30/2021.	Basis Adjustment.....		342,996	2,575,000	342,996		.....	.....	.....	.....0	.....	.....342,996	.....	.....	.....0	.....	11/15/2028.	2.B FE.....
454624	UJ	4	Indiana Bd Bk Rev LBASS Spl Prog Hendric	..	04/01/2021.	Maturity.....		2,345,000	2,345,000	2,598,870	2,350,900	.....	.....(5,900)	.....	.....(5,900)	.....	.....2,345,000	.....	.....	.....0	61,556	04/01/2021.	1.C FE.....
462590	KC	3	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000.....		165,000	165,000	183,896	174,709	.....	.....(753)	.....	.....(753)	.....	.....173,957	.....	.....(8,957)	(8,957)	4,125	12/01/2026.	1.F FE.....
462590	KD	1	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000.....		155,000	155,000	154,241	154,537	.....	.....24	.....	.....24	.....	.....154,561	.....	.....439	439	3,100	12/01/2027.	1.F FE.....
462590	KE	9	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000.....		270,000	270,000	264,676	266,219	.....	.....128	.....	.....128	.....	.....266,347	.....	.....3,653	3,653	5,569	12/01/2030.	1.F FE.....
462590	KF	6	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000.....		405,000	405,000	402,384	402,928	.....	.....45	.....	.....45	.....	.....402,973	.....	.....2,027	2,027	9,113	12/01/2034.	1.F FE.....
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof	..	06/30/2021.	Basis Adjustment.....		232,204	4,000,000	232,204		.....	.....	.....	.....0	.....	.....232,204	.....	.....	.....0	.....	01/01/2038.	1.D FE.....
544435	4K	3	Los Angeles CA Dep of Arpts AMT-Senior R	..	06/30/2021.	Basis Adjustment.....		152,100	2,000,000	152,100		.....	.....	.....	.....0	.....	.....152,100	.....	.....	.....0	.....	05/15/2035.	1.C FE.....
575577	HX	2	Massachusetts Bay Tr Auth Rev Assmt Ser	..	06/30/2021.	Basis Adjustment.....		1,167,474	4,000,000	1,167,474		.....	.....	.....	.....0	.....	.....1,167,474	.....	.....	.....0	.....	07/01/2030.	1.B FE.....
57604P	B5	2	Massachusetts St Wtr Poli Rev Ref Pool P	..	06/30/2021.	Basis Adjustment.....		830,245	5,000,000	830,245		.....	.....	.....	.....0	.....	.....830,245	.....	.....	.....0	.....	08/01/2025.	1.A FE.....
592247	W3	0	Metropolitan P&E IL St Tax Rev Ser 2002-	..	06/15/2021.	Call 100.0000.....		935,000	935,000	1,048,874	962,668	.....	.....(4,015)	.....	.....(4,015)	.....	.....958,654	.....	.....(23,654)	(23,654)	25,713	12/15/2023.	3.A FE.....
592643	AU	4	Metropolitan Washington DC Rev Cap App 2	..	06/30/2021.	Basis Adjustment.....		1,817,699	7,540,000	1,817,699		.....	.....	.....	.....0	.....	.....1,817,699	.....	.....	.....0	.....	10/01/2026.	1.G FE.....
594615	BH	8	Michigan St Bldg Auth Rev Ref Facs Prog.	..	06/30/2021.	Basis Adjustment.....		606,612	5,000,000	606,612		.....	.....	.....	.....0	.....	.....606,612	.....	.....	.....0	.....	04/15/2029.	1.D FE.....
603827	XY	7	Minneapolis & St Paul MN Rev Txbl Sub Re	..	06/30/2021.	Basis Adjustment.....		517,235	5,000,000	517,235		.....	.....	.....	.....0	.....	.....517,235	.....	.....	.....0	.....	01/01/2029.	1.F FE.....
603827	XZ	4	Minneapolis & St Paul MN Rev Taxl Sub Re	..	06/30/2021.	Basis Adjustment.....		286,346	2,835,000	286,346		.....	.....	.....	.....0	.....	.....286,346	.....	.....	.....0	.....	01/01/2030.	1.F FE.....
603827	YA	8	Minneapolis & St Paul MN Rev Txbl Sub Re	..	06/30/2021.	Basis Adjustment.....		229,296	2,295,000	229,296		.....	.....	.....	.....0	.....	.....229,296	.....	.....	.....0	.....	01/01/2031.	1.F FE.....
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2021.	Call 100.0000.....		106,000	106,000	106,000	106,000	.....	.....	.....	.....0	.....	.....106,000	.....	.....	.....0	3,518	04/01/2057.	2.A FE.....

QE05.4

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
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-		..	06/30/2021.	Basis Adjustment.....		170,440	2,895,000	170,440	.....	.....	.....	.....	.....0	.....	.....170,440	.....	.....	.....0	.....	12/01/2028.	1.C FE.....
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-		..	06/30/2021.	Basis Adjustment.....		131,728	2,310,000	131,728	.....	.....	.....	.....	.....0	.....	.....131,728	.....	.....	.....0	.....	12/01/2029.	1.C FE.....
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-		..	06/30/2021.	Basis Adjustment.....		128,344	2,315,000	128,344	.....	.....	.....	.....	.....0	.....	.....128,344	.....	.....	.....0	.....	12/01/2030.	1.C FE.....
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-		..	06/30/2021.	Basis Adjustment.....		189,615	3,915,000	189,615	.....	.....	.....	.....	.....0	.....	.....189,615	.....	.....	.....0	.....	12/01/2031.	1.C FE.....
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim		..	06/30/2021.	Basis Adjustment.....		660,597	4,700,000	660,597	.....	.....	.....	.....	.....0	.....	.....660,597	.....	.....	.....0	.....	06/15/2027.	2.A FE.....
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim		..	06/30/2021.	Basis Adjustment.....		276,778	2,000,000	276,778	.....	.....	.....	.....	.....0	.....	.....276,778	.....	.....	.....0	.....	06/15/2028.	2.A FE.....
64971W L6 5	NY City NY Trans Fin Auth Rev Sub Ser A-		..	06/30/2021.	Basis Adjustment.....		198,071	3,000,000	198,071	.....	.....	.....	.....	.....0	.....	.....198,071	.....	.....	.....0	.....	05/01/2031.	1.A FE.....
64983Q HU 6	New York St Dorm Auth Rev Non St Supply		..	05/15/2021.	Maturity.....		14,700,000	14,700,000	16,544,893	14,764,492	.....	.....(64,492)	.....	.....(64,492)	.....	.....14,700,000	.....	.....	.....0	404,250	05/15/2021.	1.D FE.....
64983Q JC 4	New York St Dorm Auth Rev Non St Supply		..	06/30/2021.	Basis Adjustment.....		1,257,640	5,000,000	1,257,640	.....	.....	.....	.....	.....0	.....	.....1,257,640	.....	.....	.....0	.....	05/15/2029.	1.D FE.....
64983Q JF 7	New York St Dorm Auth Rev Non St Supply		..	06/30/2021.	Basis Adjustment.....		1,245,064	4,165,000	1,245,064	.....	.....	.....	.....	.....0	.....	.....1,245,064	.....	.....	.....0	.....	05/15/2032.	1.D FE.....
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E		..	04/01/2021.	Maturity.....		1,740,000	1,740,000	1,920,020	1,743,811	.....	.....(3,811)	.....	.....(3,811)	.....	.....1,740,000	.....	.....	.....0	43,500	04/01/2021.	1.C FE.....
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-		..	04/01/2021.	Maturity.....		3,460,000	3,460,000	3,760,812	3,466,588	.....	.....(6,588)	.....	.....(6,588)	.....	.....3,460,000	.....	.....	.....0	86,500	04/01/2021.	1.B FE.....
67760H CH 2	Ohio St Tpk Commn Rev Ser A 5.500% 02/		..	06/30/2021.	Basis Adjustment.....		307,248	2,000,000	307,248	.....	.....	.....	.....	.....0	.....	.....307,248	.....	.....	.....0	.....	02/15/2026.	1.C FE.....
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A		..	04/01/2021.	Call 100.0000.....		320,000	320,000	320,000	320,000	.....	.....	.....	.....0	.....	.....320,000	.....	.....	.....0	6,160	10/01/2030.	1.C FE.....
709221 UW 3	Pennsylvania St Tpk Commn Rev Ref Sub Se		..	06/30/2021.	Basis Adjustment.....		214,215	2,500,000	214,215	.....	.....	.....	.....	.....0	.....	.....214,215	.....	.....	.....0	.....	12/01/2029.	1.E FE.....
709222 CP 6	Pennsylvania St Tpk Commn Rev Ser A 5.		..	06/30/2021.	Basis Adjustment.....		6,336	4,030,000	6,336	.....	.....	.....	.....	.....0	.....	.....6,336	.....	.....	.....0	.....	07/15/2021.	1.D FE.....
717817 SE 1	Philadelphia PA Airport Rev Amt-Ref-Ser...		..	06/30/2021.	Basis Adjustment.....		434,670	4,540,000	434,670	.....	.....	.....	.....	.....0	.....	.....434,670	.....	.....	.....0	.....	06/15/2025.	1.F FE.....
717817 SK 7	Philadelphia PA Airport Rev Amt-Ref-Ser...		..	06/30/2021.	Basis Adjustment.....		446,341	4,300,000	446,341	.....	.....	.....	.....	.....0	.....	.....446,341	.....	.....	.....0	.....	06/15/2030.	1.F FE.....
735389 WG 9	Port Seattle WA Rev AMT Ref Ser C 5.00		..	06/30/2021.	Basis Adjustment.....		335,907	3,760,000	335,907	.....	.....	.....	.....	.....0	.....	.....335,907	.....	.....	.....0	.....	04/01/2028.	1.E FE.....
735389 WH 7	Port Seattle WA Rev Amt Ref Ser C 5.00.		..	06/30/2021.	Basis Adjustment.....		179,532	2,000,000	179,532	.....	.....	.....	.....	.....0	.....	.....179,532	.....	.....	.....0	.....	04/01/2029.	1.E FE.....
735389 WK 0	Port Seattle WA Rev Amt Ref Ser C 5.00.		..	06/30/2021.	Basis Adjustment.....		266,176	3,000,000	266,176	.....	.....	.....	.....	.....0	.....	.....266,176	.....	.....	.....0	.....	04/01/2031.	1.E FE.....
756872 LA 3	Red River TX Edu Fin Corp Txbl Ref TCU P		..	06/30/2021.	Basis Adjustment.....		120,372	2,000,000	120,372	.....	.....	.....	.....	.....0	.....	.....120,372	.....	.....	.....0	.....	03/15/2032.	1.D FE.....
76116E GR 5	Resolution Funding Corp Strips 0.000%....		..	06/30/2021.	Basis Adjustment.....		84,096	1,067,000	84,096	.....	.....	.....	.....	.....0	.....	.....84,096	.....	.....	.....0	.....	01/15/2030.	1.A
88059E 5N 0	Tenn Val Auth Cpn Strip Strips 0.000%....		..	06/30/2021.	Basis Adjustment.....		251,855	2,549,000	251,855	.....	.....	.....	.....	.....0	.....	.....251,855	.....	.....	.....0	.....	03/15/2034.	1.A
88059E V2 7	Tenn Val Auth Cpn Strip Strips 0.000%....		..	06/30/2021.	Basis Adjustment.....		188,994	2,135,000	188,994	.....	.....	.....	.....	.....0	.....	.....188,994	.....	.....	.....0	.....	06/15/2031.	1.A
956704 SN 1	West Virginia Univ Rev PJS Ser A 5.250...		..	04/01/2021.	Redemption 100.0000.....		515,000	515,000	530,174	525,581	.....	.....(10,581)	.....	.....(10,581)	.....	.....515,000	.....	.....	.....0	13,519	04/01/2028.	1.E FE.....
977100 HD 1	Wisconsin St Gen Fd Rev Ref Ser A 2.42		..	06/30/2021.	Basis Adjustment.....		90,524	1,729,000	90,524	.....	.....	.....	.....	.....0	.....	.....90,524	.....	.....	.....0	.....	05/01/2031.	1.C FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.						92,097,849	248,497,993	96,293,804	68,924,520	0	(901,906)	0	(901,906)	0	92,124,341	0	(26,492)	(26,492)	1,362,935	XXX	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - Industrial and Miscellaneous																						
000000 00 0	Gerson Lehrman Group Nt 4.750% 12/15/2		..	06/30/2021.	Redemption 100.0000.....		35,500	35,500	35,270			231		231		35,500			0	450	12/15/2024.	4.B Z.....
000000 00 0	Gerson Lehrman Group Nt 4.750% 12/15/2		..	05/01/2021.	Tax Free Exchange.....		1,055,736	1,062,485	1,055,578			158		158		1,055,736			0	11,432	12/15/2024.	4.B Z.....
000000 00 0	Gerson Lehrman Group Nt 5.750% 12/15/2		..	06/29/2021.	Redemption 100.0000.....		2,670	2,670	2,653			17		17		2,670			0	56	12/15/2024.	4.B Z.....
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2		..	06/22/2021.	Call 100.0000.....		26,500,000	26,500,000	26,500,000	26,500,000				0		26,500,000			0	256,535	07/15/2029.	1.A FE.....
00176@ AA 4	AMF Florence LLC Sr Sec Nt 3.210% 12/3		..	06/30/2021.	Redemption 100.0000.....		146,839	146,839	146,839	146,839				0		146,839			0	2,357	12/31/2035.	2.C PL.....
00287Y AW 9	Abbvie Inc Sr Nt 4.450% 05/14/46.....		..	06/30/2021.	Basis Adjustment.....		270,041	1,250,000	270,041					0		270,041			0		05/14/2046.	2.B FE.....
00287Y DB 2	Abbvie Inc Sr Nt 4.750% 03/15/45.....		..	06/30/2021.	Basis Adjustment.....		1,035,819	1,750,000	1,035,819					0		1,035,819			0		03/15/2045.	2.B FE.....
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl		..	06/25/2021.	Paydown.....		72,951	72,951	29,209	29,209		43,742		43,742		72,951			0	128	09/25/2035.	1.D FM.....
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1.		..	06/25/2021.	Paydown.....		148,445	148,445	135,827	144,421		4,023		4,023		148,445			0	621	06/25/2034.	1.A FM.....
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A 7.500%		..	06/15/2021.	Redemption 100.0000.....		2,452,781	2,452,781	2,599,948	2,459,863		(7,082)		(7,082)		2,452,781			0	91,067	06/15/2021.	1.B
018522 D* 0	Allete Inc Sr Nt 4.850% 04/15/21.....		..	04/15/2021.	Maturity.....		5,000,000	5,000,000	5,197,550	5,020,296		(20,296)		(20,296)		5,000,000			0	121,250	04/15/2021.	1.F
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2021.	Paydown.....		27,732	27,312	23,282	22,008	1,275			1,275		23,282		4,449	4,449	664	05/25/2037.	5.B FM.....
02209S AL 7	Altria Group Inc Co Gtd Nt 4.750% 05/0.....		..	05/05/2021.	Various.....		7,500,000	7,500,000	7,571,985	7,504,221		(4,221)		(4,221)		7,500,000			0	178,125	05/05/2021.	2.B FE.....
02361D AP 5	Ameren Illinois Co Sr Nt 3.250% 03/01/...		..	06/30/2021.	Basis Adjustment.....		773,084	10,000,000	773,084					0		773,084			0		03/01/2025.	1.F FE.....
02376* AA 0	American Airlines Pass Through EETC Ser		..	06/15/2021.	Redemption 100.0000.....		709,552	709,552	709,552	709,552				0		709,552			0	14,688	06/15/2027.	1.F PL.....
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-		..	06/15/2021.	Redemption 100.0000.....		18,000	18,000	18,045			(45)		(45)		18,000			0	288	06/15/2028.	2.A FE.....
023771 R9 1	American Airlines Inc LBASS EETC Ser 201		..	04/15/2021.	Redemption 100.0000.....		13,874	13,874	14,030			(156)		(156)		13,874			0	208	10/15/2028.	2.A FE.....
02377H AA 1	American Airlines Inc EETC Ser 12-2 C.....		..	06/03/2021.	Redemption 100.0000.....		15,000,000	15,000,000	14,894,550	14,061,885	921,480	16,635		938,115		15,000,000			0	352,500	06/03/2021.	4.C FE.....
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR		..	06/01/2021.	Paydown.....		28,149	28,149	29,654	29,402		(1,253)		(1,253)		28,149			0	442	10/17/2036.	1.A FE.....
02665X AA 7	American Homes 4 Rent RMBS Ser 2014-SFR3		..	06/01/2021.	Paydown.....		110,351	110,351	110,654	110,669		(318)		(318)		110,351			0	1,687	12/17/2036.	1.A FE.....
02666B AA 4	American Homes 4 Rent LBASS Ser 2015-SFR		..	06/01/2021.	Paydown.....		29,621	29,621	32,233	31,941		(2,320)		(2,320)		29,621			0	460	10/17/2052.	1.A FE.....
03072S ZK 4	Amerquest Mtg Sec Inc RMBS Ser 2005-X1		..	06/25/2021.	Paydown.....		285,059	285,059	274,547	284,445		614		614		285,059			0	1,690	03/25/2035.	1.A FM.....
031162 CX 6	Amgen Inc Sr Nt 2.770% 09/01/53.....		..	05/19/2021.	Tax Free Exchange.....		2,421,955	2,500,000	2,421,075	2,421,368		588		588		2,421,955			0	52,322	09/01/2053.	2.A FE.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		..	04/01/2021.	Paydown.....		4,032	4,032	3,977	4,032				0		4,032			0	83	03/25/2027.	1.A FM.....
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser		..	06/01/2021.	Paydown.....		2	2	2	2				0		2			0		08/25/2027.	1.A FM.....

QE05.6

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3			..	06/15/2021.	Redemption 100.0000.....		67,367	67,367	67,367	67,367				0		67,367			0	1,781	02/15/2025.	1.B
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			..	06/01/2021.	Paydown.....		2,235,131	2,235,131	2,237,912	2,235,211		(79)		(79)		2,235,131			0	22,761	12/25/2059.	1.A FM.....
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			..	06/30/2021.	Basis Adjustment.....		8,039	1,007,954	8,039					0		8,039			0		12/25/2059.	1.A FM.....
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt 4.700% 0			..	06/30/2021.	Basis Adjustment.....		2,642,940	10,000,000	2,642,940					0		2,642,940			0		02/01/2036.	2.B FE.....
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt 4			..	06/30/2021.	Basis Adjustment.....		1,053,623	1,750,000	1,053,623					0		1,053,623			0		01/23/2029.	2.B FE.....
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31.....			..	06/30/2021.	Basis Adjustment.....		27,984	850,000	27,984					0		27,984			0		03/15/2031.	2.B FE.....
037833 CU 2	Apple Inc Sr Nt 2.850% 05/11/24.....			..	06/30/2021.	Basis Adjustment.....		124,015	2,000,000	124,015					0		124,015			0		05/11/2024.	1.B FE.....
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11			..	06/25/2021.	Paydown.....		871,328	871,328	831,167	867,107		4,220		4,220		871,328			0	4,099	11/25/2034.	1.A FM.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			..	06/21/2021.	Paydown.....		7,440	7,440				7,440		7,440		7,440			0	117	06/21/2029.	1.A FM.....
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20			..	06/25/2021.	Paydown.....		387,295	387,295	371,908	381,762		5,533		5,533		387,295			0	1,790	11/25/2033.	1.A FM.....
05491L AC 2	Barclays Commercial Mtg Sec CMBS Ser 201			..	06/30/2021.	Basis Adjustment.....		65,207	5,000,000	65,207					0		65,207			0		08/14/2036.	1.A FM.....
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser			..	04/15/2021.	Paydown.....		1,395,852	1,395,852	1,419,898	1,402,698		(6,846)		(6,846)		1,395,852			0	13,959	09/15/2023.	1.A FE.....
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			..	06/01/2021.	Paydown.....		66,729	66,729	67,903	66,801		(72)		(72)		66,729			0	1,045	09/05/2032.	1.A FM.....
05565S AA 2	Burlington Northern PTC Ser 2006-2 5.6..			..	04/01/2021.	Various.....		460,464	460,464	460,464	460,464				0		460,464			0	12,960	04/01/2024.	1.B FE.....
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3 5.3			..	04/01/2021.	Various.....		535,713	535,713	535,713	535,713				0		535,713			0	14,309	04/01/2024.	1.C FE.....
05951G AV 4	Banc of America Funding Corp RMBS Ser 20			..	04/01/2021.	Paydown.....		6,225	7,305	6,466	6,554	49	(69)		(20)		6,533		(308)	(308)	140	03/25/2037.	4.B FM.....
05951G AV 4	Banc of America Funding Corp RMBS Ser 20			..	06/01/2021.	Paydown.....		32,806	36,172	32,015	32,452	241	(327)		(86)		32,366		439	439	943	03/25/2037.	5.B FM.....
06050T JZ 6	Bank of America NA Sub Bk Nt 6.000% 10			..	06/30/2021.	Basis Adjustment.....		840,752	1,950,000	840,752					0		840,752			0		10/15/2036.	1.G FE.....
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			..	06/01/2021.	Paydown.....		192,614	192,614	198,390	194,370		(1,756)		(1,756)		192,614			0	2,824	09/15/2048.	1.A FM.....
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			..	06/01/2021.	Paydown.....		7,937	7,937	7,877	7,896		41		41		7,937			0	120	06/15/2049.	1.A FM.....
07274E AG 8	Bayer US Finance LLC Sr Nt 3.375% 10/0			..	06/30/2021.	Basis Adjustment.....		232,463	3,000,000	232,463					0		232,463			0		10/08/2024.	2.B FE.....
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser			..	06/28/2021.	Paydown.....		482,952	482,952	497,006	488,519		(5,566)		(5,566)		482,952			0	7,852	06/28/2053.	1.A FM.....
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser			..	06/28/2021.	Paydown.....		43,319	43,319	44,426	43,822		(503)		(503)		43,319			0	618	01/25/2055.	1.A FM.....
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser			..	06/28/2021.	Paydown.....		248,494	248,494	250,100	249,316		(822)		(822)		248,494			0	3,213	03/28/2057.	1.A FM.....
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser			..	06/28/2021.	Paydown.....		1,028,087	1,028,087	1,018,079	1,022,831		5,256		5,256		1,028,087			0	15,212	05/28/2069.	1.A FM.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07333B AA 6		Bayview Opport Mast Fund Trust RMBS Ser	..	06/28/2021.	Paydown.....		462,952	462,952	469,752	468,879	.....	.....(5,927)	.....	.....(5,927)	.....	.....462,952	.....	.....	.....0	7,788	06/28/2054.	1.A FM.....
07386H NU 1		Bear Stearns Alt- A Tr RMBS Ser 2004-12.	..	06/25/2021.	Paydown.....		708,597	708,597	646,042	685,891	.....	.....22,706	.....	.....22,706	.....	.....708,597	.....	.....	.....0	3,079	01/25/2035.	1.A FM.....
07401P AA 2		Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI	..	06/25/2021.	Paydown.....		16,751	16,751	7,278	7,278	.....	.....	.....	.....0	.....	.....7,278	.....	.....9,474	9,474	30	03/25/2037.	1.D FM.....
08160K AE 4		Benchmark Mortgage Trust CMBS Ser 2019-B	..	06/30/2021.	Basis Adjustment.....		209,041	4,920,000	209,041	.....	.....	.....	.....	.....0	.....	.....209,041	.....	.....	.....0	.....	12/15/2072.	1.A FM.....
08162F AE 3		Benchmark Mtg Tr CMBS Ser 2019-B12 CI A5	..	06/30/2021.	Basis Adjustment.....		630,770	1,488,000	630,770	.....	.....	.....	.....	.....0	.....	.....630,770	.....	.....	.....0	.....	08/15/2052.	1.A FM.....
09261W AN 4		Blackrock DLF IX CLO Ser 2020-1 CI W 2	..	04/21/2021.	Paydown.....		77,022	77,022	77,022	77,022	.....	.....	.....	.....0	.....	.....77,022	.....	.....	.....0	815	07/21/2030.	4.B FE.....
097023 CV 5		Boeing Co Sr Nt 5.705% 05/01/40.....	..	06/30/2021.	Basis Adjustment.....		39,405	700,000	39,405	.....	.....	.....	.....	.....0	.....	.....39,405	.....	.....	.....0	.....	05/01/2040.	2.C FE.....
099724 AH 9		Borg Warner Automotive Sr Nt 4.375% 03	..	06/30/2021.	Basis Adjustment.....		455,675	3,500,000	455,675	.....	.....	.....	.....	.....0	.....	.....455,675	.....	.....	.....0	.....	03/15/2045.	2.B FE.....
10373Q AC 4		BP Cap Mkts America Sr Nt 3.937% 09/21	..	06/30/2021.	Basis Adjustment.....		207,851	1,500,000	207,851	.....	.....	.....	.....	.....0	.....	.....207,851	.....	.....	.....0	.....	09/21/2028.	1.F FE.....
10373Q AV 2		BP Cap Mkts America Sr Nt 3.017% 01/16	..	06/30/2021.	Basis Adjustment.....		147,384	1,500,000	147,384	.....	.....	.....	.....	.....0	.....	.....147,384	.....	.....	.....0	.....	01/16/2027.	1.F FE.....
11124T AA 2		Broad River BSL Funding CLO Lt CLO Ser 2	..	06/15/2021.	Call 100.0000.....		5,500,000	5,500,000	5,500,000	5,500,000	.....	.....	.....	.....0	.....	.....5,500,000	.....	.....	.....0	75,028	04/20/2029.	1.A FE.....
11124T AC 8		Broad River BSL Funding CLO Lt CLO Ser 2	..	06/15/2021.	Call 100.0000.....		4,000,000	4,000,000	3,980,000	3,981,918	.....	.....1,252	.....	.....1,252	.....	.....3,983,170	.....	.....16,830	16,830	68,581	04/20/2029.	1.C FE.....
11135F BE 0		Broadcom Inc Sr Nt 1.950% 02/15/28.....	..	06/30/2021.	Basis Adjustment.....		3,688	900,000	3,688	.....	.....	.....	.....	.....0	.....	.....3,688	.....	.....	.....0	.....	02/15/2028.	2.C FE.....
117017 AA 1		Brunswick & Glynn Co Dev Auth CTL Rev Le	..	04/15/2021.	Redemption 100.0000.....		201,913	201,913	201,913	201,913	.....	.....	.....	.....0	.....	.....201,913	.....	.....	.....0	7,299	10/15/2022.	1.B
1248EP BM 4		02/15/26	..	06/20/2021.	Call 102.8750.....		1,843,520	1,792,000	1,798,221	1,795,801	.....	.....(304)	.....	.....(304)	.....	.....1,795,497	.....	.....(3,497)	(3,497)	138,818	02/15/2026.	3.B FE.....
1248EP CJ 0		05/01/32	..	05/13/2021.	Tax Free Exchange.....		1,905,417	1,842,000	1,906,711	.....	.....	.....(1,294)	.....	.....(1,294)	.....	.....1,905,417	.....	.....	.....0	44,208	05/01/2032.	3.B FE.....
12510F AB 0		CCG Receivables Trust LBASS Ser 2019-2 C	..	06/14/2021.	Paydown.....		1,140,971	1,140,971	1,140,856	1,140,908	.....	.....64	.....	.....64	.....	.....1,140,971	.....	.....	.....0	9,915	03/15/2027.	1.A FE.....
12510G AB 8		CCG Receivables Trust LBASS Ser 2019-1 C	..	06/14/2021.	Paydown.....		1,609,076	1,609,076	1,608,896	1,609,008	.....	.....68	.....	.....68	.....	.....1,609,076	.....	.....	.....0	18,620	09/14/2026.	1.A FE.....
12515H AZ 8		CD Comm Mtg Tr CMBS Ser 2017-CD5 CI A4	..	06/30/2021.	Basis Adjustment.....		497,602	6,500,000	497,602	.....	.....	.....	.....	.....0	.....	.....497,602	.....	.....	.....0	.....	08/01/2050.	1.A FM.....
12524@ AA 8		CED Wind Holdings LLC Sec Nt 4.410% 12	..	06/30/2021.	Redemption 100.0000.....		909,223	909,223	909,223	909,223	.....	.....	.....	.....0	.....	.....909,223	.....	.....	.....0	20,048	12/31/2028.	2.C
125523 CM 0		Cigna Corp Sr Nt 2.375% 03/15/31.....	..	06/30/2021.	Basis Adjustment.....		15,090	1,275,000	15,090	.....	.....	.....	.....	.....0	.....	.....15,090	.....	.....	.....0	.....	03/15/2031.	2.B FE.....
12553H AA 6		CIM Trust RMBS Ser 2017-7 CI A 3.000%	..	06/01/2021.	Paydown.....		2,117,847	2,117,847	2,136,679	2,124,041	.....	.....(6,193)	.....	.....(6,193)	.....	.....2,117,847	.....	.....	.....0	26,135	04/25/2057.	1.A FM.....
12558M BM 3		CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	06/01/2021.	Paydown.....		68,404	68,404	68,810	68,679	.....	.....(274)	.....	.....(274)	.....	.....68,404	.....	.....	.....0	1,484	10/20/2032.	1.A FM.....
12566U AN 4		Citimortgage Alternative Ln Tr RMBS Ser..	..	06/01/2021.	Paydown.....		42,712	46,364	37,563	37,563	.....	.....	.....	.....0	.....	.....37,563	.....	.....5,149	5,149	1,170	02/25/2037.	1.D FM.....
12566U AT 1		Citimortgage Alternative Ln Tr RMBS Ser..	..	06/01/2021.	Paydown.....		14,160	14,160	13,767	14,064	.....	.....14	.....	.....14	.....	.....14,079	.....	.....82	82	323	02/25/2022.	1.A FM.....
125896 BQ 2		CMS Energy Corp Sr Nt 3.000% 05/15/26	..	06/30/2021.	Basis Adjustment.....		142,112	2,000,000	142,112	.....	.....	.....	.....	.....0	.....	.....142,112	.....	.....	.....0	.....	05/15/2026.	2.B FE.....
12591U AG 8		Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	06/01/2021.	Paydown.....		.....	.....	.....710,217	233,931	.....	.....(233,931)	.....	.....(233,931)	.....	.....	.....	.....	.....0	55,438	03/10/2047.	1.A FE.....
12593F BB 9		Comm Mortgage Trust CMBS Ser 2015-LC21 C	..	06/01/2021.	Paydown.....		403,469	403,469	415,560	406,906	.....	.....(3,438)	.....	.....(3,438)	.....	.....403,469	.....	.....	.....0	5,754	07/10/2048.	1.A FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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
QE05.9	CUSIP Identification	Description	F o r e i g n																			
	12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C	..	06/01/2021.	Paydown.....		721,709	721,709	743,353	727,839	.....	.....(6,130)	.....	.....(6,130)	.....	.....721,709	.....	.....	.....0	11,820	08/10/2055.	1.A FM.....
	12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C	..	06/30/2021.	Basis Adjustment.....		329,016	4,300,000	329,016	.....	.....	.....	.....	.....0	.....	.....329,016	.....	.....	.....0	.....	10/10/2048.	1.A FM.....
	12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C	..	06/01/2021.	Paydown.....		890,040	890,040	916,718	899,165	.....	.....(9,125)	.....	.....(9,125)	.....	.....890,040	.....	.....	.....0	12,768	02/10/2049.	1.A FM.....
	12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20	..	06/30/2021.	Basis Adjustment.....		387,488	5,755,000	387,488	.....	.....	.....	.....	.....0	.....	.....387,488	.....	.....	.....0	.....	12/15/2049.	1.A FM.....
	12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	06/01/2021.	Paydown.....		508,894	508,894	508,824	(291,095)	.....	.....389	.....	.....389	.....	.....508,894	.....	.....	.....0	.....	07/25/2058.	1.A FM.....
	12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C	..	06/01/2021.	Paydown.....		1,131,796	1,131,796	1,165,715	1,142,659	.....	.....(10,863)	.....	.....(10,863)	.....	.....1,131,796	.....	.....	.....0	16,061	10/10/2058.	1.A FM.....
	126405 AA 7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4	..	06/01/2021.	Paydown.....		1,173,388	1,173,388	1,211,030	1,213,892	.....	.....(40,504)	.....	.....(40,504)	.....	.....1,173,388	.....	.....	.....0	9,406	01/25/2060.	1.A FE.....
	12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen	..	06/15/2021.	Redemption 100.0000.....		40,339	40,339	40,339	40,339	.....	.....	.....	.....0	.....	.....40,339	.....	.....	.....0	1,358	07/15/2022.	2.B
	126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12	..	06/10/2021.	Various.....		108,039	108,039	124,322	116,809	.....	.....(8,770)	.....	.....(8,770)	.....	.....108,039	.....	.....	.....0	2,719	12/10/2028.	2.B
	126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01	..	06/10/2021.	Various.....		181,934	181,934	183,562	183,140	.....	.....(1,206)	.....	.....(1,206)	.....	.....181,934	.....	.....	.....0	5,267	01/10/2030.	2.B
	126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	06/10/2021.	Various.....		50,251	50,251	64,961	59,057	.....	.....(8,806)	.....	.....(8,806)	.....	.....50,251	.....	.....	.....0	1,573	01/10/2032.	2.B
	12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	06/10/2021.	Redemption 100.0000.....		61,028	61,028	61,028	61,028	.....	.....	.....	.....0	.....	.....61,028	.....	.....	.....0	1,316	01/10/2036.	2.B FE.....
	12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	04/10/2021.	Redemption 100.0000.....		30,336	30,336	30,336	30,336	.....	.....	.....	.....0	.....	.....30,336	.....	.....	.....0	476	01/10/2036.	5.B GI.....
	126671 6B 7	CWABS Inc RMBS Ser 2004-5 CI 1A 0.592%	..	06/25/2021.	Paydown.....		303,143	303,143	285,997	293,391	.....	.....9,752	.....	.....9,752	.....	.....303,143	.....	.....	.....0	841	10/25/2034.	1.A FM.....
	126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A 0.343%	..	06/15/2021.	Paydown.....		97,105	97,105	40,494	40,494	.....	.....56,611	.....	.....56,611	.....	.....97,105	.....	.....	.....0	142	03/15/2034.	1.A FM.....
	12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2021.	Paydown.....		257,144	257,144	254,854	230,597	24,368	2,179	.....	.....26,547	.....	.....257,144	.....	.....	.....0	5,735	09/25/2035.	4.B FM.....
	12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/30/2021.	Basis Adjustment.....		12,944	3,178,427	12,944	.....	.....	.....	.....	.....0	.....	.....12,944	.....	.....	.....0	.....	08/25/2035.	5.B FM.....
	126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B 0.22	..	06/15/2021.	Paydown.....		53,992	53,992	18,692	18,692	.....	.....35,300	.....	.....35,300	.....	.....53,992	.....	.....	.....0	64	11/15/2036.	1.D FM.....
	12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/01/2021.	Paydown.....		9,819	9,799	8,198	7,990	208	.....	.....	.....208	.....	.....8,198	.....	.....1,621	1,621	195	12/25/2035.	3.B FM.....
	12668F AB 0	CWABS Inc RMBS Ser 2006-I CI 2A 0.213%	..	06/15/2021.	Paydown.....		11,922	11,922	11,277	11,366	.....	.....556	.....	.....556	.....	.....11,922	.....	.....	.....0	14	01/15/2037.	1.A FM.....
	126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500	..	06/01/2021.	Paydown.....		31,901	31,901	31,049	29,992	1,457	452	.....	.....1,909	.....	.....31,901	.....	.....	.....0	666	12/25/2035.	4.B FM.....
	126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.6	..	06/01/2021.	Paydown.....		75,346	74,687	56,146	56,146	.....	.....	.....	.....0	.....	.....56,146	.....	.....19,200	19,200	796	03/20/2036.	1.D FM.....
	12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5 2.968	..	06/01/2021.	Paydown.....		211,672	211,672	207,720	209,335	.....	.....2,337	.....	.....2,337	.....	.....211,672	.....	.....	.....0	2,836	08/25/2034.	1.A FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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
QE05.10	12669G	R3 7	F o r e i g n	06/01/2021.	Paydown.....		13,187	13,547	13,333	10,973	2,446	14		2,460		13,433		(246)	(246)	296	08/25/2035.	3.B FM.....
	12669G	R3 7		05/01/2021.	Paydown.....		24,557	24,513	24,126	19,854	4,426	21		4,447		24,301		256	256	563	08/25/2035.	4.B FM.....
	12714#	AA 6		06/15/2021.	Redemption 100.0000.....		128,688	128,688	128,688	128,688				0		128,688			0	1,934	12/15/2028.	1.B
	12722*	AA 0		06/15/2021.	Redemption 100.0000.....		379,045	379,045	379,045	379,045				0		379,045			0	4,392	06/15/2027.	1.D
	141781	BM 5		06/30/2021.	Basis Adjustment.....		36,717	3,000,000	36,717					0		36,717			0		04/23/2030.	1.F FE.....
	15032T	AS 5		04/22/2021.	Various.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	21,523	06/09/2030.	1.A FE.....
	152314	NB 2		06/25/2021.	Paydown.....		259,546	259,546	239,147	258,168		1,378		1,378		259,546			0	749	03/25/2035.	1.A FM.....
	159864	AG 2		06/30/2021.	Basis Adjustment.....		7,549	549,000	7,549					0		7,549			0		03/15/2029.	3.B FE.....
	16165M	AD 0		06/25/2021.	Paydown.....		39,863	37,004	28,323	30,580		433		433		31,013		8,849	8,849	69	09/25/2036.	1.A FM.....
	162765	AS 0		06/25/2021.	Paydown.....		488,019	488,019	469,774	475,988		12,031		12,031		488,019			0	2,330	07/25/2034.	1.A FM.....
	166756	AP 1		06/30/2021.	Basis Adjustment.....		92,149	1,000,000	92,149					0		92,149			0		11/15/2024.	1.D FE.....
	17025Q	AC 1		04/01/2021.	Paydown.....		12,929	13,051	11,089	8,420	2,997	5		3,002		11,422		1,507	1,507	309	07/25/2037.	2.B FM.....
	17025Q	AC 1		06/01/2021.	Paydown.....		26,500	26,372	22,408	17,015	6,056	18		6,074		23,089		3,411	3,411	895	07/25/2037.	3.B FM.....
	171484	AE 8		06/30/2021.	Basis Adjustment.....		4,294	1,446,000	4,294					0		4,294			0		01/15/2028.	4.A FE.....
	17291E	AX 9		06/30/2021.	Basis Adjustment.....		294,590	4,700,000	294,590					0		294,590			0		12/10/2049.	1.A FM.....
	17307G	YH 5		06/30/2021.	Basis Adjustment.....		122,881	1,624,593	122,881					0		122,881			0		08/25/2035.	1.D FM.....
	17323M	AA 3		06/01/2021.	Paydown.....		1,126,900	1,126,900	1,132,585	1,131,653		(4,754)		(4,754)		1,126,900			0	15,971	06/25/2058.	1.A FM.....
	17324V	AH 7		06/01/2021.	Paydown.....		384,539	384,539	390,785	388,027		(3,487)		(3,487)		384,539			0	5,626	09/25/2042.	1.A FM.....
	17326Q	AA 1		06/01/2021.	Paydown.....		1,320,263	1,320,263	1,309,604	1,310,545		9,719		9,719		1,320,263			0	16,111	09/25/2064.	1.A FM.....
	17327D	AA 9		06/01/2021.	Paydown.....		2,389,681	2,389,681	2,385,214	2,389,874		(193)		(193)		2,389,681			0	30,887	03/25/2061.	1.A FM.....
	17327R	AA 8		06/01/2021.	Paydown.....		718,396	718,396	734,111	732,046		(13,650)		(13,650)		718,396			0	10,139	01/25/2066.	1.A FM.....
	17328H	BD 2		06/30/2021.	Basis Adjustment.....		156,625	4,030,000	156,625					0		156,625			0		11/10/2052.	1.A FM.....
	174610	AJ 4		06/30/2021.	Basis Adjustment.....		313,845	3,000,000	313,845					0		313,845			0		08/01/2025.	2.B FE.....
	18976G	AZ 9		05/01/2021.	Paydown.....		44,363	44,363	41,704	43,712		651		651		44,363			0	889	06/25/2022.	1.A FM.....
	210795	PZ 7		04/11/2021.	Paydown.....		24,609	24,609	25,748			(1,138)		(1,138)		24,609			0	511	04/11/2024.	2.C FE.....
	21079R	AA 0		04/19/2021.	Paydown.....		361,580	361,580	376,560	359,586	7,824	(5,829)		1,995		361,580			0	12,480	10/19/2023.	3.B FE.....
	224044	BW 6		05/29/2021.	Various.....		11,072,596	10,600,000	10,590,600	10,597,994		407		407		10,598,401		1,599	1,599	629,535	12/15/2022.	2.B FE.....
	22550L	2B 6		06/30/2021.	Basis Adjustment.....		56,890	3,000,000	56,890					0		56,890			0		04/08/2022.	1.E FE.....
	233331	AW 7		06/30/2021.	Basis Adjustment.....		100,518	2,000,000	100,518					0		100,518			0		10/01/2024.	2.B FE.....
	23338V	AB 2		06/30/2021.	Basis Adjustment.....		149,375	2,000,000	149,375					0		149,375			0		03/15/2024.	1.F FE.....
	247361	ZW 1		06/10/2021.	Redemption 100.0000.....		54,215	54,215	54,215	54,215				0		54,215			0	678	06/10/2028.	2.B FE.....
	251510	AW 3		06/01/2021.	Paydown.....		1,889	1,889	1,889	1,886		3		3		1,889			0	48	09/25/2033.	1.A FM.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	06/01/2021.	Paydown.....		3,567	3,567	3,566	3,623		(55)		(55)	.....	.....3,567		.....	.....0	68	12/25/2033.	1.A FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		..	06/01/2021.	Paydown.....		5,475	5,475	5,474	5,502		(27)		(27)	.....	.....5,475		.....	.....0	120	01/25/2034.	1.A FM.....
26441Y AW 7	Duke-Weeks Realty LP Sr Nt 3.875% 10/1		..	06/20/2021.	Call 104.5188.....		3,449,119	3,300,000	3,510,375	3,363,474		(16,273)		(16,273)	.....	.....3,347,201		(47,201)	(47,201)	236,145	10/15/2022.	2.A FE.....
26441Y BA 4	Duke-Weeks Realty LP Sr Nt 3.375% 12/1		..	06/30/2021.	Basis Adjustment.....		200,080	2,000,000	200,080					0	.....	.....200,080		.....	.....0	.....	12/15/2027.	2.A FE.....
292505 AG 9	EnCana Corp Nt 6.500% 02/01/38.....		..	06/30/2021.	Basis Adjustment.....		513,724	2,000,000	513,724					0	.....	.....513,724		.....	.....0	.....	02/01/2038.	3.A FE.....
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21.....		..	06/30/2021.	Basis Adjustment.....		6,256	700,000	6,256					0	.....	.....6,256		.....	.....0	.....	11/15/2021.	3.A FE.....
29379V BA 0	Enterprise Products Operations Nt 4.85...		..	06/30/2021.	Basis Adjustment.....		301,693	1,500,000	301,693					0	.....	.....301,693		.....	.....0	.....	03/15/2044.	2.A FE.....
29379V BL 6	Enterprise Products Operations Sr Nt 3...		..	06/30/2021.	Basis Adjustment.....		313,998	3,000,000	313,998					0	.....	.....313,998		.....	.....0	.....	02/15/2027.	2.A FE.....
294429 AK 1	Equifax Inc Sr Nt 2.300% 06/01/21.....		..	05/01/2021.	Call 100.0000.....		6,000,000	6,000,000	5,997,120	5,999,799		151		151	.....	.....5,999,950		50	50	57,500	06/01/2021.	2.B FE.....
30231G AW 2	Exxon Mobil Corp Sr Nt 4.114% 03/01/46		..	06/30/2021.	Basis Adjustment.....		70,827	875,000	70,827					0	.....	.....70,827		.....	.....0	.....	03/01/2046.	1.D FE.....
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33.....		..	06/30/2021.	Basis Adjustment.....		743,924	3,600,000	743,924					0	.....	.....743,924		.....	.....0	.....	02/01/2033.	1.E FE.....
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A		..	06/15/2021.	Paydown.....		340,420	340,420	340,362	340,383		37		37	.....	.....340,420		.....	.....0	5,149	02/18/2031.	1.A FE.....
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A CI A		..	06/17/2021.	Paydown.....		1,723,633	1,723,633	1,723,558			76		76	.....	.....1,723,633		.....	.....0	2,031	04/15/2033.	1.A FE.....
31428X AY 2	Fedex Corp Sr Nt 4.000% 01/15/24.....		..	05/20/2021.	Call 109.2528.....		6,167,319	5,645,000	5,871,873	5,736,758		(11,081)		(11,081)	.....	.....5,725,677		(80,677)	(80,677)	713,621	01/15/2024.	2.B FE.....
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25.....		..	05/20/2021.	Call 109.7420.....		1,646,130	1,500,000	1,458,956	1,479,931		1,762		1,762	.....	.....1,481,693		18,307	18,307	184,663	02/01/2025.	2.B FE.....
31620M AR 7	Fidelity Natl Info Serv Inc Sr Nt 5.00.....		..	04/01/2021.	Call 116.3366.....		8,143,559	7,000,000	7,779,520	7,593,776		(30,262)		(30,262)	.....	.....7,563,514		(563,514)	(563,514)	1,304,948	10/15/2025.	2.B FE.....
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt 3.00.....		..	04/01/2021.	Call 109.4920.....		13,139,035	12,000,000	12,032,400	12,025,932		(1,139)		(1,139)	.....	.....12,024,793		(24,793)	(24,793)	1,365,035	08/15/2026.	2.B FE.....
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt 2.25.....		..	06/30/2021.	Basis Adjustment.....		1,107	800,000	1,107					0	.....	.....1,107		.....	.....0	.....	03/01/2031.	2.B FE.....
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt 3.10.....		..	06/30/2021.	Basis Adjustment.....		22,702	800,000	22,702					0	.....	.....22,702		.....	.....0	.....	03/01/2041.	2.B FE.....
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4.		..	06/25/2021.	Paydown.....		1,491,882	1,491,882	1,317,518	1,463,263		28,619		28,619	.....	.....1,491,882		.....	.....0	6,373	05/25/2035.	1.A FM.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		..	06/01/2021.	Paydown.....		155,183	155,148	139,468	126,422	13,046			13,046	.....	.....139,468		15,715	15,715	1,639	11/25/2036.	1.D FM.....
33767M AA 3	FirstKey Homes RMBS Ser 2020-SFR1 CI A		..	05/01/2021.	Paydown.....		25,509	25,509	25,520	20,245		(10)		(10)	.....	.....25,509		.....	.....0	125	09/17/2025.	1.A FE.....
34964M AA 2	FortiFi RMBS Ser 2021-1A CI A 1.970% 0		..	06/20/2021.	Paydown.....		307,882	307,882	307,865			17		17	.....	.....307,882		.....	.....0	.....	03/20/2057.	1.A FE.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI		..	05/25/2021.	Paydown.....		23,181	23,181	901	901				0	.....	.....901		22,280	22,280	20	08/25/2036.	1.D FM.....
36166N AC 7	GE Capital Funding LLC Sr Nt 4.550% 05		..	05/07/2021.	Tax Free Exchange.....		11,630,460	10,000,000	11,638,193			(7,733)		(7,733)	.....	.....11,630,460		.....	.....0	217,389	05/15/2032.	2.A FE.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20		..	06/01/2021.	Paydown.....		1,153,587	1,153,587	1,188,123	1,157,779		(4,192)		(4,192)	.....	.....1,153,587		.....	.....0	12,879	06/10/2046.	1.A FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		..	06/01/2021.	Paydown.....		19,771	19,771	18,788	19,461		310		310	.....	.....19,771		.....	.....0	437	06/25/2035.	1.A FM.....
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20		..	06/30/2021.	Basis Adjustment.....		295,730	4,062,000	295,730					0	.....	.....295,730		.....	.....0	.....	07/10/2052.	1.A FM.....
369550 BM 9	General Dynamics Corp Sr Nt 3.625% 04/		..	06/30/2021.	Basis Adjustment.....		273,285	2,000,000	273,285					0	.....	.....273,285		.....	.....0	.....	04/01/2030.	1.G FE.....
369604 BX 0	General Electric Co Sr Nt 4.250% 05/01..		..	06/30/2021.	Basis Adjustment.....		106,871	1,725,000	106,871					0	.....	.....106,871		.....	.....0	.....	05/01/2040.	2.B FE.....
37045V AU 4	General Motors Co Sr Nt 6.800% 10/01/2		..	06/30/2021.	Basis Adjustment.....		52,877	2,100,000	52,877					0	.....	.....52,877		.....	.....0	.....	10/01/2027.	2.C FE.....
375558 AU 7	Gilead Sciences Inc Sr Nt 4.400% 12/01..		..	06/30/2021.	Basis Adjustment.....		6,271	1,725,000	6,271					0	.....	.....6,271		.....	.....0	.....	12/01/2021.	2.A FE.....
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A CI A		..	06/15/2021.	Paydown.....		533,217	533,217	532,950	532,943		274		274		533,217			0	7,184	04/15/2055.	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.							
38217U AA 0	Goodgreen Trust LBASS Ser 2021-1A Cl A		..	06/15/2021.	Paydown.....		446,806	446,806	449,701			(2,895)		(2,895)		446,806			0	627	10/20/2056.	1.A FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A		..	06/15/2021.	Paydown.....		325,169	325,169	325,018	325,047		123		123		325,169			0	6,353	10/15/2052.	1.A FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		..	06/15/2021.	Paydown.....		515,618	515,618	523,312	522,945		(7,327)		(7,327)		515,618			0	10,334	10/15/2054.	1.C FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		..	06/21/2021.	Paydown.....		21,743	21,743	4,131	4,131				0		4,131		17,612	17,612	77	06/21/2037.	1.D FM.....
41242* AR 3	Hardwood Funding LLC Sr Nt 3.010% 06/0		..	06/07/2021.	Maturity.....		5,698,122	5,698,122	5,772,084	5,706,127		(8,004)		(8,004)		5,698,122			0	85,757	06/07/2021.	1.G FE.....
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27.....		..	06/30/2021.	Basis Adjustment.....		91,996	3,180,000	91,996					0		91,996			0		07/31/2027.	4.A FE.....
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl		..	06/20/2021.	Paydown.....		457,832	457,832	460,373	459,990		(2,158)		(2,158)		457,832			0	9,293	09/21/2040.	1.A FE.....
42770U AA 1	Hero Funding Trust LBASS Ser 2015-3A Cl		..	06/20/2021.	Paydown.....		217,332	217,332	217,307	217,314		18		18		217,332			0	4,600	09/20/2040.	1.A FE.....
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl		..	06/20/2021.	Paydown.....		200,286	200,286	200,279	200,280		6		6		200,286			0	4,765	09/20/2041.	1.A FE.....
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl		..	06/25/2021.	Paydown.....		825,291	825,291	779,513	808,182		17,109		17,109		825,291			0	1,906	04/25/2036.	1.A FM.....
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl		..	06/25/2021.	Paydown.....		11,735	11,735	10,848	10,848		886		886		11,735			0	30	03/25/2035.	1.D FM.....
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-		..	06/01/2021.	Paydown.....		38,211	38,426	23,347	23,347				0		23,347		14,864	14,864	612	09/25/2037.	1.D FM.....
446413 AL 0	Huntington Ingalls Industries Sr Nt 3.....		..	06/30/2021.	Basis Adjustment.....		214,575	2,500,000	214,575					0		214,575			0		12/01/2027.	2.C FE.....
44891A BP 1	Hyundai Capital America Sr Nt 2.375% 1.		..	06/30/2021.	Basis Adjustment.....		12,514	850,000	12,514					0		12,514			0		10/15/2027.	2.A FE.....
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1 0.		..	06/25/2021.	Paydown.....		4,970	4,970	4,979	4,973		(3)		(3)		4,970			0	17	10/25/2034.	1.A FM.....
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1 0.		..	06/25/2021.	Paydown.....		2,289	2,289	2,295	2,292		(4)		(4)		2,289			0	8	01/25/2035.	1.A FM.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		..	06/28/2021.	Redemption 100.0000.....		174,844	174,844	174,844	174,844				0		174,844			0	5,706	10/25/2056.	1.G FE.....
45256H AE 8	Impact Funding LLC CMBS Ctf Tranche D.		..	06/01/2021.	Paydown.....		62,109	62,109	63,851	62,000		110		110		62,109			0	1,271	11/25/2031.	1.B FE.....
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1		..	06/01/2021.	Paydown.....		162,298	162,298	162,386	162,286		12		12		162,298			0	3,746	01/25/2051.	1.A FM.....
45475Q AR 4	Indiana Gas Co MT Nt 7.080% 10/05/29..		..	06/30/2021.	Basis Adjustment.....		575,914	2,000,000	575,914					0		575,914			0		10/05/2029.	2.A FE.....
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		..	06/01/2021.	Paydown.....		21,931	21,832	14,763	13,024	1,740			1,740		14,763		7,167	7,167	593	08/25/2037.	1.D FM.....
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		..	06/17/2021.	Paydown.....		21,637	21,637	21,379	21,510		127		127		21,637			0	91	06/17/2037.	1.A FE.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1		..	06/01/2021.	Paydown.....		8,595	8,846	8,808	7,946	867	2		869		8,815		(220)	(220)	106	04/25/2036.	1.D FM.....
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3		..	06/01/2021.	Paydown.....		3,531	3,566	3,356	3,450		15		15		3,465		66	66	85	08/25/2022.	1.D FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	06/01/2021.	Paydown.....		458,271	458,271	462,852	458,564		(293)		(293)		458,271			0	6,521	01/15/2046.	1.A FM.....
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		..	06/01/2021.	Paydown.....		327,189	327,189	336,757	329,104		(261)		(261)		328,843		(1,654)	(1,654)	4,870	04/15/2047.	1.A FM.....
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2		..	06/05/2021.	Paydown.....		513,978	513,978	511,807	513,854		124		124		513,978			0	14,417	06/05/2023.	1.A FE.....

QE05.12

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
478375 AG 3	Johnson Control Intl plc Sr Nt 3.625%.....		..	06/30/2021.	Basis Adjustment.....		163,050	2,000,000	163,050					0		163,050		0	0		07/02/2024.	2.B FE.....
49271V AN 0	Keurig Dr Pepper Sr Nt 2.250% 03/15/31. ..		..	06/30/2021.	Basis Adjustment.....		6,019	840,000	6,019					0	6,019	6,019		0	0		03/15/2031.	2.B FE.....
49456B AH 4	Kinder Morgan Inc Sr Nt 5.550% 06/01/4. ..		..	06/30/2021.	Basis Adjustment.....		1,024,534	3,500,000	1,024,534					0	1,024,534	1,024,534		0	0		06/01/2045.	2.B FE.....
49456B AQ 4	Kinder Morgan Inc Sr Nt 5.200% 03/01/4. ..		..	06/30/2021.	Basis Adjustment.....		748,736	3,000,000	748,736					0	748,736	748,736		0	0		03/01/2048.	2.B FE.....
50076Q AZ 9	Kraft Foods Inc Sr Nt 3.500% 06/06/22.....		..	06/21/2021.	Bank of America BISD Dealer.....		5,914,838	5,755,000	5,605,962	5,727,192		9,043		9,043		5,736,235		178,602	178,602	109,790	06/06/2022.	3.A FE.....
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2		..	06/25/2021.	Paydown.....		653,805	653,805	620,502	647,216		6,590		6,590	653,805			0		2,185	08/25/2035.	1.A FM.....
552759 AA 0	MFRA Tr RMBS 2017-RPL1 CI A1 2.588% 02		..	06/15/2021.	Call 100.0000.....		1,401,204	1,401,204	1,401,190	1,399,647		(562)		(562)	1,399,084		2,119	2,119		19,643	02/25/2057.	1.A FM.....
552759 AA 0	MFRA Tr RMBS 2017-RPL1 CI A1 2.588% 02		..	05/01/2021.	Paydown.....		435,092	435,092	435,088	434,609		483		483	435,092			0		4,117	02/25/2057.	1.A FM.....
552759 AB 8	MFRA Tr RMBS 2017-RPL1 CI M1 3.489% 02		..	06/15/2021.	Call 100.0000.....		11,651,000	11,651,000	11,650,605	11,636,529		(7,758)		(7,758)	11,628,771		22,229	22,229		220,189	02/25/2057.	1.A FM.....
55336V AG 5	MPLX LP Sr Nt 4.875% 12/01/24.....		..	06/30/2021.	Basis Adjustment.....		336,102	1,500,000	336,102					0	336,102	336,102		0	0		12/01/2024.	2.B FE.....
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28.....		..	06/30/2021.	Basis Adjustment.....		371,318	3,000,000	371,318					0	371,318	371,318		0	0		03/15/2028.	2.B FE.....
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26.....		..	04/12/2021.	Call 103.6490.....		12,075,109	11,650,000	11,580,557	11,600,556		2,063		2,063	11,602,619		47,381	47,381		810,934	08/01/2026.	3.B FE.....
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt 2.		..	06/30/2021.	Redemption 100.0000.....		348,686	348,686	348,686	348,686				0	348,686	348,686		0	0	5,056	05/31/2039.	2.B PL.....
559080 AG 1	Magellan Midstream Partn Sr Nt 5.150% ..		..	06/30/2021.	Basis Adjustment.....		396,621	2,250,000	396,621					0	396,621	396,621		0	0		10/15/2043.	2.A FE.....
559080 AL 0	Magellan Midstream Partn Sr Nt 4.250% ..		..	06/30/2021.	Basis Adjustment.....		522,374	3,500,000	522,374					0	522,374	522,374		0	0		09/15/2046.	2.A FE.....
559080 AM 8	Magellan Midstream Partn Sr Nt 4.200% ..		..	06/30/2021.	Basis Adjustment.....		304,423	2,000,000	304,423					0	304,423	304,423		0	0		10/03/2047.	2.A FE.....
565849 AK 2	Marathon Oil Corp Sr Nt 2.800% 11/01/2. ..		..	04/29/2021.	Call 103.7295.....		8,817,010	8,500,000	8,303,435	8,429,860		12,154		12,154	8,442,015		57,985	57,985		434,688	11/01/2022.	2.C FE.....
585055 BS 4	Medtronic Inc Sr Nt 3.500% 03/15/25.....		..	06/30/2021.	Basis Adjustment.....		786,685	7,700,000	786,685					0	786,685	786,685		0	0		03/15/2025.	1.G FE.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200		..	06/25/2021.	Paydown.....		341,461	341,461	313,602	330,729		10,732		10,732	341,461			0	0	1,090	07/25/2034.	1.A FM.....
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-..		..	06/01/2021.	Paydown.....		628,183	628,183	609,236	613,740		14,444		14,444	628,183			0	0	7,694	04/25/2055.	1.A FM.....
59166D AA 5	Metlife Securitization Trust RMBS Ser 20.....		..	06/01/2021.	Paydown.....		866,824	866,824	868,415	867,247		(423)		(423)	866,824			0	0	13,482	03/25/2057.	1.A FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20.....		..	06/01/2021.	Paydown.....		294,188	294,188	298,376	297,529		(3,341)		(3,341)	294,188			0	0	4,536	04/25/2058.	1.A FM.....
59217G BY 4	Met Life Global Funding I Sr Nt 3.450% ..		..	06/30/2021.	Basis Adjustment.....		204,765	2,000,000	204,765					0	204,765	204,765		0	0		12/18/2026.	1.D FE.....
594918 BX 1	Microsoft Corp Sr Nt 2.875% 02/06/24.....		..	06/30/2021.	Basis Adjustment.....		181,868	3,000,000	181,868					0	181,868	181,868		0	0		02/06/2024.	1.A FE.....
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28. ..		..	06/15/2021.	Paydown.....		281,952	281,952	237,088	237,088		44,864		44,864	281,952			0	0	6,533	02/15/2036.	4.B FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598% ..		..	06/15/2021.	Paydown.....		84,831	84,831	84,829	84,830		1		1	84,831	84,831		0	0	1,938	07/15/2038.	4.B FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4 ..		..	06/01/2021.	Paydown.....		997,750	997,750	1,013,142	1,011,188		(13,438)		(13,438)	997,750			0	0	14,485	04/25/2066.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G ..		..	06/01/2021.	Paydown.....		838,643	838,643	834,389	834,813		3,830		3,830	838,643			0	0	9,773	07/25/2059.	1.A FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G ..		..	06/30/2021.	Basis Adjustment.....		46,229	1,237,808	46,229					0		46,229			0		07/25/2059.	1.A FM.....
60700K AA 0	MMAF Equipment Finance LLC ABS Ser 2020-		..	06/14/2021.	Paydown.....		850,703	850,703	850,703	850,703				0	850,703			0	0	790	10/14/2021.	1.D FE.....
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		..	06/25/2021.	Paydown.....		120,948	120,948	111,272	116,359		4,589		4,589	120,948			0	0	502	08/25/2034.	1.A FM.....
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2		..	06/01/2021.	Paydown.....		23,317,112	23,317,112	23,590,624	23,289,689		27,423		27,423	23,317,112			0	0	436,536	06/15/2044.	1.A FM.....
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1		..	06/25/2021.	Paydown.....		178,423	178,423	35,524	35,524		142,899		142,899	178,423			0	0	1,042	08/25/2036.	1.D FM.....

QE05.13

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
QE05.14	CUSIP Identification	Description	F o r e i g n																			
	61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	06/01/2021.	Paydown.....		44,745	44,745	44,387	44,551	.....	.....194	.....	.....194	.....	.....44,745	.....	.....	.....0	503	12/15/2048.	1.A FM.....
	61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9	..	06/01/2021.	Paydown.....		373,960	373,960	359,075	371,249	.....	.....2,711	.....	.....2,711	.....	.....373,960	.....	.....	.....0	5,125	05/15/2046.	1.A FM.....
	61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10	..	06/01/2021.	Paydown.....		1,323,161	1,323,161	1,362,837	1,327,796	.....	.....(4,635)	.....	.....(4,635)	.....	.....1,323,161	.....	.....	.....0	21,578	07/15/2046.	1.A FM.....
	61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	06/01/2021.	Paydown.....		2,188,388	2,188,388	2,253,973	2,197,253	.....	.....(8,864)	.....	.....(8,864)	.....	.....2,188,388	.....	.....	.....0	35,078	08/15/2046.	1.A FM.....
	61764J AA 4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	05/01/2021.	Paydown.....		1,300,000	1,300,000	1,328,818	1,302,745	.....	.....(2,745)	.....	.....(2,745)	.....	.....1,300,000	.....	.....	.....0	18,790	08/11/2029.	1.A FM.....
	61764J AE 6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	05/01/2021.	Paydown.....		3,000,000	3,000,000	3,044,455	3,003,291	.....	.....(3,291)	.....	.....(3,291)	.....	.....3,000,000	.....	.....	.....0	46,474	08/11/2029.	1.A FM.....
	61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 CI	..	06/01/2021.	Paydown.....		909,150	909,150	907,913	907,811	.....	.....1,340	.....	.....1,340	.....	.....909,150	.....	.....	.....0	14,502	02/15/2048.	1.A FM.....
	61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 CI	..	06/01/2021.	Paydown.....		.....	.....	.....77,672	69,552	.....	.....(69,552)	.....	.....(69,552)	.....	.....	.....	.....	.....0	6,188	02/15/2048.	1.B FE.....
	61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21	..	06/30/2021.	Basis Adjustment.....		172,864	5,332,121	172,864	.....	.....	.....	.....	.....0	.....	.....172,864	.....	.....	.....0	.....	03/15/2048.	1.A FM.....
	61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24	..	06/01/2021.	Paydown.....		1,722,406	1,722,406	1,773,720	1,737,979	.....	.....(15,573)	.....	.....(15,573)	.....	.....1,722,406	.....	.....	.....0	24,963	08/15/2047.	1.A FM.....
	61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28	..	06/01/2021.	Paydown.....		969,638	969,638	998,713	978,676	.....	.....(9,038)	.....	.....(9,038)	.....	.....969,638	.....	.....	.....0	13,292	04/15/2025.	1.A FM.....
	626717 AF 9	Murphy Oil Corp Sr Nt 4.950% 12/01/22..	..	04/04/2021.	Various.....		3,221,946	3,000,000	2,874,066	2,969,900	.....	.....3,847	.....	.....3,847	.....	.....2,973,747	.....	.....26,253	26,253	272,683	12/01/2022.	3.C FE.....
	62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.	..	04/15/2021.	Redemption 100.0000.....		1,434,728	1,434,728	1,434,728	1,434,728	.....	.....	.....	.....0	.....	.....1,434,728	.....	.....	.....0	20,301	03/31/2024.	1.E FE.....
	62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021.	Various.....		209,501	45,290,000	209,501	.....	.....	.....	.....	.....0	.....	.....209,501	.....	.....	.....0	.....	08/15/2053.	1.A FE.....
	62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021.	Various.....		9,076	2,400,000	9,076	.....	.....	.....	.....	.....0	.....	.....9,076	.....	.....	.....0	.....	08/15/2053.	1.C FE.....
	62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021.	Various.....		14,779	1,900,000	14,779	.....	.....	.....	.....	.....0	.....	.....14,779	.....	.....	.....0	.....	08/15/2053.	1.F FE.....
	62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021.	Various.....		19,785	7,600,000	19,785	.....	.....	.....	.....	.....0	.....	.....19,785	.....	.....	.....0	.....	09/15/2053.	1.A FE.....
	62942Q CX 9	NRZ Advance Receivables Trust NRART 2020	..	05/20/2021.	Various.....		2,571	500,000	2,571	.....	.....	.....	.....	.....0	.....	.....2,571	.....	.....	.....0	.....	09/15/2053.	1.C FE.....
	62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021.	Various.....		6,047	1,600,000	6,047	.....	.....	.....	.....	.....0	.....	.....6,047	.....	.....	.....0	.....	10/15/2052.	1.A FE.....
	62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021.	Basis Adjustment.....		355	100,000	355	.....	.....	.....	.....	.....0	.....	.....355	.....	.....	.....0	.....	10/15/2052.	1.C FE.....
	637432 ND 3	National Rural Utilities Coop Sr Nt 2.....	..	06/30/2021.	Basis Adjustment.....		727,676	11,500,000	727,676	.....	.....	.....	.....	.....0	.....	.....727,676	.....	.....	.....0	.....	01/27/2025.	1.E FE.....
	637432 NP 6	National Rural Utilities Coop Sr Nt 3.....	..	06/30/2021.	Basis Adjustment.....		347,412	3,500,000	347,412	.....	.....	.....	.....	.....0	.....	.....347,412	.....	.....	.....0	.....	02/07/2028.	1.E FE.....
	63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser	..	06/25/2021.	Paydown.....		495,617	495,617	418,487	476,672	.....	.....18,946	.....	.....18,946	.....	.....495,617	.....	.....	.....0	706	03/25/2037.	1.A FM.....

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
													11	12	13	14	15								
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
641062	AE	4	Nestle Holdings Inc. Sr Nt 3.500% 09/2...			06/30/2021.	Basis Adjustment.....			207,047	2,000,000	207,047					0		207,047			0		09/24/2025.	1.D FE.....
64133G	AA	8	Neuberger Berman CLO Ltd CLO Ser 2020-37			06/25/2021.	Call 100.0000.....			5,000,000	5,000,000	5,000,000	5,000,000					0	5,000,000			0	67,594	07/20/2031.	1.A FE.....
64133G	AG	5	Neuberger Berman CLO Ltd CLO Ser 2020-37			06/25/2021.	Call 100.0000.....			20,000,000	20,000,000	20,000,000	20,000,000					0	20,000,000			0	332,375	07/20/2031.	1.C FE.....
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014-			06/01/2021.	Paydown.....			127,505	127,505	130,294	130,150		(2,645)			(2,645)	127,505			0	1,944	01/25/2054.	1.A FE.....
64828C	AA	7	New Residential Mtg Ln Tr RMBS Ser 2018-			06/01/2021.	Paydown.....			1,373,519	1,373,519	1,495,292	1,490,197		(116,678)			(116,678)	1,373,519			0	25,732	03/25/2036.	1.A FM.....
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019-			06/01/2021.	Paydown.....			1,551,946	1,551,946	1,587,589	1,583,390		(31,444)			(31,444)	1,551,946			0	22,122	09/25/2059.	1.A FM.....
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-			06/01/2021.	Paydown.....			396,977	396,977	400,601	399,679		(2,702)			(2,702)	396,977			0	6,568	04/25/2057.	1.A FM.....
64828X	AA	1	New Residential Mtg Ln Tr RMBS Ser 2020-			06/01/2021.	Paydown.....			312,579	312,579	317,463	316,967		(4,388)			(4,388)	312,579			0	3,572	11/25/2059.	1.A FM.....
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014-			06/01/2021.	Paydown.....			79,503	79,503	81,099	81,007		(1,504)			(1,504)	79,503			0	1,204	11/25/2054.	1.C FE.....
64829H	AD	9	New Residential Mtg Ln Tr RMBS Ser 2016-			06/01/2021.	Paydown.....			244,916	244,916	247,480	246,852		(1,937)			(1,937)	244,916			0	3,396	09/25/2056.	1.A FM.....
64829K	BW	9	New Residential Mtg Ln Tr RMBS Ser 2017-			06/01/2021.	Paydown.....			255,439	255,439	254,161	254,214		1,225			1,225	255,439			0	4,116	03/25/2057.	1.A FM.....
64829L	AA	6	New Residential Mtg Ln Tr RMBS Ser 2016-			06/01/2021.	Paydown.....			116,907	116,907	117,783	117,722		(815)			(815)	116,907			0	1,860	11/25/2056.	1.A FM.....
64830B	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-			06/01/2021.	Paydown.....			381,343	381,343	394,208	390,826		(9,483)			(9,483)	381,343			0	6,245	08/27/2057.	1.A FM.....
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017-			06/01/2021.	Paydown.....			89,468	89,468	84,547	85,059		4,409			4,409	89,468			0	1,435	08/27/2057.	1.A FM.....
64830C	AA	3	New Residential Mtg Ln Tr RMBS Ser 2019-			06/01/2021.	Paydown.....			190,401	190,401	191,088	190,958		(557)			(557)	190,401			0	3,087	09/25/2057.	1.A FM.....
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-			06/01/2021.	Paydown.....			972,611	972,611	1,007,260	1,002,272		(29,661)			(29,661)	972,611			0	17,521	12/25/2057.	1.A FM.....
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-			06/01/2021.	Paydown.....			905,445	905,445	930,424	927,356		(21,911)			(21,911)	905,445			0	15,401	12/25/2057.	1.A FM.....
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-			06/30/2021.	Basis Adjustment.....			86,802	1,570,493	86,802						0	86,802			0		12/25/2057.	1.A FM.....
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-			06/01/2021.	Paydown.....			1,351,123	1,351,123	1,375,702	1,370,833		(19,710)			(19,710)	1,351,123			0	16,414	02/25/2049.	1.A FM.....
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018-			06/01/2021.	Paydown.....			934,717	934,717	1,000,108	991,073		(56,356)			(56,356)	934,717			0	18,198	05/25/2058.	1.A FM.....
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019-			06/01/2021.	Paydown.....			774,833	774,833	795,717	750,200		24,633			24,633	774,833			0	15,907	08/25/2059.	1.A FM.....
64830T	AD	0	New Residential Mtg Ln Tr RMBS Ser 2020-			06/01/2021.	Paydown.....			824,645	824,645	848,121	845,332		(20,687)			(20,687)	824,645			0	11,868	10/25/2059.	1.A FM.....

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	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	06/01/2021.	Paydown.....		820,382	820,382	843,012	838,548	.....	.....(18,166)	.....	.....(18,166)	.....	.....820,382	.....	.....	.....0	10,590	12/25/2058.	1.A FM.....
65339K BQ 2	Nextera Energy Capital Sr Nt 2.750% 05.		..	06/30/2021.	Basis Adjustment.....		126,440	2,000,000	126,440		.....	.....	.....	.....0	.....	.....126,440	.....	.....	.....0	.....	05/01/2025.	2.A FE.....
65342Q AL 6	NextEra Energy Operating Sr Nt 3.875%..		..	06/30/2021.	Basis Adjustment.....		36,850	670,000	36,850		.....	.....	.....	.....0	.....	.....36,850	.....	.....	.....0	.....	10/15/2026.	3.A FE.....
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30.....		..	06/30/2021.	Basis Adjustment.....		417,392	2,000,000	417,392		.....	.....	.....	.....0	.....	.....417,392	.....	.....	.....0	.....	05/01/2030.	2.B FE.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	06/01/2021.	Paydown.....		738	738	738	737	.....	.....1	.....	.....1	.....	.....738	.....	.....	.....0	15	03/25/2034.	1.A FM.....
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		..	04/01/2021.	Paydown.....		358,932	358,932	359,541	352,496	6,479	(43)	.....	.....6,436	.....	.....358,932	.....	.....	.....0	12,636	10/01/2023.	3.B FE.....
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		..	06/23/2021.	Redemption 100.0000.....		2,160,804	2,160,804	2,164,469	2,122,057	39,005	(257)	.....	.....38,748	.....	.....2,160,804	.....	.....	.....0	196,852	10/01/2023.	3.B FE.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		..	06/07/2021.	Redemption 100.0000.....		193,623	193,623	193,623	193,623	.....	.....	.....	.....0	.....	.....193,623	.....	.....	.....0	5,248	11/07/2023.	1.B
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		..	05/20/2021.	Various.....		351,205	66,940,000	351,205		.....	.....	.....	.....0	.....	.....351,205	.....	.....	.....0	.....	08/15/2052.	1.A FE.....
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		..	05/20/2021.	Various.....		9,402	1,570,000	9,402		.....	.....	.....	.....0	.....	.....9,402	.....	.....	.....0	.....	08/15/2052.	1.C FE.....
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		..	05/20/2021.	Various.....		7,596	1,154,000	7,596		.....	.....	.....	.....0	.....	.....7,596	.....	.....	.....0	.....	08/15/2052.	1.F FE.....
679574 AG 8	Old Dominion Elec 1st Mtg Bd 6.210% 12		..	06/30/2021.	Basis Adjustment.....		233,301	1,500,000	233,301		.....	.....	.....	.....0	.....	.....233,301	.....	.....	.....0	.....	12/01/2028.	1.E FE.....
68268X AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201		..	06/14/2021.	Paydown.....		3,247,497	3,247,497	3,246,755	3,247,382	.....	.....115	.....	.....115	.....	.....3,247,497	.....	.....	.....0	45,989	12/16/2024.	1.A FE.....
68389X BN 4	Oracle Corp Sr Nt 3.250% 11/15/27.....		..	06/30/2021.	Basis Adjustment.....		760,629	9,000,000	760,629		.....	.....	.....	.....0	.....	.....760,629	.....	.....	.....0	.....	11/15/2027.	2.A FE.....
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31.....		..	06/30/2021.	Basis Adjustment.....		34,005	825,000	34,005		.....	.....	.....	.....0	.....	.....34,005	.....	.....	.....0	.....	03/25/2031.	2.A FE.....
686514 AE 0	Orlando Health Obligated Grp Nt 3.777%..		..	06/30/2021.	Basis Adjustment.....		1,112,426	8,000,000	1,112,426		.....	.....	.....	.....0	.....	.....1,112,426	.....	.....	.....0	.....	10/01/2028.	1.F FE.....
68902V AK 3	Otis Worldwide Corp Sr Nt 2.565% 02/15.		..	06/30/2021.	Basis Adjustment.....		70,067	180,000	70,067		.....	.....	.....	.....0	.....	.....70,067	.....	.....	.....0	.....	02/15/2030.	2.B FE.....
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22		..	06/30/2021.	Basis Adjustment.....		146,895	1,900,000	146,895		.....	.....	.....	.....0	.....	.....146,895	.....	.....	.....0	.....	11/01/2022.	1.G FE.....
69352P AQ 6	PPL Capital Funding Inc Sr Nt 4.125% 0..		..	06/30/2021.	Call 113.6770.....		1,591,478	1,400,000	1,647,016		.....	.....(11,580)	.....	.....(11,580)	.....	.....1,635,436	.....	.....(235,436)	(235,436)	232,384	04/15/2030.	2.A FE.....
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21		..	06/15/2021.	Various.....		19,250,000	19,250,000	20,050,873	19,352,684	.....	.....(65,923)	.....	.....(65,923)	.....	.....19,286,761	.....	.....(36,761)	(36,761)	599,156	09/15/2021.	2.A FE.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-		..	06/25/2021.	Paydown.....		249,450	249,450	239,628	247,795	.....	.....1,654	.....	.....1,654	.....	.....249,450	.....	.....	.....0	1,217	10/25/2034.	1.A FM.....
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-		..	06/25/2021.	Paydown.....		1,381,247	1,381,247	1,329,882	1,368,997	.....	.....12,250	.....	.....12,250	.....	.....1,381,247	.....	.....	.....0	10,374	12/25/2034.	1.A FM.....
701094 AM 6	Parker-Hannifin Corp Sr Nt 2.700% 06/1..		..	06/30/2021.	Basis Adjustment.....		94,767	2,000,000	94,767		.....	.....	.....	.....0	.....	.....94,767	.....	.....	.....0	.....	06/14/2024.	2.A FE.....
70163# AA 0	Parliament Funding (Owl Rock) Nt 2.944..		..	06/30/2021.	Redemption 100.0000.....		800,000	800,000	800,000	652,101	.....	.....	.....	.....0	.....	.....800,000	.....	.....	.....0	14,587	07/15/2030.	2.B PL.....
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		..	06/15/2021.	Redemption 100.0000.....		239,089	239,089	240,882	240,448	.....	.....(1,360)	.....	.....(1,360)	.....	.....239,089	.....	.....	.....0	3,462	01/15/2032.	1.C
717081 DT 7	Pfizer Inc Sr Nt 5.600% 09/15/40.....		..	06/30/2021.	Basis Adjustment.....		1,027,663	2,585,000	1,027,663		.....	.....	.....	.....0	.....	.....1,027,663	.....	.....	.....0	.....	09/15/2040.	1.F FE.....
737446 AQ 7	Post Holdings Inc Sr Nt 4.625% 04/15/3...		..	06/30/2021.	Basis Adjustment.....		12,104	1,162,000	12,104		.....	.....	.....	.....0	.....	.....12,104	.....	.....	.....0	.....	04/15/2030.	4.B FE.....
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N		..	06/28/2021.	Paydown.....		349,988	349,988	262,194	286,105	.....	.....63,884	.....	.....63,884	.....	.....349,988	.....	.....	.....0	.....	09/26/2034.	1.C 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
					Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	06/23/2021.	Paydown.....		16,972	16,972	942	942		16,029		16,029	.....	.....16,972			0	101	03/23/2035.	3.B FE.....
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt...			..	06/24/2021.	Paydown.....		648,111	648,111	559,061	576,284		71,828		71,828	.....	.....648,111			0	1,488	12/24/2033.	1.C FE.....
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser...			..	06/24/2021.	Paydown.....		659,070	659,070	431,691	520,859		138,211		138,211	.....	.....659,070			0	3,412	12/24/2033.	1.A FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt...			..	06/22/2021.	Paydown.....		502,677	502,677	342,989	388,504		114,173		114,173	.....	.....502,677			0	2,161	12/22/2035.	1.C FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			..	06/22/2021.	Redemption 100.0000.....		852,406	852,406	649,960	703,368		149,038		149,038	.....	.....852,406			0	2,370	03/22/2038.	1.F FE.....
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C			..	06/23/2021.	Paydown.....		10	10	7	8		2		2	.....	.....10			0		09/23/2035.	1.C FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se			..	06/22/2021.	Paydown.....		5,450	5,450	3,586	4,517		933		933	.....	.....5,450			0	11	12/22/2036.	2.B FE.....
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9			..	06/01/2021.	Paydown.....		62,355	65,442	53,300	56,614		(81)		(81)	.....	.....56,533		5,821	5,821	1,279	10/25/2035.	1.D FM.....
74264* AA 4	PRISA LHC LLC Sr Nt Ser A 3.530% 04/15			..	04/15/2021.	Maturity.....		13,000,000	13,000,000	13,000,000	13,000,000				0	.....	.....13,000,000			0	229,450	04/15/2021.	1.F
74924D AA 7	Residential Accredit Loans Inc RMBS Ser...			..	06/01/2021.	Paydown.....		104,397	121,073	87,702	87,702				0	.....	.....87,702		16,695	16,695	3,380	09/25/2037.	1.D FM.....
75046B AE 7	Residential Asset Secs Corp RMBS Ser 200			..	04/26/2021.	Paydown.....		153,847	153,847	132,693	153,563		284		284	.....	.....153,847			0	345	03/25/2036.	1.A FM.....
75513E CE 9	Raytheon Tech Corp Sr Nt 2.800% 03/15/			..	06/30/2021.	Basis Adjustment.....		60,851	4,000,000	60,851					0	.....	.....60,851			0		03/15/2022.	2.A FE.....
75513E CG 4	Raytheon Tech Corp Sr Nt 3.200% 03/15/			..	06/30/2021.	Basis Adjustment.....		128,555	2,000,000	128,555					0	.....	.....128,555			0		03/15/2024.	2.A FE.....
75973L AA 6	Renew LBASS Ser 2017-1A CI A 3.670% 09			..	06/20/2021.	Paydown.....		117,262	117,262	117,231	117,236		26		26	.....	.....117,262			0	957	09/20/2052.	1.A FE.....
75975B AA 6	Renew LBASS Ser 2021-1 CI A 2.060% 11/			..	06/20/2021.	Paydown.....		399,910	399,910	399,850			60		60	.....	.....399,910			0	1,384	11/20/2056.	1.A FE.....
75975B AA 6	Renew LBASS Ser 2021-1 CI A 2.060% 11/			..	04/20/2021.	Paydown.....		141,832	141,832	141,811			21		21	.....	.....141,832			0		11/20/2056.	1.B Z.....
761118 HD 3	Residential Accredit Loans Inc RMBS Ser...			..	06/30/2021.	Basis Adjustment.....		164,549	952,323	164,549					0	.....	.....164,549			0		09/25/2035.	1.D FM.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI			..	06/15/2021.	Paydown.....		69,925	69,925	70,791	69,853		71		71	.....	.....69,925			0	336	03/15/2033.	2.C FE.....
784710 AA 3	06			..	06/30/2021.	Basis Adjustment.....		550,845	5,000,000	550,845					0	.....	.....550,845			0		06/01/2027.	1.E FE.....
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt 5....			..	06/30/2021.	Basis Adjustment.....		151,701	1,500,000	151,701					0	.....	.....151,701			0		03/01/2025.	2.C FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 CI 1A 0.392%			..	06/25/2021.	Paydown.....		50,567	46,293	15,971	15,978				0	.....	.....15,978		34,589	34,589	94	04/25/2036.	1.A FM.....
82967N BE 7	Sirius XM Radio Inc Sr Nt 4.625% 07/15....			..	06/30/2021.	Basis Adjustment.....		10,766	670,000	10,766					0	.....	.....10,766			0		07/15/2024.	3.C FE.....
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-			..	06/25/2021.	Paydown.....		2,332,161	2,332,161	2,267,663	2,308,474		23,688		23,688	.....	.....2,332,161			0	4,445	12/25/2036.	1.A FM.....
84861T AD 0	Spirit Realty LP Sr Nt 4.000% 07/15/29....			..	06/30/2021.	Basis Adjustment.....		472	950,000	472					0	.....	.....472			0		07/15/2029.	2.B FE.....
857477 BM 4	State Street Corp Sr Nt 2.901% 03/30/2....			..	06/30/2021.	Basis Adjustment.....		202,512	3,000,000	202,512					0	.....	.....202,512			0		03/30/2026.	1.F FE.....
858912 AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24.....			..	06/30/2021.	Basis Adjustment.....		6,182	667,000	6,182					0	.....	.....6,182			0		07/15/2024.	3.C FE.....
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A CI A 1			..	06/10/2021.	Paydown.....		1,400,000	1,400,000	1,400,000	1,400,000				0	.....	.....1,400,000			0	16,106	10/15/2028.	1.A FE.....
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A CI B1....			..	06/10/2021.	Paydown.....		1,050,000	1,050,000	1,050,000	1,050,000				0	.....	.....1,050,000			0	17,029	10/15/2028.	1.C FE.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003			..	06/25/2021.	Paydown.....		158,000	158,000	145,200	154,543		3,457		3,457	.....	.....158,000			0	825	07/25/2033.	1.A FM.....
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003			..	06/25/2021.	Paydown.....		652,080	652,080	653,092	652,932		(851)		(851)	.....	.....652,080			0	3,071	10/25/2033.	1.A FM.....
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004			..	06/25/2021.	Paydown.....		201,719	201,719	187,473	191,233		10,486		10,486	.....	.....201,719			0	797	04/25/2034.	1.A FM.....
86358E LS 3	Structured Asset Inv Ln Tr RMBS Ser 2004			..	06/25/2021.	Paydown.....		102,623	102,623	102,530	102,549		74		74	.....	.....102,623			0	446	09/25/2034.	1.A FM.....
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005			..	06/25/2021.	Paydown.....		261,044	261,044	244,402	258,754		2,290		2,290	.....	.....261,044			0	930	02/25/2035.	1.A FM.....

QE05.17

SCHEDULE D - PART 4

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

QE05.18

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.							
86359B JU 6	2004-			..	06/01/2021.	Paydown.....		244	244	244	244				0		244			0	5	03/25/2034.	1.A FM.....
86359U AE 9	2006-			..	06/25/2021.	Paydown.....		97,458	97,458	93,021	93,631		3,827		3,827		97,458			0	153	04/25/2036.	1.A FM.....
87246A AH 1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			..	06/10/2021.	Paydown.....		1,960,570	1,960,570	1,840,684	1,840,684		119,887		119,887		1,960,570			0	53,641	08/15/2039.	1.A FM.....
87264A BE 4	T-Mobile USA Inc 1st Lien 3.875% 04/15.			..	05/27/2021.	Tax Free Exchange.....		5,654,202	5,000,000	5,698,850	5,681,625		(27,423)		(27,423)		5,654,202			0	119,479	04/15/2030.	2.C FE.....
87264A BJ 3	T-Mobile USA Inc 1st Lien 2.550% 02/15.			..	05/27/2021.	Tax Free Exchange.....		2,569,507	2,500,000	2,573,150	2,572,097		(2,590)		(2,590)		2,569,507			0	58,969	02/15/2031.	2.C FE.....
87264A BK 0	T-Mobile USA Inc Nt 3.000% 02/15/41.....			..	05/27/2021.	Tax Free Exchange.....		4,881,821	5,000,000	4,879,400	4,880,117		1,703		1,703		4,881,821			0	96,250	02/15/2041.	2.C FE.....
87264A BP 9	T-Mobile USA Inc Nt 2.250% 11/15/31.....			..	05/27/2021.	Tax Free Exchange.....		2,339,791	2,340,000	2,339,766	2,339,772		19		19		2,339,791			0	30,566	11/15/2031.	2.C FE.....
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20			..	04/15/2021.	Paydown.....		78,151	78,151	77,993	78,121		30		30		78,151			0	805	12/15/2029.	1.A FE.....
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A			..	05/15/2021.	Paydown.....		1,248,555	1,248,555	1,244,794	1,246,572		1,983		1,983		1,248,555			0	15,875	06/15/2028.	1.A FE.....
89054X AD 7	Topaz Solar Farms LLC Nt 4.875% 09/30/			..	04/14/2021.	Various.....		2,770							0					0	5,540	09/30/2039.	3.B FE.....
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			..	06/01/2021.	Paydown.....		912,621	912,621	947,701	947,019		(34,398)		(34,398)		912,621			0	5,067	06/25/2057.	1.A FM.....
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C			..	06/01/2021.	Paydown.....		1,011,591	1,011,591	1,045,685	1,042,771		(31,180)		(31,180)		1,011,591			0	15,921	05/25/2058.	1.A FM.....
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C			..	06/30/2021.	Basis Adjustment.....		95,548	1,771,249	95,548					0		95,548			0		05/25/2058.	1.A FM.....
89176L AL 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			..	06/01/2021.	Paydown.....		150,951	150,951	162,013	160,914		(9,963)		(9,963)		150,951			0	2,263	03/25/2058.	1.A FM.....
89176V AA 0	Towd Point Mortgage Trust RMBS Ser 2018-			..	06/01/2021.	Paydown.....		2,739,616	2,739,616	2,941,663	2,932,834		(193,218)		(193,218)		2,739,616			0	37,513	07/25/2058.	1.A FM.....
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			..	06/01/2021.	Paydown.....		1,945,129	1,945,129	2,047,965	2,041,296		(96,167)		(96,167)		1,945,129			0	23,672	07/25/2059.	1.A FM.....
89179J AA 4	Towd Point Mortgage Tr RMBS Ser 2020-4 C			..	06/01/2021.	Paydown.....		883,569	883,569	900,286	900,128		(16,559)		(16,559)		883,569			0	6,416	10/25/2060.	1.A FM.....
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27...			..	06/30/2021.	Basis Adjustment.....		984,409	1,515,000	984,409					0		984,409			0		01/30/2027.	5.C FE.....
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1			..	04/01/2021.	Paydown.....		8,260	8,260	8,357	8,346		(86)		(86)		8,260			0	74	03/17/2038.	1.A FE.....
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2			..	04/01/2021.	Paydown.....		19,337	19,337	19,906	19,803		(466)		(466)		19,337			0	167	01/17/2036.	1.A FE.....
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27..			..	06/30/2021.	Basis Adjustment.....		216,695	2,000,000	216,695					0		216,695			0		06/02/2027.	2.B FE.....
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012			..	06/01/2021.	Paydown.....		403,722	403,722	403,156	403,446		276		276		403,722			0	7,130	12/10/2045.	1.A FM.....
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C			..	06/30/2021.	Basis Adjustment.....		641,940	8,100,000	641,940					0		641,940			0		08/15/2050.	1.A FM.....
904764 AX 5	Unilever Cap Corp Sr Nt 2.600% 05/05/2.			..	06/30/2021.	Basis Adjustment.....		172,235	3,000,000	172,235					0		172,235			0		05/05/2024.	1.E FE.....
904764 BG 1	Unilever Cap Corp Sr Nt 3.250% 03/07/2.			..	06/30/2021.	Basis Adjustment.....		109,237	1,500,000	109,237					0		109,237			0		03/07/2024.	1.E FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..			..	06/30/2021.	Basis Adjustment.....		55,247	3,092,115	55,247					0		55,247			0		09/01/2031.	2.B FE.....
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT			..	05/01/2021.	Redemption 100.0000.....		24,126	24,126	24,126	24,126				0		24,126			0	326	11/01/2033.	1.E 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
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT...		..	05/01/2021.	Redemption 100.0000.....		186,018	186,018	181,600					4,418	4,418	186,018			0	3,255	11/01/2029.	3.A FE.....
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 CI...		..	04/11/2021.	Paydown.....		444,415	444,415	444,415	444,415				0	0	444,415			0	10,555	04/11/2022.	3.B FE.....
90945B AA 2	United Auto Credit Securizat LBASS Ser...		..	06/10/2021.	Paydown.....		1,197,431	1,197,431	1,197,400	1,197,414				17	17	1,197,431			0	4,142	05/10/2022.	1.A FE.....
91324P CP 5	UnitedHealth Group Inc Sr Nt 3.750% 07...		..	06/30/2021.	Basis Adjustment.....		122,169	2,000,000	122,169					0	0	122,169			0	0	07/15/2025.	1.G FE.....
91324P EF 5	UnitedHealth Group Inc Sr Nt 3.250% 05...		..	06/30/2021.	Basis Adjustment.....		60,859	860,000	60,859					0	0	60,859			0	0	05/15/2051.	1.G FE.....
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25...		..	06/30/2021.	Redemption 102.0420.....		53,062	52,000	53,381	31,990				151	151	53,062			0	2,256	04/15/2025.	4.B FE.....
92343V BR 4	Verizon Communications Inc Sr Nt 5.150...		..	05/28/2021.	Various.....		38,059,020	34,500,000	34,912,485	34,810,869				(44,249)	(44,249)	34,766,619	(266,619)	(266,619)	(266,619)	4,807,680	09/15/2023.	2.A FE.....
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43.....		..	06/30/2021.	Basis Adjustment.....		41,288	525,000	41,288					0	0	41,288			0	0	09/01/2043.	2.B FE.....
92837B AB 7	Visio RMBS Ser 2019-1 CI A1 3.572% 06/...		..	05/01/2021.	Paydown.....		13,441,419	13,441,419	13,441,275	13,416,226				25,193	25,193	13,441,419			0	210,524	06/25/2054.	1.A FE.....
92837D AA 5	Visio RMBS Ser 2019-2 CI A1 2.722% 11/...		..	06/01/2021.	Paydown.....		195,525	195,525	195,498	195,481				44	44	195,525			0	2,283	11/25/2054.	1.A FM.....
92837K AA 9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/...		..	06/01/2021.	Paydown.....		488,247	488,247	488,240	488,172				75	75	488,247			0	3,199	08/25/2055.	1.A FE.....
92837U AA 7	Visio RMBS Ser 2021-1R CI A1 1.280% 05		..	05/25/2021.	Paydown.....		171,281	171,281	171,280					1	1	171,281			0	183	05/25/2056.	1.A
92837U AA 7	Visio RMBS Ser 2021-1R CI A1 1.280% 05		..	06/01/2021.	Paydown.....		178,776	178,776	178,775					1	1	178,776			0	381	05/25/2056.	1.A FE.....
92837U AB 5	Visio RMBS Ser 2021-1R CI A2 1.484% 05		..	06/01/2021.	Paydown.....		134,331	134,331	134,329					2	2	134,331			0	251	05/25/2056.	1.D FE.....
92837U AC 3	Visio RMBS Ser 2021-1R CI A3 1.688% 05		..	06/01/2021.	Paydown.....		87,719	87,719	87,717					2	2	87,719			0	186	05/25/2056.	1.F
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	06/15/2021.	Redemption 100.0000.....		86,016	86,016	86,016	86,016				0	0	86,016			0	2,378	04/15/2022.	2.B
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1		..	06/01/2021.	Paydown.....		472,249	472,249	486,414	474,423				(2,174)	(2,174)	472,249			0	9,025	07/15/2046.	1.A FM.....
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		..	06/01/2021.	Paydown.....		197,191	197,191	198,812	198,580				(1,389)	(1,389)	197,191			0	2,742	11/15/2047.	1.A FM.....
931899 9A 8	Walkers SPV Nt 0.082% 09/16/21.....		..	06/25/2021.	Redemption 100.0000.....		312,109	312,109						312,109	312,109	312,109			0	214	09/16/2021.	6. *.....
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8		..	06/01/2021.	Paydown.....		200,725	191,133	170,507	170,507				0	0	170,507		30,219	30,219	2,576	08/25/2046.	1.D FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10		..	04/01/2021.	Paydown.....		3,071	2,486	2,490	2,372	115			115	115	2,487		584	584	35	09/25/2036.	1.D FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10		..	06/01/2021.	Paydown.....		5,711	5,658	5,666	5,399	261			261	261	5,660		51	51	78	09/25/2036.	3.B FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12		..	06/01/2021.	Paydown.....		15,246	14,876	14,921	14,595	305			305	305	14,899		347	347	170	10/25/2036.	3.B FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		..	06/01/2021.	Paydown.....		30,503	30,182	27,695	27,695				0	0	27,695		2,808	2,808	342	11/25/2036.	1.D FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		..	06/01/2021.	Paydown.....		371,374	331,125	254,536	254,536				0	0	254,536		116,838	116,838	4,944	04/25/2037.	1.D FM.....
941053 AJ 9	Waste Connections Inc Sr Nt 3.500% 05/...		..	06/30/2021.	Basis Adjustment.....		66,521	2,000,000	66,521					0	0	66,521			0	0	05/01/2029.	2.A FE.....
94106B AA 9	Waste Connections Inc Sr Nt 2.600% 02/...		..	06/30/2021.	Basis Adjustment.....		71,078	2,000,000	71,078					0	0	71,078			0	0	02/01/2030.	2.A FE.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20		..	06/01/2021.	Redemption 100.0000.....		40,194	40,194	40,194	40,194				0	0	40,194			0	1,116	08/01/2027.	2.B

QE05.19

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
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	06/15/2021.	Redemption 100.0000.....	.....	.....45,932	45,932	48,091	46,987	.....	.....(1,055)	.....	.....(1,055)	.....	.....45,932	.....	.....	.....0	1,415	05/15/2032.	1.B
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		..	06/10/2021.	Redemption 100.0000.....	.....	.....319,218	319,218	319,218	319,218	.....	.....	.....	.....0	.....	.....319,218	.....	.....	.....0	33,656	10/10/2024.	2.B
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		..	06/01/2021.	Redemption 100.0000.....	.....	.....191,704	191,704	191,704	191,704	.....	.....	.....	.....0	.....	.....191,704	.....	.....	.....0	5,326	11/01/2022.	3.C
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C		..	06/25/2021.	Paydown.....	.....	.....583,591	583,591	567,709	581,516	.....	.....2,075	.....	.....2,075	.....	.....583,591	.....	.....	.....0	2,581	11/25/2035.	1.A FM.....
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004		..	06/25/2021.	Paydown.....	.....	.....713,847	713,847	688,693	690,870	.....	.....22,976	.....	.....22,976	.....	.....713,847	.....	.....	.....0	3,290	10/25/2034.	1.A FM.....
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		..	06/01/2021.	Paydown.....	.....	.....795,614	795,614	806,305	798,356	.....	.....(2,742)	.....	.....(2,742)	.....	.....795,614	.....	.....	.....0	9,877	04/15/2050.	1.A FM.....
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		..	06/01/2021.	Paydown.....	.....	.....268,226	268,226	276,030	270,502	.....	.....(2,276)	.....	.....(2,276)	.....	.....268,226	.....	.....	.....0	3,678	05/15/2048.	1.A FM.....
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		..	06/01/2021.	Paydown.....	.....	.....417,738	417,738	430,253	421,575	.....	.....(3,837)	.....	.....(3,837)	.....	.....417,738	.....	.....	.....0	5,871	09/15/2057.	1.A FM.....
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX		..	06/01/2021.	Paydown.....	.....	.....820,235	820,235	844,836	828,576	.....	.....(8,341)	.....	.....(8,341)	.....	.....820,235	.....	.....	.....0	11,565	01/15/2059.	1.A FM.....
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3		..	06/01/2021.	Paydown.....	.....	.....79,026	79,026	80,671	79,652	.....	.....(626)	.....	.....(626)	.....	.....79,026	.....	.....	.....0	1,150	05/15/2049.	1.A FM.....
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25.....		..	06/30/2021.	Basis Adjustment.....	.....	.....275,416	3,000,000	275,416	.....	.....	.....	.....	.....0	.....	.....275,416	.....	.....	.....0	.....	03/15/2025.	2.B FE.....
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30...		..	06/30/2021.	Basis Adjustment.....	.....	.....58,873	1,100,000	58,873	.....	.....	.....	.....	.....0	.....	.....58,873	.....	.....	.....0	.....	01/15/2030.	3.C FE.....
98956P AT 9	Zimmer Hldgs Inc Sr Nt 3.550% 03/20/30		..	06/30/2021.	Basis Adjustment.....	.....	.....335,375	3,500,000	335,375	.....	.....	.....	.....	.....0	.....	.....335,375	.....	.....	.....0	.....	03/20/2030.	2.B FE.....
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 0		..	06/22/2021.	Paydown.....	.....	.....907,536	907,536	615,160	696,798	.....	.....210,738	.....	.....210,738	.....	.....907,536	.....	.....	.....0	3,901	12/22/2035.	1.F FE.....
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt...		..	06/22/2021.	Paydown.....	.....	.....671,100	671,100	459,430	514,586	.....	.....156,514	.....	.....156,514	.....	.....671,100	.....	.....	.....0	1,866	03/22/2038.	1.F FE.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3		A	06/30/2021.	Basis Adjustment.....	.....	.....19,364	1,744,000	19,364	.....	.....	.....	.....	.....0	.....	.....19,364	.....	.....	.....0	.....	01/15/2030.	1.G FE.....
136385 AW 1	Canadian Natural Resources Sr Nt 2.950.		A	06/30/2021.	Basis Adjustment.....	.....	.....108,368	3,000,000	108,368	.....	.....	.....	.....	.....0	.....	.....108,368	.....	.....	.....0	.....	01/15/2023.	2.B FE.....
136385 AY 7	Canadian Natural Resources Sr Nt 4.950.		A	06/30/2021.	Basis Adjustment.....	.....	.....148,900	625,000	148,900	.....	.....	.....	.....	.....0	.....	.....148,900	.....	.....	.....0	.....	06/01/2047.	2.C FE.....
448055 AD 5	Husky Energy Inc Sr Nt 6.800% 09/15/37		..	06/30/2021.	Basis Adjustment.....	.....	.....132,636	2,000,000	132,636	.....	.....	.....	.....	.....0	.....	.....132,636	.....	.....	.....0	.....	09/15/2037.	3.A FE.....
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37.....		..	06/30/2021.	Basis Adjustment.....	.....	.....983,204	3,000,000	983,204	.....	.....	.....	.....	.....0	.....	.....983,204	.....	.....	.....0	.....	05/15/2037.	1.E FE.....
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39.....		..	06/30/2021.	Basis Adjustment.....	.....	.....1,441,817	3,500,000	1,441,817	.....	.....	.....	.....	.....0	.....	.....1,441,817	.....	.....	.....0	.....	07/30/2039.	1.E FE.....
67077M AS 7	Nutrien Ltd Sr Nt 5.250% 01/15/45.....		A	06/30/2021.	Basis Adjustment.....	.....	.....492,307	1,500,000	492,307	.....	.....	.....	.....	.....0	.....	.....492,307	.....	.....	.....0	.....	01/15/2045.	2.B FE.....
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22		D	04/13/2021.	Direct.....	.....	.....876,688	830,000	902,459	876,171	.....	.....(7,140)	.....	.....(7,140)	.....	.....869,031	.....	.....7,657	7,657	28,522	10/17/2022.	4.C FE.....
000000 00 0	Sberbank of Russia Sub Nt 5.125% 10/29		D	04/15/2021.	Direct.....	.....	.....448,313	430,000	455,155	446,077	.....	.....(2,551)	.....	.....(2,551)	.....	.....443,526	.....	.....4,787	4,787	10,407	10/29/2022.	3.A FE.....
000000 00 0	DTEK Finance PLC 1st Lien PIK 10.750% 1		D	05/17/2021.	Taxable Exchange.....	.....	.....713,183	890,000	811,535	371,700	207,077	4,564	.....	.....211,641	.....	.....816,966	.....	.....(103,784)	(103,784)	.....	12/31/2024.	6. FE.....
000000 00 0	China Evergrande Group Sec Nt 8.750% 0		D	05/04/2021.	Direct.....	.....	.....174,038	210,000	187,950	173,887	18,326	1,083	.....	.....19,409	.....	.....193,296	.....	.....(19,258)	(19,258)	6,533	06/28/2025.	4.B FE.....
000000 00 0	Office Cherifien Des Pho Sr Nt 4.500%....		D	06/23/2021.	Call 106.0000.....	.....	.....1,224,300	1,155,000	1,234,367	814,380	.....	.....(6,358)	.....	.....(6,358)	.....	.....1,225,035	.....	.....(70,035)	(70,035)	104,094	10/22/2025.	3.A FE.....
000000 00 0	Volcan Cia Minera Sr Nt 4.375% 02/11/2.		D	04/06/2021.	Direct.....	.....	.....271,453	265,000	269,903	.....	.....	.....(174)	.....	.....(174)	.....	.....269,729	.....	.....1,724	1,724	1,836	02/11/2026.	4.A FE.....
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26.....		D	05/19/2021.	Direct.....	.....	.....362,250	350,000	258,503	266,529	.....	.....4,262	.....	.....4,262	.....	.....270,791	.....	.....91,459	91,459	15,406	04/03/2026.	4.B FE.....

QE05.20

SCHEDULE D - PART 4

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

QE05.21

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	Kuwait Projects Co Spc L Euro MTN	4.50%		D	04/15/2021.	Direct.....		194,500	200,000	183,000	184,333		631		631		184,964		9,536	9,536	5,900	02/23/2027.	3.B FE.....
000000 00 0	Akbank TAS Sub Nt Fix to Float	7.200%..		D	05/05/2021.	Direct.....		202,750	200,000	193,000			113		113		193,113		9,637	9,637	2,040	03/16/2027.	5.B FE.....
000000 00 0	Türkiye Garanti Bankasi Sr Nt	6.125% 0..		D	04/14/2021.	Direct.....		942,044	955,000	893,769	900,780		1,915		1,915		902,695		39,349	39,349	22,724	05/24/2027.	5.B FE.....
000000 00 0	Leviathan Bond Ltd Sec Nt	6.500% 06/30		D	04/12/2021.	Direct.....		505,688	450,000	487,688			(348)		(348)		487,340		18,348	18,348	8,450	06/30/2027.	3.C FE.....
000000 00 0	Al Candelaria Spain SLU Sec Nt	7.500%..		D	05/12/2021.	Call 110.5000.....		453,050	410,000	451,615	449,576		(2,800)		(2,800)		446,776		(36,776)	(36,776)	55,606	06/15/2028.	3.C FE.....
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt	5.95%..		D	06/16/2021.	Direct.....		463,100	440,000	428,670	429,205		402		402		429,607		33,493	33,493	17,672	04/15/2030.	4.A FE.....
000000 00 0	ACWA Power Mgmt Invst Sec Nt	5.950% 12		D	05/11/2021.	Direct.....		535,763	455,000	487,988	485,461		(990)		(990)		484,471		51,292	51,292	11,130	12/15/2039.	2.C FE.....
00205G AA 5	APT Pipelines Ltd Sr Nt	3.875% 10/11/2..		C	04/15/2021.	Various.....		26,246,216	25,000,000	24,364,250	24,863,476		21,228		21,228		24,884,704		115,296	115,296	1,741,354	10/11/2022.	2.B FE.....
00654A AA 4	Adani Green Energy UP Sr Nt	6.250% 12/		D	06/22/2021.	Direct.....		222,000	200,000	200,000	200,000				0		200,000		22,000	22,000	6,736	12/10/2024.	3.A FE.....
00870W AA 4	Al Candelaria Spain SLU Sec Nt	5.750%..		D	05/11/2021.	Direct.....		411,025	410,000	410,000					0		410,000		1,025	1,025		06/15/2033.	3.A FE.....
03847Q AA 1	Arabian Centres Sukuk II Sr Nt	5.625%....		D	04/22/2021.	Direct.....		293,906	285,000	285,000					0		285,000		8,906	8,906	846	10/07/2026.	3.B Z.....
05565A AR 4	BNP Paribas SA Sub Nt	4.375% 05/12/26		C	06/30/2021.	Basis Adjustment.....		778,735	7,000,000	778,735					0		778,735			0		05/12/2026.	2.A FE.....
05565Q DN 5	BP Capital Markets PLC Nt	3.279% 09/19		D	06/30/2021.	Basis Adjustment.....		283,512	3,000,000	283,512					0		283,512			0		09/19/2027.	1.F FE.....
11042A AA 2	British Airways Plc EETC	4.625% 06/20/..		D	06/20/2021.	Various.....		525,839	525,839	531,856	527,791		(1,952)		(1,952)		525,839			0	12,160	06/20/2024.	1.F FE.....
11042T AA 1	British Airways Plc EETC	3.800% 09/20/..		C	06/20/2021.	Redemption 100.0000.....		18,157	18,157	18,157	18,157				0		18,157			0	345	06/20/2031.	1.F FE.....
11042T AA 1	British Airways Plc EETC	3.800% 09/20/..		C	06/30/2021.	Basis Adjustment.....		37,183	832,016	37,183					0		37,183			0		06/20/2031.	1.F FE.....
15236F AB 6	Centrais Eletricas Brasilier Sr Nt	4.6%.....		D	06/16/2021.	Direct.....		1,084,013	1,055,000	1,070,255	1,069,238		(600)		(600)		1,068,638		15,375	15,375	42,559	02/04/2030.	3.C FE.....
19533P AC 4	Colombia Telecom Sr Nt	4.950% 07/17/30		D	05/06/2021.	Direct.....		627,990	605,000	624,200	623,706		(592)		(592)		623,114		4,876	4,876	24,374	07/17/2030.	3.B FE.....
200447 AH 3	Comision Fed De Electric Sr Nt	3.348%....		D	04/23/2021.	Direct.....		376,838	390,000	390,000					0		390,000		(13,163)	(13,163)	2,829	02/09/2031.	2.B FE.....
21218M AB 1	Continuum Energy Levante Sec Nt	4.500%		D	06/18/2021.	Direct.....		540,750	525,000	525,000					0		525,000		15,750	15,750	8,703	08/09/2026.	3.A FE.....
225313 AM 7	Credit Agricole SA Sub Nt	3.250% 01/14..		D	06/30/2021.	Basis Adjustment.....		70,535	740,000	70,535					0		70,535			0		01/14/2030.	2.A FE.....
37363B AB 4	Georgian Railway JSC Sr Nt	4.000% 06/1		D	06/16/2021.	Direct.....		257,869	255,000	255,000					0		255,000		2,869	2,869	28	06/17/2028.	4.A FE.....
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	5.750% 07/07		D	05/28/2021.	Direct.....		471,825	450,000	440,750	442,803		384		384		443,187		28,638	28,638	23,359	07/07/2027.	3.C FE.....
404280 AK 5	HSBC Holdings PLC Sr Nt	5.100% 04/05/2		C	04/05/2021.	Maturity.....		9,000,000	9,000,000	8,980,470	8,999,548		452		452		9,000,000			0	229,500	04/05/2021.	1.F FE.....
55388R AA 4	MV24 Capital BV 1st Lien	6.748% 06/01/.		D	04/20/2021.	Direct.....		899,101	851,688	851,688	851,688				0		851,688		47,413	47,413	22,510	06/01/2034.	3.B FE.....
566007 AC 4	MARB BondCo PLC Sr Nt	3.950% 01/29/31		D	05/24/2021.	Direct.....		457,425	475,000	475,000					0		475,000		(17,575)	(17,575)	6,098	01/29/2031.	3.C FE.....
591555 AF 4	Metinvest BV Sr Nt	7.750% 10/17/29.....		D	06/16/2021.	Direct.....		340,456	305,000	300,818	301,211		142		142		301,353		39,103	39,103	13,854	10/17/2029.	4.B FE.....
603374 AF 6	Minerva Luxembourg SA Sr Nt	4.375% 03/		D	04/13/2021.	Direct.....		600,345	615,000	608,862			37		37		608,900		(8,555)	(8,555)	2,018	03/18/2031.	3.B FE.....
62459L AA 7	Movida Europe SA Sr Nt	5.250% 02/08/31		D	04/14/2021.	Direct.....		1,059,413	1,095,000	1,095,000					0		1,095,000		(35,588)	(35,588)	10,859	02/08/2031.	4.A FE.....
654744 AC 5	Nissan Motor Co Sr Nt	4.345% 09/17/27..		D	06/30/2021.	Basis Adjustment.....		21,473	1,475,000	21,473					0		21,473			0		09/17/2027.	2.C FE.....
65557F AA 4	Nordea Bank AB Sub Bk Nt	4.875% 05/13/		C	05/13/2021.	Maturity.....		8,000,000	8,000,000	7,960,640	7,998,575		1,425		1,425		8,000,000			0	195,000	05/13/2021.	1.G FE.....
68373N AA 3	OP Servicios Mega Sr Nt	8.250% 02/11/2		D	04/21/2021.	Direct.....		530,988	535,000	543,694			(114)		(114)		543,579		(12,592)	(12,592)	8,828	02/11/2025.	3.C FE.....
71647N BE 8	Petrobras Global Finance Sr Nt	5.093%...		D	04/28/2021.	Direct.....		993,438	935,000	985,077	983,857		(1,458)		(1,458)		982,399		11,039	11,039	37,699	01/15/2030.	3.C FE.....
83006L AB 9	Sixsigma Networks Mexico Sr Nt	7.500%..		D	05/27/2021.	Direct.....		119,375	140,000	140,000	129,850		10,150		10,150		140,000		(20,625)	(20,625)	5,901	05/02/2025.	4.B FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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
899415 AG 8	Tullov Oil Plc Sec Nt 10.250% 05/15/26...			D	06/16/2021.	Direct.....		661,832	630,000	630,000					0		630,000		31,832	31,832	5,561	05/15/2026.	4.C FE.....
90015W AK 9	Türkiye Vakıflar Bankası Sr Nt 6.500%.....			D	06/15/2021.	Direct.....		206,000	200,000	198,916	198,916		110		110		199,026		6,974	6,974	6,825	01/08/2026.	4.B FE.....
90015Y AB 5	Türkiye Sinai Kalkınma Sr Nt 5.875% 01...			D	06/15/2021.	Direct.....		427,763	425,000	422,735			168		168		422,903		4,860	4,860	10,612	01/14/2026.	4.C FE.....
90471M AD 4	Unifin Financiera SA DE Sr Nt 9.875% 0...			D	04/21/2021.	Direct.....		549,044	535,000	535,000					0		535,000		14,044	14,044	12,474	01/28/2029.	3.C FE.....
D2736# AM 1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser			D	04/02/2021.	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000				226,933	04/02/2021.	2.C PL.....
G4273* AA 3	Hammerson plc Sr Nt 3.970% 06/17/21...			D	06/17/2021.	Maturity.....		20,640,000	20,640,000	20,640,000	20,640,000				0		20,640,000				409,704	06/17/2021.	2.C
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1			D	04/12/2021.	Redemption 100.0000.....		526,316	526,316	526,316	489,474	36,842			36,842		526,316				6,316	10/12/2026.	3.C
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro			D	04/12/2021.	Redemption 100.0000.....		390,562	390,562	390,562	367,128	23,434			23,434		390,562				5,780	04/12/2027.	3.C
G7178* AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A...			B	04/16/2021.	Redemption 100.0000.....		553,280	553,280	525,040	546,800				0	(21,760)	553,280	28,240	28,240	7,442	04/16/2028.	2.B FE.....	
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S...			B	04/16/2021.	Redemption 100.0000.....		553,280	553,280	521,920	546,800				0	(24,880)	553,280	31,360	31,360	7,663	04/16/2028.	2.B FE.....	
P8704L AB 4	Sixsigma Networks Mexico Sr Nt 7.500%			D	05/27/2021.	Direct.....		502,625	590,000	546,125	278,250	12,827	2,241		15,068		550,692		(48,067)	(48,067)	24,910	05/02/2025.	4.B FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							582,808,669	976,095,772	573,918,295	506,622,799	1,343,301	569,790	0	1,913,091	(46,640)	573,406,698	59,600	(298,214)	(238,614)	20,409,723	XXX	XXX

Bonds - Unaffiliated Bank Loans

000000	00	0	GB Auto Service Inc Incremental Term Ln...	..	06/30/2021.	Redemption	100.0000.....				214	214	210				4		4			214							0	4	10/19/2024.	4.A PL.....
000000	00	0	Rialto Management Group LLC Term Ln Nt 1	..	06/30/2021.	Redemption	100.0000.....				5,744	5,744	5,658				86		86			5,744							0	52	11/30/2024.	4.A Z.....
000000	00	0	Capstone Logistics Acq 1st Lien Term Ln...	..	06/30/2021.	Redemption	100.0000.....				20,008	20,008	19,823	16,795			181		181			20,008						0	533	12/15/2024.	3.A Z.....	
000000	00	0	6.250	..	06/30/2021.	Redemption	100.0000.....				238	238	238						0			238					0	2	12/19/2024.	4.A Z.....		
000000	00	0	HCA Inc Term Ln B-12 Nt 1 1.878% 03/13	..	06/30/2021.	Redemption	100.0000.....				1,576,943	1,576,943	1,576,943	1,576,943					0			1,576,943					0	14,790	03/13/2025.	2.C FE.....		
000000	00	0	Diligent Corp Term Ln B-3 Nt 1 6.750%...	..	06/30/2021.	Redemption	100.0000.....				4,500	4,500	4,455				45		45			4,500					0	69	08/04/2025.	4.A Z.....		
000000	00	0	Animal Supply Company New 1st Lien Term	..	06/28/2021.	Redemption	100.0000.....				1,407	1,407	1,185	1,156			218		218			1,407					0	33	08/14/2025.	5.B Z.....		
000000	00	0	Vistra Operations Co LLC Incremental Ter.	..	06/30/2021.	Redemption	100.0000.....				27,173	27,173	26,958	24,557			212		212			27,173					0	253	12/31/2025.	2.C FE.....		
000000	00	0	Messer Industries Initial Term B-1 Loan.....	..	06/30/2021.	Redemption	100.0000.....				1,847,753	1,847,753	1,851,217	1,831,297	19,195		(2,739)		16,456			1,847,753					0	22,618	03/01/2026.	4.A FE.....		
000000	00	0	Catalent Pharma Solutions Inc Term Ln B-	..	06/30/2021.	Redemption	100.0000.....				12,281	12,281	12,271				11		11			12,281					0	109	05/17/2026.	3.A FE.....		
000000	00	0	Berry Plastics Corp Term Ln Z Nt 1 1.8...	..	06/14/2021.	Redemption	100.0000.....				819,393	819,393	821,914				(2,521)		(2,521)			819,393					0	4,339	07/01/2026.	3.B FE.....		
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1	..	05/28/2021.	Redemption	100.0000.....				24,937	24,937	24,876	24,513	370		54		424			24,937					0	397	07/03/2026.	4.B Z.....		
000000	00	0	Sonny's Enterprises LLC Delayed Draw Ter	..	06/30/2021.	Redemption	100.0000.....				3,659	3,659	3,659	3,659					0			3,659					0	170	08/31/2026.	4.B Z.....		
000000	00	0	Sensata Technologies New #2 1st Lien Ter	..	06/30/2021.	Redemption	100.0000.....				12,780	12,780	12,750	12,755			25		25			12,780					0	121	09/20/2026.	2.C FE.....		
000000	00	0	Kellermeyer Building Svcs Delayed Draw T	..	06/30/2021.	Redemption	100.0000.....				103	103	102				1		1			103					0	1	11/07/2026.	4.A PL.....		
000000	00	0	Generac Power Systems Inc New Term Ln B	..	05/27/2021.	Redemption	100.0000.....				1,416,249	1,416,249	1,416,017	1,412,446	3,601		202		3,803			1,416,249					0	13,066	12/13/2026.	3.B FE.....		
000000	00	0	AI Fire Term Ln Nt 1 6.750% 03/22/27.....	..	06/30/2021.	Redemption	100.0000.....				3,312	3,312	3,246				66		66			3,312					0	62	03/22/2027.	3.B Z.....		
000000	00	0	Shields Health Solutions LLC Term Ln Nt...	..	06/30/2021.	Redemption	100.0000.....				3,085	3,085	3,024				62		62			3,085					0	53	03/30/2027.	4.A Z.....		
000000	00	0	American Construcion Src Opco Term Ln Nt	..	06/30/2021.	Redemption	100.0000.....				1,481	1,481	1,451				30		30			1,481					0	24	04/01/2027.	4.A Z.....		
000000	00	0	Sophia LP 1st Lien Term Ln Nt 1 4.500%...	..	06/30/2021.	Redemption	100.0000.....				37,500	37,500	37,219	37,226			274		274			37,500					0	848	10/06/2027.	4.B FE.....		
000000	00	0	Surgical Specialists LLC Term Ln Nt 1.....	..	06/30/2021.	Redemption	100.0000.....				783	783	763				20		20			783					0	15	01/28/2028.	4.A Z.....		
000000	00	0	Surgical Specialists LLC Delayed Draw Te.	..	06/30/2021.	Redemption	100.0000.....				1,898	1,898	1,850				47		47			1,898					0	37	01/28/2028.	4.A Z.....		
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.	..	06/30/2021.	Redemption	100.0000.....				5,860	5,860	5,773	5,780	15		66		81			5,860					0	210	04/15/2025.	3.B PL.....		

Q05.22

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	06/30/2021.	Redemption	100.0000.....	580	580	580	574	6	.....	.....	.....6	.....	.....580	.....	.....	.....0	41	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	06/30/2021.	Tax Free Exchange.....	.....	.....370,905	373,767	370,658	94,827	142	246	.....	.....388	.....	.....370,905	.....	.....	.....0	14,458	04/15/2025.	3.B PL.....
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		..	06/30/2021.	Tax Free Exchange.....	.....	.....68,124	68,617	68,102	.....	.....	.....22	.....	.....22	.....	.....68,124	.....	.....	.....0	1,083	04/15/2025.	3.B PL.....
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt...		..	06/30/2021.	Redemption	100.0000.....	3,342	3,342	3,263	3,263	.....	.....79	.....	.....79	.....	.....3,342	.....	.....	.....0	109	07/31/2026.	3.B PL.....
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln ..		..	06/30/2021.	Redemption	100.0000.....	316	316	312	.....	.....	.....4	.....	.....4	.....	.....316	.....	.....	.....0	10	07/31/2026.	3.B Z.....
00797* AA 5	Aero Operating LLC Term Ln Nt 1 6.586%		..	04/01/2021.	Redemption	100.0000.....	3,499	3,499	3,411	3,324	98	77	.....	.....175	.....	.....3,499	.....	.....	.....0	94	02/07/2026.	3.A PL.....
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		..	04/01/2021.	Redemption	100.0000.....	1,001	1,001	1,001	951	50	.....	.....	.....50	.....	.....1,001	.....	.....	.....0	41	02/07/2026.	3.A PL.....
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt...		..	06/30/2021.	Redemption	100.0000.....	5,625	5,625	5,470	5,288	231	106	.....	.....337	.....	.....5,625	.....	.....	.....0	123	07/12/2025.	5.A FE.....
02358@ AA 0	5.104%		..	04/01/2021.	Redemption	100.0000.....	5,518	5,518	5,408	5,425	.....	.....93	.....	.....93	.....	.....5,518	.....	.....	.....0	79	11/25/2025.	4.B PL.....
02922X AK 4	American Renal Holdings Inc Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	12,500	12,500	12,188	.....	.....	.....313	.....	.....313	.....	.....12,500	.....	.....	.....0	380	01/25/2027.	4.C Z.....
03979* AA 9	US Metals Bidco Term Ln Nt 1 8.250% 07		..	06/30/2021.	Redemption	100.0000.....	11,250	11,250	10,913	10,913	20	318	.....	.....338	.....	.....11,250	.....	.....	.....0	474	07/20/2026.	3.B PL.....
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		..	06/23/2021.	Redemption	100.0000.....	315,647	315,647	310,124	310,837	.....	.....4,811	.....	.....4,811	.....	.....315,647	.....	.....	.....0	11,324	01/02/2026.	3.B PL.....
09523@ AA 5	Marcone Appliance Parts Inc Incremental..		..	06/23/2021.	Redemption	100.0000.....	1,695	1,695	1,670	.....	.....	.....26	.....	.....26	.....	.....1,695	.....	.....	.....0	38	01/02/2026.	3.B PL.....
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		..	06/23/2021.	Redemption	100.0000.....	80,626	80,626	80,626	80,626	.....	.....	.....	.....0	.....	.....80,626	.....	.....	.....0	2,208	01/02/2025.	3.B PL.....
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		..	06/23/2021.	Redemption	100.0000.....	572,846	572,846	565,298	567,575	.....	.....5,271	.....	.....5,271	.....	.....572,846	.....	.....	.....0	14,086	01/02/2025.	5.A
09788H AN 1	Advanced Infusion Solutions Last Out Ter...		..	06/30/2021.	Redemption	100.0000.....	22,033	22,033	21,581	21,687	.....	.....346	.....	.....346	.....	.....22,033	.....	.....	.....0	729	06/27/2024.	4.A PL.....
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		..	06/30/2021.	Redemption	100.0000.....	7,643	7,643	7,478	7,532	.....	.....112	.....	.....112	.....	.....7,643	.....	.....	.....0	279	03/11/2024.	2.C PL.....
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1 5.4		..	06/30/2021.	Redemption	100.0000.....	9,802	9,802	9,508	9,661	.....	.....142	.....	.....142	.....	.....9,802	.....	.....	.....0	309	08/14/2023.	4.A PL.....
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1		..	06/30/2021.	Redemption	100.0000.....	5,314	5,314	5,234	5,261	11	42	.....	.....53	.....	.....5,314	.....	.....	.....0	167	08/14/2023.	3.B PL.....
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term		..	06/29/2021.	Redemption	100.0000.....	4,975,000	4,975,000	4,850,625	4,854,605	369	120,026	.....	.....120,395	.....	.....4,975,000	.....	.....	.....0	292,281	10/02/2025.	4.A PL.....
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1 6.85.		..	06/30/2021.	Redemption	100.0000.....	7,207	7,207	7,027	7,046	.....	.....161	.....	.....161	.....	.....7,207	.....	.....	.....0	299	05/14/2025.	4.A PL.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3...		..	06/30/2021.	Redemption	100.0000.....	18,229	18,229	18,269	17,828	437	(36)	.....	.....401	.....	.....18,229	.....	.....	.....0	365	01/31/2027.	4.C FE.....
15644G A* 5	Centric Brands Inc DIP Ln Nt 2 6.500%...		..	05/14/2021.	Redemption	100.0000.....	37,970	37,970	37,970	37,970	.....	.....	.....	.....0	.....	.....37,970	.....	.....	.....0	1,370	10/09/2025.	4.C PL.....
16117L BX 6	N		..	06/30/2021.	Redemption	100.0000.....	12,626	12,626	12,342	12,343	.....	.....283	.....	.....283	.....	.....12,626	.....	.....	.....0	119	02/01/2027.	2.C FE.....
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1 1..		..	06/30/2021.	Redemption	100.0000.....	15,089	15,089	15,084	15,032	54	3	.....	.....57	.....	.....15,089	.....	.....	.....0	142	06/30/2024.	3.A FE.....
20602* AB 6	Concert Golf Partners LLC Delayed Draw T		..	06/30/2021.	Redemption	100.0000.....	298	298	295	295	.....	.....3	.....	.....3	.....	.....298	.....	.....	.....0	8	08/20/2025.	2.B PL.....
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1 1....		..	06/30/2021.	Redemption	100.0000.....	3,763	3,763	3,687	3,702	.....	.....60	.....	.....60	.....	.....3,763	.....	.....	.....0	103	08/20/2025.	2.C PL.....
23361* AA 3	DRB Holdings LLC Term Ln Nt 1 5.854% 1		..	06/30/2021.	Redemption	100.0000.....	15,114	15,114	14,735	14,923	.....	.....191	.....	.....191	.....	.....15,114	.....	.....	.....0	494	10/06/2023.	3.A PL.....
24360@ AA 0	DecoPac Inc Term Ln Nt 1 4.396% 09/29/		..	05/14/2021.	Redemption	100.0000.....	6,059,807	6,059,807	5,937,313	6,013,641	.....	.....46,166	.....	.....46,166	.....	.....6,059,807	.....	.....	.....0	118,269	09/29/2022.	3.B PL.....
24360@ AA 0	DecoPac Inc Term Ln Nt 2 6.500% 09/29/		..	05/07/2021.	Redemption	100.0000.....	101,675	101,675	100,155	100,883	.....	.....792	.....	.....792	.....	.....101,675	.....	.....	.....0	2,299	09/29/2022.	3.B PL.....
24702N BF 6	Dell International LLC Term Ln B-2 Nt 1....		..	04/30/2021.	Redemption	100.0000.....	15,199	15,199	15,194	.....	.....	.....6	.....	.....6	.....	.....15,199	.....	.....	.....0	60	09/19/2025.	2.C Z.....
25540# AA 8	Divisions Holding Corp Term Ln Nt 1 7.....		..	05/27/2021.	Redemption	100.0000.....	1,522,350	1,522,350	1,476,680	1,479,039	.....	.....43,311	.....	.....43,311	.....	.....1,522,350	.....	.....	.....0	72,829	08/14/2026.	2.C PL.....
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1 6...		..	06/30/2021.	Redemption	100.0000.....	2,045	2,045	1,994	1,997	.....	.....49	.....	.....49	.....	.....2,045	.....	.....	.....0	64	09/04/2026.	1.F PL.....
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term		..	06/30/2021.	Redemption	100.0000.....	491	491	485	485	.....	.....6	.....	.....6	.....	.....491	.....	.....	.....0	28	09/04/2026.	1.F PL.....
28622@ AA 5	Elevation Services Holding LLC Term Ln N		..	06/30/2021.	Redemption	100.0000.....	1,929	1,929	1,880	1,880	.....	.....48	.....	.....48	.....	.....1,929	.....	.....	.....0	65	12/18/2026.	3.A Z.....
28622@ AB 3	Elevation Services Holding LLC Delayed D		..	06/30/2021.	Redemption	0.0000.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	184	12/18/2026.	3.A Z.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption	100.0000.....	1,929	1,929	1,929	1,833	96	.....	.....	.....96	.....	.....1,929	.....	.....	.....0	64	08/21/2023.	3.C Z.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....		2,851	2,851	2,851	2,703	142			142	.....	.....2,851			0	102	08/21/2023.	3.C Z.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption 100.0000.....		1,564	1,564	1,564	1,487	78			78	.....	.....1,564			0	52	08/21/2023.	5.B Gl.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....		2,316	2,316	2,316	2,201	115			115	.....	.....2,316			0	78	08/21/2023.	5.B Gl.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption 100.0000.....		929	929	929	883	46			46	.....	.....929			0	31	08/21/2023.	3.C PL.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....		1,379	1,379	1,379	1,306	68			68	.....	.....1,379			0	51	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Redemption 100.0000.....		1,239	1,239	1,239	1,177	62			62	.....	.....1,239			0	41	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Delayed Draw Ter		..	06/25/2021.	Tax Free Exchange.....		1,844	1,844	1,844	1,752	92			92	.....	.....1,844			0	62	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6..		..	06/25/2021.	Redemption 100.0000.....		7,544	7,544	7,371	7,168	283	92		375	.....	.....7,544			0	249	08/21/2023.	3.C PL.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1 6..		..	06/25/2021.	Tax Free Exchange.....		10,889	10,999	10,727	10,411	413	23		436	.....	.....10,889			0	411	08/21/2023.	3.C PL.....
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1 4..		..	04/05/2021.	Redemption 100.0000.....		2,329,273	2,329,273	2,282,687	2,301,587		27,686		27,686	.....	.....2,329,273			0	32,270	05/09/2024.	2.C PL.....
31528# AC 8	Ferraro Fine Foods Corp Incremental Term		..	04/05/2021.	Redemption 100.0000.....		128,103	128,103	126,181	126,856	128,103	1,247		1,247	.....	.....128,103			0	1,775	05/09/2024.	2.C PL.....
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1..		..	04/05/2021.	Redemption 100.0000.....		703,871	703,871	693,313	696,550		7,321		7,321	.....	.....703,871			0	9,752	05/09/2024.	2.C PL.....
31850F AW 2	First American Payment Sys Term Ln Nt 1..		..	06/01/2021.	Redemption 100.0000.....		1,418,956	1,418,956	1,404,766	1,406,030		12,926		12,926	.....	.....1,418,956			0	48,828	03/04/2027.	4.C FE.....
35041@ AA 3	Foundation Risk Partners Corp Incrementa		..	06/30/2021.	Redemption 100.0000.....		2,588	2,588	2,536	2,558		30		30	.....	.....2,588			0	75	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption 100.0000.....		3,591	3,591	3,557	3,569		22		22	.....	.....3,591			0	104	11/10/2023.	3.B PL.....
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption 100.0000.....		679	679	672	673		6		6	.....	.....679			0	20	11/10/2023.	3.B PL.....
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption 100.0000.....		5,502	5,502	5,397	5,426		76		76	.....	.....5,502			0	159	11/10/2023.	3.B PL.....
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr		..	06/30/2021.	Redemption 100.0000.....		689	689	682	683		6		6	.....	.....689			0	20	11/10/2023.	3.B PL.....
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1		..	06/14/2021.	Redemption 100.0000.....		42,612	42,612	41,547			1,065		1,065	.....	.....42,612			0	777	02/12/2027.	3.A PL.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		..	06/30/2021.	Redemption 100.0000.....		15,101	15,101	14,852			249		249	.....	.....15,101			0	173	09/18/2023.	3.C Z.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt...		..	04/30/2021.	Tax Free Exchange.....		14,852	15,101	14,550	14,823		29		29	.....	.....14,852			0	511	09/18/2023.	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.		..	04/30/2021.	Tax Free Exchange.....		3,018	3,018	3,018	3,018				0	.....	.....3,018			0	101	09/18/2023.	3.C Z.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra.		..	06/30/2021.	Redemption 100.0000.....		3,018	3,018	3,018					0	.....	.....3,018			0	35	09/18/2023.	3.C Z.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	06/30/2021.	Redemption 100.0000.....		119	119	117	48		1		1	.....	.....119			0	1	10/19/2024.	3.C PL.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	04/09/2021.	Tax Free Exchange.....		83,976	85,679	83,966			10		10	.....	.....83,976			0	150	10/19/2024.	4.A PL.....
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	06/30/2021.	Redemption 100.0000.....		414	414	410	410		4		4	.....	.....414			0	14	10/19/2024.	3.C PL.....
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1 7..		..	06/30/2021.	Redemption 100.0000.....		8,268	8,268	8,268	8,100	168			168	.....	.....8,268			0	308	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021.	Redemption 100.0000.....		2,851	2,851	2,819	1,450	14	31		45	.....	.....2,851			0	85	06/01/2025.	4.B PL.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021.	Tax Free Exchange.....		314,342	317,707	314,133			209		209	.....	.....314,342			0	7,272	06/01/2025.	4.B PL.....
36221@ AA 3	4.897		..	06/30/2021.	Redemption 100.0000.....		4,308	4,308	4,238	4,245		63		63	.....	.....4,308			0	125	02/28/2027.	3.A PL.....
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln		..	06/30/2021.	Redemption 100.0000.....		1,675	1,675	1,633	1,634		41		41	.....	.....1,675			0	48	02/28/2027.	3.A PL.....
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1...		..	06/30/2021.	Redemption 100.0000.....		15,000	15,000	14,700		49	251		300	.....	.....15,000			0	274	08/27/2026.	3.A PL.....
40406# AD 4	ProService Corp Term Ln Nt 1 9.250% 11		..	06/30/2021.	Redemption 100.0000.....		22,500	22,500	21,935	22,143		357		357	.....	.....22,500			0	760	11/01/2024.	2.C PL.....
41755@ AA 7	Harvest Hill Beverage Company New Term L		..	06/28/2021.	Redemption 100.0000.....		145,000	145,000	141,375	141,532		3,468		3,468	.....	.....145,000			0	2,541	08/28/2026.	4.A PL.....

QE05.24

SCHEDULE D - PART 4

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

QE05.25

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												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
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1			..	05/13/2021.	Redemption	100.0000.....	51,570	51,570	50,401	50,885	.....	.....686	.....	.....686	.....	.....51,570	.....	.....	.....0	741	10/12/2024.	3.A PL.....
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln			..	05/13/2021.	Redemption	100.0000.....	12,980	12,980	12,850	12,890	.....	.....89	.....	.....89	.....	.....12,980	.....	.....	.....0	187	10/12/2024.	3.A PL.....
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2			..	06/30/2021.	Redemption	100.0000.....	12,478	12,478	12,227	12,350	.....	.....128	.....	.....128	.....	.....12,478	.....	.....	.....0	455	10/31/2023.	3.A PL.....
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1 2.104%...			..	06/30/2021.	Redemption	100.0000.....	25,276	25,276	25,318	25,093	209	(26)	.....	.....183	.....	.....25,276	.....	.....	.....0	237	01/18/2025.	3.A FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.655.....			..	06/30/2021.	Redemption	100.0000.....	22,388	22,388	22,052	22,171	.....	.....217	.....	.....217	.....	.....22,388	.....	.....	.....0	864	08/20/2024.	4.B IF.....
45004K AC 0	Information Resources Inc 1st Lien Term...			..	06/30/2021.	Redemption	100.0000.....	10,349	10,349	10,246	10,246	27	76	.....	.....103	.....	.....10,349	.....	.....	.....0	227	11/07/2025.	4.C FE.....
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1 6.75.....			..	06/30/2021.	Redemption	100.0000.....	11,358	11,358	11,130	11,150	.....	.....208	.....	.....208	.....	.....11,358	.....	.....	.....0	385	07/02/2025.	3.C PL.....
45763F AN 8	Inmar Inc Initial Term Ln Nt 1 4.147%.....			..	06/30/2021.	Redemption	100.0000.....	6,104	6,104	5,799	5,768	126	210	.....	.....336	.....	.....6,104	.....	.....	.....0	153	05/01/2024.	4.C FE.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.825%...			..	06/30/2021.	Redemption	100.0000.....	12,250	12,250	12,189	12,195	.....	.....55	.....	.....55	.....	.....12,250	.....	.....	.....0	223	02/07/2027.	4.A FE.....
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1...			..	06/30/2021.	Redemption	100.0000.....	12,083	12,083	11,842	11,907	.....	.....176	.....	.....176	.....	.....12,083	.....	.....	.....0	365	07/01/2024.	2.C PL.....
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T			..	06/30/2021.	Redemption	100.0000.....	2,059	2,059	2,059	2,059	.....	.....	.....	.....0	.....	.....2,059	.....	.....	.....0	69	07/01/2024.	2.C PL.....
48773# AA 8	Kellermeyer Building Svcs Initial Term L.....			..	06/30/2021.	Redemption	100.0000.....	2,941	2,941	2,912	2,916	.....	.....26	.....	.....26	.....	.....2,941	.....	.....	.....0	143	11/07/2026.	4.A PL.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T			..	06/30/2021.	Redemption	100.0000.....	647	647	641	641	.....	.....6	.....	.....6	.....	.....647	.....	.....	.....0	38	11/07/2026.	4.A PL.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T			..	06/30/2021.	Redemption	100.0000.....	76	76	76	76	.....	.....1	.....	.....1	.....	.....76	.....	.....	.....0	4	11/07/2026.	4.A PL.....
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T			..	06/30/2021.	Redemption	100.0000.....	91	91	90	90	.....	.....1	.....	.....1	.....	.....91	.....	.....	.....0	4	11/07/2026.	4.A PL.....
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt			..	06/30/2021.	Redemption	100.0000.....	3,171	3,171	3,108	3,108	11	52	.....	.....63	.....	.....3,171	.....	.....	.....0	84	08/07/2026.	3.B PL.....
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr			..	06/30/2021.	Redemption	100.0000.....	528	528	523	518	6	5	.....	.....11	.....	.....528	.....	.....	.....0	14	08/07/2026.	3.B PL.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%...			..	06/30/2021.	Redemption	100.0000.....	1,161	1,161	1,150	1,137	13	11	.....	.....24	.....	.....1,161	.....	.....	.....0	88	02/28/2026.	4.C
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....			..	06/30/2021.	Redemption	100.0000.....	13,355	13,355	13,108	13,081	55	218	.....	.....273	.....	.....13,355	.....	.....	.....0	508	02/28/2026.	4.C
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1 4.8			..	06/30/2021.	Redemption	100.0000.....	13,438	13,438	13,294	12,497	833	107	.....	.....940	.....	.....13,438	.....	.....	.....0	377	12/17/2025.	3.B PL.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term			..	06/30/2021.	Redemption	100.0000.....	1,563	1,563	1,555	867	65	8	.....	.....73	.....	.....1,563	.....	.....	.....0	43	12/17/2025.	3.B PL.....
57810J AC 2	Amynta Agency Inc Term Ln Nt 1 4.093%...			..	06/30/2021.	Redemption	100.0000.....	2,642	2,642	2,537	2,405	163	74	.....	.....237	.....	.....2,642	.....	.....	.....0	61	02/08/2025.	4.C FE.....
57810J AC 2 1				..	06/30/2021.	Redemption	100.0000.....	1,762	1,762	1,691	1,603	109	50	.....	.....159	.....	.....1,762	.....	.....	.....0	41	02/28/2025.	4.C FE.....
60367* AA 9	Community Brands Delayed Draw TL Nt 1.			..	06/30/2021.	Redemption	100.0000.....	9,108	9,108	9,108	8,653	455	.....	.....	.....455	.....	.....9,108	.....	.....	.....0	268	12/02/2022.	3.C PL.....
62931* AA 2	Topix Pharma Term Ln Nt 1 4.854% 10/31			..	06/30/2021.	Redemption	100.0000.....	3,375	3,375	3,296	3,274	48	53	.....	.....101	.....	.....3,375	.....	.....	.....0	102	10/31/2024.	3.C PL.....
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1			..	06/30/2021.	Redemption	100.0000.....	1,123	1,123	1,112	1,089	25	9	.....	.....34	.....	.....1,123	.....	.....	.....0	34	10/31/2024.	3.C PL.....
62976# AE 6 N	NSM Insurance Group LLC Dollar Term Ln N			..	06/30/2021.	Redemption	100.0000.....	15,034	15,034	14,846	14,865	.....	.....170	.....	.....170	.....	.....15,034	.....	.....	.....0	555	05/11/2026.	3.A PL.....
64027# AA 9	Nelipak Holding Co Incremental Term Ln N			..	06/30/2021.	Redemption	100.0000.....	375	375	368	364	5	6	.....	.....11	.....	.....375	.....	.....	.....0	13	07/02/2026.	3.A PL.....
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt...			..	06/30/2021.	Redemption	100.0000.....	2,312	2,312	2,265	2,242	32	38	.....	.....70	.....	.....2,312	.....	.....	.....0	82	07/02/2026.	3.A PL.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt			..	04/30/2021.	Redemption	100.0000.....	5,319	5,319	5,203	4,408	.....	.....112	.....	.....112	.....	.....5,319	.....	.....	.....0	83	09/15/2026.	2.C PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt			..	04/15/2021.	Tax Free Exchange.....		4,416	4,500	4,404	4,413	.....	.....4	.....	.....4	.....	.....4,416	.....	.....	.....0	82	10/24/2026.	2.A PL.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt			..	06/30/2021.	Redemption	100.0000.....	4,500	4,500	4,416	.....	.....	.....84	.....	.....84	.....	.....4,500	.....	.....	.....0	71	10/24/2026.	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
				Disposal Date			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		Name of Purchaser							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.							
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	06/30/2021.	Redemption 100.0000.....			3,466	3,466	3,440	2,983	465	18		483		3,466			0	139	08/26/2021.	4.B PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	06/30/2021.	Redemption 100.0000.....			487	487	487	416	68			68		487			0	22	08/26/2021.	4.B PL.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....			360	360	360	310	50			50		360			0	15	08/26/2021.	4.A Z.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....			120	120	120	105	15			15		120			0	5	08/26/2021.	4.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	06/30/2021.	Redemption 100.0000.....			2,618	2,618	2,560			58		58		2,618			0	41	10/24/2026.	2.A Z.....
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	04/15/2021.	Tax Free Exchange.....			2,560	2,618	2,559			1		1		2,560			0	16	10/24/2026.	2.A Z.....
70559@ AE 6	Pegasus Global Enterprise Hlds Increment		..	06/30/2021.	Redemption 100.0000.....			3,382	3,382	3,246	3,246	5	130		135		3,382			0	175	05/29/2025.	3.A PL.....
70559@ AF 3	Pegasus Global Enterprise Hlds Increment		..	06/30/2021.	Redemption 100.0000.....			125	125	125					0		125			0	17	05/29/2025.	3.A PL.....
71639# AA 4	PetIQ Inc Term Ln Nt 1 5.354% 07/08/25.		..	04/14/2021.	Redemption 100.0000.....			4,155,431	4,155,431	4,073,164	4,093,152		62,280		62,280		4,155,431			0	71,335	07/08/2025.	3.C PL.....
71667* AA 3	Petroleum Service Group LLC Delayed Draw		..	04/01/2021.	Redemption 100.0000.....			113	113	112	112		1		1		113			0	5	07/23/2025.	3.B PL.....
71667* AB 1	Petroleum Service Group LLC Term Ln Nt 1		..	04/01/2021.	Redemption 100.0000.....			6,044	6,044	5,923	5,948		96		96		6,044			0	99	07/23/2025.	3.B PL.....
72584D AF 1	Yum Brands New Term Ln B Nt 1 1.823% 0		..	06/30/2021.	Redemption 100.0000.....			12,188	12,188	12,160			28		28		12,188			0	60	03/15/2028.	2.C FE.....
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		..	06/30/2021.	Redemption 100.0000.....			8,102	8,102	7,859	7,877		225		225		8,102			0	377	04/23/2027.	3.C PL.....
74140# AB 8	Command Alkon (Potter Buyer) Incremental		..	06/30/2021.	Redemption 100.0000.....			2,594	2,594	2,516	2,518		77		77		2,594			0	121	04/23/2027.	3.C PL.....
74140# AD 4	Command Alkon (Potter Buyer) Incremental		..	06/30/2021.	Redemption 100.0000.....			574	574	565	565		9		9		574			0	27	04/23/2027.	3.C Z.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	06/30/2021.	Redemption 100.0000.....			2,272	2,272	2,216	2,039	180	45		225		2,272			0	92	09/24/2026.	3.C PL.....
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	05/28/2021.	Tax Free Exchange.....			2,871	2,926	2,854	2,629	232	3		235		2,871			0	95	09/24/2026.	3.C PL.....
74966F AL 7	4.000		..	06/30/2021.	Redemption 100.0000.....			33,941	33,941	33,960	33,811	148	(17)		131		33,941			0	683	01/30/2026.	4.C FE.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 7 7.....		..	06/30/2021.	Redemption 100.0000.....			5,318	5,318	5,200			118		118		5,318			0	94	07/01/2025.	3.B PL.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1 7.....		..	04/06/2021.	Tax Free Exchange.....			10,400	10,636	10,317	10,211	176	13		189		10,400			0	407	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	06/30/2021.	Redemption 100.0000.....			149	149	146			2		2		149			0	45	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021.	Tax Free Exchange.....			58,273	59,157	58,270			3		3		58,273			0	56	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021.	Tax Free Exchange.....			687	695	685	668	19			19		687			0	26	07/01/2025.	3.B PL.....
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	06/30/2021.	Redemption 100.0000.....			199	199	197			2		2		199			0	4	07/01/2025.	3.B PL.....
78411E AC 2	SpecialtyCare Initial Term Ln Nt 2 3.6.....		..	06/18/2021.	Redemption 100.0000.....			330,449	330,449	328,924	327,144	2,516	789		3,305		330,449			0	9,913	09/01/2023.	4.C FE.....
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1 4.4.....		..	06/18/2021.	Redemption 100.0000.....			2,525,686	2,525,686	2,513,058	2,500,429	19,197	6,059		25,256		2,525,686			0	82,013	09/01/2023.	4.C FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		..	06/30/2021.	Redemption 100.0000.....			2,836	2,836	2,801	2,814		23		23		2,836			0	87	12/13/2023.	3.C PL.....

QE05.26

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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
QE05.27	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
	78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.	..	05/07/2021.	Redemption	100.0000.....	75,429	75,429	73,920	74,084	.....	.....1,344	.....	.....1,344	.....	.....75,429	.....	.....	.....0	1,562	01/27/2027.	3.B PL.....
	78486@ AA 5	SSE Buyer Inc Term Ln Nt 1 10.220% 06/3	..	06/30/2021.	Redemption	100.0000.....	10,432	10,432	10,119	10,138	.....	.....294	.....	.....294	.....	.....10,432	.....	.....	.....0	552	06/30/2026.	1.G PL.....
	78642# AA 4	Safe Home Security Inc Term Ln Nt 1 8...	..	04/01/2021.	Redemption	100.0000.....	3,794	3,794	3,718	3,725	.....	.....69	.....	.....69	.....	.....3,794	.....	.....	.....0	83	08/04/2024.	2.C FE.....
	79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt	..	06/30/2021.	Redemption	100.0000.....	84,004	84,004	84,392	83,164	1,064	(224)	.....	.....840	.....	.....84,004	.....	.....	.....0	1,001	07/05/2024.	3.A FE.....
	83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1 7...	..	06/30/2021.	Redemption	100.0000.....	23,780	23,780	23,305	23,330	.....	.....450	.....	.....450	.....	.....23,780	.....	.....	.....0	1,064	08/31/2026.	4.B Z.....
	86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	06/30/2021.	Redemption	100.0000.....	7,332	7,332	7,185	7,257	.....	.....75	.....	.....75	.....	.....7,332	.....	.....	.....0	267	10/31/2023.	3.A PL.....
	86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1 6.250% 0	..	06/30/2021.	Redemption	100.0000.....	1,848	1,848	1,811	1,700	125	22	.....	.....147	.....	.....1,848	.....	.....	.....0	76	05/27/2024.	3.A PL.....
	86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	06/30/2021.	Redemption	100.0000.....	5,016	5,016	4,949	4,615	355	46	.....	.....401	.....	.....5,016	.....	.....	.....0	206	05/27/2024.	3.A PL.....
	87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt...	..	06/30/2021.	Redemption	100.0000.....	1,688	1,688	1,645	1,645	.....	.....42	.....	.....42	.....	.....1,688	.....	.....	.....0	61	12/02/2026.	3.A Z.....
	87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	06/30/2021.	Redemption	100.0000.....	138	138	136	136	.....	.....2	.....	.....2	.....	.....138	.....	.....	.....0	3	12/02/2026.	3.A Z.....
	87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	06/30/2021.	Tax Free Exchange.....	.....	.....85,455	86,487	85,406	.....	.....	.....49	.....	.....49	.....	.....85,455	.....	.....	.....0	2,161	12/02/2026.	3.A Z.....
	87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	06/30/2021.	Redemption	100.0000.....	163	163	161	9	.....	.....2	.....	.....2	.....	.....163	.....	.....	.....0	4	12/02/2026.	3.A Z.....
	87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	06/30/2021.	Tax Free Exchange.....	.....	.....67,682	68,516	67,659	.....	.....	.....23	.....	.....23	.....	.....67,682	.....	.....	.....0	1,003	12/02/2026.	3.A Z.....
	87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	04/01/2021.	Redemption	100.0000.....	273	273	271	271	.....	.....3	.....	.....3	.....	.....273	.....	.....	.....0	5	10/02/2025.	3.B Z.....
	88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.354.....	..	06/30/2021.	Redemption	100.0000.....	45,917	45,917	38,064	39,259	.....	.....6,658	.....	.....6,658	.....	.....45,917	.....	.....	.....0	1,008	03/08/2024.	4.B FE.....
	88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.397.....	..	06/30/2021.	Redemption	100.0000.....	2,127,762	2,127,762	2,061,843	2,073,536	.....	.....54,226	.....	.....54,226	.....	.....2,127,762	.....	.....	.....0	57,399	03/08/2026.	4.B FE.....
	89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1...	..	06/30/2021.	Redemption	100.0000.....	7,347	7,347	7,163	7,200	11	136	.....	.....147	.....	.....7,347	.....	.....	.....0	180	11/15/2025.	3.B PL.....
	89158* AD 5	Touchstone Acquisition Inc Delayed Draw...	..	06/30/2021.	Redemption	100.0000.....	1,531	1,531	1,504	1,500	5	25	.....	.....30	.....	.....1,531	.....	.....	.....0	37	11/15/2025.	3.B PL.....
	90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	06/30/2021.	Redemption	100.0000.....	38,696	38,696	38,940	38,333	502	(140)	.....	.....362	.....	.....38,696	.....	.....	.....0	385	06/01/2024.	3.A FE.....
	90351H AB 4	US Foods Inc New Term Ln Nt 1 1.854% 0	..	06/30/2021.	Redemption	100.0000.....	2,723,084	2,723,084	2,737,274	2,678,153	52,156	(7,225)	.....	.....44,931	.....	.....2,723,084	.....	.....	.....0	19,302	06/27/2023.	4.C FE.....
	90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	06/30/2021.	Redemption	100.0000.....	5,367	5,367	5,367	5,152	215	.....	.....	.....215	.....	.....5,367	.....	.....	.....0	151	02/01/2024.	4.A PL.....
	928432 A* 4	Visual Edge Technology Inc Term Ln Nt 11	..	06/30/2021.	Redemption	100.0000.....	16,250	16,250	16,142	16,142	.....	.....108	.....	.....108	.....	.....16,250	.....	.....	.....0	127	08/31/2022.	5.A PL.....
	928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2...	..	05/28/2021.	Tax Free Exchange.....	.....	.....16,142	16,250	15,898	15,764	342	36	.....	.....378	.....	.....16,142	.....	.....	.....0	591	08/31/2022.	5.A PL.....
	928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/28/2021.	Tax Free Exchange.....	.....	.....14,736	14,736	14,736	14,251	439	.....	.....	.....439	.....	.....14,736	.....	.....	.....0	581	08/31/2022.	5.A PL.....
	928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/30/2021.	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 1.944% 0	..	06/30/2021.	Redemption	100.0000.....	9,211	9,211	9,199	9,072	131	7	.....	.....138	.....	.....9,211	.....	.....	.....0	92	04/03/2025.	3.A FE.....
	92940J AD 0	WR Grace & Co Term Ln B2 Nt 1 1.944% 0	..	06/30/2021.	Redemption	100.0000.....	15,789	15,789	15,770	15,777	.....	.....12	.....	.....12	.....	.....15,789	.....	.....	.....0	157	04/03/2025.	2.C FE.....
	92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	06/30/2021.	Redemption	100.0000.....	2,430	2,430	2,382	2,394	.....	.....36	.....	.....36	.....	.....2,430	.....	.....	.....0	90	03/30/2024.	3.B PL.....
	92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	06/30/2021.	Redemption	100.0000.....	647	647	634	637	.....	.....10	.....	.....10	.....	.....647	.....	.....	.....0	27	03/30/2024.	3.B PL.....
	92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1.	..	04/01/2021.	Redemption	100.0000.....	3,850	3,850	3,793	3,803	.....	.....47	.....	.....47	.....	.....3,850	.....	.....	.....0	65	10/02/2025.	3.B PL.....
	92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	04/01/2021.	Redemption	100.0000.....	453	453	450	450	.....	.....3	.....	.....3	.....	.....453	.....	.....	.....0	8	10/02/2025.	3.B PL.....
	92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	04/01/2021.	Redemption	100.0000.....	1,450	1,450	1,439	1,440	.....	.....10	.....	.....10	.....	.....1,450	.....	.....	.....0	25	10/02/2025.	3.B PL.....
	92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	04/01/2021.	Redemption	100.0000.....	119	119	118	118	.....	.....1	.....	.....1	.....	.....119	.....	.....	.....0	2	10/02/2025.	3.B PL.....

NATIONWIDE MUTUAL INSURANCE COMPANY

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
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter ..		..	04/19/2021.	Redemption	100.0000.....	3,012,849	3,012,849	3,009,320	2,950,502	59,400	2,947		62,347	.....	.....3,012,849	.....	.....	.....0	63,040	05/14/2022.	4.C FE.....
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter ..		..	04/19/2021.	Redemption	100.0000.....	286,068	286,068	257,462	266,356		19,713		19,713	.....	.....286,068	.....	.....	.....0	4,974	05/14/2022.	4.C FE.....
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt ..		..	06/30/2021.	Redemption	100.0000.....	46,875	46,875	46,059	46,167		708		708	.....	.....46,875	.....	.....	.....0	2,275	02/28/2025.	2.C PL.....
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 2 5.64..		..	06/30/2021.	Redemption	100.0000.....	965	965	944	946		19		19	.....	.....965	.....	.....	.....0	30	02/27/2026.	2.C PL.....
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L ..		..	06/30/2021.	Redemption	100.0000.....	184	184	182	182		2		2	.....	.....184	.....	.....	.....0	7	02/27/2026.	2.C PL.....
BL2961 73 0	Ultimate Software Group Inc Initial Term....		..	06/30/2021.	Redemption	100.0000.....	49,750	49,750	49,952	49,669	240	(159)		81	.....	.....49,750	.....	.....	.....0	967	05/03/2026.	4.C FE.....
000000 00 0	Burger King Term Ln B-4 Nt 1 1.854% 11		A	06/30/2021.	Redemption	100.0000.....	87,638	87,638	87,623	86,077	1,547	14		1,561	.....	.....87,638	.....	.....	.....0	822	11/14/2026.	3.B FE.....
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N..		A	06/30/2021.	Redemption	100.0000.....	3,789	3,789	3,695	3,714		76		76	.....	.....3,789	.....	.....	.....0	129	08/15/2025.	2.C PL.....
22526@ AB 3	Creation Holdings Inc Delayed Draw Term.		A	06/30/2021.	Redemption	100.0000.....	711	711	711	711				0	.....	.....711	.....	.....	.....0	24	08/15/2025.	2.C PL.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.846% 05/		A	06/30/2021.	Redemption	100.0000.....	18,465	18,465	18,530	18,513		(48)		(48)	.....	.....18,465	.....	.....	.....0	173	05/30/2025.	2.C FE.....
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N		A	04/30/2021.	Redemption	100.0000.....	125,831	125,831	15,102	15,102		110,729		110,729	.....	.....125,831	.....	.....	.....0	(125,831)	12/21/2024.	6.*.....
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1 3.712		D	05/28/2021.	Redemption	100.0000.....	50,110	50,110	49,972	49,005	1,017	88		1,105	.....	.....50,110	.....	.....	.....0	1,315	04/28/2024.	4.B FE.....
000000 00 0	Desarrolladora Energetica SA Term Ln 1L.		D	04/15/2021.	Call	100.0000.....	901,214	901,214	585,789	540,729	45,061			45,061	.....	.....585,789	.....	.....315,425	315,425		05/01/2021.	6.*.....
000000 00 0	Desarrolladora Energetica SA Term Ln 1L.		D	04/15/2021.	Taxable Exchange		1,208,807	1,966,643	1,278,318	1,179,986	98,332			98,332	.....	.....1,278,318	.....	.....(69,511)	(69,511)		05/01/2021.	6.*.....
93279# AA 3	Walnut Parent Inc Term Ln Nt 1 6.500%..		C	05/28/2021.	Redemption	100.0000.....	4,500	4,500	4,388	4,388	2	111		113	.....	.....4,500	.....	.....	.....0	138	11/09/2027.	3.C PL.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....						44,064,533	44,834,450	43,124,497	41,004,383	312,422	537,798	0	850,220	0	43,818,619	0	245,914	245,914	909,159	XXX	XXX
8399997.	Total - Bonds - Part 4.....						...780,721,297	.1,428,151,030	...782,195,830	662,004,434	1,666,056	62,757	0	1,728,813	(46,640)	777,738,844	59,600	.(6,717,731)	...(6,658,131)	23,161,939	XXX	XXX
8399999.	Total - Bonds.....						...780,721,297	.1,428,151,030	...782,195,830	662,004,434	1,666,056	62,757	0	1,728,813	(46,640)	777,738,844	59,600	.(6,717,731)	...(6,658,131)	23,161,939	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
059501 AD 8	Banco Davivienda SA Jr Sub Nt 6.650% P D		D	05/05/2021.	Direct.....	535,000,000	539,681		535,000					0		535,000		4,681	4,681	1,482	XXX	4.A FE.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						539,681	XXX	535,000	0	0	0	0	0	0	535,000	0	4,681	4,681	1,482	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....						539,681	XXX	535,000	0	0	0	0	0	0	535,000	0	4,681	4,681	1,482	XXX	XXX
8999999.	Total - Preferred Stocks.....						539,681	XXX	535,000	0	0	0	0	0	0	535,000	0	4,681	4,681	1,482	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																						
31340# 00 1	Federal Home Loan Bank Com Cl B.....		..	06/01/2021.	Direct.....	50,000,000	5,000,000	XXX	5,000,000	5,000,000				0		5,000,000			0	25,137	XXX	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	25,137	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																						
63865@ 10 0	Nationwide Indemnity Co Com.....		..	06/30/2021.	Capital Distribution.....		...900,000,000	XXX	...900,000,000	900,000,000				0		900,000,000			0		XXX	XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and AffiliatesOther.....						...900,000,000	XXX	...900,000,000	900,000,000	0	0	0	0	0	900,000,000	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....						...905,000,000	XXX	...905,000,000	905,000,000	0	0	0	0	0	905,000,000	0	0	0	25,137	XXX	XXX
9799999.	Total - Common Stocks.....						...905,000,000	XXX	...905,000,000	905,000,000	0	0	0	0	0	905,000,000	0	0	0	25,137	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....						...905,539,681	XXX	...905,535,000	905,000,000	0	0	0	0	0	905,535,000	0	4,681	4,681	26,619	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						.1,686,260,978	XXX	.1,687,730,830	1,567,004,434	1,666,056	62,757	0	1,728,813	(46,640)	1,683,273,844	59,600	.(6,713,050)	...(6,653,450)	23,188,558	XXX	XXX

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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)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	622,207	(479,038)	XXX	...(1,853,905)	0	...3,321,960	0	0	1,379,551	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	(3,519,642)	(479,038)	XXX	(23,254,488)	0	...3,321,960	0	0	5,101,386	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(4,141,850)	0	XXX	(21,400,583)	0	0	0	0	3,721,835	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	622,207	(479,038)	XXX	...(1,853,905)	0	...3,321,960	0	0	1,379,551	XXX	XXX
1409999999. Total-Swaps										0	0	(3,519,642)	(479,038)	XXX	(23,254,488)	0	...3,321,960	0	0	5,101,386	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	(3,519,642)	(479,038)	XXX	(23,254,488)	0	...3,321,960	0	0	5,101,386	XXX	XXX
1759999999. TOTAL										0	0	(3,519,642)	(479,038)	XXX	(23,254,488)	0	...3,321,960	0	0	5,101,386	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																					
BPU1.....	9	791,452	British Pound (GBP) Future Sep 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	09/13/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/10/2021.	140.7026	138.0500	2,700	.....	.....	.....	.....	.....14,921	14,921	99,067	03	625
ECU1.....	767	..116,969,619	Euro Currency (EUR) Future Sep 2021	Private Equity FX Exposure....	BA-1.....	Foreign Currency	09/13/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/10/2021.	1.2200	1.1865	527,313	.....	.....	.....	.....	...3,213,931	...3,213,931	...8,442,717	03	125,000
.....																					
.....																					
16029999999. Total-Short Futures-Hedging Other.....												530,013	0	0	0	0	...3,228,852	...3,228,852	...8,541,784	XXX	XXX
16499999999. Total-Short Futures.....												530,013	0	0	0	0	...3,228,852	...3,228,852	...8,541,784	XXX	XXX
Totals																					
17099999999. Total-Hedging Other.....												530,013	0	0	0	0	...3,228,852	...3,228,852	...8,541,784	XXX	XXX
17599999999. TOTAL.....												530,013	0	0	0	0	...3,228,852	...3,228,852	...8,541,784	XXX	XXX

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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	530,013		530,013	8,541,784	8,541,784
NAIC 1 Designation												
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....			(648,000)	0		(204,694)	0	137,168	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....		268,940	(202,300)	66,640	138,090	(797,223)	0	552,866	552,866
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....		1,237,682		1,237,682		(448,882)	0	473,493	473,493
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	1		(1,135,360)	0		(541,196)	0	216,024	0
0299999999. Total NAIC 1 Designation.....			0	1	1,506,622	(1,985,660)	1,304,322	138,090	(1,991,995)	0	1,379,551	1,026,359
NAIC 2 Designation												
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86..	Y.....	Y.....				0		(21,400,583)	0	3,721,835	3,721,835
0399999999. Total NAIC 2 Designation.....			0	0	0	0	0	0	(21,400,583)	0	3,721,835	3,721,835
0999999999. Gross Totals.....			0	1	1,506,622	(1,985,660)	1,304,322	668,102	(23,392,578)	530,013	13,643,171	13,289,978
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					1,506,622	(1,985,660)						

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.....	912828 H4 5 U S Treasury 01/15/2025 TIPS.....	8,541,784	7,000,000	7,927,107	01/15/2025.	I.....
.....								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	150,000	.....	.....150,000	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	1,090,000	.....	.....1,090,000	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	550,530	.....	.....550,530	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTFWZYICNSX8D621K86....	Cash.....	Cash.....	21,463,000	.....	.....21,463,000	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	580,000	.....	.....580,000	.....	.....V.....
0199999999. Totals.....	.....	.....	.....	.....32,375,314	7,000,000	31,760,636	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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

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

QE10

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.....	401,783	401,783	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....			.....	1.D FM.....	920,309	1,127,693	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....			.....	1.D FM.....	403,907	403,907	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....			.....	1.D FM.....	488,688	265,594	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....			.....	1.D FM.....	665,860	665,860	05/25/2037.....
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								2,880,547	2,864,837	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								2,880,547	2,864,837	XXX
Totals										
6499999. Total - Residential Mortgage-Backed Securities.....								2,880,547	2,864,837	XXX
7099999. Subtotal - Bonds.....								2,880,547	2,864,837	XXX
Cash Equivalents (Schedule E Part 2 Type)										
000000	00	0	Overnight Repos SEC LENDING ONLY.....			.....	1.A.....	6,518,803	6,518,803	07/01/2021.....
9199999. Total - Cash Equivalents (Schedule E Part 2 Type).....								6,518,803	6,518,803	XXX
9999999. Totals.....								9,399,350	9,383,640	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$(15,730,368) Book/Adjusted Carrying Value \$(15,699,533)
2. Average balance for the year: Fair Value \$23,511,576 Book/Adjusted Carrying Value \$23,476,168
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$2,864,837 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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	6	7	8	*
						First Month	Second Month	Third Month	
Open Depositories									
Axos Bank.....	San Diego, CA.....					(1,263,148)	(558,107)	(527,003)	XXX
Bank of America.....	Concord, CA.....					908,956	1,197,164	1,483,117	XXX
Bank of New York Mellon.....	New York, NY.....					7,672,756	24,091,026	19,429,982	XXX
Chase Bank.....	Columbus, OH.....					(542,442,637)	(546,856,474)	(535,124,557)	XXX
Citibank.....	New York, NY.....					2,612,980	2,660,341	2,643,876	XXX
Fifth Third Bank.....	Cincinnati, OH.....					26,354,018	27,578,035	26,370,583	XXX
Huntington National Bank.....	Columbus, OH.....					(35,768,974)	(47,604,178)	(18,080,551)	XXX
Key Bank.....	Canton, OH.....					609,421	880,468	100,753	XXX
National Bank of Detroit.....	Detroit, MI.....					(1,587,571)	(1,845,554)	664,631	XXX
PNC Bank.....	Columbus, OH.....					82,600,591	88,872,660	93,518,133	XXX
Toronto Dominion Bank.....	Toronto, CN.....					158,833	162,301	157,682	XXX
Univest Bank and Trust Company.....	Souderton, PA.....					602,962	602,980	602,993	XXX
Wells Fargo Bank.....	Souderton, PA.....					8,993,077	6,070,090	(10,508,306)	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....		XXX	XXX			95,518	118,977	129,924	XXX
0199999. Total Open Depositories.....		XXX	XXX	0	0	(450,453,218)	(444,630,271)	(419,138,741)	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	0	0	(450,453,218)	(444,630,271)	(419,138,741)	XXX
0599999. Total Cash.....		XXX	XXX	0	0	(450,453,218)	(444,630,271)	(419,138,741)	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.....					06/30/2021.....	0.006		12,556,820	36	158
825252	40	6	S/T Investment Co Treasury Trust (AIM).....					06/30/2021.....	0.010		4,948,404	49	10
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....											17,505,224	85	168
All Other Money Market Mutual Funds													
825252	69	5	S/T Investment Co Liquid Asset Private (.....					10/04/2016.....	0.012		31,006		2
8699999. Total - All Other Money Market Mutual Funds.....											31,006	0	2
Qualified Cash Pools Under SSAP No. 2R													
			Nationwide Cash Management Co.....					06/30/2021.....	0.038		845,800,630		4,714
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....											845,800,630	0	4,714
9999999. Total - Cash Equivalents											863,336,860	85	4,884



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....7,784	8,980	2,190,077

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: